

Holdings

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



STATE STREET

As of: March 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 | | | | | | | |
|-----|--------------|-------|----------|-------------|----------|-------------|------|------|
| | -837,461.790 | Local | 1.000000 | -837,461.79 | 1.000000 | -837,461.79 | 0.00 | 0.11 |
| | | Base | 1.000000 | -837,461.79 | 1.000000 | -837,461.79 | 0.00 | 0.11 |

| US DOLLAR Total | | | | | | | | |
|-----------------|--------------|-------|--|-------------|--|-------------|------|------|
| | -837,461.790 | Local | | -837,461.79 | | -837,461.79 | 0.00 | 0.11 |
| | | Base | | -837,461.79 | | -837,461.79 | 0.00 | 0.11 |

| CASH Total | | | | | | | | |
|------------|--------------|------|--|-------------|--|-------------|------|------|
| | -837,461.790 | Base | | -837,461.79 | | -837,461.79 | 0.00 | 0.11 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.708393 | 31 Dec 2030 | | |
|-----------|---|-------|-----------|---------------|-----------|---------------|----------|------|
| | 22,608,082.290 | Local | 99.961524 | 22,599,383.69 | 99.980000 | 22,603,560.67 | 4,176.98 | 3.00 |
| | | Base | 99.961524 | 22,599,383.69 | 99.980000 | 22,603,560.67 | 4,176.98 | 3.00 |

| US DOLLAR Total | | | | | | | | |
|-----------------|----------------|-------|--|---------------|--|---------------|----------|------|
| | 22,608,082.290 | Local | | 22,599,383.69 | | 22,603,560.67 | 4,176.98 | 3.00 |
| | | Base | | 22,599,383.69 | | 22,603,560.67 | 4,176.98 | 3.00 |

| CASH EQUIVALENT Total | | | | | | | | |
|-----------------------|----------------|------|--|---------------|--|---------------|----------|------|
| | 22,608,082.290 | Base | | 22,599,383.69 | | 22,603,560.67 | 4,176.98 | 3.00 |

EQUITY

US DOLLAR Exchange Rate: 1.000000

| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | |
|-----------|-------------------------------|-------|-----------|--------------|-----------|--------------|------------|------|
| | 33,659.000 | Local | 42.507175 | 1,430,749.01 | 47.250000 | 1,590,387.75 | 159,638.74 | 0.21 |
| | | Base | 42.507175 | 1,430,749.01 | 47.250000 | 1,590,387.75 | 159,638.74 | 0.21 |

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | |
| | | 23,779.000 | Local 47.148231 | 1,121,137.79 | 24.310000 | 578,067.49 | -543,070.30 | 0.08 |
| | | | Base 47.148231 | 1,121,137.79 | 24.310000 | 578,067.49 | -543,070.30 | 0.08 |
| 00191U102 | ASGN INC COMMON STOCK USD.01 | | | | | | | |
| | | 28,412.000 | Local 66.201765 | 1,880,924.55 | 35.320000 | 1,003,511.84 | -877,412.71 | 0.13 |
| | | | Base 66.201765 | 1,880,924.55 | 35.320000 | 1,003,511.84 | -877,412.71 | 0.13 |
| 002535300 | AARON S INC COMMON STOCK USD.5 | | | | | | | |
| | | 36,036.000 | Local 27.299846 | 983,777.26 | 22.780000 | 820,900.08 | -162,877.18 | 0.11 |
| | | | Base 27.299846 | 983,777.26 | 22.780000 | 820,900.08 | -162,877.18 | 0.11 |
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | |
| | | 47,509.000 | Local 39.833600 | 1,892,454.51 | 18.350000 | 871,790.15 | -1,020,664.36 | 0.12 |
| | | | Base 39.833600 | 1,892,454.51 | 18.350000 | 871,790.15 | -1,020,664.36 | 0.12 |
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | |
| | | 62,181.000 | Local 13.933594 | 866,404.79 | 24.150000 | 1,501,671.15 | 635,266.36 | 0.20 |
| | | | Base 13.933594 | 866,404.79 | 24.150000 | 1,501,671.15 | 635,266.36 | 0.20 |
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,513.000 | Local 118.495036 | 2,549,183.71 | 85.660000 | 1,842,803.58 | -706,380.13 | 0.24 |
| | | | Base 118.495036 | 2,549,183.71 | 85.660000 | 1,842,803.58 | -706,380.13 | 0.24 |
| 00737L103 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 29,042.000 | Local 27.208442 | 790,187.57 | 26.790000 | 778,035.18 | -12,152.39 | 0.10 |
| | | | Base 27.208442 | 790,187.57 | 26.790000 | 778,035.18 | -12,152.39 | 0.10 |
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | |
| | | 35,709.000 | Local 32.680417 | 1,166,985.00 | 29.850000 | 1,065,913.65 | -101,071.35 | 0.14 |
| | | | Base 32.680417 | 1,166,985.00 | 29.850000 | 1,065,913.65 | -101,071.35 | 0.14 |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 26,457.000 | Local 83.726889 | 2,215,162.31 | 59.140000 | 1,564,666.98 | -650,495.33 | 0.21 |
| | | | Base 83.726889 | 2,215,162.31 | 59.140000 | 1,564,666.98 | -650,495.33 | 0.21 |
| 017175100 | ALLEGHANY CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 7,760.000 | Local 396.574034 | 3,077,414.50 | 552.350000 | 4,286,236.00 | 1,208,821.50 | 0.57 |
| | | | Base 396.574034 | 3,077,414.50 | 552.350000 | 4,286,236.00 | 1,208,821.50 | 0.57 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | 67,711.000 | Local | 25.993179 | 1,760,024.14 | 8.500000 | 575,543.50 | -1,184,480.64 | 0.08 | |
| | | Base | 25.993179 | 1,760,024.14 | 8.500000 | 575,543.50 | -1,184,480.64 | 0.08 | |
| 018522300 | ALLETE INC COMMON STOCK | | | | | | | | |
| | 27,750.000 | Local | 68.495412 | 1,900,747.69 | 60.680000 | 1,683,870.00 | -216,877.69 | 0.22 | |
| | | Base | 68.495412 | 1,900,747.69 | 60.680000 | 1,683,870.00 | -216,877.69 | 0.22 | |
| 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | | | | | | |
| | 87,223.000 | Local | 14.836783 | 1,294,108.68 | 7.040000 | 614,049.92 | -680,058.76 | 0.08 | |
| | | Base | 14.836783 | 1,294,108.68 | 7.040000 | 614,049.92 | -680,058.76 | 0.08 | |
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | | |
| | 17,368.000 | Local | 132.135944 | 2,294,937.07 | 183.540000 | 3,187,722.72 | 892,785.65 | 0.42 | |
| | | Base | 132.135944 | 2,294,937.07 | 183.540000 | 3,187,722.72 | 892,785.65 | 0.42 | |
| 024835100 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | | | | | | | | |
| | 73,754.000 | Local | 41.603259 | 3,068,406.75 | 27.750000 | 2,046,673.50 | -1,021,733.25 | 0.27 | |
| | | Base | 41.603259 | 3,068,406.75 | 27.750000 | 2,046,673.50 | -1,021,733.25 | 0.27 | |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | | |
| | 85,392.000 | Local | 17.149234 | 1,464,407.42 | 7.950000 | 678,866.40 | -785,541.02 | 0.09 | |
| | | Base | 17.149234 | 1,464,407.42 | 7.950000 | 678,866.40 | -785,541.02 | 0.09 | |
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | | |
| | 40,187.000 | Local | 48.734453 | 1,958,491.48 | 70.080000 | 2,816,304.96 | 857,813.48 | 0.37 | |
| | | Base | 48.734453 | 1,958,491.48 | 70.080000 | 2,816,304.96 | 857,813.48 | 0.37 | |
| 03676B102 | ANTERO MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | 160,016.000 | Local | 6.595354 | 1,055,362.12 | 2.100000 | 336,033.60 | -719,328.52 | 0.04 | |
| | | Base | 6.595354 | 1,055,362.12 | 2.100000 | 336,033.60 | -719,328.52 | 0.04 | |
| 03755L104 | APERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | 41,418.000 | Local | 40.002067 | 1,656,805.63 | 5.750000 | 238,153.50 | -1,418,652.13 | 0.03 | |
| | | Base | 40.002067 | 1,656,805.63 | 5.750000 | 238,153.50 | -1,418,652.13 | 0.03 | |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 34,294.000 | Local | 54.250417 | 1,860,463.81 | 99.540000 | 3,413,624.76 | 1,553,160.95 | 0.45 | |
| | | Base | 54.250417 | 1,860,463.81 | 99.540000 | 3,413,624.76 | 1,553,160.95 | 0.45 | |

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 44,105.000 | Local 37.207894 | 1,641,054.18 | 51.870000 | 2,287,726.35 | 646,672.17 | 0.30 |
| | | | Base 37.207894 | 1,641,054.18 | 51.870000 | 2,287,726.35 | 646,672.17 | 0.30 |
| 04280A100 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | | | | | | |
| | | 53,908.000 | Local 60.888064 | 3,282,353.77 | 28.770000 | 1,550,933.16 | -1,731,420.61 | 0.21 |
| | | | Base 60.888064 | 3,282,353.77 | 28.770000 | 1,550,933.16 | -1,731,420.61 | 0.21 |
| 044186104 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | | | | | | | |
| | | 32,369.000 | Local 31.626450 | 1,023,716.55 | 50.070000 | 1,620,715.83 | 596,999.28 | 0.22 |
| | | | Base 31.626450 | 1,023,716.55 | 50.070000 | 1,620,715.83 | 596,999.28 | 0.22 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | |
| | | 85,535.000 | Local 18.573969 | 1,588,724.43 | 12.790000 | 1,093,992.65 | -494,731.78 | 0.15 |
| | | | Base 18.573969 | 1,588,724.43 | 12.790000 | 1,093,992.65 | -494,731.78 | 0.15 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 31,664.000 | Local 41.514973 | 1,314,530.11 | 28.060000 | 888,491.84 | -426,038.27 | 0.12 |
| | | | Base 41.514973 | 1,314,530.11 | 28.060000 | 888,491.84 | -426,038.27 | 0.12 |
| 05350V106 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,729.000 | Local 38.434504 | 988,881.35 | 26.930000 | 692,881.97 | -295,999.38 | 0.09 |
| | | | Base 38.434504 | 988,881.35 | 26.930000 | 692,881.97 | -295,999.38 | 0.09 |
| 053774105 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,529.000 | Local 35.122979 | 1,072,269.44 | 13.900000 | 424,353.10 | -647,916.34 | 0.06 |
| | | | Base 35.122979 | 1,072,269.44 | 13.900000 | 424,353.10 | -647,916.34 | 0.06 |
| 053807103 | AVNET INC COMMON STOCK USD1.0 | | | | | | | |
| | | 54,237.000 | Local 29.803160 | 1,616,434.01 | 25.100000 | 1,361,348.70 | -255,085.31 | 0.18 |
| | | | Base 29.803160 | 1,616,434.01 | 25.100000 | 1,361,348.70 | -255,085.31 | 0.18 |
| 05464C101 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | | | | | | | |
| | | 31,878.000 | Local 65.327901 | 2,082,522.84 | 70.770000 | 2,256,006.06 | 173,483.22 | 0.30 |
| | | | Base 65.327901 | 2,082,522.84 | 70.770000 | 2,256,006.06 | 173,483.22 | 0.30 |
| 05550J101 | BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | | 65,557.000 | Local 26.419117 | 1,731,958.08 | 25.470000 | 1,669,736.79 | -62,221.29 | 0.22 |
| | | | Base 26.419117 | 1,731,958.08 | 25.470000 | 1,669,736.79 | -62,221.29 | 0.22 |

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 05971J102 | BANCORPSOUTH BANK COMMON STOCK | | | | | | | |
| | | 51,498.000 | Local 20.250417 | 1,042,855.99 | 18.920000 | 974,342.16 | -68,513.83 | 0.13 |
| | | | Base 20.250417 | 1,042,855.99 | 18.920000 | 974,342.16 | -68,513.83 | 0.13 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | |
| | | 21,909.000 | Local 56.139402 | 1,229,958.16 | 55.240000 | 1,210,253.16 | -19,705.00 | 0.16 |
| | | | Base 56.139402 | 1,229,958.16 | 55.240000 | 1,210,253.16 | -19,705.00 | 0.16 |
| 06417N103 | BANK OZK COMMON STOCK | | | | | | | |
| | | 65,175.000 | Local 41.817912 | 2,725,482.43 | 16.700000 | 1,088,422.50 | -1,637,059.93 | 0.14 |
| | | | Base 41.817912 | 2,725,482.43 | 16.700000 | 1,088,422.50 | -1,637,059.93 | 0.14 |
| 075896100 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | | | | | | |
| | | 68,169.000 | Local 26.982571 | 1,839,374.91 | 4.210000 | 286,991.49 | -1,552,383.42 | 0.04 |
| | | | Base 26.982571 | 1,839,374.91 | 4.210000 | 286,991.49 | -1,552,383.42 | 0.04 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | |
| | | 20,753.000 | Local 73.954229 | 1,534,772.12 | 36.080000 | 748,768.24 | -786,003.88 | 0.10 |
| | | | Base 73.954229 | 1,534,772.12 | 36.080000 | 748,768.24 | -786,003.88 | 0.10 |
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | |
| | | 11,673.000 | Local 147.577959 | 1,722,677.51 | 350.560000 | 4,092,086.88 | 2,369,409.37 | 0.54 |
| | | | Base 147.577959 | 1,722,677.51 | 350.560000 | 4,092,086.88 | 2,369,409.37 | 0.54 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 20,503.000 | Local 93.142729 | 1,909,705.38 | 189.620000 | 3,887,778.86 | 1,978,073.48 | 0.52 |
| | | | Base 93.142729 | 1,909,705.38 | 189.620000 | 3,887,778.86 | 1,978,073.48 | 0.52 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 33,094.000 | Local 44.571022 | 1,475,033.40 | 64.030000 | 2,119,008.82 | 643,975.42 | 0.28 |
| | | | Base 44.571022 | 1,475,033.40 | 64.030000 | 2,119,008.82 | 643,975.42 | 0.28 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | |
| | | 26,449.000 | Local 86.851176 | 2,297,126.75 | 55.550000 | 1,469,241.95 | -827,884.80 | 0.19 |
| | | | Base 86.851176 | 2,297,126.75 | 55.550000 | 1,469,241.95 | -827,884.80 | 0.19 |
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | |
| | | 4,957.000 | Local 313.330252 | 1,553,178.06 | 367.560000 | 1,821,994.92 | 268,816.86 | 0.24 |
| | | | Base 313.330252 | 1,553,178.06 | 367.560000 | 1,821,994.92 | 268,816.86 | 0.24 |

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| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | |
| | | 42,958.000 | Local 33.672958 | 1,446,522.93 | 14.420000 | 619,454.36 | -827,068.57 | 0.08 |
| | | | Base 33.672958 | 1,446,522.93 | 14.420000 | 619,454.36 | -827,068.57 | 0.08 |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 58,698.000 | Local 38.503224 | 2,260,062.27 | 24.170000 | 1,418,730.66 | -841,331.61 | 0.19 |
| | | | Base 38.503224 | 2,260,062.27 | 24.170000 | 1,418,730.66 | -841,331.61 | 0.19 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | |
| | | 20,087.000 | Local 22.700116 | 455,977.24 | 12.010000 | 241,244.87 | -214,732.37 | 0.03 |
| | | | Base 22.700116 | 455,977.24 | 12.010000 | 241,244.87 | -214,732.37 | 0.03 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 26,922.000 | Local 80.065149 | 2,155,513.94 | 52.050000 | 1,401,290.10 | -754,223.84 | 0.19 |
| | | | Base 80.065149 | 2,155,513.94 | 52.050000 | 1,401,290.10 | -754,223.84 | 0.19 |
| 11120U105 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | | | | | | | |
| | | 160,202.000 | Local 17.470235 | 2,798,766.60 | 9.500000 | 1,521,919.00 | -1,276,847.60 | 0.20 |
| | | | Base 17.470235 | 2,798,766.60 | 9.500000 | 1,521,919.00 | -1,276,847.60 | 0.20 |
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | |
| | | 125,577.000 | Local 15.743713 | 1,977,048.19 | 36.220000 | 4,548,398.94 | 2,571,350.75 | 0.60 |
| | | | Base 15.743713 | 1,977,048.19 | 36.220000 | 4,548,398.94 | 2,571,350.75 | 0.60 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | |
| | | 43,979.000 | Local 28.563028 | 1,256,173.41 | 35.370000 | 1,555,537.23 | 299,363.82 | 0.21 |
| | | | Base 28.563028 | 1,256,173.41 | 35.370000 | 1,555,537.23 | 299,363.82 | 0.21 |
| 12508E101 | CDK GLOBAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 65,173.000 | Local 34.751113 | 2,264,834.31 | 32.850000 | 2,140,933.05 | -123,901.26 | 0.28 |
| | | | Base 34.751113 | 2,264,834.31 | 32.850000 | 2,140,933.05 | -123,901.26 | 0.28 |
| 125581801 | CIT GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 50,836.000 | Local 44.571707 | 2,265,847.28 | 17.260000 | 877,429.36 | -1,388,417.92 | 0.12 |
| | | | Base 44.571707 | 2,265,847.28 | 17.260000 | 877,429.36 | -1,388,417.92 | 0.12 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 81,303.000 | Local 17.437932 | 1,417,756.15 | 12.390000 | 1,007,344.17 | -410,411.98 | 0.13 |
| | | | Base 17.437932 | 1,417,756.15 | 12.390000 | 1,007,344.17 | -410,411.98 | 0.13 |

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | 100,284.000 | Local 10.050901 | 1,007,944.51 | 5.320000 | 533,510.88 | -474,433.63 | 0.07 |
| | | | Base 10.050901 | 1,007,944.51 | 5.320000 | 533,510.88 | -474,433.63 | 0.07 |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | 2,696.000 | Local 567.719585 | 1,530,572.00 | 1,644.010000 | 4,432,250.96 | 2,901,678.96 | 0.59 |
| | | | Base 567.719585 | 1,530,572.00 | 1,644.010000 | 4,432,250.96 | 2,901,678.96 | 0.59 |
| 127055101 | CABOT CORP COMMON STOCK USD1.0 | 30,609.000 | Local 31.948369 | 977,907.64 | 26.120000 | 799,507.08 | -178,400.56 | 0.11 |
| | | | Base 31.948369 | 977,907.64 | 26.120000 | 799,507.08 | -178,400.56 | 0.11 |
| 12709P103 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 15,711.000 | Local 129.576885 | 2,035,782.44 | 114.140000 | 1,793,253.54 | -242,528.90 | 0.24 |
| | | | Base 129.576885 | 2,035,782.44 | 114.140000 | 1,793,253.54 | -242,528.90 | 0.24 |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 13,460.000 | Local 170.648712 | 2,296,931.66 | 211.150000 | 2,842,079.00 | 545,147.34 | 0.38 |
| | | | Base 170.648712 | 2,296,931.66 | 211.150000 | 2,842,079.00 | 545,147.34 | 0.38 |
| 127686103 | CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01 | 299,385.000 | Local 9.522434 | 2,850,873.98 | 6.760000 | 2,023,842.60 | -827,031.38 | 0.27 |
| | | | Base 9.522434 | 2,850,873.98 | 6.760000 | 2,023,842.60 | -827,031.38 | 0.27 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | 51,947.000 | Local 58.768381 | 3,052,841.07 | 79.240000 | 4,116,280.28 | 1,063,439.21 | 0.55 |
| | | | Base 58.768381 | 3,052,841.07 | 79.240000 | 4,116,280.28 | 1,063,439.21 | 0.55 |
| 138098108 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 20,126.000 | Local 104.866031 | 2,110,533.74 | 35.900000 | 722,523.40 | -1,388,010.34 | 0.10 |
| | | | Base 104.866031 | 2,110,533.74 | 35.900000 | 722,523.40 | -1,388,010.34 | 0.10 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1.0 | 30,414.000 | Local 59.666250 | 1,814,689.32 | 125.280000 | 3,810,265.92 | 1,995,576.60 | 0.51 |
| | | | Base 59.666250 | 1,814,689.32 | 125.280000 | 3,810,265.92 | 1,995,576.60 | 0.51 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | 25,597.000 | Local 40.502439 | 1,036,740.92 | 19.500000 | 499,141.50 | -537,599.42 | 0.07 |
| | | | Base 40.502439 | 1,036,740.92 | 19.500000 | 499,141.50 | -537,599.42 | 0.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | |
| | | 23,815.000 | Local 57.058110 | 1,358,838.88 | 65.730000 | 1,565,359.95 | 206,521.07 | 0.21 |
| | | | Base 57.058110 | 1,358,838.88 | 65.730000 | 1,565,359.95 | 206,521.07 | 0.21 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | | | | | | |
| | | 19,802.000 | Local 106.024329 | 2,099,493.76 | 132.490000 | 2,623,566.98 | 524,073.22 | 0.35 |
| | | | Base 106.024329 | 2,099,493.76 | 132.490000 | 2,623,566.98 | 524,073.22 | 0.35 |
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | |
| | | 83,044.000 | Local 36.777445 | 3,054,146.14 | 51.950000 | 4,314,135.80 | 1,259,989.66 | 0.57 |
| | | | Base 36.777445 | 3,054,146.14 | 51.950000 | 4,314,135.80 | 1,259,989.66 | 0.57 |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | |
| | | 40,778.000 | Local 17.591727 | 717,355.43 | 22.950000 | 935,855.10 | 218,499.67 | 0.12 |
| | | | Base 17.591727 | 717,355.43 | 22.950000 | 935,855.10 | 218,499.67 | 0.12 |
| 15677J108 | CERIDIAN HCM HOLDING INC COMMON STOCK USD.01 | | | | | | | |
| | | 54,154.000 | Local 63.835026 | 3,456,921.98 | 50.070000 | 2,711,490.78 | -745,431.20 | 0.36 |
| | | | Base 63.835026 | 3,456,921.98 | 50.070000 | 2,711,490.78 | -745,431.20 | 0.36 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | |
| | | 26,199.000 | Local 57.431489 | 1,504,647.58 | 126.210000 | 3,306,575.79 | 1,801,928.21 | 0.44 |
| | | | Base 57.431489 | 1,504,647.58 | 126.210000 | 3,306,575.79 | 1,801,928.21 | 0.44 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | |
| | | 22,038.000 | Local 28.126885 | 619,860.29 | 17.080000 | 376,409.04 | -243,451.25 | 0.05 |
| | | | Base 28.126885 | 619,860.29 | 17.080000 | 376,409.04 | -243,451.25 | 0.05 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 8,666.000 | Local 337.904131 | 2,928,277.20 | 433.200000 | 3,754,111.20 | 825,834.00 | 0.50 |
| | | | Base 337.904131 | 2,928,277.20 | 433.200000 | 3,754,111.20 | 825,834.00 | 0.50 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK | | | | | | | |
| | | 87,864.000 | Local 21.483099 | 1,887,591.04 | 8.870000 | 779,353.68 | -1,108,237.36 | 0.10 |
| | | | Base 21.483099 | 1,887,591.04 | 8.870000 | 779,353.68 | -1,108,237.36 | 0.10 |
| 169905106 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,332.000 | Local 99.589448 | 1,726,084.32 | 61.250000 | 1,061,585.00 | -664,499.32 | 0.14 |
| | | | Base 99.589448 | 1,726,084.32 | 61.250000 | 1,061,585.00 | -664,499.32 | 0.14 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 171484108 | CHURCHILL DOWNS INC COMMON STOCK | | | | | | | |
| | | 19,084.000 | Local 55.124026 | 1,051,986.91 | 102.950000 | 1,964,697.80 | 912,710.89 | 0.26 |
| | | | Base 55.124026 | 1,051,986.91 | 102.950000 | 1,964,697.80 | 912,710.89 | 0.26 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 83,081.000 | Local 21.969323 | 1,825,233.36 | 39.810000 | 3,307,454.61 | 1,482,221.25 | 0.44 |
| | | | Base 21.969323 | 1,825,233.36 | 39.810000 | 3,307,454.61 | 1,482,221.25 | 0.44 |
| 171798101 | CIMAREX ENERGY CO COMMON STOCK USD.01 | | | | | | | |
| | | 54,515.000 | Local 28.326470 | 1,544,217.51 | 16.830000 | 917,487.45 | -626,730.06 | 0.12 |
| | | | Base 28.326470 | 1,544,217.51 | 16.830000 | 917,487.45 | -626,730.06 | 0.12 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | | 57,138.000 | Local 25.325833 | 1,447,067.47 | 10.190000 | 582,236.22 | -864,831.25 | 0.08 |
| | | | Base 25.325833 | 1,447,067.47 | 10.190000 | 582,236.22 | -864,831.25 | 0.08 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | |
| | | 31,008.000 | Local 57.554720 | 1,784,656.76 | 65.630000 | 2,035,055.04 | 250,398.28 | 0.27 |
| | | | Base 57.554720 | 1,784,656.76 | 65.630000 | 2,035,055.04 | 250,398.28 | 0.27 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,594.000 | Local 45.124741 | 1,245,172.10 | 51.340000 | 1,416,675.96 | 171,503.86 | 0.19 |
| | | | Base 45.124741 | 1,245,172.10 | 51.340000 | 1,416,675.96 | 171,503.86 | 0.19 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | |
| | | 91,689.000 | Local 25.944538 | 2,378,828.70 | 42.220000 | 3,871,109.58 | 1,492,280.88 | 0.51 |
| | | | Base 25.944538 | 2,378,828.70 | 42.220000 | 3,871,109.58 | 1,492,280.88 | 0.51 |
| 192479103 | COHERENT INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,023.000 | Local 184.761537 | 2,406,149.50 | 106.410000 | 1,385,777.43 | -1,020,372.07 | 0.18 |
| | | | Base 184.761537 | 2,406,149.50 | 106.410000 | 1,385,777.43 | -1,020,372.07 | 0.18 |
| 194014106 | COLFAX CORP COMMON STOCK USD.001 | | | | | | | |
| | | 44,869.000 | Local 28.288166 | 1,269,261.74 | 19.800000 | 888,406.20 | -380,855.54 | 0.12 |
| | | | Base 28.288166 | 1,269,261.74 | 19.800000 | 888,406.20 | -380,855.54 | 0.12 |
| 198516106 | COLUMBIA SPORTSWEAR CO COMMON STOCK | | | | | | | |
| | | 15,575.000 | Local 98.194776 | 1,529,383.63 | 69.770000 | 1,086,667.75 | -442,715.88 | 0.14 |
| | | | Base 98.194776 | 1,529,383.63 | 69.770000 | 1,086,667.75 | -442,715.88 | 0.14 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | | | | | | | |
| | | 55,932.000 | Local 32.331575 | 1,808,369.63 | 50.350000 | 2,816,176.20 | 1,007,806.57 | 0.37 |
| | | | Base 32.331575 | 1,808,369.63 | 50.350000 | 2,816,176.20 | 1,007,806.57 | 0.37 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | |
| | | 63,774.000 | Local 15.117949 | 964,132.07 | 15.790000 | 1,006,991.46 | 42,859.39 | 0.13 |
| | | | Base 15.117949 | 964,132.07 | 15.790000 | 1,006,991.46 | 42,859.39 | 0.13 |
| 204166102 | COMMVault SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,659.000 | Local 67.466786 | 1,528,729.90 | 40.480000 | 917,236.32 | -611,493.58 | 0.12 |
| | | | Base 67.466786 | 1,528,729.90 | 40.480000 | 917,236.32 | -611,493.58 | 0.12 |
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | | 18,184.000 | Local 81.720072 | 1,485,997.79 | 38.470000 | 699,538.48 | -786,459.31 | 0.09 |
| | | | Base 81.720072 | 1,485,997.79 | 38.470000 | 699,538.48 | -786,459.31 | 0.09 |
| 21870Q105 | CORESITe REALTY CORP REIT USD.01 | | | | | | | |
| | | 20,308.000 | Local 106.188550 | 2,156,477.08 | 115.900000 | 2,353,697.20 | 197,220.12 | 0.31 |
| | | | Base 106.188550 | 2,156,477.08 | 115.900000 | 2,353,697.20 | 197,220.12 | 0.31 |
| 21871D103 | CORELOGIC INC COMMON STOCK USD1.0 | | | | | | | |
| | | 42,828.000 | Local 22.743221 | 974,046.68 | 30.540000 | 1,307,967.12 | 333,920.44 | 0.17 |
| | | | Base 22.743221 | 974,046.68 | 30.540000 | 1,307,967.12 | 333,920.44 | 0.17 |
| 21871N101 | CORECIVIC INC REIT USD.01 | | | | | | | |
| | | 72,331.000 | Local 28.058900 | 2,029,528.30 | 11.170000 | 807,937.27 | -1,221,591.03 | 0.11 |
| | | | Base 28.058900 | 2,029,528.30 | 11.170000 | 807,937.27 | -1,221,591.03 | 0.11 |
| 22002T108 | CORPORATE OFFICE PROPERTIES REIT USD.01 | | | | | | | |
| | | 60,160.000 | Local 30.524131 | 1,836,331.73 | 22.130000 | 1,331,340.80 | -504,990.93 | 0.18 |
| | | | Base 30.524131 | 1,836,331.73 | 22.130000 | 1,331,340.80 | -504,990.93 | 0.18 |
| 222795502 | COUSINS PROPERTIES INC REIT USD1.0 | | | | | | | |
| | | 78,809.000 | Local 38.083320 | 3,001,308.37 | 29.270000 | 2,306,739.43 | -694,568.94 | 0.31 |
| | | | Base 38.083320 | 3,001,308.37 | 29.270000 | 2,306,739.43 | -694,568.94 | 0.31 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | |
| | | 12,935.000 | Local 149.455571 | 1,933,207.81 | 83.220000 | 1,076,450.70 | -856,757.11 | 0.14 |
| | | | Base 149.455571 | 1,933,207.81 | 83.220000 | 1,076,450.70 | -856,757.11 | 0.14 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

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|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 224399105 | CRANE CO COMMON STOCK USD1.0 | | | | | | | | |
| | 27,479.000 | Local | 43.978205 | 1,208,477.09 | 49.180000 | 1,351,417.22 | 142,940.13 | 0.18 | |
| | | Base | 43.978205 | 1,208,477.09 | 49.180000 | 1,351,417.22 | 142,940.13 | 0.18 | |
| 225447101 | CREE INC COMMON STOCK USD.00125 | | | | | | | | |
| | 57,931.000 | Local | 36.340317 | 2,105,230.89 | 35.460000 | 2,054,233.26 | -50,997.63 | 0.27 | |
| | | Base | 36.340317 | 2,105,230.89 | 35.460000 | 2,054,233.26 | -50,997.63 | 0.27 | |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | | |
| | 30,656.000 | Local | 66.721051 | 2,045,400.53 | 55.790000 | 1,710,298.24 | -335,102.29 | 0.23 | |
| | | Base | 66.721051 | 2,045,400.53 | 55.790000 | 1,710,298.24 | -335,102.29 | 0.23 | |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 22,894.000 | Local | 77.232457 | 1,768,159.86 | 92.410000 | 2,115,634.54 | 347,474.68 | 0.28 | |
| | | Base | 77.232457 | 1,768,159.86 | 92.410000 | 2,115,634.54 | 347,474.68 | 0.28 | |
| 232806109 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 198,015.000 | Local | 16.302663 | 3,228,171.90 | 23.320000 | 4,617,709.80 | 1,389,537.90 | 0.61 | |
| | | Base | 16.302663 | 3,228,171.90 | 23.320000 | 4,617,709.80 | 1,389,537.90 | 0.61 | |
| 23283R100 | CYRUSONE INC REIT USD.01 | | | | | | | | |
| | 60,916.000 | Local | 53.283016 | 3,245,788.20 | 61.750000 | 3,761,563.00 | 515,774.80 | 0.50 | |
| | | Base | 53.283016 | 3,245,788.20 | 61.750000 | 3,761,563.00 | 515,774.80 | 0.50 | |
| 235825205 | DANA INC COMMON STOCK USD.01 | | | | | | | | |
| | 77,389.000 | Local | 20.297555 | 1,570,807.48 | 7.810000 | 604,408.09 | -966,399.39 | 0.08 | |
| | | Base | 20.297555 | 1,570,807.48 | 7.810000 | 604,408.09 | -966,399.39 | 0.08 | |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | 88,000.000 | Local | 27.925136 | 2,457,411.95 | 19.170000 | 1,686,960.00 | -770,451.95 | 0.22 | |
| | | Base | 27.925136 | 2,457,411.95 | 19.170000 | 1,686,960.00 | -770,451.95 | 0.22 | |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 15,078.000 | Local | 76.871941 | 1,159,075.13 | 134.000000 | 2,020,452.00 | 861,376.87 | 0.27 | |
| | | Base | 76.871941 | 1,159,075.13 | 134.000000 | 2,020,452.00 | 861,376.87 | 0.27 | |
| 248019101 | DELUXE CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 22,626.000 | Local | 27.489572 | 621,979.06 | 25.930000 | 586,692.18 | -35,286.88 | 0.08 | |
| | | Base | 27.489572 | 621,979.06 | 25.930000 | 586,692.18 | -35,286.88 | 0.08 | |

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,113.000 | Local 33.159719 | 1,131,177.48 | 21.260000 | 725,242.38 | -405,935.10 | 0.10 |
| | | | Base 33.159719 | 1,131,177.48 | 21.260000 | 725,242.38 | -405,935.10 | 0.10 |
| 254067101 | DILLARDS INC CL A COMMON STOCK | | | | | | | |
| | | 5,284.000 | Local 54.831450 | 289,729.38 | 36.950000 | 195,243.80 | -94,485.58 | 0.03 |
| | | | Base 54.831450 | 289,729.38 | 36.950000 | 195,243.80 | -94,485.58 | 0.03 |
| 25525P107 | DIVERSIFIED HEALTHCARE TRUST REIT USD.01 | | | | | | | |
| | | 128,647.000 | Local 19.971324 | 2,569,250.93 | 3.630000 | 466,988.61 | -2,102,262.32 | 0.06 |
| | | | Base 19.971324 | 2,569,250.93 | 3.630000 | 466,988.61 | -2,102,262.32 | 0.06 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,019.000 | Local 98.711491 | 2,074,816.82 | 324.070000 | 6,811,627.33 | 4,736,810.51 | 0.90 |
| | | | Base 98.711491 | 2,074,816.82 | 324.070000 | 6,811,627.33 | 4,736,810.51 | 0.90 |
| 257559203 | DOMTAR CORP COMMON STOCK USD.01 | | | | | | | |
| | | 30,805.000 | Local 47.317478 | 1,457,614.90 | 21.640000 | 666,620.20 | -790,994.70 | 0.09 |
| | | | Base 47.317478 | 1,457,614.90 | 21.640000 | 666,620.20 | -790,994.70 | 0.09 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5.0 | | | | | | | |
| | | 68,101.000 | Local 29.516752 | 2,010,120.30 | 38.630000 | 2,630,741.63 | 620,621.33 | 0.35 |
| | | | Base 29.516752 | 2,010,120.30 | 38.630000 | 2,630,741.63 | 620,621.33 | 0.35 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | |
| | | 88,414.000 | Local 32.058437 | 2,834,414.64 | 30.510000 | 2,697,511.14 | -136,903.50 | 0.36 |
| | | | Base 32.058437 | 2,834,414.64 | 30.510000 | 2,697,511.14 | -136,903.50 | 0.36 |
| 265504100 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | | 44,544.000 | Local 55.316103 | 2,464,000.49 | 53.100000 | 2,365,286.40 | -98,714.09 | 0.31 |
| | | | Base 55.316103 | 2,464,000.49 | 53.100000 | 2,365,286.40 | -98,714.09 | 0.31 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | | | | | | | |
| | | 16,909.000 | Local 80.738601 | 1,365,209.01 | 25.650000 | 433,715.85 | -931,493.16 | 0.06 |
| | | | Base 80.738601 | 1,365,209.01 | 25.650000 | 433,715.85 | -931,493.16 | 0.06 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | |
| | | 137,324.000 | Local 17.467218 | 2,398,668.24 | 7.070000 | 970,880.68 | -1,427,787.56 | 0.13 |
| | | | Base 17.467218 | 2,398,668.24 | 7.070000 | 970,880.68 | -1,427,787.56 | 0.13 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | 42,005.000 | Local | 57.159459 | 2,400,983.09 | 24.220000 | 1,017,361.10 | -1,383,621.99 | 0.13 |
| | | Base | | 57.159459 | 2,400,983.09 | 24.220000 | 1,017,361.10 | -1,383,621.99 | 0.13 | |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | 22,331.000 | Local | 71.608987 | 1,599,100.28 | 58.420000 | 1,304,577.02 | -294,523.26 | 0.17 |
| | | Base | | 71.608987 | 1,599,100.28 | 58.420000 | 1,304,577.02 | -294,523.26 | 0.17 | |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | 78,266.000 | Local | 26.018536 | 2,036,366.77 | 25.740000 | 2,014,566.84 | -21,799.93 | 0.27 |
| | | Base | | 26.018536 | 2,036,366.77 | 25.740000 | 2,014,566.84 | -21,799.93 | 0.27 | |
| 277276101 | EASTGROUP PROPERTIES INC REIT | | 20,673.000 | Local | 118.654890 | 2,452,952.55 | 104.480000 | 2,159,915.04 | -293,037.51 | 0.29 |
| | | Base | | 118.654890 | 2,452,952.55 | 104.480000 | 2,159,915.04 | -293,037.51 | 0.29 | |
| 278265103 | EATON VANCE CORP COMMON STOCK USD.00390625 | | 60,800.000 | Local | 30.871297 | 1,876,974.84 | 32.250000 | 1,960,800.00 | 83,825.16 | 0.26 |
| | | Base | | 30.871297 | 1,876,974.84 | 32.250000 | 1,960,800.00 | 83,825.16 | 0.26 | |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | 29,122.000 | Local | 44.341944 | 1,291,326.09 | 24.080000 | 701,257.76 | -590,068.33 | 0.09 |
| | | Base | | 44.341944 | 1,291,326.09 | 24.080000 | 701,257.76 | -590,068.33 | 0.09 | |
| 28470R102 | ELDORADO RESORTS INC COMMON STOCK | | 35,062.000 | Local | 37.380128 | 1,310,622.04 | 14.400000 | 504,892.80 | -805,729.24 | 0.07 |
| | | Base | | 37.380128 | 1,310,622.04 | 14.400000 | 504,892.80 | -805,729.24 | 0.07 | |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | 30,111.000 | Local | 53.011809 | 1,596,238.58 | 61.320000 | 1,846,406.52 | 250,167.94 | 0.24 |
| | | Base | | 53.011809 | 1,596,238.58 | 61.320000 | 1,846,406.52 | 250,167.94 | 0.24 | |
| 29261A100 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | | 52,889.000 | Local | 45.548722 | 2,409,026.38 | 64.030000 | 3,386,482.67 | 977,456.29 | 0.45 |
| | | Base | | 45.548722 | 2,409,026.38 | 64.030000 | 3,386,482.67 | 977,456.29 | 0.45 | |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | 34,549.000 | Local | 29.281590 | 1,011,649.65 | 30.250000 | 1,045,107.25 | 33,457.60 | 0.14 |
| | | Base | | 29.281590 | 1,011,649.65 | 30.250000 | 1,045,107.25 | 33,457.60 | 0.14 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | | | | | | |
| | 22,754.000 | Local | 67.420256 | 1,534,080.51 | 49.520000 | 1,126,778.08 | -407,302.43 | 0.15 | |
| | | Base | 67.420256 | 1,534,080.51 | 49.520000 | 1,126,778.08 | -407,302.43 | 0.15 | |
| 294600101 | EQUITRANS MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | 110,233.000 | Local | 20.497931 | 2,259,548.48 | 5.030000 | 554,471.99 | -1,705,076.49 | 0.07 | |
| | | Base | 20.497931 | 2,259,548.48 | 5.030000 | 554,471.99 | -1,705,076.49 | 0.07 | |
| 29670G102 | ESSENTIAL UTILITIES INC COMMON STOCK USD.5 | | | | | | | | |
| | 116,023.000 | Local | 24.351939 | 2,825,385.01 | 40.700000 | 4,722,136.10 | 1,896,751.09 | 0.63 | |
| | | Base | 24.351939 | 2,825,385.01 | 40.700000 | 4,722,136.10 | 1,896,751.09 | 0.63 | |
| 29786A106 | ETSY INC COMMON STOCK USD.001 | | | | | | | | |
| | 63,603.000 | Local | 53.492317 | 3,402,271.83 | 38.440000 | 2,444,899.32 | -957,372.51 | 0.32 | |
| | | Base | 53.492317 | 3,402,271.83 | 38.440000 | 2,444,899.32 | -957,372.51 | 0.32 | |
| 29977A105 | EVERCORE INC A COMMON STOCK USD.01 | | | | | | | | |
| | 21,043.000 | Local | 81.546249 | 1,715,977.71 | 46.060000 | 969,240.58 | -746,737.13 | 0.13 | |
| | | Base | 81.546249 | 1,715,977.71 | 46.060000 | 969,240.58 | -746,737.13 | 0.13 | |
| 30161Q104 | EXELIXIS INC COMMON STOCK USD.001 | | | | | | | | |
| | 163,456.000 | Local | 20.741566 | 3,390,333.36 | 17.220000 | 2,814,712.32 | -575,621.04 | 0.37 | |
| | | Base | 20.741566 | 3,390,333.36 | 17.220000 | 2,814,712.32 | -575,621.04 | 0.37 | |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | | |
| | 174,522.000 | Local | 12.463223 | 2,175,106.57 | 7.370000 | 1,286,227.14 | -888,879.43 | 0.17 | |
| | | Base | 12.463223 | 2,175,106.57 | 7.370000 | 1,286,227.14 | -888,879.43 | 0.17 | |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | | |
| | 20,350.000 | Local | 109.145739 | 2,221,115.79 | 119.770000 | 2,437,319.50 | 216,203.71 | 0.32 | |
| | | Base | 109.145739 | 2,221,115.79 | 119.770000 | 2,437,319.50 | 216,203.71 | 0.32 | |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | 20,506.000 | Local | 97.090465 | 1,990,937.08 | 260.680000 | 5,345,504.08 | 3,354,567.00 | 0.71 | |
| | | Base | 97.090465 | 1,990,937.08 | 260.680000 | 5,345,504.08 | 3,354,567.00 | 0.71 | |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | 15,616.000 | Local | 76.432608 | 1,193,571.61 | 307.690000 | 4,804,887.04 | 3,611,315.43 | 0.64 | |
| | | Base | 76.432608 | 1,193,571.61 | 307.690000 | 4,804,887.04 | 3,611,315.43 | 0.64 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 51,891.000 | Local 22.894940 | 1,188,041.35 | 19.050000 | 988,523.55 | -199,517.80 | 0.13 |
| | | | Base 22.894940 | 1,188,041.35 | 19.050000 | 988,523.55 | -199,517.80 | 0.13 |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | |
| | | 60,298.000 | Local 23.174285 | 1,397,363.04 | 42.410000 | 2,557,238.18 | 1,159,875.14 | 0.34 |
| | | | Base 23.174285 | 1,397,363.04 | 42.410000 | 2,557,238.18 | 1,159,875.14 | 0.34 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | | 73,060.000 | Local 27.754508 | 2,027,744.39 | 26.840000 | 1,960,930.40 | -66,813.99 | 0.26 |
| | | | Base 27.754508 | 2,027,744.39 | 26.840000 | 1,960,930.40 | -66,813.99 | 0.26 |
| 320517105 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | | | | | | | |
| | | 167,106.000 | Local 13.684767 | 2,286,806.68 | 8.060000 | 1,346,874.36 | -939,932.32 | 0.18 |
| | | | Base 13.684767 | 2,286,806.68 | 8.060000 | 1,346,874.36 | -939,932.32 | 0.18 |
| 32054K103 | FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | | | | | |
| | | 68,163.000 | Local 25.705765 | 1,752,182.03 | 33.230000 | 2,265,056.49 | 512,874.46 | 0.30 |
| | | | Base 25.705765 | 1,752,182.03 | 33.230000 | 2,265,056.49 | 512,874.46 | 0.30 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | |
| | | 40,785.000 | Local 33.984195 | 1,386,045.39 | 36.060000 | 1,470,707.10 | 84,661.71 | 0.20 |
| | | | Base 33.984195 | 1,386,045.39 | 36.060000 | 1,470,707.10 | 84,661.71 | 0.20 |
| 33767D105 | FIRSTCASH INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,988.000 | Local 90.086770 | 2,070,914.67 | 71.740000 | 1,649,159.12 | -421,755.55 | 0.22 |
| | | | Base 90.086770 | 2,070,914.67 | 71.740000 | 1,649,159.12 | -421,755.55 | 0.22 |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | |
| | | 29,905.000 | Local 80.177582 | 2,397,710.58 | 70.380000 | 2,104,713.90 | -292,996.68 | 0.28 |
| | | | Base 80.177582 | 2,397,710.58 | 70.380000 | 2,104,713.90 | -292,996.68 | 0.28 |
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | |
| | | 75,397.000 | Local 29.671509 | 2,237,142.79 | 6.910000 | 520,993.27 | -1,716,149.52 | 0.07 |
| | | | Base 29.671509 | 2,237,142.79 | 6.910000 | 520,993.27 | -1,716,149.52 | 0.07 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 103,297.000 | Local 14.831227 | 1,532,021.22 | 20.520000 | 2,119,654.44 | 587,633.22 | 0.28 |
| | | | Base 14.831227 | 1,532,021.22 | 20.520000 | 2,119,654.44 | 587,633.22 | 0.28 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | |
| | | 57,465.000 | Local 37.043986 | 2,128,732.64 | 22.050000 | 1,267,103.25 | -861,629.39 | 0.17 |
| | | | Base 37.043986 | 2,128,732.64 | 22.050000 | 1,267,103.25 | -861,629.39 | 0.17 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | |
| | | 88,185.000 | Local 10.859135 | 957,612.78 | 11.490000 | 1,013,245.65 | 55,632.87 | 0.13 |
| | | | Base 10.859135 | 957,612.78 | 11.490000 | 1,013,245.65 | 55,632.87 | 0.13 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | |
| | | 18,968.000 | Local 37.570290 | 712,633.27 | 62.560000 | 1,186,638.08 | 474,004.81 | 0.16 |
| | | | Base 37.570290 | 712,633.27 | 62.560000 | 1,186,638.08 | 474,004.81 | 0.16 |
| 36162J106 | GEO GROUP INC/THE REIT USD.01 | | | | | | | |
| | | 65,163.000 | Local 27.814972 | 1,812,507.05 | 12.160000 | 792,382.08 | -1,020,124.97 | 0.11 |
| | | | Base 27.814972 | 1,812,507.05 | 12.160000 | 792,382.08 | -1,020,124.97 | 0.11 |
| 368736104 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,631.000 | Local 109.670725 | 3,688,336.15 | 93.170000 | 3,133,400.27 | -554,935.88 | 0.42 |
| | | | Base 109.670725 | 3,688,336.15 | 93.170000 | 3,133,400.27 | -554,935.88 | 0.42 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | |
| | | 135,754.000 | Local 12.243884 | 1,662,156.26 | 22.160000 | 3,008,308.64 | 1,346,152.38 | 0.40 |
| | | | Base 12.243884 | 1,662,156.26 | 22.160000 | 3,008,308.64 | 1,346,152.38 | 0.40 |
| 37247D106 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | | | | | | |
| | | 270,625.000 | Local 4.884738 | 1,321,932.13 | 3.320000 | 898,475.00 | -423,457.13 | 0.12 |
| | | | Base 4.884738 | 1,321,932.13 | 3.320000 | 898,475.00 | -423,457.13 | 0.12 |
| 379577208 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | | | | | | | |
| | | 41,356.000 | Local 29.385909 | 1,215,283.67 | 42.530000 | 1,758,870.68 | 543,587.01 | 0.23 |
| | | | Base 29.385909 | 1,215,283.67 | 42.530000 | 1,758,870.68 | 543,587.01 | 0.23 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | |
| | | 125,152.000 | Local 18.563967 | 2,323,317.56 | 5.820000 | 728,384.64 | -1,594,932.92 | 0.10 |
| | | | Base 18.563967 | 2,323,317.56 | 5.820000 | 728,384.64 | -1,594,932.92 | 0.10 |
| 384109104 | GRACO INC COMMON STOCK USD1.0 | | | | | | | |
| | | 89,576.000 | Local 18.102798 | 1,621,576.25 | 48.730000 | 4,365,038.48 | 2,743,462.23 | 0.58 |
| | | | Base 18.102798 | 1,621,576.25 | 48.730000 | 4,365,038.48 | 2,743,462.23 | 0.58 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | | |
| | 2,311.000 | Local | 451.649221 | 1,043,761.35 | 341.170000 | 788,443.87 | -255,317.48 | 0.10 | |
| | | Base | 451.649221 | 1,043,761.35 | 341.170000 | 788,443.87 | -255,317.48 | 0.10 | |
| 38526M106 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | 25,911.000 | Local | 94.460032 | 2,447,553.88 | 76.285000 | 1,976,620.64 | -470,933.24 | 0.26 | |
| | | Base | 94.460032 | 2,447,553.88 | 76.285000 | 1,976,620.64 | -470,933.24 | 0.26 | |
| 397624107 | GREIF INC CL A COMMON STOCK | | | | | | | | |
| | 14,171.000 | Local | 50.214658 | 711,591.92 | 31.090000 | 440,576.39 | -271,015.53 | 0.06 | |
| | | Base | 50.214658 | 711,591.92 | 31.090000 | 440,576.39 | -271,015.53 | 0.06 | |
| 400110102 | GRUBHUB INC COMMON STOCK USD.0001 | | | | | | | | |
| | 49,066.000 | Local | 57.500525 | 2,821,320.77 | 40.730000 | 1,998,458.18 | -822,862.59 | 0.27 | |
| | | Base | 57.500525 | 2,821,320.77 | 40.730000 | 1,998,458.18 | -822,862.59 | 0.27 | |
| 404251100 | HNI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 22,998.000 | Local | 31.430503 | 722,838.70 | 25.190000 | 579,319.62 | -143,519.08 | 0.08 | |
| | | Base | 31.430503 | 722,838.70 | 25.190000 | 579,319.62 | -143,519.08 | 0.08 | |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | | |
| | 27,215.000 | Local | 94.541380 | 2,572,943.66 | 99.660000 | 2,712,246.90 | 139,303.24 | 0.36 | |
| | | Base | 94.541380 | 2,572,943.66 | 99.660000 | 2,712,246.90 | 139,303.24 | 0.36 | |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 43,194.000 | Local | 24.864136 | 1,073,981.50 | 25.970000 | 1,121,748.18 | 47,766.68 | 0.15 | |
| | | Base | 24.864136 | 1,073,981.50 | 25.970000 | 1,121,748.18 | 47,766.68 | 0.15 | |
| 410120109 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | | | | | | | |
| | 46,914.000 | Local | 33.033603 | 1,549,738.46 | 19.520000 | 915,761.28 | -633,977.18 | 0.12 | |
| | | Base | 33.033603 | 1,549,738.46 | 19.520000 | 915,761.28 | -633,977.18 | 0.12 | |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | | |
| | 21,213.000 | Local | 58.417565 | 1,239,211.81 | 90.580000 | 1,921,473.54 | 682,261.73 | 0.25 | |
| | | Base | 58.417565 | 1,239,211.81 | 90.580000 | 1,921,473.54 | 682,261.73 | 0.25 | |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | | | | | | | |
| | 58,496.000 | Local | 27.363034 | 1,600,628.06 | 43.050000 | 2,518,252.80 | 917,624.74 | 0.33 | |
| | | Base | 27.363034 | 1,600,628.06 | 43.050000 | 2,518,252.80 | 917,624.74 | 0.33 | |

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
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STATE STREET

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|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | | |
| | 40,866.000 | Local | | 48.173938 | 1,968,676.13 | 23.910000 | 977,106.06 | -991,570.07 | 0.13 |
| | | Base | | 48.173938 | 1,968,676.13 | 23.910000 | 977,106.06 | -991,570.07 | 0.13 |
| 421946104 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | 71,787.000 | Local | | 30.684941 | 2,202,779.87 | 27.930000 | 2,005,010.91 | -197,768.96 | 0.27 |
| | | Base | | 30.684941 | 2,202,779.87 | 27.930000 | 2,005,010.91 | -197,768.96 | 0.27 |
| 42226A107 | HEALTH EQUITY INC COMMON STOCK USD.0001 | | | | | | | | |
| | 38,020.000 | Local | | 87.279507 | 3,318,366.84 | 50.590000 | 1,923,431.80 | -1,394,935.04 | 0.26 |
| | | Base | | 87.279507 | 3,318,366.84 | 50.590000 | 1,923,431.80 | -1,394,935.04 | 0.26 |
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | | |
| | 55,664.000 | Local | | 35.020452 | 1,949,378.43 | 35.420000 | 1,971,618.88 | 22,240.45 | 0.26 |
| | | Base | | 35.020452 | 1,949,378.43 | 35.420000 | 1,971,618.88 | 22,240.45 | 0.26 |
| 431475102 | HILL ROM HOLDINGS INC COMMON STOCK | | | | | | | | |
| | 35,874.000 | Local | | 49.305115 | 1,768,771.68 | 100.600000 | 3,608,924.40 | 1,840,152.72 | 0.48 |
| | | Base | | 49.305115 | 1,768,771.68 | 100.600000 | 3,608,924.40 | 1,840,152.72 | 0.48 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | 83,434.000 | Local | | 22.137341 | 1,847,006.87 | 11.990000 | 1,000,373.66 | -846,633.21 | 0.13 |
| | | Base | | 22.137341 | 1,847,006.87 | 11.990000 | 1,000,373.66 | -846,633.21 | 0.13 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | | |
| | 29,222.000 | Local | | 70.457915 | 2,058,921.19 | 114.740000 | 3,352,932.28 | 1,294,011.09 | 0.44 |
| | | Base | | 70.457915 | 2,058,921.19 | 114.740000 | 3,352,932.28 | 1,294,011.09 | 0.44 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | 10,313.000 | Local | | 232.894431 | 2,401,840.27 | 201.770000 | 2,080,854.01 | -320,986.26 | 0.28 |
| | | Base | | 232.894431 | 2,401,840.27 | 201.770000 | 2,080,854.01 | -320,986.26 | 0.28 |
| 45073V108 | ITT INC COMMON STOCK USD1.0 | | | | | | | | |
| | 47,002.000 | Local | | 27.212906 | 1,279,061.03 | 45.360000 | 2,132,010.72 | 852,949.69 | 0.28 |
| | | Base | | 27.212906 | 1,279,061.03 | 45.360000 | 2,132,010.72 | 852,949.69 | 0.28 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | | |
| | 27,030.000 | Local | | 48.028134 | 1,298,200.47 | 87.790000 | 2,372,963.70 | 1,074,763.23 | 0.31 |
| | | Base | | 48.028134 | 1,298,200.47 | 87.790000 | 2,372,963.70 | 1,074,763.23 | 0.31 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 22,699.000 | Local 97.355678 | 2,209,876.54 | 35.200000 | 799,004.80 | -1,410,871.74 | 0.11 |
| | | | Base 97.355678 | 2,209,876.54 | 35.200000 | 799,004.80 | -1,410,871.74 | 0.11 |
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,985.000 | Local 52.020864 | 1,871,970.79 | 75.500000 | 2,716,867.50 | 844,896.71 | 0.36 |
| | | | Base 52.020864 | 1,871,970.79 | 75.500000 | 2,716,867.50 | 844,896.71 | 0.36 |
| 45778Q107 | INSPERITY INC COMMON STOCK USD.01 | | | | | | | |
| | | 20,224.000 | Local 94.504984 | 1,911,268.79 | 37.300000 | 754,355.20 | -1,156,913.59 | 0.10 |
| | | | Base 94.504984 | 1,911,268.79 | 37.300000 | 754,355.20 | -1,156,913.59 | 0.10 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | |
| | | 38,332.000 | Local 61.036123 | 2,339,636.68 | 44.670000 | 1,712,290.44 | -627,346.24 | 0.23 |
| | | | Base 61.036123 | 2,339,636.68 | 44.670000 | 1,712,290.44 | -627,346.24 | 0.23 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | |
| | | 41,178.000 | Local 57.452146 | 2,365,764.45 | 43.170000 | 1,777,654.26 | -588,110.19 | 0.24 |
| | | | Base 57.452146 | 2,365,764.45 | 43.170000 | 1,777,654.26 | -588,110.19 | 0.24 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,751.000 | Local 41.915349 | 702,124.01 | 44.630000 | 747,597.13 | 45,473.12 | 0.10 |
| | | | Base 41.915349 | 702,124.01 | 44.630000 | 747,597.13 | 45,473.12 | 0.10 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | | | | | | |
| | | 30,946.000 | Local 22.635313 | 700,472.39 | 26.880000 | 831,828.48 | 131,356.09 | 0.11 |
| | | | Base 22.635313 | 700,472.39 | 26.880000 | 831,828.48 | 131,356.09 | 0.11 |
| 464287507 | ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF | | | | | | | |
| | | 70,000.000 | Local 138.580000 | 9,700,600.00 | 143.860000 | 10,070,200.00 | 369,600.00 | 1.34 |
| | | | Base 138.580000 | 9,700,600.00 | 143.860000 | 10,070,200.00 | 369,600.00 | 1.34 |
| 46590V100 | JBG SMITH PROPERTIES REIT USD.01 | | | | | | | |
| | | 63,438.000 | Local 36.516543 | 2,316,536.47 | 31.830000 | 2,019,231.54 | -297,304.93 | 0.27 |
| | | | Base 36.516543 | 2,316,536.47 | 31.830000 | 2,019,231.54 | -297,304.93 | 0.27 |
| 466313103 | JABIL INC COMMON STOCK USD.001 | | | | | | | |
| | | 74,561.000 | Local 22.671946 | 1,690,442.97 | 24.580000 | 1,832,709.38 | 142,266.41 | 0.24 |
| | | | Base 22.671946 | 1,690,442.97 | 24.580000 | 1,832,709.38 | 142,266.41 | 0.24 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,683.000 | Local 85.623629 | 1,085,964.49 | 35.050000 | 444,539.15 | -641,425.34 | 0.06 |
| | | | Base 85.623629 | 1,085,964.49 | 35.050000 | 444,539.15 | -641,425.34 | 0.06 |
| 47233W109 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | | | | | | |
| | | 128,560.000 | Local 18.148157 | 2,333,127.00 | 13.670000 | 1,757,415.20 | -575,711.80 | 0.23 |
| | | | Base 18.148157 | 2,333,127.00 | 13.670000 | 1,757,415.20 | -575,711.80 | 0.23 |
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 155,139.000 | Local 12.395291 | 1,922,993.10 | 8.950000 | 1,388,494.05 | -534,499.05 | 0.18 |
| | | | Base 12.395291 | 1,922,993.10 | 8.950000 | 1,388,494.05 | -534,499.05 | 0.18 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,741.000 | Local 95.784967 | 2,657,170.78 | 100.980000 | 2,801,286.18 | 144,115.40 | 0.37 |
| | | | Base 95.784967 | 2,657,170.78 | 100.980000 | 2,801,286.18 | 144,115.40 | 0.37 |
| 48123V102 | J2 GLOBAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,910.000 | Local 78.522654 | 1,955,999.32 | 74.850000 | 1,864,513.50 | -91,485.82 | 0.25 |
| | | | Base 78.522654 | 1,955,999.32 | 74.850000 | 1,864,513.50 | -91,485.82 | 0.25 |
| 48238T109 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | | 69,074.000 | Local 23.294884 | 1,609,070.83 | 12.000000 | 828,888.00 | -780,182.83 | 0.11 |
| | | | Base 23.294884 | 1,609,070.83 | 12.000000 | 828,888.00 | -780,182.83 | 0.11 |
| 48242W106 | KBR INC COMMON STOCK USD.001 | | | | | | | |
| | | 76,159.000 | Local 25.680923 | 1,955,833.42 | 20.680000 | 1,574,968.12 | -380,865.30 | 0.21 |
| | | | Base 25.680923 | 1,955,833.42 | 20.680000 | 1,574,968.12 | -380,865.30 | 0.21 |
| 48666K109 | KB HOME COMMON STOCK USD1.0 | | | | | | | |
| | | 46,317.000 | Local 16.112632 | 746,288.77 | 18.100000 | 838,337.70 | 92,048.93 | 0.11 |
| | | | Base 16.112632 | 746,288.77 | 18.100000 | 838,337.70 | 92,048.93 | 0.11 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | |
| | | 33,627.000 | Local 43.623350 | 1,466,922.39 | 74.370000 | 2,500,839.99 | 1,033,917.60 | 0.33 |
| | | | Base 43.623350 | 1,466,922.39 | 74.370000 | 2,500,839.99 | 1,033,917.60 | 0.33 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | |
| | | 44,699.000 | Local 29.686679 | 1,326,964.85 | 18.620000 | 832,295.38 | -494,669.47 | 0.11 |
| | | | Base 29.686679 | 1,326,964.85 | 18.620000 | 832,295.38 | -494,669.47 | 0.11 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 49427F108 | KILROY REALTY CORP REIT USD.01 | 52,422.000 | Local 60.764247 | 3,185,383.37 | 63.700000 | 3,339,281.40 | 153,898.03 | 0.44 |
| | | | Base 60.764247 | 3,185,383.37 | 63.700000 | 3,339,281.40 | 153,898.03 | 0.44 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | 32,377.000 | Local 54.514032 | 1,765,000.80 | 43.470000 | 1,407,428.19 | -357,572.61 | 0.19 |
| | | | Base 54.514032 | 1,765,000.80 | 43.470000 | 1,407,428.19 | -357,572.61 | 0.19 |
| 499049104 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 65,947.000 | Local 37.869707 | 2,497,393.56 | 32.800000 | 2,163,061.60 | -334,331.96 | 0.29 |
| | | | Base 37.869707 | 2,497,393.56 | 32.800000 | 2,163,061.60 | -334,331.96 | 0.29 |
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | 46,172.000 | Local 43.775962 | 2,021,223.71 | 51.280000 | 2,367,700.16 | 346,476.45 | 0.31 |
| | | | Base 43.775962 | 2,021,223.71 | 51.280000 | 2,367,700.16 | 346,476.45 | 0.31 |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK | 10,634.000 | Local 75.547152 | 803,368.41 | 144.640000 | 1,538,101.76 | 734,733.35 | 0.20 |
| | | | Base 75.547152 | 803,368.41 | 144.640000 | 1,538,101.76 | 734,733.35 | 0.20 |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | 21,252.000 | Local 53.469273 | 1,136,328.99 | 95.860000 | 2,037,216.72 | 900,887.73 | 0.27 |
| | | | Base 53.469273 | 1,136,328.99 | 95.860000 | 2,037,216.72 | 900,887.73 | 0.27 |
| 521865204 | LEAR CORP COMMON STOCK USD.01 | 29,576.000 | Local 134.577186 | 3,980,254.84 | 81.250000 | 2,403,050.00 | -1,577,204.84 | 0.32 |
| | | | Base 134.577186 | 3,980,254.84 | 81.250000 | 2,403,050.00 | -1,577,204.84 | 0.32 |
| 524901105 | LEGG MASON INC COMMON STOCK USD.1 | 43,759.000 | Local 33.054577 | 1,446,435.23 | 48.850000 | 2,137,627.15 | 691,191.92 | 0.28 |
| | | | Base 33.054577 | 1,446,435.23 | 48.850000 | 2,137,627.15 | 691,191.92 | 0.28 |
| 52603B107 | LENDINGTREE INC COMMON STOCK USD.01 | 4,138.000 | Local 333.078739 | 1,378,279.82 | 183.390000 | 758,867.82 | -619,412.00 | 0.10 |
| | | | Base 333.078739 | 1,378,279.82 | 183.390000 | 758,867.82 | -619,412.00 | 0.10 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 18,922.000 | Local 78.111247 | 1,478,021.01 | 181.790000 | 3,439,830.38 | 1,961,809.37 | 0.46 |
| | | | Base 78.111247 | 1,478,021.01 | 181.790000 | 3,439,830.38 | 1,961,809.37 | 0.46 |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | 8,922.000 | Local | 154.473700 | 1,378,214.35 | 72.720000 | 648,807.84 | -729,406.51 | 0.09 | |
| | | Base | 154.473700 | 1,378,214.35 | 72.720000 | 648,807.84 | -729,406.51 | 0.09 | |
| 53223X107 | LIFE STORAGE INC REIT USD.01 | | | | | | | | |
| | 25,158.000 | Local | 102.374385 | 2,575,534.77 | 94.550000 | 2,378,688.90 | -196,845.87 | 0.32 | |
| | | Base | 102.374385 | 2,575,534.77 | 94.550000 | 2,378,688.90 | -196,845.87 | 0.32 | |
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | | |
| | 32,918.000 | Local | 42.976821 | 1,414,710.99 | 69.000000 | 2,271,342.00 | 856,631.01 | 0.30 | |
| | | Base | 42.976821 | 1,414,710.99 | 69.000000 | 2,271,342.00 | 856,631.01 | 0.30 | |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | | |
| | 13,111.000 | Local | 156.769926 | 2,055,410.50 | 133.420000 | 1,749,269.62 | -306,140.88 | 0.23 | |
| | | Base | 156.769926 | 2,055,410.50 | 133.420000 | 1,749,269.62 | -306,140.88 | 0.23 | |
| 53815P108 | LIVERAMP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | 36,645.000 | Local | 20.727918 | 759,574.55 | 32.920000 | 1,206,353.40 | 446,778.85 | 0.16 | |
| | | Base | 20.727918 | 759,574.55 | 32.920000 | 1,206,353.40 | 446,778.85 | 0.16 | |
| 54142L109 | LOGMEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | 26,216.000 | Local | 102.133639 | 2,677,535.49 | 83.280000 | 2,183,268.48 | -494,267.01 | 0.29 | |
| | | Base | 102.133639 | 2,677,535.49 | 83.280000 | 2,183,268.48 | -494,267.01 | 0.29 | |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 63,002.000 | Local | 11.985605 | 755,117.11 | 17.180000 | 1,082,374.36 | 327,257.25 | 0.14 | |
| | | Base | 11.985605 | 755,117.11 | 17.180000 | 1,082,374.36 | 327,257.25 | 0.14 | |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 41,445.000 | Local | 58.334605 | 2,417,677.72 | 73.700000 | 3,054,496.50 | 636,818.78 | 0.41 | |
| | | Base | 58.334605 | 2,417,677.72 | 73.700000 | 3,054,496.50 | 636,818.78 | 0.41 | |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | 107,826.000 | Local | 21.497681 | 2,318,008.97 | 21.500000 | 2,318,259.00 | 250.03 | 0.31 | |
| | | Base | 21.497681 | 2,318,008.97 | 21.500000 | 2,318,259.00 | 250.03 | 0.31 | |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK | | | | | | | | |
| | 29,276.000 | Local | 103.577877 | 3,032,345.92 | 81.450000 | 2,384,530.20 | -647,815.72 | 0.32 | |
| | | Base | 103.577877 | 3,032,345.92 | 81.450000 | 2,384,530.20 | -647,815.72 | 0.32 | |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|--|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 553498106 | MSA SAFETY INC COMMON STOCK | | 19,156.000 | Local | 49.256651 | 943,560.41 | 101.200000 | 1,938,587.20 | 995,026.79 | 0.26 |
| | | | | Base | 49.256651 | 943,560.41 | 101.200000 | 1,938,587.20 | 995,026.79 | 0.26 |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | 24,205.000 | Local | 64.691184 | 1,565,850.10 | 54.970000 | 1,330,548.85 | -235,301.25 | 0.18 |
| | | | | Base | 64.691184 | 1,565,850.10 | 54.970000 | 1,330,548.85 | -235,301.25 | 0.18 |
| 554382101 | MACERICH CO/THE REIT USD.01 | | 59,276.000 | Local | 25.949771 | 1,538,198.60 | 5.630000 | 333,723.88 | -1,204,474.72 | 0.04 |
| | | | | Base | 25.949771 | 1,538,198.60 | 5.630000 | 333,723.88 | -1,204,474.72 | 0.04 |
| 554489104 | MACK CALI REALTY CORP REIT USD.01 | | 48,788.000 | Local | 25.128352 | 1,225,962.04 | 15.230000 | 743,041.24 | -482,920.80 | 0.10 |
| | | | | Base | 25.128352 | 1,225,962.04 | 15.230000 | 743,041.24 | -482,920.80 | 0.10 |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | 34,364.000 | Local | 59.285513 | 2,037,287.38 | 49.820000 | 1,712,014.48 | -325,272.90 | 0.23 |
| | | | | Base | 59.285513 | 2,037,287.38 | 49.820000 | 1,712,014.48 | -325,272.90 | 0.23 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | 31,688.000 | Local | 53.601073 | 1,698,510.80 | 52.990000 | 1,679,147.12 | -19,363.68 | 0.22 |
| | | | | Base | 53.601073 | 1,698,510.80 | 52.990000 | 1,679,147.12 | -19,363.68 | 0.22 |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | 20,359.000 | Local | 114.700617 | 2,335,189.86 | 55.580000 | 1,131,553.22 | -1,203,636.64 | 0.15 |
| | | | | Base | 114.700617 | 2,335,189.86 | 55.580000 | 1,131,553.22 | -1,203,636.64 | 0.15 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | 26,422.000 | Local | 103.788209 | 2,742,292.06 | 177.120000 | 4,679,864.64 | 1,937,572.58 | 0.62 |
| | | | | Base | 103.788209 | 2,742,292.06 | 177.120000 | 4,679,864.64 | 1,937,572.58 | 0.62 |
| 576323109 | MASTEC INC COMMON STOCK USD.1 | | 32,346.000 | Local | 45.688398 | 1,477,836.91 | 32.730000 | 1,058,684.58 | -419,152.33 | 0.14 |
| | | | | Base | 45.688398 | 1,477,836.91 | 32.730000 | 1,058,684.58 | -419,152.33 | 0.14 |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | 59,029.000 | Local | 20.029026 | 1,182,293.35 | 2.480000 | 146,391.92 | -1,035,901.43 | 0.02 |
| | | | | Base | 20.029026 | 1,182,293.35 | 2.480000 | 146,391.92 | -1,035,901.43 | 0.02 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
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STATE STREET

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|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 577081102 | MATTEL INC COMMON STOCK USD1.0 | | | | | | | | |
| | 186,184.000 | Local | 10.833183 | 2,016,965.42 | 8.810000 | 1,640,281.04 | -376,684.38 | 0.22 | |
| | | Base | 10.833183 | 2,016,965.42 | 8.810000 | 1,640,281.04 | -376,684.38 | 0.22 | |
| 577933104 | MAXIMUS INC COMMON STOCK | | | | | | | | |
| | 34,578.000 | Local | 63.421570 | 2,192,991.04 | 58.200000 | 2,012,439.60 | -180,551.44 | 0.27 | |
| | | Base | 63.421570 | 2,192,991.04 | 58.200000 | 2,012,439.60 | -180,551.44 | 0.27 | |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | | |
| | 277,555.000 | Local | 16.190709 | 4,493,812.14 | 17.290000 | 4,798,925.95 | 305,113.81 | 0.64 | |
| | | Base | 16.190709 | 4,493,812.14 | 17.290000 | 4,798,925.95 | 305,113.81 | 0.64 | |
| 58502B106 | MEDNAX INC COMMON STOCK USD.01 | | | | | | | | |
| | 45,331.000 | Local | 31.878291 | 1,445,074.82 | 11.640000 | 527,652.84 | -917,421.98 | 0.07 | |
| | | Base | 31.878291 | 1,445,074.82 | 11.640000 | 527,652.84 | -917,421.98 | 0.07 | |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | 29,833.000 | Local | 73.087437 | 2,180,417.52 | 71.340000 | 2,128,286.22 | -52,131.30 | 0.28 | |
| | | Base | 73.087437 | 2,180,417.52 | 71.340000 | 2,128,286.22 | -52,131.30 | 0.28 | |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | | | | | | | | |
| | 14,549.000 | Local | 43.806164 | 637,335.88 | 40.720000 | 592,435.28 | -44,900.60 | 0.08 | |
| | | Base | 43.806164 | 637,335.88 | 40.720000 | 592,435.28 | -44,900.60 | 0.08 | |
| 589433101 | MEREDITH CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 21,612.000 | Local | 37.698547 | 814,740.99 | 12.220000 | 264,098.64 | -550,642.35 | 0.04 | |
| | | Base | 37.698547 | 814,740.99 | 12.220000 | 264,098.64 | -550,642.35 | 0.04 | |
| 600544100 | HERMAN MILLER INC COMMON STOCK USD.2 | | | | | | | | |
| | 31,692.000 | Local | 23.205312 | 735,422.76 | 22.200000 | 703,562.40 | -31,860.36 | 0.09 | |
| | | Base | 23.205312 | 735,422.76 | 22.200000 | 703,562.40 | -31,860.36 | 0.09 | |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | 18,702.000 | Local | 34.138424 | 638,456.81 | 36.260000 | 678,134.52 | 39,677.71 | 0.09 | |
| | | Base | 34.138424 | 638,456.81 | 36.260000 | 678,134.52 | 39,677.71 | 0.09 | |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | | |
| | 33,717.000 | Local | 91.800860 | 3,095,249.60 | 139.710000 | 4,710,602.07 | 1,615,352.47 | 0.62 | |
| | | Base | 91.800860 | 3,095,249.60 | 139.710000 | 4,710,602.07 | 1,615,352.47 | 0.62 | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 21,773.000 | Local 92.008594 | 2,003,303.11 | 167.460000 | 3,646,106.58 | 1,642,803.47 | 0.48 |
| | | | Base 92.008594 | 2,003,303.11 | 167.460000 | 3,646,106.58 | 1,642,803.47 | 0.48 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 80,371.000 | Local 25.539091 | 2,052,602.27 | 6.130000 | 492,674.23 | -1,559,928.04 | 0.07 |
| | | | Base 25.539091 | 2,052,602.27 | 6.130000 | 492,674.23 | -1,559,928.04 | 0.07 |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | |
| | | 15,543.000 | Local 47.246923 | 734,358.93 | 84.360000 | 1,311,207.48 | 576,848.55 | 0.17 |
| | | | Base 47.246923 | 734,358.93 | 84.360000 | 1,311,207.48 | 576,848.55 | 0.17 |
| 62886E108 | NCR CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | | 68,587.000 | Local 19.358424 | 1,327,736.25 | 17.700000 | 1,213,989.90 | -113,746.35 | 0.16 |
| | | | Base 19.358424 | 1,327,736.25 | 17.700000 | 1,213,989.90 | -113,746.35 | 0.16 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | | | | | | | |
| | | 46,516.000 | Local 44.659579 | 2,077,384.99 | 37.290000 | 1,734,581.64 | -342,803.35 | 0.23 |
| | | | Base 44.659579 | 2,077,384.99 | 37.290000 | 1,734,581.64 | -342,803.35 | 0.23 |
| 636518102 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 63,332.000 | Local 28.327255 | 1,794,021.70 | 33.080000 | 2,095,022.56 | 301,000.86 | 0.28 |
| | | | Base 28.327255 | 1,794,021.70 | 33.080000 | 2,095,022.56 | 301,000.86 | 0.28 |
| 637417106 | NATIONAL RETAIL PROPERTIES REIT USD.01 | | | | | | | |
| | | 92,145.000 | Local 35.326731 | 3,255,181.62 | 32.190000 | 2,966,147.55 | -289,034.07 | 0.39 |
| | | | Base 35.326731 | 3,255,181.62 | 32.190000 | 2,966,147.55 | -289,034.07 | 0.39 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | |
| | | 91,259.000 | Local 12.876818 | 1,175,125.53 | 7.580000 | 691,743.22 | -483,382.31 | 0.09 |
| | | | Base 12.876818 | 1,175,125.53 | 7.580000 | 691,743.22 | -483,382.31 | 0.09 |
| 640268108 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | | | | | | | |
| | | 94,581.000 | Local 17.270356 | 1,633,447.55 | 17.850000 | 1,688,270.85 | 54,823.30 | 0.22 |
| | | | Base 17.270356 | 1,633,447.55 | 17.850000 | 1,688,270.85 | 54,823.30 | 0.22 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 35,311.000 | Local 36.636734 | 1,293,679.71 | 23.670000 | 835,811.37 | -457,868.34 | 0.11 |
| | | | Base 36.636734 | 1,293,679.71 | 23.670000 | 835,811.37 | -457,868.34 | 0.11 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | | | | | | |
| | 51,338.000 | Local | 35.487553 | 1,821,860.01 | 33.970000 | 1,743,951.86 | -77,908.15 | 0.23 | |
| | | Base | 35.487553 | 1,821,860.01 | 33.970000 | 1,743,951.86 | -77,908.15 | 0.23 | |
| 649445103 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | 250,935.000 | Local | 15.193840 | 3,812,666.27 | 9.390000 | 2,356,279.65 | -1,456,386.62 | 0.31 | |
| | | Base | 15.193840 | 3,812,666.27 | 9.390000 | 2,356,279.65 | -1,456,386.62 | 0.31 | |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | | |
| | 77,322.000 | Local | 15.507581 | 1,199,077.14 | 30.710000 | 2,374,558.62 | 1,175,481.48 | 0.32 | |
| | | Base | 15.507581 | 1,199,077.14 | 30.710000 | 2,374,558.62 | 1,175,481.48 | 0.32 | |
| 651587107 | NEWMARKET CORP COMMON STOCK | | | | | | | | |
| | 3,995.000 | Local | 196.090804 | 783,382.76 | 382.870000 | 1,529,565.65 | 746,182.89 | 0.20 | |
| | | Base | 196.090804 | 783,382.76 | 382.870000 | 1,529,565.65 | 746,182.89 | 0.20 | |
| 655663102 | NORDSON CORP COMMON STOCK | | | | | | | | |
| | 27,448.000 | Local | 60.484794 | 1,660,186.63 | 135.070000 | 3,707,401.36 | 2,047,214.73 | 0.49 | |
| | | Base | 60.484794 | 1,660,186.63 | 135.070000 | 3,707,401.36 | 2,047,214.73 | 0.49 | |
| 668074305 | NORTHWESTERN CORP COMMON STOCK USD.01 | | | | | | | | |
| | 27,055.000 | Local | 61.193598 | 1,655,592.79 | 59.830000 | 1,618,700.65 | -36,892.14 | 0.21 | |
| | | Base | 61.193598 | 1,655,592.79 | 59.830000 | 1,618,700.65 | -36,892.14 | 0.21 | |
| 67011P100 | NOW INC COMMON STOCK USD.01 | | | | | | | | |
| | 58,961.000 | Local | 27.749550 | 1,636,141.21 | 5.160000 | 304,238.76 | -1,331,902.45 | 0.04 | |
| | | Base | 27.749550 | 1,636,141.21 | 5.160000 | 304,238.76 | -1,331,902.45 | 0.04 | |
| 67018T105 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | | | | | | | |
| | 29,795.000 | Local | 52.581520 | 1,566,666.40 | 21.850000 | 651,020.75 | -915,645.65 | 0.09 | |
| | | Base | 52.581520 | 1,566,666.40 | 21.850000 | 651,020.75 | -915,645.65 | 0.09 | |
| 670704105 | NUVASIVE INC COMMON STOCK USD.001 | | | | | | | | |
| | 28,000.000 | Local | 66.984853 | 1,875,575.88 | 50.660000 | 1,418,480.00 | -457,095.88 | 0.19 | |
| | | Base | 66.984853 | 1,875,575.88 | 50.660000 | 1,418,480.00 | -457,095.88 | 0.19 | |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | 107,409.000 | Local | 23.138508 | 2,485,284.05 | 30.730000 | 3,300,678.57 | 815,394.52 | 0.44 | |
| | | Base | 23.138508 | 2,485,284.05 | 30.730000 | 3,300,678.57 | 815,394.52 | 0.44 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

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|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 67098H104 | O I GLASS INC COMMON STOCK | 157,923.000 | Local 14.510881 | 2,291,601.83 | 7.110000 | 1,122,832.53 | -1,168,769.30 | 0.15 |
| | | | Base 14.510881 | 2,291,601.83 | 7.110000 | 1,122,832.53 | -1,168,769.30 | 0.15 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 153,168.000 | Local 16.417600 | 2,514,651.00 | 15.250000 | 2,335,812.00 | -178,839.00 | 0.31 |
| | | | Base 16.417600 | 2,514,651.00 | 15.250000 | 2,335,812.00 | -178,839.00 | 0.31 |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | 85,648.000 | Local 18.456468 | 1,580,759.60 | 11.670000 | 999,512.16 | -581,247.44 | 0.13 |
| | | | Base 18.456468 | 1,580,759.60 | 11.670000 | 999,512.16 | -581,247.44 | 0.13 |
| 681116109 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 29,410.000 | Local 70.131729 | 2,062,574.15 | 46.340000 | 1,362,859.40 | -699,714.75 | 0.18 |
| | | | Base 70.131729 | 2,062,574.15 | 46.340000 | 1,362,859.40 | -699,714.75 | 0.18 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 117,625.000 | Local 30.178134 | 3,549,703.06 | 26.540000 | 3,121,767.50 | -427,935.56 | 0.41 |
| | | | Base 30.178134 | 3,549,703.06 | 26.540000 | 3,121,767.50 | -427,935.56 | 0.41 |
| 68235P108 | ONE GAS INC COMMON STOCK | 28,350.000 | Local 43.284266 | 1,227,108.94 | 83.620000 | 2,370,627.00 | 1,143,518.06 | 0.31 |
| | | | Base 43.284266 | 1,227,108.94 | 83.620000 | 2,370,627.00 | 1,143,518.06 | 0.31 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | 36,500.000 | Local 40.956326 | 1,494,905.90 | 64.330000 | 2,348,045.00 | 853,139.10 | 0.31 |
| | | | Base 40.956326 | 1,494,905.90 | 64.330000 | 2,348,045.00 | 853,139.10 | 0.31 |
| 690742101 | OWENS CORNING COMMON STOCK USD.001 | 58,225.000 | Local 59.962745 | 3,491,330.83 | 38.810000 | 2,259,712.25 | -1,231,618.58 | 0.30 |
| | | | Base 59.962745 | 3,491,330.83 | 38.810000 | 2,259,712.25 | -1,231,618.58 | 0.30 |
| 69318G106 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 54,779.000 | Local 23.118104 | 1,266,386.63 | 7.080000 | 387,835.32 | -878,551.31 | 0.05 |
| | | | Base 23.118104 | 1,266,386.63 | 7.080000 | 387,835.32 | -878,551.31 | 0.05 |
| 69349H107 | PNM RESOURCES INC COMMON STOCK | 43,071.000 | Local 19.533219 | 841,315.29 | 38.000000 | 1,636,698.00 | 795,382.71 | 0.22 |
| | | | Base 19.533219 | 841,315.29 | 38.000000 | 1,636,698.00 | 795,382.71 | 0.22 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 69354M108 | PRA HEALTH SCIENCES INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,192.000 | Local 94.761358 | 3,240,080.34 | 83.040000 | 2,839,303.68 | -400,776.66 | 0.38 |
| | | | Base 94.761358 | 3,240,080.34 | 83.040000 | 2,839,303.68 | -400,776.66 | 0.38 |
| 69360J107 | PS BUSINESS PARKS INC/CA REIT USD.01 | | | | | | | |
| | | 10,809.000 | Local 150.667731 | 1,628,567.50 | 135.520000 | 1,464,835.68 | -163,731.82 | 0.19 |
| | | | Base 150.667731 | 1,628,567.50 | 135.520000 | 1,464,835.68 | -163,731.82 | 0.19 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | |
| | | 55,783.000 | Local 28.133270 | 1,569,358.22 | 61.210000 | 3,414,477.43 | 1,845,119.21 | 0.45 |
| | | | Base 28.133270 | 1,569,358.22 | 61.210000 | 3,414,477.43 | 1,845,119.21 | 0.45 |
| 695263103 | PACWEST BANCORP COMMON STOCK | | | | | | | |
| | | 64,540.000 | Local 41.968526 | 2,708,648.64 | 17.920000 | 1,156,556.80 | -1,552,091.84 | 0.15 |
| | | | Base 41.968526 | 2,708,648.64 | 17.920000 | 1,156,556.80 | -1,552,091.84 | 0.15 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,824.000 | Local 83.227592 | 984,083.05 | 53.370000 | 631,046.88 | -353,036.17 | 0.08 |
| | | | Base 83.227592 | 984,083.05 | 53.370000 | 631,046.88 | -353,036.17 | 0.08 |
| 700517105 | PARK HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | | 128,278.000 | Local 23.567750 | 3,023,223.84 | 7.910000 | 1,014,678.98 | -2,008,544.86 | 0.13 |
| | | | Base 23.567750 | 3,023,223.84 | 7.910000 | 1,014,678.98 | -2,008,544.86 | 0.13 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | | | | | | |
| | | 46,317.000 | Local 22.321178 | 1,033,849.99 | 15.290000 | 708,186.93 | -325,663.06 | 0.09 |
| | | | Base 22.321178 | 1,033,849.99 | 15.290000 | 708,186.93 | -325,663.06 | 0.09 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 105,177.000 | Local 15.955012 | 1,678,100.30 | 2.350000 | 247,165.95 | -1,430,934.35 | 0.03 |
| | | | Base 15.955012 | 1,678,100.30 | 2.350000 | 247,165.95 | -1,430,934.35 | 0.03 |
| 70509V100 | PEBBLEBROOK HOTEL TRUST REIT USD.01 | | | | | | | |
| | | 119,614.000 | Local 31.803688 | 3,804,166.30 | 10.890000 | 1,302,596.46 | -2,501,569.84 | 0.17 |
| | | | Base 31.803688 | 3,804,166.30 | 10.890000 | 1,302,596.46 | -2,501,569.84 | 0.17 |
| 707569109 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | | | | | | | |
| | | 58,534.000 | Local 24.244290 | 1,419,115.28 | 12.650000 | 740,455.10 | -678,660.18 | 0.10 |
| | | | Base 24.244290 | 1,419,115.28 | 12.650000 | 740,455.10 | -678,660.18 | 0.10 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 70975L107 | PENUMBRA INC COMMON STOCK USD.001 | | | | | | | |
| | | 17,282.000 | Local 137.931924 | 2,383,739.51 | 161.330000 | 2,788,105.06 | 404,365.55 | 0.37 |
| | | | Base 137.931924 | 2,383,739.51 | 161.330000 | 2,788,105.06 | 404,365.55 | 0.37 |
| 715347100 | PERSPECTA INC COMMON STOCK USD.01 | | | | | | | |
| | | 73,951.000 | Local 21.361435 | 1,579,699.49 | 18.240000 | 1,348,866.24 | -230,833.25 | 0.18 |
| | | | Base 21.361435 | 1,579,699.49 | 18.240000 | 1,348,866.24 | -230,833.25 | 0.18 |
| 72147K108 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 28,113.000 | Local 29.937857 | 841,642.96 | 18.120000 | 509,407.56 | -332,235.40 | 0.07 |
| | | | Base 29.937857 | 841,642.96 | 18.120000 | 509,407.56 | -332,235.40 | 0.07 |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | | | | | | |
| | | 38,761.000 | Local 63.633601 | 2,466,502.02 | 37.540000 | 1,455,087.94 | -1,011,414.08 | 0.19 |
| | | | Base 63.633601 | 2,466,502.02 | 37.540000 | 1,455,087.94 | -1,011,414.08 | 0.19 |
| 731068102 | POLARIS INC COMMON STOCK USD.01 | | | | | | | |
| | | 31,179.000 | Local 61.161148 | 1,906,943.43 | 48.150000 | 1,501,268.85 | -405,674.58 | 0.20 |
| | | | Base 61.161148 | 1,906,943.43 | 48.150000 | 1,501,268.85 | -405,674.58 | 0.20 |
| 73179P106 | POLYONE CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | | 48,667.000 | Local 34.375727 | 1,672,963.51 | 18.970000 | 923,212.99 | -749,750.52 | 0.12 |
| | | | Base 34.375727 | 1,672,963.51 | 18.970000 | 923,212.99 | -749,750.52 | 0.12 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | |
| | | 21,525.000 | Local 97.337901 | 2,095,198.31 | 196.770000 | 4,235,474.25 | 2,140,275.94 | 0.56 |
| | | | Base 97.337901 | 2,095,198.31 | 196.770000 | 4,235,474.25 | 2,140,275.94 | 0.56 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,753.000 | Local 51.129403 | 1,828,029.53 | 82.970000 | 2,966,426.41 | 1,138,396.88 | 0.39 |
| | | | Base 51.129403 | 1,828,029.53 | 82.970000 | 2,966,426.41 | 1,138,396.88 | 0.39 |
| 737630103 | POTLATCHDELTIC CORP REIT USD1.0 | | | | | | | |
| | | 39,040.000 | Local 39.281032 | 1,533,531.47 | 31.390000 | 1,225,465.60 | -308,065.87 | 0.16 |
| | | | Base 39.281032 | 1,533,531.47 | 31.390000 | 1,225,465.60 | -308,065.87 | 0.16 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | | | | | | |
| | | 27,099.000 | Local 53.439591 | 1,448,159.49 | 36.680000 | 993,991.32 | -454,168.17 | 0.13 |
| | | | Base 53.439591 | 1,448,159.49 | 36.680000 | 993,991.32 | -454,168.17 | 0.13 |

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Holdings

ST OF AZ POOL 203 MID CAP

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | |
| | | 22,294.000 | Local 46.252877 | 1,031,161.64 | 88.480000 | 1,972,573.12 | 941,411.48 | 0.26 |
| | | | Base 46.252877 | 1,031,161.64 | 88.480000 | 1,972,573.12 | 941,411.48 | 0.26 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 50,875.000 | Local 54.166149 | 2,755,702.81 | 48.250000 | 2,454,718.75 | -300,984.06 | 0.33 |
| | | | Base 54.166149 | 2,755,702.81 | 48.250000 | 2,454,718.75 | -300,984.06 | 0.33 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 2,633.000 | Local 85.785913 | 225,874.31 | 87.930000 | 231,519.69 | 5,645.38 | 0.03 |
| | | | Base 85.785913 | 225,874.31 | 87.930000 | 231,519.69 | 5,645.38 | 0.03 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | |
| | | 1,001.000 | Local 174.751249 | 174,926.00 | 100.470000 | 100,570.47 | -74,355.53 | 0.01 |
| | | | Base 174.751249 | 174,926.00 | 100.470000 | 100,570.47 | -74,355.53 | 0.01 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 69,651.000 | Local 31.664886 | 2,205,490.98 | 59.500000 | 4,144,234.50 | 1,938,743.52 | 0.55 |
| | | | Base 31.664886 | 2,205,490.98 | 59.500000 | 4,144,234.50 | 1,938,743.52 | 0.55 |
| 754907103 | RAYONIER INC REIT | | | | | | | |
| | | 69,551.000 | Local 23.954530 | 1,666,061.50 | 23.550000 | 1,637,926.05 | -28,135.45 | 0.22 |
| | | | Base 23.954530 | 1,666,061.50 | 23.550000 | 1,637,926.05 | -28,135.45 | 0.22 |
| 758750103 | REGAL BELOIT CORP COMMON STOCK USD.01 | | | | | | | |
| | | 22,003.000 | Local 66.628152 | 1,466,019.23 | 62.950000 | 1,385,088.85 | -80,930.38 | 0.18 |
| | | | Base 66.628152 | 1,466,019.23 | 62.950000 | 1,385,088.85 | -80,930.38 | 0.18 |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | |
| | | 33,657.000 | Local 59.940020 | 2,017,401.25 | 84.140000 | 2,831,899.98 | 814,498.73 | 0.38 |
| | | | Base 59.940020 | 2,017,401.25 | 84.140000 | 2,831,899.98 | 814,498.73 | 0.38 |
| 759509102 | RELIANCE STEEL + ALUMINUM COMMON STOCK | | | | | | | |
| | | 35,817.000 | Local 47.926522 | 1,716,584.25 | 87.590000 | 3,137,211.03 | 1,420,626.78 | 0.42 |
| | | | Base 47.926522 | 1,716,584.25 | 87.590000 | 3,137,211.03 | 1,420,626.78 | 0.42 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | |
| | | 25,237.000 | Local 79.942147 | 2,017,499.97 | 96.540000 | 2,436,379.98 | 418,880.01 | 0.32 |
| | | | Base 79.942147 | 2,017,499.97 | 96.540000 | 2,436,379.98 | 418,880.01 | 0.32 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | | | | | | |
| | 65,880.000 | Local | 18.956514 | 1,248,855.13 | 4.840000 | 318,859.20 | -929,995.93 | 0.04 | |
| | | Base | 18.956514 | 1,248,855.13 | 4.840000 | 318,859.20 | -929,995.93 | 0.04 | |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | | |
| | 35,241.000 | Local | 79.405805 | 2,798,339.97 | 87.710000 | 3,090,988.11 | 292,648.14 | 0.41 | |
| | | Base | 79.405805 | 2,798,339.97 | 87.710000 | 3,090,988.11 | 292,648.14 | 0.41 | |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | | |
| | 28,586.000 | Local | 67.334219 | 1,924,815.98 | 26.440000 | 755,813.84 | -1,169,002.14 | 0.10 | |
| | | Base | 67.334219 | 1,924,815.98 | 26.440000 | 755,813.84 | -1,169,002.14 | 0.10 | |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | 67,894.000 | Local | 30.092722 | 2,043,115.26 | 46.340000 | 3,146,207.96 | 1,103,092.70 | 0.42 | |
| | | Base | 30.092722 | 2,043,115.26 | 46.340000 | 3,146,207.96 | 1,103,092.70 | 0.42 | |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | | |
| | 226,452.000 | Local | 9.459307 | 2,142,078.90 | 7.190000 | 1,628,189.88 | -513,889.02 | 0.22 | |
| | | Base | 9.459307 | 2,142,078.90 | 7.190000 | 1,628,189.88 | -513,889.02 | 0.22 | |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | 125,559.000 | Local | 311.406456 | 39,099,883.15 | 262.880000 | 33,006,949.92 | -6,092,933.23 | 4.38 | |
| | | Base | 311.406456 | 39,099,883.15 | 262.880000 | 33,006,949.92 | -6,092,933.23 | 4.38 | |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | | |
| | 110,899.000 | Local | 23.537952 | 2,610,335.33 | 10.920000 | 1,211,017.08 | -1,399,318.25 | 0.16 | |
| | | Base | 23.537952 | 2,610,335.33 | 10.920000 | 1,211,017.08 | -1,399,318.25 | 0.16 | |
| 78573M104 | SABRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 146,678.000 | Local | 22.566153 | 3,309,958.18 | 5.930000 | 869,800.54 | -2,440,157.64 | 0.12 | |
| | | Base | 22.566153 | 3,309,958.18 | 5.930000 | 869,800.54 | -2,440,157.64 | 0.12 | |
| 79546E104 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 62,587.000 | Local | 24.055079 | 1,505,535.23 | 8.080000 | 505,702.96 | -999,832.27 | 0.07 | |
| | | Base | 24.055079 | 1,505,535.23 | 8.080000 | 505,702.96 | -999,832.27 | 0.07 | |
| 800013104 | SANDERSON FARMS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 10,641.000 | Local | 156.618311 | 1,666,575.45 | 123.320000 | 1,312,248.12 | -354,327.33 | 0.17 | |
| | | Base | 156.618311 | 1,666,575.45 | 123.320000 | 1,312,248.12 | -354,327.33 | 0.17 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | 26,319.000 | Local | 50.696698 | 1,334,286.39 | 74.630000 | 1,964,186.97 | 629,900.58 | 0.26 |
| | | | | Base | 50.696698 | 1,334,286.39 | 74.630000 | 1,964,186.97 | 629,900.58 | 0.26 |
| 80874P109 | SCIENTIFIC GAMES CORP COMMON STOCK USD.001 | | 29,067.000 | Local | 44.554083 | 1,295,053.53 | 9.700000 | 281,949.90 | -1,013,103.63 | 0.04 |
| | | | | Base | 44.554083 | 1,295,053.53 | 9.700000 | 281,949.90 | -1,013,103.63 | 0.04 |
| 810186106 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | | 21,410.000 | Local | 56.671430 | 1,213,335.32 | 102.400000 | 2,192,384.00 | 979,048.68 | 0.29 |
| | | | | Base | 56.671430 | 1,213,335.32 | 102.400000 | 2,192,384.00 | 979,048.68 | 0.29 |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | 31,896.000 | Local | 72.401514 | 2,309,318.69 | 49.700000 | 1,585,231.20 | -724,087.49 | 0.21 |
| | | | | Base | 72.401514 | 2,309,318.69 | 49.700000 | 1,585,231.20 | -724,087.49 | 0.21 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | 35,683.000 | Local | 52.046537 | 1,857,176.59 | 37.500000 | 1,338,112.50 | -519,064.09 | 0.18 |
| | | | | Base | 52.046537 | 1,857,176.59 | 37.500000 | 1,338,112.50 | -519,064.09 | 0.18 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | 22,700.000 | Local | 34.510422 | 783,386.58 | 43.510000 | 987,677.00 | 204,290.42 | 0.13 |
| | | | | Base | 34.510422 | 783,386.58 | 43.510000 | 987,677.00 | 204,290.42 | 0.13 |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | | 98,230.000 | Local | 14.919584 | 1,465,550.72 | 39.110000 | 3,841,775.30 | 2,376,224.58 | 0.51 |
| | | | | Base | 14.919584 | 1,465,550.72 | 39.110000 | 3,841,775.30 | 2,376,224.58 | 0.51 |
| 81761L102 | SERVICE PROPERTIES TRUST REIT USD.01 | | 88,273.000 | Local | 22.256739 | 1,964,669.13 | 5.400000 | 476,674.20 | -1,487,994.93 | 0.06 |
| | | | | Base | 22.256739 | 1,964,669.13 | 5.400000 | 476,674.20 | -1,487,994.93 | 0.06 |
| 82669G104 | SIGNATURE BANK COMMON STOCK USD.01 | | 28,969.000 | Local | 85.231691 | 2,469,076.87 | 80.390000 | 2,328,817.91 | -140,258.96 | 0.31 |
| | | | | Base | 85.231691 | 2,469,076.87 | 80.390000 | 2,328,817.91 | -140,258.96 | 0.31 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | 23,409.000 | Local | 53.695777 | 1,256,964.45 | 85.410000 | 1,999,362.69 | 742,398.24 | 0.27 |
| | | | | Base | 53.695777 | 1,256,964.45 | 85.410000 | 1,999,362.69 | 742,398.24 | 0.27 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | | | | | | |
| | 41,682.000 | Local | | 18.645573 | 777,184.79 | 29.020000 | 1,209,611.64 | 432,426.85 | 0.16 |
| | | Base | | 18.645573 | 777,184.79 | 29.020000 | 1,209,611.64 | 432,426.85 | 0.16 |
| 83001A102 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | | | | | | | | |
| | 42,219.000 | Local | | 56.718565 | 2,394,601.10 | 12.540000 | 529,426.26 | -1,865,174.84 | 0.07 |
| | | Base | | 56.718565 | 2,394,601.10 | 12.540000 | 529,426.26 | -1,865,174.84 | 0.07 |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | 71,885.000 | Local | | 36.090841 | 2,594,390.13 | 23.740000 | 1,706,549.90 | -887,840.23 | 0.23 |
| | | Base | | 36.090841 | 2,594,390.13 | 23.740000 | 1,706,549.90 | -887,840.23 | 0.23 |
| 83417M104 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | 26,165.000 | Local | | 87.691528 | 2,294,448.82 | 81.880000 | 2,142,390.20 | -152,058.62 | 0.28 |
| | | Base | | 87.691528 | 2,294,448.82 | 81.880000 | 2,142,390.20 | -152,058.62 | 0.28 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | | |
| | 53,705.000 | Local | | 34.551507 | 1,855,588.66 | 46.350000 | 2,489,226.75 | 633,638.09 | 0.33 |
| | | Base | | 34.551507 | 1,855,588.66 | 46.350000 | 2,489,226.75 | 633,638.09 | 0.33 |
| 844895102 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 29,611.000 | Local | | 77.484135 | 2,294,382.71 | 69.560000 | 2,059,741.16 | -234,641.55 | 0.27 |
| | | Base | | 77.484135 | 2,294,382.71 | 69.560000 | 2,059,741.16 | -234,641.55 | 0.27 |
| 84857L101 | SPIRE INC COMMON STOCK USD1.0 | | | | | | | | |
| | 27,374.000 | Local | | 77.588915 | 2,123,918.95 | 74.480000 | 2,038,815.52 | -85,103.43 | 0.27 |
| | | Base | | 77.588915 | 2,123,918.95 | 74.480000 | 2,038,815.52 | -85,103.43 | 0.27 |
| 84860W300 | SPIRIT REALTY CAPITAL INC REIT USD.05 | | | | | | | | |
| | 53,571.000 | Local | | 44.816790 | 2,400,880.28 | 26.150000 | 1,400,881.65 | -999,998.63 | 0.19 |
| | | Base | | 44.816790 | 2,400,880.28 | 26.150000 | 1,400,881.65 | -999,998.63 | 0.19 |
| 85208M102 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | | | | | | | |
| | 63,508.000 | Local | | 21.392837 | 1,358,616.29 | 18.590000 | 1,180,613.72 | -178,002.57 | 0.16 |
| | | Base | | 21.392837 | 1,358,616.29 | 18.590000 | 1,180,613.72 | -178,002.57 | 0.16 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | 115,737.000 | Local | | 15.874012 | 1,837,210.51 | 22.540000 | 2,608,711.98 | 771,501.47 | 0.35 |
| | | Base | | 15.874012 | 1,837,210.51 | 22.540000 | 2,608,711.98 | 771,501.47 | 0.35 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | | |
| | 49,040.000 | Local | 48.671235 | 2,386,837.35 | 48.580000 | 2,382,363.20 | -4,474.15 | 0.32 | |
| | | Base | 48.671235 | 2,386,837.35 | 48.580000 | 2,382,363.20 | -4,474.15 | 0.32 | |
| 85917A100 | STERLING BANCORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | 108,471.000 | Local | 23.547597 | 2,554,231.40 | 10.450000 | 1,133,521.95 | -1,420,709.45 | 0.15 | |
| | | Base | 23.547597 | 2,554,231.40 | 10.450000 | 1,133,521.95 | -1,420,709.45 | 0.15 | |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | | |
| | 36,702.000 | Local | 49.470333 | 1,815,660.16 | 41.280000 | 1,515,058.56 | -300,601.60 | 0.20 | |
| | | Base | 49.470333 | 1,815,660.16 | 41.280000 | 1,515,058.56 | -300,601.60 | 0.20 | |
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | 17,950.000 | Local | 77.475620 | 1,390,687.38 | 57.870000 | 1,038,766.50 | -351,920.88 | 0.14 | |
| | | Base | 77.475620 | 1,390,687.38 | 57.870000 | 1,038,766.50 | -351,920.88 | 0.14 | |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 78,691.000 | Local | 24.778080 | 1,949,811.91 | 17.560000 | 1,381,813.96 | -567,997.95 | 0.18 | |
| | | Base | 24.778080 | 1,949,811.91 | 17.560000 | 1,381,813.96 | -567,997.95 | 0.18 | |
| 87162W100 | SYNNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | 21,909.000 | Local | 93.327616 | 2,044,714.73 | 73.100000 | 1,601,547.90 | -443,166.83 | 0.21 | |
| | | Base | 93.327616 | 2,044,714.73 | 73.100000 | 1,601,547.90 | -443,166.83 | 0.21 | |
| 87166B102 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | 33,436.000 | Local | 46.810190 | 1,565,145.52 | 39.420000 | 1,318,047.12 | -247,098.40 | 0.17 | |
| | | Base | 46.810190 | 1,565,145.52 | 39.420000 | 1,318,047.12 | -247,098.40 | 0.17 | |
| 872307103 | TCF FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 82,318.000 | Local | 37.153705 | 3,058,418.69 | 22.660000 | 1,865,325.88 | -1,193,092.81 | 0.25 | |
| | | Base | 37.153705 | 3,058,418.69 | 22.660000 | 1,865,325.88 | -1,193,092.81 | 0.25 | |
| 87265H109 | TRI POINTE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 74,764.000 | Local | 14.398103 | 1,076,459.78 | 8.770000 | 655,680.28 | -420,779.50 | 0.09 | |
| | | Base | 14.398103 | 1,076,459.78 | 8.770000 | 655,680.28 | -420,779.50 | 0.09 | |
| 876664103 | TAUBMAN CENTERS INC REIT USD.01 | | | | | | | | |
| | 32,907.000 | Local | 55.698955 | 1,832,885.50 | 41.880000 | 1,378,145.16 | -454,740.34 | 0.18 | |
| | | Base | 55.698955 | 1,832,885.50 | 41.880000 | 1,378,145.16 | -454,740.34 | 0.18 | |

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 87724P106 | TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001 | | | | | | | |
| | | 71,126.000 | Local 25.198575 | 1,792,273.83 | 11.000000 | 782,386.00 | -1,009,887.83 | 0.10 |
| | | | Base 25.198575 | 1,792,273.83 | 11.000000 | 782,386.00 | -1,009,887.83 | 0.10 |
| 878237106 | TECH DATA CORP COMMON STOCK USD.0015 | | | | | | | |
| | | 19,011.000 | Local 57.151528 | 1,086,507.70 | 130.850000 | 2,487,589.35 | 1,401,081.65 | 0.33 |
| | | | Base 57.151528 | 1,086,507.70 | 130.850000 | 2,487,589.35 | 1,401,081.65 | 0.33 |
| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | |
| | | 116,521.000 | Local 14.508825 | 1,690,582.84 | 10.860000 | 1,265,418.06 | -425,164.78 | 0.17 |
| | | | Base 14.508825 | 1,690,582.84 | 10.860000 | 1,265,418.06 | -425,164.78 | 0.17 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,856.000 | Local 137.565840 | 2,731,507.31 | 297.270000 | 5,902,593.12 | 3,171,085.81 | 0.78 |
| | | | Base 137.565840 | 2,731,507.31 | 297.270000 | 5,902,593.12 | 3,171,085.81 | 0.78 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | |
| | | 52,553.000 | Local 32.012931 | 1,682,375.57 | 16.760000 | 880,788.28 | -801,587.29 | 0.12 |
| | | | Base 32.012931 | 1,682,375.57 | 16.760000 | 880,788.28 | -801,587.29 | 0.12 |
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | |
| | | 24,367.000 | Local 52.333943 | 1,275,221.18 | 43.710000 | 1,065,081.57 | -210,139.61 | 0.14 |
| | | | Base 52.333943 | 1,275,221.18 | 43.710000 | 1,065,081.57 | -210,139.61 | 0.14 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | |
| | | 55,911.000 | Local 29.059005 | 1,624,718.05 | 14.400000 | 805,118.40 | -819,599.65 | 0.11 |
| | | | Base 29.059005 | 1,624,718.05 | 14.400000 | 805,118.40 | -819,599.65 | 0.11 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 60,403.000 | Local 29.384941 | 1,774,938.62 | 20.490000 | 1,237,657.47 | -537,281.15 | 0.16 |
| | | | Base 29.384941 | 1,774,938.62 | 20.490000 | 1,237,657.47 | -537,281.15 | 0.16 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | |
| | | 89,983.000 | Local 25.599622 | 2,303,530.76 | 54.170000 | 4,874,379.11 | 2,570,848.35 | 0.65 |
| | | | Base 25.599622 | 2,303,530.76 | 54.170000 | 4,874,379.11 | 2,570,848.35 | 0.65 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | |
| | | 35,209.000 | Local 23.643260 | 832,455.54 | 14.360000 | 505,601.24 | -326,854.30 | 0.07 |
| | | | Base 23.643260 | 832,455.54 | 14.360000 | 505,601.24 | -326,854.30 | 0.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | 29,363.000 | 79.258898 | 2,327,279.02 | 70.620000 | 2,073,615.06 | -253,663.96 | 0.28 |
| | | Local | | 79.258898 | 2,327,279.02 | 70.620000 | 2,073,615.06 | -253,663.96 | 0.28 |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | 27,004.000 | 75.751112 | 2,045,583.02 | 22.170000 | 598,678.68 | -1,446,904.34 | 0.08 |
| | | Local | | 75.751112 | 2,045,583.02 | 22.170000 | 598,678.68 | -1,446,904.34 | 0.08 |
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | 35,196.000 | 46.269635 | 1,628,506.09 | 41.300000 | 1,453,594.80 | -174,911.29 | 0.19 |
| | | Local | | 46.269635 | 1,628,506.09 | 41.300000 | 1,453,594.80 | -174,911.29 | 0.19 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | 29,823.000 | 42.827293 | 1,277,238.37 | 42.180000 | 1,257,934.14 | -19,304.23 | 0.17 |
| | | Local | | 42.827293 | 1,277,238.37 | 42.180000 | 1,257,934.14 | -19,304.23 | 0.17 |
| 887389104 | TIMKEN CO COMMON STOCK | | 36,311.000 | 28.660768 | 1,040,701.16 | 32.340000 | 1,174,297.74 | 133,596.58 | 0.16 |
| | | Local | | 28.660768 | 1,040,701.16 | 32.340000 | 1,174,297.74 | 133,596.58 | 0.16 |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | 64,778.000 | 28.742395 | 1,861,874.84 | 19.250000 | 1,246,976.50 | -614,898.34 | 0.17 |
| | | Local | | 28.742395 | 1,861,874.84 | 19.250000 | 1,246,976.50 | -614,898.34 | 0.17 |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | 9,292.330 | 22.020699 | 204,623.60 | 35.960000 | 334,152.19 | 129,528.59 | 0.04 |
| | | Local | | 22.020699 | 204,623.60 | 35.960000 | 334,152.19 | 129,528.59 | 0.04 |
| 891092108 | TORO CO COMMON STOCK USD1.0 | | 57,574.000 | 41.241813 | 2,374,456.13 | 65.090000 | 3,747,491.66 | 1,373,035.53 | 0.50 |
| | | Local | | 41.241813 | 2,374,456.13 | 65.090000 | 3,747,491.66 | 1,373,035.53 | 0.50 |
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | 30,271.000 | 76.500092 | 2,315,734.28 | 44.150000 | 1,336,464.65 | -979,269.63 | 0.18 |
| | | Local | | 76.500092 | 2,315,734.28 | 44.150000 | 1,336,464.65 | -979,269.63 | 0.18 |
| 89531P105 | TREX COMPANY INC COMMON STOCK USD.01 | | 31,345.000 | 65.421983 | 2,050,652.05 | 80.140000 | 2,511,988.30 | 461,336.25 | 0.33 |
| | | Local | | 65.421983 | 2,050,652.05 | 80.140000 | 2,511,988.30 | 461,336.25 | 0.33 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | 133,679.000 | Local 22.737835 | 3,039,571.05 | 31.830000 | 4,255,002.57 | 1,215,431.52 | 0.56 |
| | | | Base 22.737835 | 3,039,571.05 | 31.830000 | 4,255,002.57 | 1,215,431.52 | 0.56 |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | 52,738.000 | Local 11.035805 | 582,006.28 | 16.070000 | 847,499.66 | 265,493.38 | 0.11 |
| | | | Base 11.035805 | 582,006.28 | 16.070000 | 847,499.66 | 265,493.38 | 0.11 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | 56,474.000 | Local 29.667999 | 1,675,470.59 | 17.390000 | 982,082.86 | -693,387.73 | 0.13 |
| | | | Base 29.667999 | 1,675,470.59 | 17.390000 | 982,082.86 | -693,387.73 | 0.13 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | 34,570.000 | Local 22.946099 | 793,246.64 | 23.300000 | 805,481.00 | 12,234.36 | 0.11 |
| | | | Base 22.946099 | 793,246.64 | 23.300000 | 805,481.00 | 12,234.36 | 0.11 |
| 902104108 | II VI INC COMMON STOCK | 46,798.000 | Local 33.139351 | 1,550,855.33 | 28.500000 | 1,333,743.00 | -217,112.33 | 0.18 |
| | | | Base 33.139351 | 1,550,855.33 | 28.500000 | 1,333,743.00 | -217,112.33 | 0.18 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 21,151.000 | Local 151.523510 | 3,204,873.76 | 296.560000 | 6,272,540.56 | 3,067,666.80 | 0.83 |
| | | | Base 151.523510 | 3,204,873.76 | 296.560000 | 6,272,540.56 | 3,067,666.80 | 0.83 |
| 902681105 | UGI CORP COMMON STOCK | 112,456.000 | Local 26.874300 | 3,022,176.23 | 26.670000 | 2,999,201.52 | -22,974.71 | 0.40 |
| | | | Base 26.874300 | 3,022,176.23 | 26.670000 | 2,999,201.52 | -22,974.71 | 0.40 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 23,341.000 | Local 75.047772 | 1,751,690.05 | 46.380000 | 1,082,555.58 | -669,134.47 | 0.14 |
| | | | Base 75.047772 | 1,751,690.05 | 46.380000 | 1,082,555.58 | -669,134.47 | 0.14 |
| 904214103 | UMPQUA HOLDINGS CORP COMMON STOCK | 118,332.000 | Local 17.741660 | 2,099,406.16 | 10.900000 | 1,289,818.80 | -809,587.36 | 0.17 |
| | | | Base 17.741660 | 2,099,406.16 | 10.900000 | 1,289,818.80 | -809,587.36 | 0.17 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 54,599.000 | Local 39.615909 | 2,162,989.00 | 23.080000 | 1,260,144.92 | -902,844.08 | 0.17 |
| | | | Base 39.615909 | 2,162,989.00 | 23.080000 | 1,260,144.92 | -902,844.08 | 0.17 |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | | | | | | |
| | 90,763.000 | Local | 27.422271 | 2,488,927.61 | 6.310000 | 572,714.53 | -1,916,213.08 | 0.08 | |
| | | Base | 27.422271 | 2,488,927.61 | 6.310000 | 572,714.53 | -1,916,213.08 | 0.08 | |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 23,666.000 | Local | 68.028001 | 1,609,950.68 | 94.825000 | 2,244,128.45 | 634,177.77 | 0.30 | |
| | | Base | 68.028001 | 1,609,950.68 | 94.825000 | 2,244,128.45 | 634,177.77 | 0.30 | |
| 91347P105 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | | | | | | | | |
| | 22,774.000 | Local | 103.412650 | 2,355,119.70 | 131.780000 | 3,001,157.72 | 646,038.02 | 0.40 | |
| | | Base | 103.412650 | 2,355,119.70 | 131.780000 | 3,001,157.72 | 646,038.02 | 0.40 | |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 37,887.000 | Local | 23.532562 | 891,578.19 | 14.240000 | 539,510.88 | -352,067.31 | 0.07 | |
| | | Base | 23.532562 | 891,578.19 | 14.240000 | 539,510.88 | -352,067.31 | 0.07 | |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | | |
| | 61,964.000 | Local | 22.358798 | 1,385,440.56 | 8.810000 | 545,902.84 | -839,537.72 | 0.07 | |
| | | Base | 22.358798 | 1,385,440.56 | 8.810000 | 545,902.84 | -839,537.72 | 0.07 | |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | 210,667.000 | Local | 10.804580 | 2,276,168.35 | 7.310000 | 1,539,975.77 | -736,192.58 | 0.20 | |
| | | Base | 10.804580 | 2,276,168.35 | 7.310000 | 1,539,975.77 | -736,192.58 | 0.20 | |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | | | | | | | | |
| | 11,628.000 | Local | 99.439280 | 1,156,279.95 | 105.980000 | 1,232,335.44 | 76,055.49 | 0.16 | |
| | | Base | 99.439280 | 1,156,279.95 | 105.980000 | 1,232,335.44 | 76,055.49 | 0.16 | |
| 92047W101 | VALVOLINE INC COMMON STOCK USD.01 | | | | | | | | |
| | 101,129.000 | Local | 12.506036 | 1,264,722.92 | 13.090000 | 1,323,778.61 | 59,055.69 | 0.18 | |
| | | Base | 12.506036 | 1,264,722.92 | 13.090000 | 1,323,778.61 | 59,055.69 | 0.18 | |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | 31,105.000 | Local | 71.823366 | 2,234,065.80 | 35.920000 | 1,117,291.60 | -1,116,774.20 | 0.15 | |
| | | Base | 71.823366 | 2,234,065.80 | 35.920000 | 1,117,291.60 | -1,116,774.20 | 0.15 | |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | 71,038.000 | Local | 10.441329 | 741,731.13 | 14.410000 | 1,023,657.58 | 281,926.45 | 0.14 | |
| | | Base | 10.441329 | 741,731.13 | 14.410000 | 1,023,657.58 | 281,926.45 | 0.14 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | 15,065.000 | Local | 123.148847 | 1,855,237.38 | 47.980000 | 722,818.70 | -1,132,418.68 | 0.10 |
| | | | | Base | 123.148847 | 1,855,237.38 | 47.980000 | 722,818.70 | -1,132,418.68 | 0.10 |
| 938824109 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | 42,159.000 | Local | 18.954942 | 799,121.42 | 25.960000 | 1,094,447.64 | 295,326.22 | 0.15 |
| | | | | Base | 18.954942 | 799,121.42 | 25.960000 | 1,094,447.64 | 295,326.22 | 0.15 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | 17,602.000 | Local | 97.256994 | 1,711,917.61 | 158.030000 | 2,781,644.06 | 1,069,726.45 | 0.37 |
| | | | | Base | 97.256994 | 1,711,917.61 | 158.030000 | 2,781,644.06 | 1,069,726.45 | 0.37 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | 49,366.000 | Local | 25.278452 | 1,247,896.04 | 22.900000 | 1,130,481.40 | -117,414.64 | 0.15 |
| | | | | Base | 25.278452 | 1,247,896.04 | 22.900000 | 1,130,481.40 | -117,414.64 | 0.15 |
| 948741103 | WEINGARTEN REALTY INVESTORS REIT USD.03 | | 65,003.000 | Local | 24.187776 | 1,572,277.99 | 14.430000 | 937,993.29 | -634,284.70 | 0.12 |
| | | | | Base | 24.187776 | 1,572,277.99 | 14.430000 | 937,993.29 | -634,284.70 | 0.12 |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | 98,789.000 | Local | 7.625720 | 753,337.29 | 14.880000 | 1,469,980.32 | 716,643.03 | 0.20 |
| | | | | Base | 7.625720 | 753,337.29 | 14.880000 | 1,469,980.32 | 716,643.03 | 0.20 |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | 23,833.000 | Local | 24.846225 | 592,160.08 | 36.260000 | 864,184.58 | 272,024.50 | 0.11 |
| | | | | Base | 24.846225 | 592,160.08 | 36.260000 | 864,184.58 | 272,024.50 | 0.11 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | 40,003.000 | Local | 73.879831 | 2,955,414.89 | 152.250000 | 6,090,456.75 | 3,135,041.86 | 0.81 |
| | | | | Base | 73.879831 | 2,955,414.89 | 152.250000 | 6,090,456.75 | 3,135,041.86 | 0.81 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | 23,491.000 | Local | 95.104397 | 2,234,097.39 | 104.550000 | 2,455,984.05 | 221,886.66 | 0.33 |
| | | | | Base | 95.104397 | 2,234,097.39 | 104.550000 | 2,455,984.05 | 221,886.66 | 0.33 |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | 23,479.000 | Local | 43.517299 | 1,021,742.66 | 37.490000 | 880,227.71 | -141,514.95 | 0.12 |
| | | | | Base | 43.517299 | 1,021,742.66 | 37.490000 | 880,227.71 | -141,514.95 | 0.12 |

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,660.000 | Local 36.244418 | 1,509,942.45 | 42.520000 | 1,771,383.20 | 261,440.75 | 0.24 |
| | | | Base 36.244418 | 1,509,942.45 | 42.520000 | 1,771,383.20 | 261,440.75 | 0.24 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | | | | | | | |
| | | 30,752.000 | Local 69.902204 | 2,149,632.58 | 32.860000 | 1,010,510.72 | -1,139,121.86 | 0.13 |
| | | | Base 69.902204 | 2,149,632.58 | 32.860000 | 1,010,510.72 | -1,139,121.86 | 0.13 |
| 980745103 | WOODWARD INC COMMON STOCK USD.00292 | | | | | | | |
| | | 30,324.000 | Local 41.451175 | 1,256,965.42 | 59.440000 | 1,802,458.56 | 545,493.14 | 0.24 |
| | | | Base 41.451175 | 1,256,965.42 | 59.440000 | 1,802,458.56 | 545,493.14 | 0.24 |
| 981475106 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 35,104.000 | Local 39.623393 | 1,390,939.60 | 25.180000 | 883,918.72 | -507,020.88 | 0.12 |
| | | | Base 39.623393 | 1,390,939.60 | 25.180000 | 883,918.72 | -507,020.88 | 0.12 |
| 98156Q108 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | | | | | | | |
| | | 25,463.000 | Local 74.472094 | 1,896,282.93 | 33.930000 | 863,959.59 | -1,032,323.34 | 0.11 |
| | | | Base 74.472094 | 1,896,282.93 | 33.930000 | 863,959.59 | -1,032,323.34 | 0.11 |
| 981811102 | WORTHINGTON INDUSTRIES COMMON STOCK | | | | | | | |
| | | 19,931.000 | Local 19.224258 | 383,158.69 | 26.250000 | 523,188.75 | 140,030.06 | 0.07 |
| | | | Base 19.224258 | 383,158.69 | 26.250000 | 523,188.75 | 140,030.06 | 0.07 |
| 98212B103 | WPX ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 224,209.000 | Local 13.769983 | 3,087,354.19 | 3.050000 | 683,837.45 | -2,403,516.74 | 0.09 |
| | | | Base 13.769983 | 3,087,354.19 | 3.050000 | 683,837.45 | -2,403,516.74 | 0.09 |
| 98262P101 | WW INTERNATIONAL INC COMMON STOCK | | | | | | | |
| | | 24,976.000 | Local 57.187008 | 1,428,302.72 | 16.910000 | 422,344.16 | -1,005,958.56 | 0.06 |
| | | | Base 57.187008 | 1,428,302.72 | 16.910000 | 422,344.16 | -1,005,958.56 | 0.06 |
| 98310W108 | WYNDHAM DESTINATIONS INC COMMON STOCK USD.01 | | | | | | | |
| | | 48,673.000 | Local 44.547805 | 2,168,275.29 | 21.700000 | 1,056,204.10 | -1,112,071.19 | 0.14 |
| | | | Base 44.547805 | 2,168,275.29 | 21.700000 | 1,056,204.10 | -1,112,071.19 | 0.14 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 51,168.000 | Local 57.841306 | 2,959,623.95 | 31.510000 | 1,612,303.68 | -1,347,320.27 | 0.21 |
| | | | Base 57.841306 | 2,959,623.95 | 31.510000 | 1,612,303.68 | -1,347,320.27 | 0.21 |

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 983793100 | XPO LOGISTICS INC COMMON STOCK USD.001 | 50,020.000 | Local 60.698594 | 3,036,143.69 | 48.750000 | 2,438,475.00 | -597,668.69 | 0.32 |
| | | | Base 60.698594 | 3,036,143.69 | 48.750000 | 2,438,475.00 | -597,668.69 | 0.32 |
| 985817105 | YELP INC COMMON STOCK USD.000001 | 34,283.000 | Local 34.056055 | 1,167,543.75 | 18.030000 | 618,122.49 | -549,421.26 | 0.08 |
| | | | Base 34.056055 | 1,167,543.75 | 18.030000 | 618,122.49 | -549,421.26 | 0.08 |
| G0084W101 | ADIANT PLC COMMON STOCK USD.001 | 46,733.000 | Local 40.349117 | 1,885,635.30 | 9.070000 | 423,868.31 | -1,461,766.99 | 0.06 |
| | | | Base 40.349117 | 1,885,635.30 | 9.070000 | 423,868.31 | -1,461,766.99 | 0.06 |
| G2709G107 | DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01 | 46,607.000 | Local 45.805114 | 2,134,838.97 | 8.050000 | 375,186.35 | -1,759,652.62 | 0.05 |
| | | | Base 45.805114 | 2,134,838.97 | 8.050000 | 375,186.35 | -1,759,652.62 | 0.05 |
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | 13,546.000 | Local 110.782296 | 1,500,656.98 | 144.030000 | 1,951,030.38 | 450,373.40 | 0.26 |
| | | | Base 110.782296 | 1,500,656.98 | 144.030000 | 1,951,030.38 | 450,373.40 | 0.26 |
| G4474Y214 | JANUS HENDERSON GROUP PLC COMMON STOCK | 83,472.000 | Local 26.427893 | 2,205,989.10 | 15.320000 | 1,278,791.04 | -927,198.06 | 0.17 |
| | | | Base 26.427893 | 2,205,989.10 | 15.320000 | 1,278,791.04 | -927,198.06 | 0.17 |
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | 25,962.000 | Local 72.107076 | 1,872,043.92 | 45.250000 | 1,174,780.50 | -697,263.42 | 0.16 |
| | | | Base 72.107076 | 1,872,043.92 | 45.250000 | 1,174,780.50 | -697,263.42 | 0.16 |
| G6700G107 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | 83,855.000 | Local 25.627005 | 2,148,952.52 | 16.870000 | 1,414,633.85 | -734,318.67 | 0.19 |
| | | | Base 25.627005 | 2,148,952.52 | 16.870000 | 1,414,633.85 | -734,318.67 | 0.19 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | 24,013.000 | Local 110.274294 | 2,648,016.61 | 149.320000 | 3,585,621.16 | 937,604.55 | 0.48 |
| | | | Base 110.274294 | 2,648,016.61 | 149.320000 | 3,585,621.16 | 937,604.55 | 0.48 |
| H8817H100 | TRANSOCEAN LTD COMMON STOCK CHF.1 | 308,511.000 | Local 7.651232 | 2,360,489.34 | 1.160000 | 357,872.76 | -2,002,616.58 | 0.05 |
| | | | Base 7.651232 | 2,360,489.34 | 1.160000 | 357,872.76 | -2,002,616.58 | 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 23,826.000 | Local 95.642374 | 2,278,775.20 | 10.340000 | 246,360.84 | -2,032,414.36 | 0.03 |
| | | | Base 95.642374 | 2,278,775.20 | 10.340000 | 246,360.84 | -2,032,414.36 | 0.03 |
| US DOLLAR Total | | | | | | | | |
| | | 21,371,748.330 | Local | 778,375,489.00 | | 730,316,821.28 | -48,058,667.72 | 96.89 |
| | | | Base | 778,375,489.00 | | 730,316,821.28 | -48,058,667.72 | 96.89 |
| EQUITY Total | | | | | | | | |
| | | 21,371,748.330 | Base | 778,375,489.00 | | 730,316,821.28 | -48,058,667.72 | 96.89 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 43,142,368.830 | Base | 800,137,410.90 | | 752,082,920.16 | -48,054,490.74 | 100.00 |

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | 0.708393 | 31 Dec 2030 | | | |
| | 16,437,022.420 | Local | 99.963054 | 16,430,949.52 | 99.980000 | 16,433,735.02 | 2,785.50 | 3.30 | |
| | | Base | 99.963054 | 16,430,949.52 | 99.980000 | 16,433,735.02 | 2,785.50 | 3.30 | |

| | | | | | | | | | |
|------------------------|----------------|-------|--|---------------|--|---------------|----------|------|--|
| US DOLLAR Total | 16,437,022.420 | Local | | 16,430,949.52 | | 16,433,735.02 | 2,785.50 | 3.30 | |
| | | Base | | 16,430,949.52 | | 16,433,735.02 | 2,785.50 | 3.30 | |

| | | | | | | | | | |
|------------------------------|----------------|------|--|---------------|--|---------------|----------|------|--|
| CASH EQUIVALENT Total | 16,437,022.420 | Base | | 16,430,949.52 | | 16,433,735.02 | 2,785.50 | 3.30 | |
|------------------------------|----------------|------|--|---------------|--|---------------|----------|------|--|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|-------------------------------|-------|-----------|------------|-----------|--------------|--------------|------|--|
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | |
| | 35,065.000 | Local | 19.760048 | 692,886.09 | 48.320000 | 1,694,340.80 | 1,001,454.71 | 0.34 | |
| | | Base | 19.760048 | 692,886.09 | 48.320000 | 1,694,340.80 | 1,001,454.71 | 0.34 | |

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 000361105 | AAR CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 28,338.000 | Local 25.937271 | 735,010.38 | 17.760000 | 503,282.88 | -231,727.50 | 0.10 |
| | | | Base 25.937271 | 735,010.38 | 17.760000 | 503,282.88 | -231,727.50 | 0.10 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 57,052.000 | Local 26.382586 | 1,505,179.30 | 24.360000 | 1,389,786.72 | -115,392.58 | 0.28 |
| | | | Base 26.382586 | 1,505,179.30 | 24.360000 | 1,389,786.72 | -115,392.58 | 0.28 |
| 00163U106 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | | 29,210.000 | Local 22.402355 | 654,372.78 | 6.180000 | 180,517.80 | -473,854.98 | 0.04 |
| | | | Base 22.402355 | 654,372.78 | 6.180000 | 180,517.80 | -473,854.98 | 0.04 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | | 40,431.000 | Local 22.862300 | 924,345.66 | 57.810000 | 2,337,316.11 | 1,412,970.45 | 0.47 |
| | | | Base 22.862300 | 924,345.66 | 57.810000 | 2,337,316.11 | 1,412,970.45 | 0.47 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 8,042.000 | Local 62.044663 | 498,963.18 | 40.740000 | 327,631.08 | -171,332.10 | 0.07 |
| | | | Base 62.044663 | 498,963.18 | 40.740000 | 327,631.08 | -171,332.10 | 0.07 |
| 00215F107 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 9,426.000 | Local 48.575358 | 457,871.32 | 58.710000 | 553,400.46 | 95,529.14 | 0.11 |
| | | | Base 48.575358 | 457,871.32 | 58.710000 | 553,400.46 | 95,529.14 | 0.11 |
| 002474104 | AZZ INC COMMON STOCK USD1.0 | | | | | | | |
| | | 22,558.000 | Local 31.109745 | 701,773.62 | 28.120000 | 634,330.96 | -67,442.66 | 0.13 |
| | | | Base 31.109745 | 701,773.62 | 28.120000 | 634,330.96 | -67,442.66 | 0.13 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | |
| | | 53,831.000 | Local 15.025903 | 808,859.37 | 9.090000 | 489,323.79 | -319,535.58 | 0.10 |
| | | | Base 15.025903 | 808,859.37 | 9.090000 | 489,323.79 | -319,535.58 | 0.10 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | |
| | | 75,152.000 | Local 25.552006 | 1,920,284.33 | 12.390000 | 931,133.28 | -989,151.05 | 0.19 |
| | | | Base 25.552006 | 1,920,284.33 | 12.390000 | 931,133.28 | -989,151.05 | 0.19 |
| 00484M106 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 41,615.000 | Local 20.027022 | 833,424.53 | 0.932600 | 38,810.15 | -794,614.38 | 0.01 |
| | | | Base 20.027022 | 833,424.53 | 0.932600 | 38,810.15 | -794,614.38 | 0.01 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 006739106 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 11,759.000 | Local 72.060767 | 847,362.56 | 67.600000 | 794,908.40 | -52,454.16 | 0.16 |
| | | | Base 72.060767 | 847,362.56 | 67.600000 | 794,908.40 | -52,454.16 | 0.16 |
| 00738A106 | ADTRAN INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,171.000 | Local 18.346663 | 755,350.47 | 7.680000 | 316,193.28 | -439,157.19 | 0.06 |
| | | | Base 18.346663 | 755,350.47 | 7.680000 | 316,193.28 | -439,157.19 | 0.06 |
| 00770F104 | AEGION CORP COMMON STOCK USD.01 | | | | | | | |
| | | 26,784.000 | Local 19.517514 | 522,757.09 | 17.930000 | 480,237.12 | -42,519.97 | 0.10 |
| | | | Base 19.517514 | 522,757.09 | 17.930000 | 480,237.12 | -42,519.97 | 0.10 |
| 00773T101 | ADVANSIX INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,062.000 | Local 16.305628 | 392,346.03 | 9.540000 | 229,551.48 | -162,794.55 | 0.05 |
| | | | Base 16.305628 | 392,346.03 | 9.540000 | 229,551.48 | -162,794.55 | 0.05 |
| 007800105 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | | | | | | |
| | | 62,307.000 | Local 18.408426 | 1,146,973.80 | 41.830000 | 2,606,301.81 | 1,459,328.01 | 0.52 |
| | | | Base 18.408426 | 1,146,973.80 | 41.830000 | 2,606,301.81 | 1,459,328.01 | 0.52 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | |
| | | 33,151.000 | Local 24.915564 | 825,975.87 | 48.490000 | 1,607,491.99 | 781,516.12 | 0.32 |
| | | | Base 24.915564 | 825,975.87 | 48.490000 | 1,607,491.99 | 781,516.12 | 0.32 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | |
| | | 18,629.000 | Local 35.561024 | 662,466.31 | 60.960000 | 1,135,623.84 | 473,157.53 | 0.23 |
| | | | Base 35.561024 | 662,466.31 | 60.960000 | 1,135,623.84 | 473,157.53 | 0.23 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | |
| | | 17,522.000 | Local 13.957498 | 244,563.28 | 16.700000 | 292,617.40 | 48,054.12 | 0.06 |
| | | | Base 13.957498 | 244,563.28 | 16.700000 | 292,617.40 | 48,054.12 | 0.06 |
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | |
| | | 39,670.000 | Local 51.170944 | 2,029,951.33 | 61.900000 | 2,455,573.00 | 425,621.67 | 0.49 |
| | | | Base 51.170944 | 2,029,951.33 | 61.900000 | 2,455,573.00 | 425,621.67 | 0.49 |
| 009728106 | AKORN INC COMMON STOCK | | | | | | | |
| | | 83,712.000 | Local 5.533487 | 463,219.30 | 0.561200 | 46,979.17 | -416,240.13 | 0.01 |
| | | | Base 5.533487 | 463,219.30 | 0.561200 | 46,979.17 | -416,240.13 | 0.01 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| 011311107 | ALAMO GROUP INC COMMON STOCK USD.1 | 8,372.000 | 70.022846 | 586,231.27 | 88.780000 | 743,266.16 | 157,034.89 | 0.15 |
| | | | 70.022846 | 586,231.27 | 88.780000 | 743,266.16 | 157,034.89 | 0.15 |
| 011642105 | ALARM.COM HOLDINGS INC COMMON STOCK | 31,279.000 | 40.851483 | 1,277,793.55 | 38.910000 | 1,217,065.89 | -60,727.66 | 0.24 |
| | | | 40.851483 | 1,277,793.55 | 38.910000 | 1,217,065.89 | -60,727.66 | 0.24 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 26,415.000 | 36.158324 | 955,122.14 | 47.330000 | 1,250,221.95 | 295,099.81 | 0.25 |
| | | | 36.158324 | 955,122.14 | 47.330000 | 1,250,221.95 | 295,099.81 | 0.25 |
| 014491104 | ALEXANDER + BALDWIN INC REIT | 58,564.000 | 21.240266 | 1,243,914.96 | 11.220000 | 657,088.08 | -586,826.88 | 0.13 |
| | | | 21.240266 | 1,243,914.96 | 11.220000 | 657,088.08 | -586,826.88 | 0.13 |
| 01748H107 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 16,523.000 | 33.727767 | 557,283.89 | 24.110000 | 398,369.53 | -158,914.36 | 0.08 |
| | | | 33.727767 | 557,283.89 | 24.110000 | 398,369.53 | -158,914.36 | 0.08 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | 11,377.000 | 82.138795 | 934,493.07 | 81.800000 | 930,638.60 | -3,854.47 | 0.19 |
| | | | 82.138795 | 934,493.07 | 81.800000 | 930,638.60 | -3,854.47 | 0.19 |
| 023139884 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 39,204.000 | 19.215965 | 753,342.71 | 12.340000 | 483,777.36 | -269,565.35 | 0.10 |
| | | | 19.215965 | 753,342.71 | 12.340000 | 483,777.36 | -269,565.35 | 0.10 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | 41,252.000 | 36.415498 | 1,502,212.14 | 25.000000 | 1,031,300.00 | -470,912.14 | 0.21 |
| | | | 36.415498 | 1,502,212.14 | 25.000000 | 1,031,300.00 | -470,912.14 | 0.21 |
| 024061103 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 97,453.000 | 14.417088 | 1,404,988.48 | 3.610000 | 351,805.33 | -1,053,183.15 | 0.07 |
| | | | 14.417088 | 1,404,988.48 | 3.610000 | 351,805.33 | -1,053,183.15 | 0.07 |
| 025676206 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 78,175.000 | 24.720339 | 1,932,512.53 | 18.800000 | 1,469,690.00 | -462,822.53 | 0.30 |
| | | | 24.720339 | 1,932,512.53 | 18.800000 | 1,469,690.00 | -462,822.53 | 0.30 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 02913V103 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | | | | | | |
| | | 13,299.000 | Local 34.907162 | 464,230.35 | 23.930000 | 318,245.07 | -145,985.28 | 0.06 |
| | | | Base 34.907162 | 464,230.35 | 23.930000 | 318,245.07 | -145,985.28 | 0.06 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | |
| | | 31,752.000 | Local 34.717626 | 1,102,354.06 | 81.740000 | 2,595,408.48 | 1,493,054.42 | 0.52 |
| | | | Base 34.717626 | 1,102,354.06 | 81.740000 | 2,595,408.48 | 1,493,054.42 | 0.52 |
| 030371108 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | | | | | | |
| | | 23,098.000 | Local 14.470587 | 334,241.62 | 14.460000 | 333,997.08 | -244.54 | 0.07 |
| | | | Base 14.470587 | 334,241.62 | 14.460000 | 333,997.08 | -244.54 | 0.07 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK | | | | | | | |
| | | 13,446.000 | Local 51.734473 | 695,621.73 | 45.570000 | 612,734.22 | -82,887.51 | 0.12 |
| | | | Base 51.734473 | 695,621.73 | 45.570000 | 612,734.22 | -82,887.51 | 0.12 |
| 03062T105 | AMERICA S CAR MART INC COMMON STOCK USD.01 | | | | | | | |
| | | 5,351.000 | Local 98.176391 | 525,341.87 | 56.350000 | 301,528.85 | -223,813.02 | 0.06 |
| | | | Base 98.176391 | 525,341.87 | 56.350000 | 301,528.85 | -223,813.02 | 0.06 |
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,599.000 | Local 35.557170 | 590,213.47 | 64.470000 | 1,070,137.53 | 479,924.06 | 0.22 |
| | | | Base 35.557170 | 590,213.47 | 64.470000 | 1,070,137.53 | 479,924.06 | 0.22 |
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | | 56,371.000 | Local 32.632437 | 1,839,523.12 | 23.760000 | 1,339,374.96 | -500,148.16 | 0.27 |
| | | | Base 32.632437 | 1,839,523.12 | 23.760000 | 1,339,374.96 | -500,148.16 | 0.27 |
| 03209R103 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | | | | | | |
| | | 29,544.000 | Local 19.541928 | 577,346.73 | 14.840000 | 438,432.96 | -138,913.77 | 0.09 |
| | | | Base 19.541928 | 577,346.73 | 14.840000 | 438,432.96 | -138,913.77 | 0.09 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | |
| | | 28,070.000 | Local 28.710356 | 805,899.69 | 18.750000 | 526,312.50 | -279,587.19 | 0.11 |
| | | | Base 28.710356 | 805,899.69 | 18.750000 | 526,312.50 | -279,587.19 | 0.11 |
| 03475V101 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 32,332.000 | Local 15.837354 | 512,053.33 | 10.430000 | 337,222.76 | -174,830.57 | 0.07 |
| | | | Base 15.837354 | 512,053.33 | 10.430000 | 337,222.76 | -174,830.57 | 0.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 035255108 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 12,252.000 | Local 37.242716 | 456,297.76 | 28.910000 | 354,205.32 | -102,092.44 | 0.07 |
| | | | Base 37.242716 | 456,297.76 | 28.910000 | 354,205.32 | -102,092.44 | 0.07 |
| 035290105 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0 | 25,848.000 | Local 70.550082 | 1,823,578.51 | 87.870000 | 2,271,263.76 | 447,685.25 | 0.46 |
| | | | Base 70.550082 | 1,823,578.51 | 87.870000 | 2,271,263.76 | 447,685.25 | 0.46 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 22,895.000 | Local 21.754709 | 498,074.07 | 20.820000 | 476,673.90 | -21,400.17 | 0.10 |
| | | | Base 21.754709 | 498,074.07 | 20.820000 | 476,673.90 | -21,400.17 | 0.10 |
| 03762U105 | APOLLO COMMERCIAL REAL ESTAT REIT USD.01 | 122,343.000 | Local 17.802712 | 2,178,037.19 | 7.420000 | 907,785.06 | -1,270,252.13 | 0.18 |
| | | | Base 17.802712 | 2,178,037.19 | 7.420000 | 907,785.06 | -1,270,252.13 | 0.18 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 33,332.000 | Local 39.869805 | 1,328,940.35 | 45.720000 | 1,523,939.04 | 194,998.69 | 0.31 |
| | | | Base 39.869805 | 1,328,940.35 | 45.720000 | 1,523,939.04 | 194,998.69 | 0.31 |
| 03823U102 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 16,410.000 | Local 40.690484 | 667,730.84 | 7.590000 | 124,551.90 | -543,178.94 | 0.03 |
| | | | Base 40.690484 | 667,730.84 | 7.590000 | 124,551.90 | -543,178.94 | 0.03 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | 22,048.000 | Local 23.853140 | 525,914.04 | 17.520000 | 386,280.96 | -139,633.08 | 0.08 |
| | | | Base 23.853140 | 525,914.04 | 17.520000 | 386,280.96 | -139,633.08 | 0.08 |
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | 109,851.000 | Local 10.295062 | 1,130,922.82 | 3.760000 | 413,039.76 | -717,883.06 | 0.08 |
| | | | Base 10.295062 | 1,130,922.82 | 3.760000 | 413,039.76 | -717,883.06 | 0.08 |
| 039653100 | ARCOSA INC COMMON STOCK USD.01 | 42,000.000 | Local 29.969156 | 1,258,704.55 | 39.740000 | 1,669,080.00 | 410,375.45 | 0.34 |
| | | | Base 29.969156 | 1,258,704.55 | 39.740000 | 1,669,080.00 | 410,375.45 | 0.34 |
| 04206A101 | ARLO TECHNOLOGIES INC COMMON STOCK USD.001 | 65,652.000 | Local 6.585308 | 432,338.61 | 2.430000 | 159,534.36 | -272,804.25 | 0.03 |
| | | | Base 6.585308 | 432,338.61 | 2.430000 | 159,534.36 | -272,804.25 | 0.03 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 04208T108 | ARMADA HOFFLER PROPERTIES IN REIT USD.01 | | | | | | | |
| | | 47,635.000 | Local 13.742373 | 654,617.96 | 10.700000 | 509,694.50 | -144,923.46 | 0.10 |
| | | | Base 13.742373 | 654,617.96 | 10.700000 | 509,694.50 | -144,923.46 | 0.10 |
| 042315507 | ARMOUR RESIDENTIAL REIT INC REIT USD.0001 | | | | | | | |
| | | 50,565.000 | Local 21.982242 | 1,111,532.07 | 8.810000 | 445,477.65 | -666,054.42 | 0.09 |
| | | | Base 21.982242 | 1,111,532.07 | 8.810000 | 445,477.65 | -666,054.42 | 0.09 |
| 043436104 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 16,657.000 | Local 55.097304 | 917,755.80 | 55.230000 | 919,966.11 | 2,210.31 | 0.18 |
| | | | Base 55.097304 | 917,755.80 | 55.230000 | 919,966.11 | 2,210.31 | 0.18 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | |
| | | 19,456.000 | Local 36.516614 | 710,467.25 | 34.970000 | 680,376.32 | -30,090.93 | 0.14 |
| | | | Base 36.516614 | 710,467.25 | 34.970000 | 680,376.32 | -30,090.93 | 0.14 |
| 049164205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | | 22,371.000 | Local 41.548230 | 929,475.46 | 25.670000 | 574,263.57 | -355,211.89 | 0.12 |
| | | | Base 41.548230 | 929,475.46 | 25.670000 | 574,263.57 | -355,211.89 | 0.12 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | |
| | | 57,322.000 | Local 31.943849 | 1,831,085.31 | 42.490000 | 2,435,611.78 | 604,526.47 | 0.49 |
| | | | Base 31.943849 | 1,831,085.31 | 42.490000 | 2,435,611.78 | 604,526.47 | 0.49 |
| 054540208 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | | 27,965.000 | Local 29.818187 | 833,865.59 | 18.310000 | 512,039.15 | -321,826.44 | 0.10 |
| | | | Base 29.818187 | 833,865.59 | 18.310000 | 512,039.15 | -321,826.44 | 0.10 |
| 05465C100 | AXOS FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 46,205.000 | Local 19.827571 | 916,132.90 | 18.130000 | 837,696.65 | -78,436.25 | 0.17 |
| | | | Base 19.827571 | 916,132.90 | 18.130000 | 837,696.65 | -78,436.25 | 0.17 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 55,057.000 | Local 24.369882 | 1,341,732.60 | 18.090000 | 995,981.13 | -345,751.47 | 0.20 |
| | | | Base 24.369882 | 1,341,732.60 | 18.090000 | 995,981.13 | -345,751.47 | 0.20 |
| 056525108 | BADGER METER INC COMMON STOCK USD1.0 | | | | | | | |
| | | 25,108.000 | Local 28.099518 | 705,522.70 | 53.600000 | 1,345,788.80 | 640,266.10 | 0.27 |
| | | | Base 28.099518 | 705,522.70 | 53.600000 | 1,345,788.80 | 640,266.10 | 0.27 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | |
| | | 27,621.000 | Local 54.829627 | 1,514,449.12 | 98.720000 | 2,726,745.12 | 1,212,296.00 | 0.55 |
| | | | Base 54.829627 | 1,514,449.12 | 98.720000 | 2,726,745.12 | 1,212,296.00 | 0.55 |
| 05990K106 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | | | | | |
| | | 39,223.000 | Local 16.544222 | 648,914.00 | 8.000000 | 313,784.00 | -335,130.00 | 0.06 |
| | | | Base 16.544222 | 648,914.00 | 8.000000 | 313,784.00 | -335,130.00 | 0.06 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | | 32,001.000 | Local 42.823837 | 1,370,405.61 | 33.040000 | 1,057,313.04 | -313,092.57 | 0.21 |
| | | | Base 42.823837 | 1,370,405.61 | 33.040000 | 1,057,313.04 | -313,092.57 | 0.21 |
| 06777U101 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,368.000 | Local 9.092696 | 312,497.79 | 1.360000 | 46,740.48 | -265,757.31 | 0.01 |
| | | | Base 9.092696 | 312,497.79 | 1.360000 | 46,740.48 | -265,757.31 | 0.01 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,141.000 | Local 32.050818 | 1,318,602.72 | 41.830000 | 1,720,928.03 | 402,325.31 | 0.35 |
| | | | Base 32.050818 | 1,318,602.72 | 41.830000 | 1,720,928.03 | 402,325.31 | 0.35 |
| 077347300 | BEL FUSE INC CL B COMMON STOCK USD.1 | | | | | | | |
| | | 8,773.000 | Local 19.173507 | 168,209.18 | 9.740000 | 85,449.02 | -82,760.16 | 0.02 |
| | | | Base 19.173507 | 168,209.18 | 9.740000 | 85,449.02 | -82,760.16 | 0.02 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | |
| | | 32,275.000 | Local 18.878877 | 609,315.75 | 19.990000 | 645,177.25 | 35,861.50 | 0.13 |
| | | | Base 18.878877 | 609,315.75 | 19.990000 | 645,177.25 | 35,861.50 | 0.13 |
| 084680107 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 37,438.000 | Local 35.862381 | 1,342,615.82 | 14.860000 | 556,328.68 | -786,287.14 | 0.11 |
| | | | Base 35.862381 | 1,342,615.82 | 14.860000 | 556,328.68 | -786,287.14 | 0.11 |
| 089302103 | BIG LOTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,351.000 | Local 31.501170 | 1,050,595.51 | 14.220000 | 474,251.22 | -576,344.29 | 0.10 |
| | | | Base 31.501170 | 1,050,595.51 | 14.220000 | 474,251.22 | -576,344.29 | 0.10 |
| 090672106 | BIOTELEMETRY INC COMMON STOCK USD.001 | | | | | | | |
| | | 29,498.000 | Local 26.269452 | 774,896.29 | 38.510000 | 1,135,967.98 | 361,071.69 | 0.23 |
| | | | Base 26.269452 | 774,896.29 | 38.510000 | 1,135,967.98 | 361,071.69 | 0.23 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | |
| | | 16,550.000 | Local 42.718637 | 706,993.45 | 13.890000 | 229,879.50 | -477,113.95 | 0.05 |
| | | | Base 42.718637 | 706,993.45 | 13.890000 | 229,879.50 | -477,113.95 | 0.05 |
| 094235108 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | | 74,585.000 | Local 18.298588 | 1,364,800.17 | 7.140000 | 532,536.90 | -832,263.27 | 0.11 |
| | | | Base 18.298588 | 1,364,800.17 | 7.140000 | 532,536.90 | -832,263.27 | 0.11 |
| 095229100 | BLUCORA INC COMMON STOCK USD.0001 | | | | | | | |
| | | 42,232.000 | Local 14.009736 | 591,659.15 | 12.050000 | 508,895.60 | -82,763.55 | 0.10 |
| | | | Base 14.009736 | 591,659.15 | 12.050000 | 508,895.60 | -82,763.55 | 0.10 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | |
| | | 33,507.000 | Local 30.265322 | 1,014,100.15 | 23.780000 | 796,796.46 | -217,303.69 | 0.16 |
| | | | Base 30.265322 | 1,014,100.15 | 23.780000 | 796,796.46 | -217,303.69 | 0.16 |
| 097793400 | BONANZA CREEK ENERGY INC COMMON STOCK | | | | | | | |
| | | 16,028.000 | Local 32.637314 | 523,110.87 | 11.250000 | 180,315.00 | -342,795.87 | 0.04 |
| | | | Base 32.637314 | 523,110.87 | 11.250000 | 180,315.00 | -342,795.87 | 0.04 |
| 099406100 | BOOT BARN HOLDINGS INC COMMON STOCK | | | | | | | |
| | | 24,596.000 | Local 28.681770 | 705,456.82 | 12.930000 | 318,026.28 | -387,430.54 | 0.06 |
| | | | Base 28.681770 | 705,456.82 | 12.930000 | 318,026.28 | -387,430.54 | 0.06 |
| 101119105 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | | | | | | | |
| | | 71,474.000 | Local 8.775074 | 627,189.61 | 7.150000 | 511,039.10 | -116,150.51 | 0.10 |
| | | | Base 8.775074 | 627,189.61 | 7.150000 | 511,039.10 | -116,150.51 | 0.10 |
| 101388106 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | | | | | | | |
| | | 32,828.000 | Local 30.158677 | 990,049.04 | 36.650000 | 1,203,146.20 | 213,097.16 | 0.24 |
| | | | Base 30.158677 | 990,049.04 | 36.650000 | 1,203,146.20 | 213,097.16 | 0.24 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | |
| | | 42,987.000 | Local 34.242692 | 1,471,990.62 | 45.130000 | 1,940,003.31 | 468,012.69 | 0.39 |
| | | | Base 34.242692 | 1,471,990.62 | 45.130000 | 1,940,003.31 | 468,012.69 | 0.39 |
| 109043109 | BRIGGS + STRATTON COMMON STOCK USD.01 | | | | | | | |
| | | 36,654.000 | Local 15.717217 | 576,098.89 | 1.810000 | 66,343.74 | -509,755.15 | 0.01 |
| | | | Base 15.717217 | 576,098.89 | 1.810000 | 66,343.74 | -509,755.15 | 0.01 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 68,491.000 | Local 10.694652 | 732,487.41 | 11.280000 | 772,578.48 | 40,091.07 | 0.16 |
| | | | Base 10.694652 | 732,487.41 | 11.280000 | 772,578.48 | 40,091.07 | 0.16 |
| 114340102 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 62,218.000 | Local 15.972498 | 993,776.89 | 30.500000 | 1,897,649.00 | 903,872.11 | 0.38 |
| | | | Base 15.972498 | 993,776.89 | 30.500000 | 1,897,649.00 | 903,872.11 | 0.38 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | | 24,528.000 | Local 37.451716 | 918,615.70 | 13.710000 | 336,278.88 | -582,336.82 | 0.07 |
| | | | Base 37.451716 | 918,615.70 | 13.710000 | 336,278.88 | -582,336.82 | 0.07 |
| 124830100 | CBL + ASSOCIATES PROPERTIES REIT USD.01 | | | | | | | |
| | | 149,026.000 | Local 7.648282 | 1,139,792.82 | 0.200100 | 29,820.10 | -1,109,972.72 | 0.01 |
| | | | Base 7.648282 | 1,139,792.82 | 0.200100 | 29,820.10 | -1,109,972.72 | 0.01 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | | 28,296.000 | Local 25.777849 | 729,410.01 | 41.850000 | 1,184,187.60 | 454,777.59 | 0.24 |
| | | | Base 25.777849 | 729,410.01 | 41.850000 | 1,184,187.60 | 454,777.59 | 0.24 |
| 126501105 | CTS CORP COMMON STOCK | | | | | | | |
| | | 28,146.000 | Local 14.757310 | 415,359.25 | 24.890000 | 700,553.94 | 285,194.69 | 0.14 |
| | | | Base 14.757310 | 415,359.25 | 24.890000 | 700,553.94 | 285,194.69 | 0.14 |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | |
| | | 114,457.000 | Local 15.843342 | 1,813,381.42 | 20.050000 | 2,294,862.85 | 481,481.43 | 0.46 |
| | | | Base 15.843342 | 1,813,381.42 | 20.050000 | 2,294,862.85 | 481,481.43 | 0.46 |
| 12739A100 | CADENCE BANCORP COMMON STOCK | | | | | | | |
| | | 109,917.000 | Local 16.667004 | 1,831,987.09 | 6.550000 | 719,956.35 | -1,112,030.74 | 0.14 |
| | | | Base 16.667004 | 1,831,987.09 | 6.550000 | 719,956.35 | -1,112,030.74 | 0.14 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 26,095.000 | Local 26.717418 | 697,191.03 | 43.980000 | 1,147,658.10 | 450,467.07 | 0.23 |
| | | | Base 26.717418 | 697,191.03 | 43.980000 | 1,147,658.10 | 450,467.07 | 0.23 |
| 128126109 | CALAMP CORP COMMON STOCK USD.01 | | | | | | | |
| | | 29,479.000 | Local 13.785391 | 406,379.53 | 4.500000 | 132,655.50 | -273,724.03 | 0.03 |
| | | | Base 13.785391 | 406,379.53 | 4.500000 | 132,655.50 | -273,724.03 | 0.03 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | |
| | | 14,050.000 | Local 41.068978 | 577,019.14 | 57.690000 | 810,544.50 | 233,525.36 | 0.16 |
| | | | Base 41.068978 | 577,019.14 | 57.690000 | 810,544.50 | 233,525.36 | 0.16 |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,074.000 | Local 15.024867 | 526,982.20 | 5.200000 | 182,384.80 | -344,597.40 | 0.04 |
| | | | Base 15.024867 | 526,982.20 | 5.200000 | 182,384.80 | -344,597.40 | 0.04 |
| 130788102 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | | | | | | |
| | | 41,595.000 | Local 31.146148 | 1,295,524.02 | 50.320000 | 2,093,060.40 | 797,536.38 | 0.42 |
| | | | Base 31.146148 | 1,295,524.02 | 50.320000 | 2,093,060.40 | 797,536.38 | 0.42 |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | |
| | | 81,089.000 | Local 9.562408 | 775,406.12 | 10.220000 | 828,729.58 | 53,323.46 | 0.17 |
| | | | Base 9.562408 | 775,406.12 | 10.220000 | 828,729.58 | 53,323.46 | 0.17 |
| 13123X102 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | | | | | | |
| | | 343,365.000 | Local 7.863499 | 2,700,050.22 | 0.547900 | 188,129.68 | -2,511,920.54 | 0.04 |
| | | | Base 7.863499 | 2,700,050.22 | 0.547900 | 188,129.68 | -2,511,920.54 | 0.04 |
| 14067E506 | CAPSTEAD MORTGAGE CORP REIT USD.01 | | | | | | | |
| | | 81,729.000 | Local 10.638931 | 869,509.16 | 4.200000 | 343,261.80 | -526,247.36 | 0.07 |
| | | | Base 10.638931 | 869,509.16 | 4.200000 | 343,261.80 | -526,247.36 | 0.07 |
| 141619106 | CARDIOVASCULAR SYSTEMS INC COMMON STOCK | | | | | | | |
| | | 30,355.000 | Local 40.140321 | 1,218,459.43 | 35.210000 | 1,068,799.55 | -149,659.88 | 0.21 |
| | | | Base 40.140321 | 1,218,459.43 | 35.210000 | 1,068,799.55 | -149,659.88 | 0.21 |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | |
| | | 89,628.000 | Local 15.348812 | 1,375,683.32 | 14.790000 | 1,325,598.12 | -50,085.20 | 0.27 |
| | | | Base 15.348812 | 1,375,683.32 | 14.790000 | 1,325,598.12 | -50,085.20 | 0.27 |
| 149205106 | CATO CORP CLASS A COMMON STOCK USD.033 | | | | | | | |
| | | 18,763.000 | Local 25.246069 | 473,691.99 | 10.670000 | 200,201.21 | -273,490.78 | 0.04 |
| | | | Base 25.246069 | 473,691.99 | 10.670000 | 200,201.21 | -273,490.78 | 0.04 |
| 149568107 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,425.000 | Local 116.950015 | 868,353.86 | 144.940000 | 1,076,179.50 | 207,825.64 | 0.22 |
| | | | Base 116.950015 | 868,353.86 | 144.940000 | 1,076,179.50 | 207,825.64 | 0.22 |

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Books Closed

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Holdings

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STATE STREET

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 150602209 | CEDAR REALTY TRUST INC REIT USD.06 | | | | | | | |
| | | 78,049.000 | Local 4.474706 | 349,246.34 | 0.933100 | 72,827.52 | -276,418.82 | 0.01 |
| | | | Base 4.474706 | 349,246.34 | 0.933100 | 72,827.52 | -276,418.82 | 0.01 |
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | |
| | | 8,458.000 | Local 18.804632 | 159,049.58 | 27.500000 | 232,595.00 | 73,545.42 | 0.05 |
| | | | Base 18.804632 | 159,049.58 | 27.500000 | 232,595.00 | 73,545.42 | 0.05 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | |
| | | 34,599.000 | Local 16.213188 | 560,960.09 | 25.570000 | 884,696.43 | 323,736.34 | 0.18 |
| | | | Base 16.213188 | 560,960.09 | 25.570000 | 884,696.43 | 323,736.34 | 0.18 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | |
| | | 24,480.000 | Local 21.822520 | 534,215.28 | 15.900000 | 389,232.00 | -144,983.28 | 0.08 |
| | | | Base 21.822520 | 534,215.28 | 15.900000 | 389,232.00 | -144,983.28 | 0.08 |
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | |
| | | 42,743.000 | Local 11.805055 | 504,583.45 | 3.620000 | 154,729.66 | -349,853.79 | 0.03 |
| | | | Base 11.805055 | 504,583.45 | 3.620000 | 154,729.66 | -349,853.79 | 0.03 |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,434.000 | Local 26.511672 | 647,786.19 | 14.510000 | 354,537.34 | -293,248.85 | 0.07 |
| | | | Base 26.511672 | 647,786.19 | 14.510000 | 354,537.34 | -293,248.85 | 0.07 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | |
| | | 18,852.000 | Local 26.122240 | 492,456.46 | 24.930000 | 469,980.36 | -22,476.10 | 0.09 |
| | | | Base 26.122240 | 492,456.46 | 24.930000 | 469,980.36 | -22,476.10 | 0.09 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,822.000 | Local 40.873137 | 1,259,791.83 | 28.980000 | 893,221.56 | -366,570.27 | 0.18 |
| | | | Base 40.873137 | 1,259,791.83 | 28.980000 | 893,221.56 | -366,570.27 | 0.18 |
| 16208T102 | CHATHAM LODGING TRUST REIT USD.01 | | | | | | | |
| | | 40,477.000 | Local 18.932518 | 766,331.55 | 5.940000 | 240,433.38 | -525,898.17 | 0.05 |
| | | | Base 18.932518 | 766,331.55 | 5.940000 | 240,433.38 | -525,898.17 | 0.05 |
| 163086101 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | | 21,967.000 | Local 32.214972 | 707,666.28 | 10.070000 | 221,207.69 | -486,458.59 | 0.04 |
| | | | Base 32.214972 | 707,666.28 | 10.070000 | 221,207.69 | -486,458.59 | 0.04 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 168615102 | CHICO S FAS INC COMMON STOCK USD.01 | | | | | | | |
| | | 102,945.000 | Local 7.468103 | 768,803.84 | 1.290000 | 132,799.05 | -636,004.79 | 0.03 |
| | | | Base 7.468103 | 768,803.84 | 1.290000 | 132,799.05 | -636,004.79 | 0.03 |
| 168905107 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | | | | | |
| | | 13,394.000 | Local 51.369972 | 688,049.41 | 19.560000 | 261,986.64 | -426,062.77 | 0.05 |
| | | | Base 51.369972 | 688,049.41 | 19.560000 | 261,986.64 | -426,062.77 | 0.05 |
| 171604101 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,290.000 | Local 27.803840 | 397,316.88 | 10.070000 | 143,900.30 | -253,416.58 | 0.03 |
| | | | Base 27.803840 | 397,316.88 | 10.070000 | 143,900.30 | -253,416.58 | 0.03 |
| 171871502 | CINCINNATI BELL INC COMMON STOCK USD.01 | | | | | | | |
| | | 43,294.000 | Local 15.991873 | 692,352.17 | 14.640000 | 633,824.16 | -58,528.01 | 0.13 |
| | | | Base 15.991873 | 692,352.17 | 14.640000 | 633,824.16 | -58,528.01 | 0.13 |
| 17273K109 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,397.000 | Local 38.954940 | 677,699.09 | 11.630000 | 202,327.11 | -475,371.98 | 0.04 |
| | | | Base 38.954940 | 677,699.09 | 11.630000 | 202,327.11 | -475,371.98 | 0.04 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | |
| | | 14,062.000 | Local 46.629345 | 655,701.85 | 66.530000 | 935,544.86 | 279,843.01 | 0.19 |
| | | | Base 46.629345 | 655,701.85 | 66.530000 | 935,544.86 | 279,843.01 | 0.19 |
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | |
| | | 14,228.000 | Local 36.933828 | 525,494.50 | 21.810000 | 310,312.68 | -215,181.82 | 0.06 |
| | | | Base 36.933828 | 525,494.50 | 21.810000 | 310,312.68 | -215,181.82 | 0.06 |
| 185899101 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | | | | | | | |
| | | 341,463.000 | Local 8.835999 | 3,017,166.75 | 3.950000 | 1,348,778.85 | -1,668,387.90 | 0.27 |
| | | | Base 8.835999 | 3,017,166.75 | 3.950000 | 1,348,778.85 | -1,668,387.90 | 0.27 |
| 191098102 | COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0 | | | | | | | |
| | | 4,040.000 | Local 215.381020 | 870,139.32 | 208.530000 | 842,461.20 | -27,678.12 | 0.17 |
| | | | Base 215.381020 | 870,139.32 | 208.530000 | 842,461.20 | -27,678.12 | 0.17 |
| 19239V302 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | | 35,940.000 | Local 44.164846 | 1,587,284.58 | 81.970000 | 2,946,001.80 | 1,358,717.22 | 0.59 |
| | | | Base 44.164846 | 1,587,284.58 | 81.970000 | 2,946,001.80 | 1,358,717.22 | 0.59 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 192576106 | COHU INC COMMON STOCK USD1.0 | | | | | | | |
| | | 35,630.000 | Local 15.677825 | 558,600.91 | 12.380000 | 441,099.40 | -117,501.51 | 0.09 |
| | | | Base 15.677825 | 558,600.91 | 12.380000 | 441,099.40 | -117,501.51 | 0.09 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | |
| | | 61,938.000 | Local 28.024516 | 1,735,782.46 | 26.800000 | 1,659,938.40 | -75,844.06 | 0.33 |
| | | | Base 28.024516 | 1,735,782.46 | 26.800000 | 1,659,938.40 | -75,844.06 | 0.33 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | |
| | | 31,508.000 | Local 19.182226 | 604,393.59 | 36.550000 | 1,151,617.40 | 547,223.81 | 0.23 |
| | | | Base 19.182226 | 604,393.59 | 36.550000 | 1,151,617.40 | 547,223.81 | 0.23 |
| 203607106 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | | | | | | | |
| | | 44,492.000 | Local 38.025748 | 1,691,841.57 | 58.800000 | 2,616,129.60 | 924,288.03 | 0.53 |
| | | | Base 38.025748 | 1,691,841.57 | 58.800000 | 2,616,129.60 | 924,288.03 | 0.53 |
| 203668108 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | | 101,436.000 | Local 9.623189 | 976,137.80 | 3.340000 | 338,796.24 | -637,341.56 | 0.07 |
| | | | Base 9.623189 | 976,137.80 | 3.340000 | 338,796.24 | -637,341.56 | 0.07 |
| 20369C106 | COMMUNITY HEALTHCARE TRUST I REIT USD.01 | | | | | | | |
| | | 17,793.000 | Local 30.982983 | 551,280.22 | 38.280000 | 681,116.04 | 129,835.82 | 0.14 |
| | | | Base 30.982983 | 551,280.22 | 38.280000 | 681,116.04 | 129,835.82 | 0.14 |
| 205306103 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | | | | | | |
| | | 10,808.000 | Local 49.811689 | 538,364.74 | 22.250000 | 240,478.00 | -297,886.74 | 0.05 |
| | | | Base 49.811689 | 538,364.74 | 22.250000 | 240,478.00 | -297,886.74 | 0.05 |
| 205826209 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | | | | | |
| | | 21,051.000 | Local 23.678436 | 498,454.76 | 13.290000 | 279,767.79 | -218,686.97 | 0.06 |
| | | | Base 23.678436 | 498,454.76 | 13.290000 | 279,767.79 | -218,686.97 | 0.06 |
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | |
| | | 24,474.000 | Local 45.571754 | 1,115,323.11 | 57.270000 | 1,401,625.98 | 286,302.87 | 0.28 |
| | | | Base 45.571754 | 1,115,323.11 | 57.270000 | 1,401,625.98 | 286,302.87 | 0.28 |
| 208242107 | CONN S INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,379.000 | Local 18.309638 | 299,893.56 | 4.180000 | 68,464.22 | -231,429.34 | 0.01 |
| | | | Base 18.309638 | 299,893.56 | 4.180000 | 68,464.22 | -231,429.34 | 0.01 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 20854L108 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 22,291.000 | Local | 21.483253 | 478,883.19 | 3.690000 | 82,253.79 | -396,629.40 | 0.02 | |
| | | Base | 21.483253 | 478,883.19 | 3.690000 | 82,253.79 | -396,629.40 | 0.02 | |
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | | |
| | 62,121.000 | Local | 18.646147 | 1,158,317.30 | 4.550000 | 282,650.55 | -875,666.75 | 0.06 | |
| | | Base | 18.646147 | 1,158,317.30 | 4.550000 | 282,650.55 | -875,666.75 | 0.06 | |
| 21676P103 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | | | | | | | | |
| | 14,710.000 | Local | 82.113891 | 1,207,895.34 | 10.270000 | 151,071.70 | -1,056,823.64 | 0.03 | |
| | | Base | 82.113891 | 1,207,895.34 | 10.270000 | 151,071.70 | -1,056,823.64 | 0.03 | |
| 216831107 | COOPER TIRE + RUBBER COMMON STOCK USD1.0 | | | | | | | | |
| | 43,181.000 | Local | 25.715112 | 1,110,404.23 | 16.300000 | 703,850.30 | -406,553.93 | 0.14 | |
| | | Base | 25.715112 | 1,110,404.23 | 16.300000 | 703,850.30 | -406,553.93 | 0.14 | |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | 88,473.000 | Local | 18.903577 | 1,672,456.14 | 11.890000 | 1,051,943.97 | -620,512.17 | 0.21 | |
| | | Base | 18.903577 | 1,672,456.14 | 11.890000 | 1,051,943.97 | -620,512.17 | 0.21 | |
| 218681104 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | 39,154.000 | Local | 32.159009 | 1,259,153.85 | 28.570000 | 1,118,629.78 | -140,524.07 | 0.22 | |
| | | Base | 32.159009 | 1,259,153.85 | 28.570000 | 1,118,629.78 | -140,524.07 | 0.22 | |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | 7,782.000 | Local | 36.771647 | 286,156.96 | 54.510000 | 424,196.82 | 138,039.86 | 0.09 | |
| | | Base | 36.771647 | 286,156.96 | 54.510000 | 424,196.82 | 138,039.86 | 0.09 | |
| 22304C100 | COVETRUS INC COMMON STOCK | | | | | | | | |
| | 84,183.000 | Local | 11.333337 | 954,074.30 | 8.140000 | 685,249.62 | -268,824.68 | 0.14 | |
| | | Base | 11.333337 | 954,074.30 | 8.140000 | 685,249.62 | -268,824.68 | 0.14 | |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | | |
| | 59,129.000 | Local | 22.137804 | 1,308,986.20 | 16.990000 | 1,004,601.71 | -304,384.49 | 0.20 | |
| | | Base | 22.137804 | 1,308,986.20 | 16.990000 | 1,004,601.71 | -304,384.49 | 0.20 | |
| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | 31,792.000 | Local | 8.916124 | 283,461.41 | 6.740000 | 214,278.08 | -69,183.33 | 0.04 | |
| | | Base | 8.916124 | 283,461.41 | 6.740000 | 214,278.08 | -69,183.33 | 0.04 | |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 228903100 | CRYOLIFE INC COMMON STOCK USD.01 | | | | | | | |
| | | 32,341.000 | Local 13.414268 | 433,830.83 | 16.920000 | 547,209.72 | 113,378.89 | 0.11 |
| | | | Base 13.414268 | 433,830.83 | 16.920000 | 547,209.72 | 113,378.89 | 0.11 |
| 229669106 | CUBIC CORP COMMON STOCK | | | | | | | |
| | | 26,972.000 | Local 51.264144 | 1,382,696.50 | 41.310000 | 1,114,213.32 | -268,483.18 | 0.22 |
| | | | Base 51.264144 | 1,382,696.50 | 41.310000 | 1,114,213.32 | -268,483.18 | 0.22 |
| 23204G100 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | | | | | |
| | | 24,988.000 | Local 24.318835 | 607,679.05 | 10.930000 | 273,118.84 | -334,560.21 | 0.05 |
| | | | Base 24.318835 | 607,679.05 | 10.930000 | 273,118.84 | -334,560.21 | 0.05 |
| 232109108 | CUTERA INC COMMON STOCK USD.001 | | | | | | | |
| | | 12,301.000 | Local 40.165917 | 494,080.94 | 13.060000 | 160,651.06 | -333,429.88 | 0.03 |
| | | | Base 40.165917 | 494,080.94 | 13.060000 | 160,651.06 | -333,429.88 | 0.03 |
| 23282W605 | CYTOKINETICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 50,908.000 | Local 14.715476 | 749,135.45 | 11.790000 | 600,205.32 | -148,930.13 | 0.12 |
| | | | Base 14.715476 | 749,135.45 | 11.790000 | 600,205.32 | -148,930.13 | 0.12 |
| 23291C103 | DMC GLOBAL INC COMMON STOCK USD.05 | | | | | | | |
| | | 12,591.000 | Local 61.473672 | 774,015.01 | 23.010000 | 289,718.91 | -484,296.10 | 0.06 |
| | | | Base 61.473672 | 774,015.01 | 23.010000 | 289,718.91 | -484,296.10 | 0.06 |
| 23332B106 | DSP GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | | 19,828.000 | Local 9.684544 | 192,025.13 | 13.400000 | 265,695.20 | 73,670.07 | 0.05 |
| | | | Base 9.684544 | 192,025.13 | 13.400000 | 265,695.20 | 73,670.07 | 0.05 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,866.000 | Local 51.829948 | 718,674.06 | 12.260000 | 169,997.16 | -548,676.90 | 0.03 |
| | | | Base 51.829948 | 718,674.06 | 12.260000 | 169,997.16 | -548,676.90 | 0.03 |
| 234264109 | DAKTRONICS INC COMMON STOCK | | | | | | | |
| | | 32,315.000 | Local 9.339151 | 301,794.67 | 4.930000 | 159,312.95 | -142,481.72 | 0.03 |
| | | | Base 9.339151 | 301,794.67 | 4.930000 | 159,312.95 | -142,481.72 | 0.03 |
| 238337109 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | | | | | | | |
| | | 26,488.000 | Local 39.593318 | 1,048,747.80 | 13.080000 | 346,463.04 | -702,284.76 | 0.07 |
| | | | Base 39.593318 | 1,048,747.80 | 13.080000 | 346,463.04 | -702,284.76 | 0.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 247916208 | DENBURY RESOURCES INC COMMON STOCK USD.001 | | | | | | | | |
| | 424,739.000 | Local | 1.958059 | 831,664.01 | 0.184600 | 78,406.82 | -753,257.19 | 0.02 | |
| | | Base | 1.958059 | 831,664.01 | 0.184600 | 78,406.82 | -753,257.19 | 0.02 | |
| 250565108 | DESIGNER BRANDS INC CLASS A COMMON STOCK | | | | | | | | |
| | 47,520.000 | Local | 19.130803 | 909,095.78 | 4.980000 | 236,649.60 | -672,446.18 | 0.05 | |
| | | Base | 19.130803 | 909,095.78 | 4.980000 | 236,649.60 | -672,446.18 | 0.05 | |
| 25271C102 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | | | | | | | |
| | 55,843.000 | Local | 9.308703 | 519,825.88 | 1.830000 | 102,192.69 | -417,633.19 | 0.02 | |
| | | Base | 9.308703 | 519,825.88 | 1.830000 | 102,192.69 | -417,633.19 | 0.02 | |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | | |
| | 172,554.000 | Local | 9.960074 | 1,718,650.65 | 5.080000 | 876,574.32 | -842,076.33 | 0.18 | |
| | | Base | 9.960074 | 1,718,650.65 | 5.080000 | 876,574.32 | -842,076.33 | 0.18 | |
| 253651103 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | | | | | | | | |
| | 65,937.000 | Local | 11.402219 | 751,828.12 | 3.520000 | 232,098.24 | -519,729.88 | 0.05 | |
| | | Base | 11.402219 | 751,828.12 | 3.520000 | 232,098.24 | -519,729.88 | 0.05 | |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 24,437.000 | Local | 11.370726 | 277,866.42 | 9.540000 | 233,128.98 | -44,737.44 | 0.05 | |
| | | Base | 11.370726 | 277,866.42 | 9.540000 | 233,128.98 | -44,737.44 | 0.05 | |
| 253922108 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | | | | | | | |
| | 26,574.000 | Local | 14.852414 | 394,688.04 | 13.710000 | 364,329.54 | -30,358.50 | 0.07 | |
| | | Base | 14.852414 | 394,688.04 | 13.710000 | 364,329.54 | -30,358.50 | 0.07 | |
| 254423106 | DINE BRANDS GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 14,434.000 | Local | 61.361414 | 885,690.65 | 28.680000 | 413,967.12 | -471,723.53 | 0.08 | |
| | | Base | 61.361414 | 885,690.65 | 28.680000 | 413,967.12 | -471,723.53 | 0.08 | |
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | | |
| | 35,525.000 | Local | 28.702663 | 1,019,662.11 | 40.635000 | 1,443,558.38 | 423,896.27 | 0.29 | |
| | | Base | 28.702663 | 1,019,662.11 | 40.635000 | 1,443,558.38 | 423,896.27 | 0.29 | |
| 257867200 | RR DONNELLEY + SONS CO COMMON STOCK USD1.25 | | | | | | | | |
| | 62,059.000 | Local | 20.141779 | 1,249,978.68 | 0.958500 | 59,483.55 | -1,190,495.13 | 0.01 | |
| | | Base | 20.141779 | 1,249,978.68 | 0.958500 | 59,483.55 | -1,190,495.13 | 0.01 | |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 25787G100 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | | 26,901.000 | Local 21.889889 | 588,859.91 | 5.270000 | 141,768.27 | -447,091.64 | 0.03 |
| | | | Base 21.889889 | 588,859.91 | 5.270000 | 141,768.27 | -447,091.64 | 0.03 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,054.000 | Local 44.858769 | 1,123,891.59 | 55.270000 | 1,384,734.58 | 260,842.99 | 0.28 |
| | | | Base 44.858769 | 1,123,891.59 | 55.270000 | 1,384,734.58 | 260,842.99 | 0.28 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | |
| | | 31,223.000 | Local 37.533177 | 1,171,898.37 | 30.500000 | 952,301.50 | -219,596.87 | 0.19 |
| | | | Base 37.533177 | 1,171,898.37 | 30.500000 | 952,301.50 | -219,596.87 | 0.19 |
| 268603107 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,868.000 | Local 12.894172 | 217,498.89 | 8.450000 | 142,534.60 | -74,964.29 | 0.03 |
| | | | Base 12.894172 | 217,498.89 | 8.450000 | 142,534.60 | -74,964.29 | 0.03 |
| 26885G109 | ERA GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,186.000 | Local 17.442760 | 299,771.27 | 5.330000 | 91,601.38 | -208,169.89 | 0.02 |
| | | | Base 17.442760 | 299,771.27 | 5.330000 | 91,601.38 | -208,169.89 | 0.02 |
| 268948106 | EAGLE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 28,964.000 | Local 52.858464 | 1,530,992.55 | 30.210000 | 875,002.44 | -655,990.11 | 0.18 |
| | | | Base 52.858464 | 1,530,992.55 | 30.210000 | 875,002.44 | -655,990.11 | 0.18 |
| 269796108 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | | 8,721.000 | Local 55.954808 | 487,981.88 | 46.000000 | 401,166.00 | -86,815.88 | 0.08 |
| | | | Base 55.954808 | 487,981.88 | 46.000000 | 401,166.00 | -86,815.88 | 0.08 |
| 27616P103 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | | | | | | | |
| | | 63,702.000 | Local 21.322265 | 1,358,270.93 | 24.640000 | 1,569,617.28 | 211,346.35 | 0.32 |
| | | | Base 21.322265 | 1,358,270.93 | 24.640000 | 1,569,617.28 | 211,346.35 | 0.32 |
| 278715206 | EBIX INC COMMON STOCK USD.1 | | | | | | | |
| | | 19,234.000 | Local 23.005630 | 442,490.29 | 15.180000 | 291,972.12 | -150,518.17 | 0.06 |
| | | | Base 23.005630 | 442,490.29 | 15.180000 | 291,972.12 | -150,518.17 | 0.06 |
| 27875T101 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 23,557.000 | Local 23.926422 | 563,634.72 | 17.080000 | 402,353.56 | -161,281.16 | 0.08 |
| | | | Base 23.926422 | 563,634.72 | 17.080000 | 402,353.56 | -161,281.16 | 0.08 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 28238P109 | EHEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | 21,562.000 | Local | 59.540406 | 1,283,810.24 | 140.820000 | 3,036,360.84 | 1,752,550.60 | 0.61 | |
| | | Base | 59.540406 | 1,283,810.24 | 140.820000 | 3,036,360.84 | 1,752,550.60 | 0.61 | |
| 282914100 | 8X8 INC COMMON STOCK USD.001 | | | | | | | | |
| | 86,317.000 | Local | 12.287463 | 1,060,616.94 | 13.860000 | 1,196,353.62 | 135,736.68 | 0.24 | |
| | | Base | 12.287463 | 1,060,616.94 | 13.860000 | 1,196,353.62 | 135,736.68 | 0.24 | |
| 283677854 | EL PASO ELECTRIC CO COMMON STOCK | | | | | | | | |
| | 34,992.000 | Local | 40.403681 | 1,413,805.59 | 67.960000 | 2,378,056.32 | 964,250.73 | 0.48 | |
| | | Base | 40.403681 | 1,413,805.59 | 67.960000 | 2,378,056.32 | 964,250.73 | 0.48 | |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | 37,809.000 | Local | 35.175897 | 1,329,965.49 | 57.860000 | 2,187,628.74 | 857,663.25 | 0.44 | |
| | | Base | 35.175897 | 1,329,965.49 | 57.860000 | 2,187,628.74 | 857,663.25 | 0.44 | |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 27,264.000 | Local | 23.079336 | 629,235.01 | 40.510000 | 1,104,464.64 | 475,229.63 | 0.22 | |
| | | Base | 23.079336 | 629,235.01 | 40.510000 | 1,104,464.64 | 475,229.63 | 0.22 | |
| 29251M106 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | 13,833.000 | Local | 49.703249 | 687,545.04 | 51.430000 | 711,431.19 | 23,886.15 | 0.14 | |
| | | Base | 49.703249 | 687,545.04 | 51.430000 | 711,431.19 | 23,886.15 | 0.14 | |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 23,735.000 | Local | 30.464007 | 723,063.21 | 23.380000 | 554,924.30 | -168,138.91 | 0.11 | |
| | | Base | 30.464007 | 723,063.21 | 23.380000 | 554,924.30 | -168,138.91 | 0.11 | |
| 292562105 | ENCORE WIRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 18,104.000 | Local | 33.074237 | 598,775.98 | 41.990000 | 760,186.96 | 161,410.98 | 0.15 | |
| | | Base | 33.074237 | 598,775.98 | 41.990000 | 760,186.96 | 161,410.98 | 0.15 | |
| 292765104 | ENERPAC TOOL GROUP CORP COMMON STOCK USD.2 | | | | | | | | |
| | 46,479.000 | Local | 24.800982 | 1,152,724.84 | 16.550000 | 769,227.45 | -383,497.39 | 0.15 | |
| | | Base | 24.800982 | 1,152,724.84 | 16.550000 | 769,227.45 | -383,497.39 | 0.15 | |
| 29355X107 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 17,999.000 | Local | 48.425842 | 871,616.73 | 39.580000 | 712,400.42 | -159,216.31 | 0.14 | |
| | | Base | 48.425842 | 871,616.73 | 39.580000 | 712,400.42 | -159,216.31 | 0.14 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | 29,016.000 | Local | | 22.670829 | 657,816.76 | 14.490000 | 420,441.84 | -237,374.92 | 0.08 |
| | | Base | | 22.670829 | 657,816.76 | 14.490000 | 420,441.84 | -237,374.92 | 0.08 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | | |
| | 43,365.000 | Local | | 17.894609 | 775,999.74 | 37.610000 | 1,630,957.65 | 854,957.91 | 0.33 |
| | | Base | | 17.894609 | 775,999.74 | 37.610000 | 1,630,957.65 | 854,957.91 | 0.33 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | | |
| | 11,686.000 | Local | | 47.819852 | 558,822.79 | 62.620000 | 731,777.32 | 172,954.53 | 0.15 |
| | | Base | | 47.819852 | 558,822.79 | 62.620000 | 731,777.32 | 172,954.53 | 0.15 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 22,305.000 | Local | | 44.729986 | 997,702.34 | 75.910000 | 1,693,172.55 | 695,470.21 | 0.34 |
| | | Base | | 44.729986 | 997,702.34 | 75.910000 | 1,693,172.55 | 695,470.21 | 0.34 |
| 29670E107 | ESSENTIAL PROPERTIES REALTY REIT USD.01 | | | | | | | | |
| | 75,903.000 | Local | | 23.506570 | 1,784,219.17 | 13.060000 | 991,293.18 | -792,925.99 | 0.20 |
| | | Base | | 23.506570 | 1,784,219.17 | 13.060000 | 991,293.18 | -792,925.99 | 0.20 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | | |
| | 21,004.000 | Local | | 20.719219 | 435,186.47 | 10.220000 | 214,660.88 | -220,525.59 | 0.04 |
| | | Base | | 20.719219 | 435,186.47 | 10.220000 | 214,660.88 | -220,525.59 | 0.04 |
| 30040P103 | EVERTEC INC COMMON STOCK USD.01 | | | | | | | | |
| | 51,259.000 | Local | | 21.451836 | 1,099,599.68 | 22.730000 | 1,165,117.07 | 65,517.39 | 0.23 |
| | | Base | | 21.451836 | 1,099,599.68 | 22.730000 | 1,165,117.07 | 65,517.39 | 0.23 |
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 29,424.000 | Local | | 36.304368 | 1,068,219.72 | 52.030000 | 1,530,930.72 | 462,711.00 | 0.31 |
| | | Base | | 36.304368 | 1,068,219.72 | 52.030000 | 1,530,930.72 | 462,711.00 | 0.31 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | | |
| | 44,626.000 | Local | | 25.258620 | 1,127,191.19 | 71.910000 | 3,209,055.66 | 2,081,864.47 | 0.64 |
| | | Base | | 25.258620 | 1,127,191.19 | 71.910000 | 3,209,055.66 | 2,081,864.47 | 0.64 |
| 30219E103 | EXPRESS INC COMMON STOCK | | | | | | | | |
| | 58,632.000 | Local | | 14.621912 | 857,311.93 | 1.490000 | 87,361.68 | -769,950.25 | 0.02 |
| | | Base | | 14.621912 | 857,311.93 | 1.490000 | 87,361.68 | -769,950.25 | 0.02 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 104,703.000 | Local 12.706525 | 1,330,411.27 | 3.090000 | 323,532.27 | -1,006,879.00 | 0.07 |
| | | | Base 12.706525 | 1,330,411.27 | 3.090000 | 323,532.27 | -1,006,879.00 | 0.07 |
| 30227H106 | EXTERRAN CORP COMMON STOCK USD.01 | 24,204.000 | Local 13.717160 | 332,010.13 | 4.800000 | 116,179.20 | -215,830.93 | 0.02 |
| | | | Base 13.717160 | 332,010.13 | 4.800000 | 116,179.20 | -215,830.93 | 0.02 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | 45,373.000 | Local 18.847790 | 855,180.78 | 4.170000 | 189,205.41 | -665,975.37 | 0.04 |
| | | | Base 18.847790 | 855,180.78 | 4.170000 | 189,205.41 | -665,975.37 | 0.04 |
| 311642102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 15,058.000 | Local 43.842124 | 660,174.71 | 44.500000 | 670,081.00 | 9,906.29 | 0.13 |
| | | | Base 43.842124 | 660,174.71 | 44.500000 | 670,081.00 | 9,906.29 | 0.13 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | 51,972.000 | Local 12.070334 | 627,319.42 | 27.280000 | 1,417,796.16 | 790,476.74 | 0.28 |
| | | | Base 12.070334 | 627,319.42 | 27.280000 | 1,417,796.16 | 790,476.74 | 0.28 |
| 315405100 | FERRO CORP COMMON STOCK USD1.0 | 70,592.000 | Local 17.630145 | 1,244,547.17 | 9.360000 | 660,741.12 | -583,806.05 | 0.13 |
| | | | Base 17.630145 | 1,244,547.17 | 9.360000 | 660,741.12 | -583,806.05 | 0.13 |
| 31660B101 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 17,387.000 | Local 21.127632 | 367,346.13 | 4.030000 | 70,069.61 | -297,276.52 | 0.01 |
| | | | Base 21.127632 | 367,346.13 | 4.030000 | 70,069.61 | -297,276.52 | 0.01 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 187,003.000 | Local 6.277930 | 1,173,991.82 | 5.320000 | 994,855.96 | -179,135.86 | 0.20 |
| | | | Base 6.277930 | 1,173,991.82 | 5.320000 | 994,855.96 | -179,135.86 | 0.20 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 84,511.000 | Local 7.938210 | 670,866.04 | 9.140000 | 772,430.54 | 101,564.50 | 0.16 |
| | | | Base 7.938210 | 670,866.04 | 9.140000 | 772,430.54 | 101,564.50 | 0.16 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | 85,332.000 | Local 20.894697 | 1,782,986.26 | 14.910000 | 1,272,300.12 | -510,686.14 | 0.26 |
| | | | Base 20.894697 | 1,782,986.26 | 14.910000 | 1,272,300.12 | -510,686.14 | 0.26 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 320867104 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | | | | | | | |
| | 94,562.000 | Local | 15.596583 | 1,474,844.09 | 13.235000 | 1,251,528.07 | -223,316.02 | 0.25 | |
| | | Base | 15.596583 | 1,474,844.09 | 13.235000 | 1,251,528.07 | -223,316.02 | 0.25 | |
| 337930705 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | 29,687.000 | Local | 31.337370 | 930,312.49 | 19.830000 | 588,693.21 | -341,619.28 | 0.12 | |
| | | Base | 31.337370 | 930,312.49 | 19.830000 | 588,693.21 | -341,619.28 | 0.12 | |
| 346375108 | FORMFACTOR INC COMMON STOCK USD.001 | | | | | | | | |
| | 65,308.000 | Local | 15.461906 | 1,009,786.14 | 20.090000 | 1,312,037.72 | 302,251.58 | 0.26 | |
| | | Base | 15.461906 | 1,009,786.14 | 20.090000 | 1,312,037.72 | 302,251.58 | 0.26 | |
| 346563109 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | | | | | | | | |
| | 9,322.000 | Local | 34.806573 | 324,466.87 | 29.230000 | 272,482.06 | -51,984.81 | 0.05 | |
| | | Base | 34.806573 | 324,466.87 | 29.230000 | 272,482.06 | -51,984.81 | 0.05 | |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 24,301.000 | Local | 40.139582 | 975,431.99 | 50.650000 | 1,230,845.65 | 255,413.66 | 0.25 | |
| | | Base | 40.139582 | 975,431.99 | 50.650000 | 1,230,845.65 | 255,413.66 | 0.25 | |
| 34988V106 | FOSSIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 40,114.000 | Local | 15.024391 | 602,688.42 | 3.290000 | 131,975.06 | -470,713.36 | 0.03 | |
| | | Base | 15.024391 | 602,688.42 | 3.290000 | 131,975.06 | -470,713.36 | 0.03 | |
| 350392106 | FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001 | | | | | | | | |
| | 15,333.000 | Local | 18.393371 | 282,025.56 | 10.290000 | 157,776.57 | -124,248.99 | 0.03 | |
| | | Base | 18.393371 | 282,025.56 | 10.290000 | 157,776.57 | -124,248.99 | 0.03 | |
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | | | | | | | | |
| | 73,929.000 | Local | 20.686197 | 1,529,309.87 | 18.710000 | 1,383,211.59 | -146,098.28 | 0.28 | |
| | | Base | 20.686197 | 1,529,309.87 | 18.710000 | 1,383,211.59 | -146,098.28 | 0.28 | |
| 35138V102 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | | | | | | | |
| | 33,216.000 | Local | 32.397422 | 1,076,112.76 | 42.000000 | 1,395,072.00 | 318,959.24 | 0.28 | |
| | | Base | 32.397422 | 1,076,112.76 | 42.000000 | 1,395,072.00 | 318,959.24 | 0.28 | |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | | |
| | 33,118.000 | Local | 31.293436 | 1,036,376.01 | 47.130000 | 1,560,851.34 | 524,475.33 | 0.31 | |
| | | Base | 31.293436 | 1,036,376.01 | 47.130000 | 1,560,851.34 | 524,475.33 | 0.31 | |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 35352P104 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 11,563.000 | Local 35.227793 | 407,338.97 | 20.390000 | 235,769.57 | -171,569.40 | 0.05 |
| | | | Base 35.227793 | 407,338.97 | 20.390000 | 235,769.57 | -171,569.40 | 0.05 |
| 35471R106 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 92,403.000 | Local 11.418886 | 1,055,139.28 | 5.730000 | 529,469.19 | -525,670.09 | 0.11 |
| | | | Base 11.418886 | 1,055,139.28 | 5.730000 | 529,469.19 | -525,670.09 | 0.11 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1.0 | 43,976.000 | Local 30.485192 | 1,340,616.79 | 27.930000 | 1,228,249.68 | -112,367.11 | 0.25 |
| | | | Base 30.485192 | 1,340,616.79 | 27.930000 | 1,228,249.68 | -112,367.11 | 0.25 |
| 36116M106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 22,298.000 | Local 14.391779 | 320,907.88 | 11.270000 | 251,298.46 | -69,609.42 | 0.05 |
| | | | Base 14.391779 | 320,907.88 | 11.270000 | 251,298.46 | -69,609.42 | 0.05 |
| 36164Y101 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 46,209.000 | Local 19.235687 | 888,861.84 | 17.800000 | 822,520.20 | -66,341.64 | 0.17 |
| | | | Base 19.235687 | 888,861.84 | 17.800000 | 822,520.20 | -66,341.64 | 0.17 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 37,097.000 | Local 34.244863 | 1,270,381.68 | 7.700000 | 285,646.90 | -984,734.78 | 0.06 |
| | | | Base 34.244863 | 1,270,381.68 | 7.700000 | 285,646.90 | -984,734.78 | 0.06 |
| 36251C103 | GMS INC COMMON STOCK USD.01 | 36,249.000 | Local 20.829028 | 755,031.42 | 15.730000 | 570,196.77 | -184,834.65 | 0.11 |
| | | | Base 20.829028 | 755,031.42 | 15.730000 | 570,196.77 | -184,834.65 | 0.11 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 56,731.000 | Local 5.077872 | 288,072.74 | 3.500000 | 198,558.50 | -89,514.24 | 0.04 |
| | | | Base 5.077872 | 288,072.74 | 3.500000 | 198,558.50 | -89,514.24 | 0.04 |
| 36472T109 | GANNETT CO INC COMMON STOCK USD.01 | 106,036.000 | Local 9.436689 | 1,000,628.78 | 1.480000 | 156,933.28 | -843,695.50 | 0.03 |
| | | | Base 9.436689 | 1,000,628.78 | 1.480000 | 156,933.28 | -843,695.50 | 0.03 |
| 366505105 | GARRETT MOTION INC COMMON STOCK USD.001 | 64,434.000 | Local 13.169337 | 848,553.03 | 2.860000 | 184,281.24 | -664,271.79 | 0.04 |
| | | | Base 13.169337 | 848,553.03 | 2.860000 | 184,281.24 | -664,271.79 | 0.04 |

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Books Closed

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Holdings

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STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 371532102 | GENESCO INC COMMON STOCK USD1.0 | | | | | | | |
| | | 12,268.000 | Local 49.573688 | 608,170.01 | 13.340000 | 163,655.12 | -444,514.89 | 0.03 |
| | | | Base 49.573688 | 608,170.01 | 13.340000 | 163,655.12 | -444,514.89 | 0.03 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | |
| | | 28,366.000 | Local 48.234189 | 1,368,211.01 | 31.400000 | 890,692.40 | -477,518.61 | 0.18 |
| | | | Base 48.234189 | 1,368,211.01 | 31.400000 | 890,692.40 | -477,518.61 | 0.18 |
| 37364X109 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 11,761.000 | Local 37.577471 | 441,948.64 | 6.400000 | 75,270.40 | -366,678.24 | 0.02 |
| | | | Base 37.577471 | 441,948.64 | 6.400000 | 75,270.40 | -366,678.24 | 0.02 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | |
| | | 29,920.000 | Local 22.304319 | 667,345.21 | 23.740000 | 710,300.80 | 42,955.59 | 0.14 |
| | | | Base 22.304319 | 667,345.21 | 23.740000 | 710,300.80 | 42,955.59 | 0.14 |
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,833.000 | Local 21.096570 | 587,180.82 | 42.920000 | 1,194,592.36 | 607,411.54 | 0.24 |
| | | | Base 21.096570 | 587,180.82 | 42.920000 | 1,194,592.36 | 607,411.54 | 0.24 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 73,954.000 | Local 22.771882 | 1,684,071.76 | 34.005000 | 2,514,805.77 | 830,734.01 | 0.51 |
| | | | Base 22.771882 | 1,684,071.76 | 34.005000 | 2,514,805.77 | 830,734.01 | 0.51 |
| 377316104 | GLATFELTER COMMON STOCK USD.01 | | | | | | | |
| | | 38,360.000 | Local 18.244879 | 699,873.56 | 12.220000 | 468,759.20 | -231,114.36 | 0.09 |
| | | | Base 18.244879 | 699,873.56 | 12.220000 | 468,759.20 | -231,114.36 | 0.09 |
| 377322102 | GLAUKOS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 33,487.000 | Local 35.777895 | 1,198,094.38 | 30.860000 | 1,033,408.82 | -164,685.56 | 0.21 |
| | | | Base 35.777895 | 1,198,094.38 | 30.860000 | 1,033,408.82 | -164,685.56 | 0.21 |
| 379378201 | GLOBAL NET LEASE INC REIT USD.01 | | | | | | | |
| | | 77,117.000 | Local 17.534296 | 1,352,192.27 | 13.370000 | 1,031,054.29 | -321,137.98 | 0.21 |
| | | | Base 17.534296 | 1,352,192.27 | 13.370000 | 1,031,054.29 | -321,137.98 | 0.21 |
| 379890106 | GLU MOBILE INC COMMON STOCK USD.0001 | | | | | | | |
| | | 99,049.000 | Local 5.955512 | 589,887.52 | 6.290000 | 623,018.21 | 33,130.69 | 0.13 |
| | | | Base 5.955512 | 589,887.52 | 6.290000 | 623,018.21 | 33,130.69 | 0.13 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | | |
| | 40,302.000 | Local | 26.121433 | 1,052,746.00 | 15.180000 | 611,784.36 | -440,961.64 | 0.12 | |
| | | Base | 26.121433 | 1,052,746.00 | 15.180000 | 611,784.36 | -440,961.64 | 0.12 | |
| 38741L107 | GRANITE POINT MORTGAGE TRUST REIT USD.01 | | | | | | | | |
| | 47,168.000 | Local | 17.538687 | 827,264.80 | 5.070000 | 239,141.76 | -588,123.04 | 0.05 | |
| | | Base | 17.538687 | 827,264.80 | 5.070000 | 239,141.76 | -588,123.04 | 0.05 | |
| 391416104 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | 48,327.000 | Local | 30.267478 | 1,462,736.43 | 20.480000 | 989,736.96 | -472,999.47 | 0.20 | |
| | | Base | 30.267478 | 1,462,736.43 | 20.480000 | 989,736.96 | -472,999.47 | 0.20 | |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | 40,679.000 | Local | 33.342839 | 1,356,353.35 | 25.390000 | 1,032,839.81 | -323,513.54 | 0.21 | |
| | | Base | 33.342839 | 1,356,353.35 | 25.390000 | 1,032,839.81 | -323,513.54 | 0.21 | |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | | |
| | 29,184.000 | Local | 20.242260 | 590,750.13 | 4.850000 | 141,542.40 | -449,207.73 | 0.03 | |
| | | Base | 20.242260 | 590,750.13 | 4.850000 | 141,542.40 | -449,207.73 | 0.03 | |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | | |
| | 28,051.000 | Local | 32.238665 | 904,326.78 | 17.740000 | 497,624.74 | -406,702.04 | 0.10 | |
| | | Base | 32.238665 | 904,326.78 | 17.740000 | 497,624.74 | -406,702.04 | 0.10 | |
| 395259104 | GREENHILL + CO INC COMMON STOCK USD.01 | | | | | | | | |
| | 12,805.000 | Local | 38.431471 | 492,114.99 | 9.840000 | 126,001.20 | -366,113.79 | 0.03 | |
| | | Base | 38.431471 | 492,114.99 | 9.840000 | 126,001.20 | -366,113.79 | 0.03 | |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | | |
| | 36,803.000 | Local | 14.303965 | 526,428.82 | 12.650000 | 465,557.95 | -60,870.87 | 0.09 | |
| | | Base | 14.303965 | 526,428.82 | 12.650000 | 465,557.95 | -60,870.87 | 0.09 | |
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | 15,101.000 | Local | 56.840655 | 858,350.73 | 44.260000 | 668,370.26 | -189,980.47 | 0.13 | |
| | | Base | 56.840655 | 858,350.73 | 44.260000 | 668,370.26 | -189,980.47 | 0.13 | |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | | |
| | 36,680.000 | Local | 13.815697 | 506,759.78 | 6.770000 | 248,323.60 | -258,436.18 | 0.05 | |
| | | Base | 13.815697 | 506,759.78 | 6.770000 | 248,323.60 | -258,436.18 | 0.05 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 402635304 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 124,810.000 | Local 7.676822 | 958,144.11 | 0.444700 | 55,503.01 | -902,641.10 | 0.01 |
| | | | Base 7.676822 | 958,144.11 | 0.444700 | 55,503.01 | -902,641.10 | 0.01 |
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | |
| | | 5,550.000 | Local 42.023924 | 233,232.78 | 40.250000 | 223,387.50 | -9,845.28 | 0.04 |
| | | | Base 42.023924 | 233,232.78 | 40.250000 | 223,387.50 | -9,845.28 | 0.04 |
| 40425J101 | HMS HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 75,765.000 | Local 17.599404 | 1,333,418.83 | 25.270000 | 1,914,581.55 | 581,162.72 | 0.38 |
| | | | Base 17.599404 | 1,333,418.83 | 25.270000 | 1,914,581.55 | 581,162.72 | 0.38 |
| 41043F208 | HANGER INC COMMON STOCK USD.01 | | | | | | | |
| | | 32,534.000 | Local 22.019313 | 716,376.34 | 15.580000 | 506,879.72 | -209,496.62 | 0.10 |
| | | | Base 22.019313 | 716,376.34 | 15.580000 | 506,879.72 | -209,496.62 | 0.10 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | |
| | | 26,715.000 | Local 12.622541 | 337,211.17 | 10.850000 | 289,857.75 | -47,353.42 | 0.06 |
| | | | Base 12.622541 | 337,211.17 | 10.850000 | 289,857.75 | -47,353.42 | 0.06 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | |
| | | 77,827.000 | Local 6.107932 | 475,361.99 | 5.760000 | 448,283.52 | -27,078.47 | 0.09 |
| | | | Base 6.107932 | 475,361.99 | 5.760000 | 448,283.52 | -27,078.47 | 0.09 |
| 415864107 | HARSCO CORP COMMON STOCK USD1.25 | | | | | | | |
| | | 67,763.000 | Local 15.218756 | 1,031,268.54 | 6.970000 | 472,308.11 | -558,960.43 | 0.09 |
| | | | Base 15.218756 | 1,031,268.54 | 6.970000 | 472,308.11 | -558,960.43 | 0.09 |
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | | | | | | |
| | | 15,605.000 | Local 15.123162 | 235,996.95 | 11.890000 | 185,543.45 | -50,453.50 | 0.04 |
| | | | Base 15.123162 | 235,996.95 | 11.890000 | 185,543.45 | -50,453.50 | 0.04 |
| 419879101 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 40,069.000 | Local 26.128466 | 1,046,941.50 | 10.440000 | 418,320.36 | -628,621.14 | 0.08 |
| | | | Base 26.128466 | 1,046,941.50 | 10.440000 | 418,320.36 | -628,621.14 | 0.08 |
| 420261109 | HAWKINS INC COMMON STOCK USD.05 | | | | | | | |
| | | 8,205.000 | Local 38.555414 | 316,347.17 | 35.600000 | 292,098.00 | -24,249.17 | 0.06 |
| | | | Base 38.555414 | 316,347.17 | 35.600000 | 292,098.00 | -24,249.17 | 0.06 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | |
| | | 10,795.000 | Local 48.254769 | 520,910.23 | 20.610000 | 222,484.95 | -298,425.28 | 0.04 |
| | | | Base 48.254769 | 520,910.23 | 20.610000 | 222,484.95 | -298,425.28 | 0.04 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | | | | | | |
| | | 22,134.000 | Local 26.650614 | 589,884.68 | 23.950000 | 530,109.30 | -59,775.38 | 0.11 |
| | | | Base 26.650614 | 589,884.68 | 23.950000 | 530,109.30 | -59,775.38 | 0.11 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | |
| | | 40,275.000 | Local 18.220442 | 733,828.29 | 18.570000 | 747,906.75 | 14,078.46 | 0.15 |
| | | | Base 18.220442 | 733,828.29 | 18.570000 | 747,906.75 | 14,078.46 | 0.15 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | | | | | |
| | | 16,622.000 | Local 22.236056 | 369,607.72 | 22.500000 | 373,995.00 | 4,387.28 | 0.08 |
| | | | Base 22.236056 | 369,607.72 | 22.500000 | 373,995.00 | 4,387.28 | 0.08 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | | | | | |
| | | 122,667.000 | Local 6.057101 | 743,006.45 | 1.640000 | 201,173.88 | -541,832.57 | 0.04 |
| | | | Base 6.057101 | 743,006.45 | 1.640000 | 201,173.88 | -541,832.57 | 0.04 |
| 42722X106 | HERITAGE FINANCIAL CORP COMMON STOCK | | | | | | | |
| | | 31,569.000 | Local 31.857810 | 1,005,719.21 | 20.000000 | 631,380.00 | -374,339.21 | 0.13 |
| | | | Base 31.857810 | 1,005,719.21 | 20.000000 | 631,380.00 | -374,339.21 | 0.13 |
| 427825500 | HERSHA HOSPITALITY TRUST REIT USD.01 | | | | | | | |
| | | 30,971.000 | Local 17.550259 | 543,549.07 | 3.580000 | 110,876.18 | -432,672.89 | 0.02 |
| | | | Base 17.550259 | 543,549.07 | 3.580000 | 110,876.18 | -432,672.89 | 0.02 |
| 42805E306 | HESKA CORP COMMON STOCK USD.001 | | | | | | | |
| | | 6,049.000 | Local 99.654521 | 602,810.20 | 55.300000 | 334,509.70 | -268,300.50 | 0.07 |
| | | | Base 99.654521 | 602,810.20 | 55.300000 | 334,509.70 | -268,300.50 | 0.07 |
| 428567101 | HIBBETT SPORTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,151.000 | Local 36.319582 | 550,277.98 | 10.935000 | 165,676.19 | -384,601.79 | 0.03 |
| | | | Base 36.319582 | 550,277.98 | 10.935000 | 165,676.19 | -384,601.79 | 0.03 |
| 43114K108 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001 | | | | | | | |
| | | 164,710.000 | Local 7.440223 | 1,225,479.06 | 0.190000 | 31,294.90 | -1,194,184.16 | 0.01 |
| | | | Base 7.440223 | 1,225,479.06 | 0.190000 | 31,294.90 | -1,194,184.16 | 0.01 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 431571108 | HILLENBRAND INC COMMON STOCK | | | | | | | |
| | | 63,730.000 | Local 24.917095 | 1,587,966.44 | 19.110000 | 1,217,880.30 | -370,086.14 | 0.24 |
| | | | Base 24.917095 | 1,587,966.44 | 19.110000 | 1,217,880.30 | -370,086.14 | 0.24 |
| 43785V102 | HOMESTREET INC COMMON STOCK | | | | | | | |
| | | 20,989.000 | Local 30.262746 | 635,184.78 | 22.230000 | 466,585.47 | -168,599.31 | 0.09 |
| | | | Base 30.262746 | 635,184.78 | 22.230000 | 466,585.47 | -168,599.31 | 0.09 |
| 43940T109 | HOPE BANCORP INC COMMON STOCK USD.001 | | | | | | | |
| | | 109,049.000 | Local 10.246760 | 1,117,398.92 | 8.220000 | 896,382.78 | -221,016.14 | 0.18 |
| | | | Base 10.246760 | 1,117,398.92 | 8.220000 | 896,382.78 | -221,016.14 | 0.18 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | |
| | | 35,393.000 | Local 23.610543 | 835,647.94 | 36.590000 | 1,295,029.87 | 459,381.93 | 0.26 |
| | | | Base 23.610543 | 835,647.94 | 36.590000 | 1,295,029.87 | 459,381.93 | 0.26 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | |
| | | 28,797.000 | Local 37.828791 | 1,089,355.70 | 45.470000 | 1,309,399.59 | 220,043.89 | 0.26 |
| | | | Base 37.828791 | 1,089,355.70 | 45.470000 | 1,309,399.59 | 220,043.89 | 0.26 |
| 45031U101 | ISTAR INC REIT USD.001 | | | | | | | |
| | | 64,168.000 | Local 12.020387 | 771,324.20 | 10.610000 | 680,822.48 | -90,501.72 | 0.14 |
| | | | Base 12.020387 | 771,324.20 | 10.610000 | 680,822.48 | -90,501.72 | 0.14 |
| 45378A106 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | | | | | | | |
| | | 78,303.000 | Local 10.302162 | 806,690.21 | 8.940000 | 700,028.82 | -106,661.39 | 0.14 |
| | | | Base 10.302162 | 806,690.21 | 8.940000 | 700,028.82 | -106,661.39 | 0.14 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | |
| | | 29,638.000 | Local 47.649172 | 1,412,226.15 | 64.370000 | 1,907,798.06 | 495,571.91 | 0.38 |
| | | | Base 47.649172 | 1,412,226.15 | 64.370000 | 1,907,798.06 | 495,571.91 | 0.38 |
| 456237106 | INDUSTRIAL LOGISTICS PROPERT REIT USD.01 | | | | | | | |
| | | 56,166.000 | Local 20.915842 | 1,174,759.20 | 17.540000 | 985,151.64 | -189,607.56 | 0.20 |
| | | | Base 20.915842 | 1,174,759.20 | 17.540000 | 985,151.64 | -189,607.56 | 0.20 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,835.000 | Local 25.770942 | 794,647.00 | 42.130000 | 1,299,078.55 | 504,431.55 | 0.26 |
| | | | Base 25.770942 | 794,647.00 | 42.130000 | 1,299,078.55 | 504,431.55 | 0.26 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,163.000 | Local 54.530711 | 1,154,033.44 | 69.490000 | 1,470,616.87 | 316,583.43 | 0.30 |
| | | | Base 54.530711 | 1,154,033.44 | 69.490000 | 1,470,616.87 | 316,583.43 | 0.30 |
| 45774W108 | INSTEEL INDUSTRIES INC COMMON STOCK | | | | | | | |
| | | 15,879.000 | Local 35.564347 | 564,726.26 | 13.250000 | 210,396.75 | -354,329.51 | 0.04 |
| | | | Base 35.564347 | 564,726.26 | 13.250000 | 210,396.75 | -354,329.51 | 0.04 |
| 45780L104 | INOGEN INC COMMON STOCK USD.001 | | | | | | | |
| | | 15,812.000 | Local 49.649184 | 785,052.89 | 51.660000 | 816,847.92 | 31,795.03 | 0.16 |
| | | | Base 49.649184 | 785,052.89 | 51.660000 | 816,847.92 | 31,795.03 | 0.16 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | |
| | | 18,299.000 | Local 33.147501 | 606,566.12 | 39.870000 | 729,581.13 | 123,015.01 | 0.15 |
| | | | Base 33.147501 | 606,566.12 | 39.870000 | 729,581.13 | 123,015.01 | 0.15 |
| 45781M101 | INNOVIVA INC COMMON STOCK | | | | | | | |
| | | 57,394.000 | Local 10.988311 | 630,663.13 | 11.760000 | 674,953.44 | 44,290.31 | 0.14 |
| | | | Base 10.988311 | 630,663.13 | 11.760000 | 674,953.44 | 44,290.31 | 0.14 |
| 45781V101 | INNOVATIVE INDUSTRIAL PROPER REIT USD.001 | | | | | | | |
| | | 14,645.000 | Local 83.320025 | 1,220,221.76 | 75.930000 | 1,111,994.85 | -108,226.91 | 0.22 |
| | | | Base 83.320025 | 1,220,221.76 | 75.930000 | 1,111,994.85 | -108,226.91 | 0.22 |
| 45826H109 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 28,208.000 | Local 41.015481 | 1,156,964.70 | 62.860000 | 1,773,154.88 | 616,190.18 | 0.36 |
| | | | Base 41.015481 | 1,156,964.70 | 62.860000 | 1,773,154.88 | 616,190.18 | 0.36 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 15,313.000 | Local 29.751275 | 455,581.28 | 46.350000 | 709,757.55 | 254,176.27 | 0.14 |
| | | | Base 29.751275 | 455,581.28 | 46.350000 | 709,757.55 | 254,176.27 | 0.14 |
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | |
| | | 50,160.000 | Local 15.500508 | 777,505.50 | 7.560000 | 379,209.60 | -398,295.90 | 0.08 |
| | | | Base 15.500508 | 777,505.50 | 7.560000 | 379,209.60 | -398,295.90 | 0.08 |
| 46116V105 | INTL FCSTONE INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,092.000 | Local 32.394170 | 456,498.65 | 36.260000 | 510,975.92 | 54,477.27 | 0.10 |
| | | | Base 32.394170 | 456,498.65 | 36.260000 | 510,975.92 | 54,477.27 | 0.10 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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|-----------|---|-------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 461203101 | INVACARE CORP COMMON STOCK USD.25 | | | | | | | |
| | | 29,389.000 | Local 19.263460 | 566,133.82 | 7.430000 | 218,360.27 | -347,773.55 | 0.04 |
| | | | Base 19.263460 | 566,133.82 | 7.430000 | 218,360.27 | -347,773.55 | 0.04 |
| 46131B100 | INVESCO MORTGAGE CAPITAL REIT USD.01 | | | | | | | |
| | | 138,632.000 | Local 16.045095 | 2,224,363.65 | 3.410000 | 472,735.12 | -1,751,628.53 | 0.09 |
| | | | Base 16.045095 | 2,224,363.65 | 3.410000 | 472,735.12 | -1,751,628.53 | 0.09 |
| 461730509 | INVESTORS REAL ESTATE TRUST REIT | | | | | | | |
| | | 9,983.000 | Local 71.247669 | 711,265.48 | 55.000000 | 549,065.00 | -162,200.48 | 0.11 |
| | | | Base 71.247669 | 711,265.48 | 55.000000 | 549,065.00 | -162,200.48 | 0.11 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | | 83,620.000 | Local 13.519055 | 1,130,463.40 | 22.330000 | 1,867,234.60 | 736,771.20 | 0.38 |
| | | | Base 13.519055 | 1,130,463.40 | 22.330000 | 1,867,234.60 | 736,771.20 | 0.38 |
| 462726100 | IROBOT CORP COMMON STOCK USD.01 | | | | | | | |
| | | 24,274.000 | Local 35.177788 | 853,905.63 | 40.900000 | 992,806.60 | 138,900.97 | 0.20 |
| | | | Base 35.177788 | 853,905.63 | 40.900000 | 992,806.60 | 138,900.97 | 0.20 |
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | | | | | | | |
| | | 457,220.000 | Local 76.583510 | 35,015,512.57 | 56.110000 | 25,654,614.20 | -9,360,898.37 | 5.15 |
| | | | Base 76.583510 | 35,015,512.57 | 56.110000 | 25,654,614.20 | -9,360,898.37 | 5.15 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | |
| | | 30,449.000 | Local 42.879165 | 1,305,627.71 | 55.830000 | 1,699,967.67 | 394,339.96 | 0.34 |
| | | | Base 42.879165 | 1,305,627.71 | 55.830000 | 1,699,967.67 | 394,339.96 | 0.34 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | |
| | | 12,897.000 | Local 82.921862 | 1,069,443.25 | 121.000000 | 1,560,537.00 | 491,093.75 | 0.31 |
| | | | Base 82.921862 | 1,069,443.25 | 121.000000 | 1,560,537.00 | 491,093.75 | 0.31 |
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 27,592.000 | Local 40.639571 | 1,121,327.03 | 74.270000 | 2,049,257.84 | 927,930.81 | 0.41 |
| | | | Base 40.639571 | 1,121,327.03 | 74.270000 | 2,049,257.84 | 927,930.81 | 0.41 |
| 48251K100 | KKR REAL ESTATE FINANCE TRUS REIT USD.01 | | | | | | | |
| | | 20,870.000 | Local 19.545307 | 407,910.55 | 15.010000 | 313,258.70 | -94,651.85 | 0.06 |
| | | | Base 19.545307 | 407,910.55 | 15.010000 | 313,258.70 | -94,651.85 | 0.06 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 48253L106 | KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01 | | | | | | | |
| | | 18,642.000 | Local 22.349771 | 416,644.44 | 0.700000 | 13,049.40 | -403,595.04 | 0.00 |
| | | | Base 22.349771 | 416,644.44 | 0.700000 | 13,049.40 | -403,595.04 | 0.00 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | |
| | | 13,634.000 | Local 64.600154 | 880,758.50 | 69.280000 | 944,563.52 | 63,805.02 | 0.19 |
| | | | Base 64.600154 | 880,758.50 | 69.280000 | 944,563.52 | 63,805.02 | 0.19 |
| 483548103 | KAMAN CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 23,975.000 | Local 38.939077 | 933,564.36 | 38.470000 | 922,318.25 | -11,246.11 | 0.19 |
| | | | Base 38.939077 | 933,564.36 | 38.470000 | 922,318.25 | -11,246.11 | 0.19 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | | | | | | |
| | | 28,609.000 | Local 17.319864 | 495,503.99 | 12.690000 | 363,048.21 | -132,455.78 | 0.07 |
| | | | Base 17.319864 | 495,503.99 | 12.690000 | 363,048.21 | -132,455.78 | 0.07 |
| 488360207 | KEMET CORP COMMON STOCK USD.01 | | | | | | | |
| | | 49,942.000 | Local 24.803700 | 1,238,746.38 | 24.160000 | 1,206,598.72 | -32,147.66 | 0.24 |
| | | | Base 24.803700 | 1,238,746.38 | 24.160000 | 1,206,598.72 | -32,147.66 | 0.24 |
| 49714P108 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,813.000 | Local 101.646698 | 1,810,632.64 | 104.530000 | 1,861,992.89 | 51,360.25 | 0.37 |
| | | | Base 101.646698 | 1,810,632.64 | 104.530000 | 1,861,992.89 | 51,360.25 | 0.37 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | |
| | | 72,671.000 | Local 22.189094 | 1,612,503.68 | 9.470000 | 688,194.37 | -924,309.31 | 0.14 |
| | | | Base 22.189094 | 1,612,503.68 | 9.470000 | 688,194.37 | -924,309.31 | 0.14 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 73,887.000 | Local 14.104658 | 1,042,150.86 | 13.380000 | 988,608.06 | -53,542.80 | 0.20 |
| | | | Base 14.104658 | 1,042,150.86 | 13.380000 | 988,608.06 | -53,542.80 | 0.20 |
| 50050N103 | KONTOOR BRANDS INC COMMON STOCK | | | | | | | |
| | | 40,129.000 | Local 36.159783 | 1,451,055.93 | 19.170000 | 769,272.93 | -681,783.00 | 0.15 |
| | | | Base 36.159783 | 1,451,055.93 | 19.170000 | 769,272.93 | -681,783.00 | 0.15 |
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,730.000 | Local 32.122982 | 569,540.47 | 12.370000 | 219,320.10 | -350,220.37 | 0.04 |
| | | | Base 32.122982 | 569,540.47 | 12.370000 | 219,320.10 | -350,220.37 | 0.04 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | | | | | | |
| | | 47,693.000 | Local 22.729225 | 1,084,024.91 | 24.320000 | 1,159,893.76 | 75,868.85 | 0.23 |
| | | | Base 22.729225 | 1,084,024.91 | 24.320000 | 1,159,893.76 | 75,868.85 | 0.23 |
| 50077C106 | KRATON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 27,455.000 | Local 25.669015 | 704,742.80 | 8.100000 | 222,385.50 | -482,357.30 | 0.04 |
| | | | Base 25.669015 | 704,742.80 | 8.100000 | 222,385.50 | -482,357.30 | 0.04 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | |
| | | 54,639.000 | Local 13.186980 | 720,523.40 | 20.870000 | 1,140,315.93 | 419,792.53 | 0.23 |
| | | | Base 13.186980 | 720,523.40 | 20.870000 | 1,140,315.93 | 419,792.53 | 0.23 |
| 50187A107 | LHC GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,460.000 | Local 53.431895 | 1,360,376.04 | 140.200000 | 3,569,492.00 | 2,209,115.96 | 0.72 |
| | | | Base 53.431895 | 1,360,376.04 | 140.200000 | 3,569,492.00 | 2,209,115.96 | 0.72 |
| 50187T106 | LGI HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,021.000 | Local 47.682678 | 906,972.21 | 45.150000 | 858,798.15 | -48,174.06 | 0.17 |
| | | | Base 47.682678 | 906,972.21 | 45.150000 | 858,798.15 | -48,174.06 | 0.17 |
| 50189K103 | LCI INDUSTRIES COMMON STOCK USD.01 | | | | | | | |
| | | 21,552.000 | Local 46.117194 | 993,917.76 | 66.830000 | 1,440,320.16 | 446,402.40 | 0.29 |
| | | | Base 46.117194 | 993,917.76 | 66.830000 | 1,440,320.16 | 446,402.40 | 0.29 |
| 502160104 | LSB INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | |
| | | 19,299.000 | Local 26.076206 | 503,244.70 | 2.100000 | 40,527.90 | -462,716.80 | 0.01 |
| | | | Base 26.076206 | 503,244.70 | 2.100000 | 40,527.90 | -462,716.80 | 0.01 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | |
| | | 34,530.000 | Local 36.042048 | 1,244,531.92 | 30.900000 | 1,066,977.00 | -177,554.92 | 0.21 |
| | | | Base 36.042048 | 1,244,531.92 | 30.900000 | 1,066,977.00 | -177,554.92 | 0.21 |
| 505336107 | LA Z BOY INC COMMON STOCK USD1.0 | | | | | | | |
| | | 39,897.000 | Local 16.491478 | 657,960.51 | 20.550000 | 819,883.35 | 161,922.84 | 0.16 |
| | | | Base 16.491478 | 657,960.51 | 20.550000 | 819,883.35 | 161,922.84 | 0.16 |
| 516012101 | LANNETT CO INC COMMON STOCK USD.001 | | | | | | | |
| | | 28,865.000 | Local 29.728678 | 858,118.29 | 6.950000 | 200,611.75 | -657,506.54 | 0.04 |
| | | | Base 29.728678 | 858,118.29 | 6.950000 | 200,611.75 | -657,506.54 | 0.04 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 33,699.000 | Local 16.287647 | 548,877.41 | 12.760000 | 429,999.24 | -118,878.17 | 0.09 |
| | | | Base 16.287647 | 548,877.41 | 12.760000 | 429,999.24 | -118,878.17 | 0.09 |
| 516806106 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 154,782.000 | Local 4.897395 | 758,028.66 | 0.379800 | 58,786.20 | -699,242.46 | 0.01 |
| | | | Base 4.897395 | 758,028.66 | 0.379800 | 58,786.20 | -699,242.46 | 0.01 |
| 525558201 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 14,192.000 | Local 31.133135 | 441,841.45 | 24.920000 | 353,664.64 | -88,176.81 | 0.07 |
| | | | Base 31.133135 | 441,841.45 | 24.920000 | 353,664.64 | -88,176.81 | 0.07 |
| 529043101 | LEXINGTON REALTY TRUST REIT USD.0001 | 213,273.000 | Local 9.795053 | 2,089,020.39 | 9.930000 | 2,117,800.89 | 28,780.50 | 0.43 |
| | | | Base 9.795053 | 2,089,020.39 | 9.930000 | 2,117,800.89 | 28,780.50 | 0.43 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1.0 | 9,372.000 | Local 74.667076 | 699,779.84 | 91.580000 | 858,287.76 | 158,507.92 | 0.17 |
| | | | Base 74.667076 | 699,779.84 | 91.580000 | 858,287.76 | 158,507.92 | 0.17 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 23,239.000 | Local 19.727309 | 458,442.94 | 3.880000 | 90,167.32 | -368,275.62 | 0.02 |
| | | | Base 19.727309 | 458,442.94 | 3.880000 | 90,167.32 | -368,275.62 | 0.02 |
| 536797103 | LITHIA MOTORS INC CL A COMMON STOCK | 19,444.000 | Local 55.735842 | 1,083,727.71 | 81.790000 | 1,590,324.76 | 506,597.05 | 0.32 |
| | | | Base 55.735842 | 1,083,727.71 | 81.790000 | 1,590,324.76 | 506,597.05 | 0.32 |
| 538146101 | LIVEPERSON INC COMMON STOCK USD.001 | 53,002.000 | Local 15.839757 | 839,538.82 | 22.750000 | 1,205,795.50 | 366,256.68 | 0.24 |
| | | | Base 15.839757 | 839,538.82 | 22.750000 | 1,205,795.50 | 366,256.68 | 0.24 |
| 53814L108 | LIVENT CORP COMMON STOCK USD.001 | 125,343.000 | Local 11.292462 | 1,415,431.03 | 5.250000 | 658,050.75 | -757,380.28 | 0.13 |
| | | | Base 11.292462 | 1,415,431.03 | 5.250000 | 658,050.75 | -757,380.28 | 0.13 |
| 55003T107 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 24,651.000 | Local 23.994350 | 591,484.72 | 4.690000 | 115,613.19 | -475,871.53 | 0.02 |
| | | | Base 23.994350 | 591,484.72 | 4.690000 | 115,613.19 | -475,871.53 | 0.02 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 55027E102 | LUMINEX CORP COMMON STOCK USD.001 | | | | | | | |
| | | 36,162.000 | Local 22.686589 | 820,392.43 | 27.530000 | 995,539.86 | 175,147.43 | 0.20 |
| | | | Base 22.686589 | 820,392.43 | 27.530000 | 995,539.86 | 175,147.43 | 0.20 |
| 550819106 | LYDALL INC COMMON STOCK USD.1 | | | | | | | |
| | | 15,444.000 | Local 14.895028 | 230,038.82 | 6.460000 | 99,768.24 | -130,270.58 | 0.02 |
| | | | Base 14.895028 | 230,038.82 | 6.460000 | 99,768.24 | -130,270.58 | 0.02 |
| 552676108 | MDC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 43,065.000 | Local 22.791594 | 981,519.99 | 23.200000 | 999,108.00 | 17,588.01 | 0.20 |
| | | | Base 22.791594 | 981,519.99 | 23.200000 | 999,108.00 | 17,588.01 | 0.20 |
| 55303J106 | MGP INGREDIENTS INC COMMON STOCK | | | | | | | |
| | | 11,464.000 | Local 77.220507 | 885,255.89 | 26.890000 | 308,266.96 | -576,988.93 | 0.06 |
| | | | Base 77.220507 | 885,255.89 | 26.890000 | 308,266.96 | -576,988.93 | 0.06 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,176.000 | Local 21.051903 | 508,950.80 | 16.530000 | 399,629.28 | -109,321.52 | 0.08 |
| | | | Base 21.051903 | 508,950.80 | 16.530000 | 399,629.28 | -109,321.52 | 0.08 |
| 553777103 | MTS SYSTEMS CORP COMMON STOCK USD.25 | | | | | | | |
| | | 15,384.000 | Local 44.123558 | 678,796.82 | 22.500000 | 346,140.00 | -332,656.82 | 0.07 |
| | | | Base 44.123558 | 678,796.82 | 22.500000 | 346,140.00 | -332,656.82 | 0.07 |
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | |
| | | 14,401.000 | Local 29.795845 | 429,089.97 | 26.190000 | 377,162.19 | -51,927.78 | 0.08 |
| | | | Base 29.795845 | 429,089.97 | 26.190000 | 377,162.19 | -51,927.78 | 0.08 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | |
| | | 66,598.000 | Local 20.382552 | 1,357,437.18 | 23.230000 | 1,547,071.54 | 189,634.36 | 0.31 |
| | | | Base 20.382552 | 1,357,437.18 | 23.230000 | 1,547,071.54 | 189,634.36 | 0.31 |
| 559079207 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,715.000 | Local 54.903891 | 1,027,526.32 | 48.110000 | 900,378.65 | -127,147.67 | 0.18 |
| | | | Base 54.903891 | 1,027,526.32 | 48.110000 | 900,378.65 | -127,147.67 | 0.18 |
| 564563104 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | | | | | | |
| | | 23,192.000 | Local 38.625376 | 895,799.71 | 72.670000 | 1,685,362.64 | 789,562.93 | 0.34 |
| | | | Base 38.625376 | 895,799.71 | 72.670000 | 1,685,362.64 | 789,562.93 | 0.34 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 566324109 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | | | | | | |
| | | 20,160.000 | Local 35.434904 | 714,367.67 | 27.100000 | 546,336.00 | -168,031.67 | 0.11 |
| | | | Base 35.434904 | 714,367.67 | 27.100000 | 546,336.00 | -168,031.67 | 0.11 |
| 566330106 | MARCUS CORPORATION COMMON STOCK USD1.0 | | | | | | | |
| | | 19,738.000 | Local 17.859869 | 352,518.09 | 12.320000 | 243,172.16 | -109,345.93 | 0.05 |
| | | | Base 17.859869 | 352,518.09 | 12.320000 | 243,172.16 | -109,345.93 | 0.05 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | |
| | | 18,422.000 | Local 12.086631 | 222,659.92 | 10.420000 | 191,957.24 | -30,702.68 | 0.04 |
| | | | Base 12.086631 | 222,659.92 | 10.420000 | 191,957.24 | -30,702.68 | 0.04 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | |
| | | 33,487.000 | Local 14.451349 | 483,932.34 | 20.520000 | 687,153.24 | 203,220.90 | 0.14 |
| | | | Base 14.451349 | 483,932.34 | 20.520000 | 687,153.24 | 203,220.90 | 0.14 |
| 576690101 | MATERION CORP COMMON STOCK | | | | | | | |
| | | 17,636.000 | Local 35.734060 | 630,205.88 | 35.010000 | 617,436.36 | -12,769.52 | 0.12 |
| | | | Base 35.734060 | 630,205.88 | 35.010000 | 617,436.36 | -12,769.52 | 0.12 |
| 576853105 | MATRIX SERVICE CO COMMON STOCK USD.01 | | | | | | | |
| | | 23,425.000 | Local 14.839758 | 347,621.34 | 9.470000 | 221,834.75 | -125,786.59 | 0.04 |
| | | | Base 14.839758 | 347,621.34 | 9.470000 | 221,834.75 | -125,786.59 | 0.04 |
| 57686G105 | MATSON INC COMMON STOCK | | | | | | | |
| | | 36,978.000 | Local 27.764340 | 1,026,669.76 | 30.620000 | 1,132,266.36 | 105,596.60 | 0.23 |
| | | | Base 27.764340 | 1,026,669.76 | 30.620000 | 1,132,266.36 | 105,596.60 | 0.23 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | | 27,019.000 | Local 40.298078 | 1,088,813.77 | 24.190000 | 653,589.61 | -435,224.16 | 0.13 |
| | | | Base 40.298078 | 1,088,813.77 | 24.190000 | 653,589.61 | -435,224.16 | 0.13 |
| 57776J100 | MAXLINEAR INC COMMON STOCK | | | | | | | |
| | | 56,289.000 | Local 27.160955 | 1,528,862.97 | 11.670000 | 656,892.63 | -871,970.34 | 0.13 |
| | | | Base 27.160955 | 1,528,862.97 | 11.670000 | 656,892.63 | -871,970.34 | 0.13 |
| 58470H101 | MEDIFAST INC COMMON STOCK USD.001 | | | | | | | |
| | | 9,973.000 | Local 52.946726 | 528,037.70 | 62.500000 | 623,312.50 | 95,274.80 | 0.13 |
| | | | Base 52.946726 | 528,037.70 | 62.500000 | 623,312.50 | 95,274.80 | 0.13 |

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 58506Q109 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | 23,712.000 | Local 58.702344 | 1,391,949.99 | 73.380000 | 1,739,986.56 | 348,036.57 | 0.35 |
| | | | Base 58.702344 | 1,391,949.99 | 73.380000 | 1,739,986.56 | 348,036.57 | 0.35 |
| 588056101 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | 34,473.000 | Local 13.284478 | 457,955.82 | 7.240000 | 249,584.52 | -208,371.30 | 0.05 |
| | | | Base 13.284478 | 457,955.82 | 7.240000 | 249,584.52 | -208,371.30 | 0.05 |
| 589584101 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 36,911.000 | Local 17.811928 | 657,456.06 | 8.400000 | 310,052.40 | -347,403.66 | 0.06 |
| | | | Base 17.811928 | 657,456.06 | 8.400000 | 310,052.40 | -347,403.66 | 0.06 |
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 47,650.000 | Local 23.184302 | 1,104,731.98 | 31.250000 | 1,489,062.50 | 384,330.52 | 0.30 |
| | | | Base 23.184302 | 1,104,731.98 | 31.250000 | 1,489,062.50 | 384,330.52 | 0.30 |
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 30,940.000 | Local 35.535335 | 1,099,463.25 | 36.510000 | 1,129,619.40 | 30,156.15 | 0.23 |
| | | | Base 35.535335 | 1,099,463.25 | 36.510000 | 1,129,619.40 | 30,156.15 | 0.23 |
| 59001K100 | MERITOR INC COMMON STOCK USD1.0 | 63,708.000 | Local 24.872148 | 1,584,554.82 | 13.250000 | 844,131.00 | -740,423.82 | 0.17 |
| | | | Base 24.872148 | 1,584,554.82 | 13.250000 | 844,131.00 | -740,423.82 | 0.17 |
| 59064R109 | MESA LABORATORIES INC COMMON STOCK | 3,500.000 | Local 236.188466 | 826,659.63 | 226.090000 | 791,315.00 | -35,344.63 | 0.16 |
| | | | Base 236.188466 | 826,659.63 | 226.090000 | 791,315.00 | -35,344.63 | 0.16 |
| 59100U108 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 29,783.000 | Local 26.401168 | 786,305.99 | 21.720000 | 646,886.76 | -139,419.23 | 0.13 |
| | | | Base 26.401168 | 786,305.99 | 21.720000 | 646,886.76 | -139,419.23 | 0.13 |
| 591520200 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | 31,916.000 | Local 19.697076 | 628,651.89 | 26.430000 | 843,539.88 | 214,887.99 | 0.17 |
| | | | Base 19.697076 | 628,651.89 | 26.430000 | 843,539.88 | 214,887.99 | 0.17 |
| 59408Q106 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 66,012.000 | Local 8.352420 | 551,359.97 | 1.620000 | 106,939.44 | -444,420.53 | 0.02 |
| | | | Base 8.352420 | 551,359.97 | 1.620000 | 106,939.44 | -444,420.53 | 0.02 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 594972408 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | | | | | | | |
| | | 7,080.000 | Local 137.164516 | 971,124.77 | 118.100000 | 836,148.00 | -134,976.77 | 0.17 |
| | | | Base 137.164516 | 971,124.77 | 118.100000 | 836,148.00 | -134,976.77 | 0.17 |
| 60740F105 | MOBILE MINI INC COMMON STOCK USD.01 | | | | | | | |
| | | 37,884.000 | Local 27.866189 | 1,055,682.70 | 26.230000 | 993,697.32 | -61,985.38 | 0.20 |
| | | | Base 27.866189 | 1,055,682.70 | 26.230000 | 993,697.32 | -61,985.38 | 0.20 |
| 60877T100 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 97,799.000 | Local 17.349403 | 1,696,754.29 | 27.200000 | 2,660,132.80 | 963,378.51 | 0.53 |
| | | | Base 17.349403 | 1,696,754.29 | 27.200000 | 2,660,132.80 | 963,378.51 | 0.53 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,317.000 | Local 18.635944 | 192,267.03 | 28.070000 | 289,598.19 | 97,331.16 | 0.06 |
| | | | Base 18.635944 | 192,267.03 | 28.070000 | 289,598.19 | 97,331.16 | 0.06 |
| 610236101 | MONRO INC COMMON STOCK USD.01 | | | | | | | |
| | | 28,653.000 | Local 45.887232 | 1,314,806.85 | 43.810000 | 1,255,287.93 | -59,518.92 | 0.25 |
| | | | Base 45.887232 | 1,314,806.85 | 43.810000 | 1,255,287.93 | -59,518.92 | 0.25 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | | 27,957.000 | Local 50.938986 | 1,424,101.24 | 50.530000 | 1,412,667.21 | -11,434.03 | 0.28 |
| | | | Base 50.938986 | 1,424,101.24 | 50.530000 | 1,412,667.21 | -11,434.03 | 0.28 |
| 620071100 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | | | | | | |
| | | 16,518.000 | Local 29.862262 | 493,264.84 | 12.580000 | 207,796.44 | -285,468.40 | 0.04 |
| | | | Base 29.862262 | 493,264.84 | 12.580000 | 207,796.44 | -285,468.40 | 0.04 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,132.000 | Local 20.289928 | 286,737.26 | 11.820000 | 167,040.24 | -119,697.02 | 0.03 |
| | | | Base 20.289928 | 286,737.26 | 11.820000 | 167,040.24 | -119,697.02 | 0.03 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 49,232.000 | Local 23.548217 | 1,159,325.81 | 23.940000 | 1,178,614.08 | 19,288.27 | 0.24 |
| | | | Base 23.548217 | 1,159,325.81 | 23.940000 | 1,178,614.08 | 19,288.27 | 0.24 |
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK | | | | | | | |
| | | 30,879.000 | Local 14.139189 | 436,604.03 | 10.750000 | 331,949.25 | -104,654.78 | 0.07 |
| | | | Base 14.139189 | 436,604.03 | 10.750000 | 331,949.25 | -104,654.78 | 0.07 |

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 62855J104 | MYRIAD GENETICS INC COMMON STOCK USD.01 | 63,958.000 | Local 20.822606 | 1,331,772.24 | 14.310000 | 915,238.98 | -416,533.26 | 0.18 |
| | | | Base 20.822606 | 1,331,772.24 | 14.310000 | 915,238.98 | -416,533.26 | 0.18 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | 37,862.000 | Local 25.071648 | 949,262.74 | 32.390000 | 1,226,350.18 | 277,087.44 | 0.25 |
| | | | Base 25.071648 | 949,262.74 | 32.390000 | 1,226,350.18 | 277,087.44 | 0.25 |
| 62914B100 | NIC INC COMMON STOCK | 57,794.000 | Local 17.451775 | 1,008,607.91 | 23.000000 | 1,329,262.00 | 320,654.09 | 0.27 |
| | | | Base 17.451775 | 1,008,607.91 | 23.000000 | 1,329,262.00 | 320,654.09 | 0.27 |
| 629209305 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 58,454.000 | Local 16.832411 | 983,921.73 | 11.610000 | 678,650.94 | -305,270.79 | 0.14 |
| | | | Base 16.832411 | 983,921.73 | 11.610000 | 678,650.94 | -305,270.79 | 0.14 |
| 633707104 | NATIONAL BANK HOLD CL A COMMON STOCK | 26,834.000 | Local 31.451465 | 843,968.61 | 23.900000 | 641,332.60 | -202,636.01 | 0.13 |
| | | | Base 31.451465 | 843,968.61 | 23.900000 | 641,332.60 | -202,636.01 | 0.13 |
| 635017106 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 9,995.000 | Local 41.699380 | 416,785.30 | 42.650000 | 426,286.75 | 9,501.45 | 0.09 |
| | | | Base 41.699380 | 416,785.30 | 42.650000 | 426,286.75 | 9,501.45 | 0.09 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 4,326.000 | Local 91.245717 | 394,728.97 | 70.810000 | 306,324.06 | -88,404.91 | 0.06 |
| | | | Base 91.245717 | 394,728.97 | 70.810000 | 306,324.06 | -88,404.91 | 0.06 |
| 637870106 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 51,303.000 | Local 25.981667 | 1,332,937.46 | 29.600000 | 1,518,568.80 | 185,631.34 | 0.31 |
| | | | Base 25.981667 | 1,332,937.46 | 29.600000 | 1,518,568.80 | 185,631.34 | 0.31 |
| 639050103 | NATUS MEDICAL INC COMMON STOCK USD.001 | 29,296.000 | Local 22.693607 | 664,831.91 | 23.130000 | 677,616.48 | 12,784.57 | 0.14 |
| | | | Base 22.693607 | 664,831.91 | 23.130000 | 677,616.48 | 12,784.57 | 0.14 |
| 640079109 | NEENAH INC COMMON STOCK USD.01 | 14,566.000 | Local 35.450599 | 516,373.42 | 43.130000 | 628,231.58 | 111,858.16 | 0.13 |
| | | | Base 35.450599 | 516,373.42 | 43.130000 | 628,231.58 | 111,858.16 | 0.13 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | |
| | | 45,055.000 | Local 32.716000 | 1,474,019.36 | 66.990000 | 3,018,234.45 | 1,544,215.09 | 0.61 |
| | | | Base 32.716000 | 1,474,019.36 | 66.990000 | 3,018,234.45 | 1,544,215.09 | 0.61 |
| 64049M209 | NEOGENOMICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 90,044.000 | Local 19.299509 | 1,737,804.99 | 27.610000 | 2,486,114.84 | 748,309.85 | 0.50 |
| | | | Base 19.299509 | 1,737,804.99 | 27.610000 | 2,486,114.84 | 748,309.85 | 0.50 |
| 64111Q104 | NETGEAR INC COMMON STOCK USD.001 | | | | | | | |
| | | 25,970.000 | Local 21.754811 | 564,972.43 | 22.840000 | 593,154.80 | 28,182.37 | 0.12 |
| | | | Base 21.754811 | 564,972.43 | 22.840000 | 593,154.80 | 28,182.37 | 0.12 |
| 649604501 | NEW YORK MORTGAGE TRUST INC REIT USD.02 | | | | | | | |
| | | 313,717.000 | Local 5.600569 | 1,756,993.70 | 1.550000 | 486,261.35 | -1,270,732.35 | 0.10 |
| | | | Base 5.600569 | 1,756,993.70 | 1.550000 | 486,261.35 | -1,270,732.35 | 0.10 |
| 651718504 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | | 77,039.000 | Local 9.848273 | 758,701.07 | 0.897000 | 69,103.98 | -689,597.09 | 0.01 |
| | | | Base 9.848273 | 758,701.07 | 0.897000 | 69,103.98 | -689,597.09 | 0.01 |
| 65341D102 | NEXPOINT RESIDENTIAL REIT USD.01 | | | | | | | |
| | | 19,361.000 | Local 44.990724 | 871,065.40 | 25.210000 | 488,090.81 | -382,974.59 | 0.10 |
| | | | Base 44.990724 | 871,065.40 | 25.210000 | 488,090.81 | -382,974.59 | 0.10 |
| 65343C102 | NEXTGEN HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,842.000 | Local 28.919196 | 1,210,037.00 | 10.440000 | 436,830.48 | -773,206.52 | 0.09 |
| | | | Base 28.919196 | 1,210,037.00 | 10.440000 | 436,830.48 | -773,206.52 | 0.09 |
| 66611T108 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 37,353.000 | Local 15.171580 | 566,704.03 | 11.190000 | 417,980.07 | -148,723.96 | 0.08 |
| | | | Base 15.171580 | 566,704.03 | 11.190000 | 417,980.07 | -148,723.96 | 0.08 |
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | | 86,097.000 | Local 13.004618 | 1,119,658.63 | 11.570000 | 996,142.29 | -123,516.34 | 0.20 |
| | | | Base 13.004618 | 1,119,658.63 | 11.570000 | 996,142.29 | -123,516.34 | 0.20 |
| 66765N105 | NORTHWEST NATURAL HOLDING CO COMMON STOCK | | | | | | | |
| | | 26,230.000 | Local 51.632619 | 1,354,323.59 | 61.750000 | 1,619,702.50 | 265,378.91 | 0.33 |
| | | | Base 51.632619 | 1,354,323.59 | 61.750000 | 1,619,702.50 | 265,378.91 | 0.33 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 67103X102 | OFG BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | | 44,088.000 | Local 16.133082 | 711,275.34 | 11.180000 | 492,903.84 | -218,371.50 | 0.10 |
| | | | Base 16.133082 | 711,275.34 | 11.180000 | 492,903.84 | -218,371.50 | 0.10 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | |
| | | 14,777.000 | Local 56.280685 | 831,659.68 | 68.920000 | 1,018,430.84 | 186,771.16 | 0.20 |
| | | | Base 56.280685 | 831,659.68 | 68.920000 | 1,018,430.84 | 186,771.16 | 0.20 |
| 674215108 | OASIS PETROLEUM INC COMMON STOCK USD.01 | | | | | | | |
| | | 255,822.000 | Local 2.654191 | 679,000.51 | 0.350000 | 89,537.70 | -589,462.81 | 0.02 |
| | | | Base 2.654191 | 679,000.51 | 0.350000 | 89,537.70 | -589,462.81 | 0.02 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | |
| | | 86,062.000 | Local 13.043239 | 1,122,527.20 | 2.940000 | 253,022.28 | -869,504.92 | 0.05 |
| | | | Base 13.043239 | 1,122,527.20 | 2.940000 | 253,022.28 | -869,504.92 | 0.05 |
| 676220106 | OFFICE DEPOT INC COMMON STOCK USD.01 | | | | | | | |
| | | 474,218.000 | Local 2.542751 | 1,205,818.08 | 1.640000 | 777,717.52 | -428,100.56 | 0.16 |
| | | | Base 2.542751 | 1,205,818.08 | 1.640000 | 777,717.52 | -428,100.56 | 0.16 |
| 67623C109 | OFFICE PROPERTIES INCOME TRU REIT USD.01 | | | | | | | |
| | | 41,494.000 | Local 53.551953 | 2,222,084.74 | 27.250000 | 1,130,711.50 | -1,091,373.24 | 0.23 |
| | | | Base 53.551953 | 2,222,084.74 | 27.250000 | 1,130,711.50 | -1,091,373.24 | 0.23 |
| 678026105 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 52,613.000 | Local 21.162512 | 1,113,423.26 | 2.030000 | 106,804.39 | -1,006,618.87 | 0.02 |
| | | | Base 21.162512 | 1,113,423.26 | 2.030000 | 106,804.39 | -1,006,618.87 | 0.02 |
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | | 145,993.000 | Local 13.686457 | 1,998,126.92 | 13.190000 | 1,925,647.67 | -72,479.25 | 0.39 |
| | | | Base 13.686457 | 1,998,126.92 | 13.190000 | 1,925,647.67 | -72,479.25 | 0.39 |
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK | | | | | | | |
| | | 7,902.000 | Local 20.808326 | 164,427.39 | 10.350000 | 81,785.70 | -82,641.69 | 0.02 |
| | | | Base 20.808326 | 164,427.39 | 10.350000 | 81,785.70 | -82,641.69 | 0.02 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | |
| | | 36,150.000 | Local 33.503880 | 1,211,165.28 | 65.580000 | 2,370,717.00 | 1,159,551.72 | 0.48 |
| | | | Base 33.503880 | 1,211,165.28 | 65.580000 | 2,370,717.00 | 1,159,551.72 | 0.48 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 68287N100 | ONESPAN INC COMMON STOCK USD.001 | | | | | | | | |
| | 28,108.000 | Local | 13.280131 | 373,277.92 | 18.150000 | 510,160.20 | 136,882.28 | 0.10 | |
| | | Base | 13.280131 | 373,277.92 | 18.150000 | 510,160.20 | 136,882.28 | 0.10 | |
| 683344105 | ONTO INNOVATION INC COMMON STOCK | | | | | | | | |
| | 42,389.000 | Local | 17.909082 | 759,148.09 | 29.670000 | 1,257,681.63 | 498,533.54 | 0.25 | |
| | | Base | 17.909082 | 759,148.09 | 29.670000 | 1,257,681.63 | 498,533.54 | 0.25 | |
| 684000102 | OPUS BANK COMMON STOCK | | | | | | | | |
| | 18,661.000 | Local | 29.295083 | 546,675.55 | 17.330000 | 323,395.13 | -223,280.42 | 0.06 | |
| | | Base | 29.295083 | 546,675.55 | 17.330000 | 323,395.13 | -223,280.42 | 0.06 | |
| 68554V108 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | | | | | | | | |
| | 53,131.000 | Local | 11.900462 | 632,283.43 | 10.760000 | 571,689.56 | -60,593.87 | 0.11 | |
| | | Base | 11.900462 | 632,283.43 | 10.760000 | 571,689.56 | -60,593.87 | 0.11 | |
| 68752M108 | ORTHOFIX MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | 16,397.000 | Local | 39.148753 | 641,922.10 | 28.010000 | 459,279.97 | -182,642.13 | 0.09 | |
| | | Base | 39.148753 | 641,922.10 | 28.010000 | 459,279.97 | -182,642.13 | 0.09 | |
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2.0 | | | | | | | | |
| | 53,966.000 | Local | 13.861601 | 748,055.15 | 9.150000 | 493,788.90 | -254,266.25 | 0.10 | |
| | | Base | 13.861601 | 748,055.15 | 9.150000 | 493,788.90 | -254,266.25 | 0.10 | |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | 14,678.000 | Local | 49.635607 | 728,551.44 | 36.260000 | 532,224.28 | -196,327.16 | 0.11 | |
| | | Base | 49.635607 | 728,551.44 | 36.260000 | 532,224.28 | -196,327.16 | 0.11 | |
| 69318J100 | PC CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | 9,535.000 | Local | 51.097965 | 487,219.10 | 41.210000 | 392,937.35 | -94,281.75 | 0.08 | |
| | | Base | 51.097965 | 487,219.10 | 41.210000 | 392,937.35 | -94,281.75 | 0.08 | |
| 69327R101 | PDC ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 83,469.000 | Local | 43.894503 | 3,663,830.25 | 6.210000 | 518,342.49 | -3,145,487.76 | 0.10 | |
| | | Base | 43.894503 | 3,663,830.25 | 6.210000 | 518,342.49 | -3,145,487.76 | 0.10 | |
| 693282105 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | | | | | | | |
| | 23,989.000 | Local | 17.028646 | 408,500.19 | 11.720000 | 281,151.08 | -127,349.11 | 0.06 | |
| | | Base | 17.028646 | 408,500.19 | 11.720000 | 281,151.08 | -127,349.11 | 0.06 | |

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 69336V101 | PGT INNOVATIONS INC COMMON STOCK USD.01 | 50,677.000 | Local 11.119060 | 563,480.62 | 8.390000 | 425,180.03 | -138,300.59 | 0.09 |
| | | | Base 11.119060 | 563,480.62 | 8.390000 | 425,180.03 | -138,300.59 | 0.09 |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | 39,122.000 | Local 31.244541 | 1,222,348.94 | 27.720000 | 1,084,461.84 | -137,887.10 | 0.22 |
| | | | Base 31.244541 | 1,222,348.94 | 27.720000 | 1,084,461.84 | -137,887.10 | 0.22 |
| 69478X105 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 50,999.000 | Local 34.589308 | 1,764,020.11 | 18.840000 | 960,821.16 | -803,198.95 | 0.19 |
| | | | Base 34.589308 | 1,764,020.11 | 18.840000 | 960,821.16 | -803,198.95 | 0.19 |
| 695127100 | PACIRA BIOSCIENCES INC COMMON STOCK USD.001 | 35,931.000 | Local 37.682893 | 1,353,984.04 | 33.530000 | 1,204,766.43 | -149,217.61 | 0.24 |
| | | | Base 37.682893 | 1,353,984.04 | 33.530000 | 1,204,766.43 | -149,217.61 | 0.24 |
| 69888T207 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 32,189.000 | Local 19.348935 | 622,822.88 | 7.100000 | 228,541.90 | -394,280.98 | 0.05 |
| | | | Base 19.348935 | 622,822.88 | 7.100000 | 228,541.90 | -394,280.98 | 0.05 |
| 70014A104 | PARK AEROSPACE CORP COMMON STOCK USD.1 | 16,824.000 | Local 24.031516 | 404,306.22 | 12.600000 | 211,982.40 | -192,323.82 | 0.04 |
| | | | Base 24.031516 | 404,306.22 | 12.600000 | 211,982.40 | -192,323.82 | 0.04 |
| 703343103 | PATRICK INDUSTRIES INC COMMON STOCK | 19,271.000 | Local 42.635797 | 821,634.45 | 28.160000 | 542,671.36 | -278,963.09 | 0.11 |
| | | | Base 42.635797 | 821,634.45 | 28.160000 | 542,671.36 | -278,963.09 | 0.11 |
| 70788V102 | PENN VIRGINIA CORP COMMON STOCK | 11,685.000 | Local 70.247913 | 820,846.86 | 3.090000 | 36,106.65 | -784,740.21 | 0.01 |
| | | | Base 70.247913 | 820,846.86 | 3.090000 | 36,106.65 | -784,740.21 | 0.01 |
| 70805E109 | PENNANT GROUP INC/THE COMMON STOCK USD.001 | 22,681.000 | Local 6.291216 | 142,691.06 | 14.160000 | 321,162.96 | 178,471.90 | 0.06 |
| | | | Base 6.291216 | 142,691.06 | 14.160000 | 321,162.96 | 178,471.90 | 0.06 |
| 708160106 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 258,336.000 | Local 3.801973 | 982,186.43 | 0.360000 | 93,000.96 | -889,185.47 | 0.02 |
| | | | Base 3.801973 | 982,186.43 | 0.360000 | 93,000.96 | -889,185.47 | 0.02 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 709102107 | PENN REAL ESTATE INVEST TST REIT USD1.0 | | | | | | | |
| | | 51,812.000 | Local 13.243865 | 686,191.14 | 0.911600 | 47,231.82 | -638,959.32 | 0.01 |
| | | | Base 13.243865 | 686,191.14 | 0.911600 | 47,231.82 | -638,959.32 | 0.01 |
| 70931T103 | PENNYMAC MORTGAGE INVESTMENT REIT USD.01 | | | | | | | |
| | | 86,153.000 | Local 18.062688 | 1,556,154.77 | 10.620000 | 914,944.86 | -641,209.91 | 0.18 |
| | | | Base 18.062688 | 1,556,154.77 | 10.620000 | 914,944.86 | -641,209.91 | 0.18 |
| 71363P106 | PERDOCEO EDUCATION CORP COMMON STOCK USD.01 | | | | | | | |
| | | 60,664.000 | Local 7.916741 | 480,261.16 | 10.790000 | 654,564.56 | 174,303.40 | 0.13 |
| | | | Base 7.916741 | 480,261.16 | 10.790000 | 654,564.56 | 174,303.40 | 0.13 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | |
| | | 27,929.000 | Local 17.714542 | 494,749.43 | 27.090000 | 756,596.61 | 261,847.18 | 0.15 |
| | | | Base 17.714542 | 494,749.43 | 27.090000 | 756,596.61 | 261,847.18 | 0.15 |
| 716382106 | PETMED EXPRESS INC COMMON STOCK USD.001 | | | | | | | |
| | | 17,335.000 | Local 15.366367 | 266,375.97 | 28.780000 | 498,901.30 | 232,525.33 | 0.10 |
| | | | Base 15.366367 | 266,375.97 | 28.780000 | 498,901.30 | 232,525.33 | 0.10 |
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | |
| | | 17,525.000 | Local 30.239112 | 529,940.43 | 24.170000 | 423,579.25 | -106,361.18 | 0.09 |
| | | | Base 30.239112 | 529,940.43 | 24.170000 | 423,579.25 | -106,361.18 | 0.09 |
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 57,697.000 | Local 10.064346 | 580,682.58 | 10.260000 | 591,971.22 | 11,288.64 | 0.12 |
| | | | Base 10.064346 | 580,682.58 | 10.260000 | 591,971.22 | 11,288.64 | 0.12 |
| 724078100 | PIPER SANDLER COS COMMON STOCK USD.01 | | | | | | | |
| | | 13,817.000 | Local 45.868378 | 633,763.38 | 50.570000 | 698,725.69 | 64,962.31 | 0.14 |
| | | | Base 45.868378 | 633,763.38 | 50.570000 | 698,725.69 | 64,962.31 | 0.14 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 147,993.000 | Local 6.137126 | 908,251.64 | 2.040000 | 301,905.72 | -606,345.92 | 0.06 |
| | | | Base 6.137126 | 908,251.64 | 2.040000 | 301,905.72 | -606,345.92 | 0.06 |
| 727493108 | PLANTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 28,131.000 | Local 24.555704 | 690,776.52 | 10.060000 | 282,997.86 | -407,778.66 | 0.06 |
| | | | Base 24.555704 | 690,776.52 | 10.060000 | 282,997.86 | -407,778.66 | 0.06 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 25,181.000 | Local 38.745894 | 975,660.35 | 54.560000 | 1,373,875.36 | 398,215.01 | 0.28 |
| | | | Base 38.745894 | 975,660.35 | 54.560000 | 1,373,875.36 | 398,215.01 | 0.28 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,659.000 | Local 36.660251 | 280,780.86 | 25.670000 | 196,606.53 | -84,174.33 | 0.04 |
| | | | Base 36.660251 | 280,780.86 | 25.670000 | 196,606.53 | -84,174.33 | 0.04 |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | | 25,362.000 | Local 50.981768 | 1,292,999.61 | 88.330000 | 2,240,225.46 | 947,225.85 | 0.45 |
| | | | Base 50.981768 | 1,292,999.61 | 88.330000 | 2,240,225.46 | 947,225.85 | 0.45 |
| 740367404 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | | | | | | |
| | | 11,817.000 | Local 62.575724 | 739,457.33 | 33.820000 | 399,650.94 | -339,806.39 | 0.08 |
| | | | Base 62.575724 | 739,457.33 | 33.820000 | 399,650.94 | -339,806.39 | 0.08 |
| 741511109 | PRICESMART INC COMMON STOCK USD.0001 | | | | | | | |
| | | 19,152.000 | Local 68.669467 | 1,315,157.64 | 52.550000 | 1,006,437.60 | -308,720.04 | 0.20 |
| | | | Base 68.669467 | 1,315,157.64 | 52.550000 | 1,006,437.60 | -308,720.04 | 0.20 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 46,186.000 | Local 36.945082 | 1,706,345.54 | 25.000000 | 1,154,650.00 | -551,695.54 | 0.23 |
| | | | Base 36.945082 | 1,706,345.54 | 25.000000 | 1,154,650.00 | -551,695.54 | 0.23 |
| 743187106 | PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013 | | | | | | | |
| | | 74,397.000 | Local 9.156240 | 681,196.77 | 3.800000 | 282,708.60 | -398,488.17 | 0.06 |
| | | | Base 9.156240 | 681,196.77 | 3.800000 | 282,708.60 | -398,488.17 | 0.06 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 38,587.000 | Local 26.903217 | 1,038,114.44 | 32.000000 | 1,234,784.00 | 196,669.56 | 0.25 |
| | | | Base 26.903217 | 1,038,114.44 | 32.000000 | 1,234,784.00 | 196,669.56 | 0.25 |
| 74347M108 | PROPETRO HOLDING CORP COMMON STOCK | | | | | | | |
| | | 70,423.000 | Local 15.370612 | 1,082,444.62 | 2.500000 | 176,057.50 | -906,387.12 | 0.04 |
| | | | Base 15.370612 | 1,082,444.62 | 2.500000 | 176,057.50 | -906,387.12 | 0.04 |
| 743713109 | PROTO LABS INC COMMON STOCK USD.001 | | | | | | | |
| | | 23,075.000 | Local 81.676005 | 1,884,673.82 | 76.130000 | 1,756,699.75 | -127,974.07 | 0.35 |
| | | | Base 81.676005 | 1,884,673.82 | 76.130000 | 1,756,699.75 | -127,974.07 | 0.35 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|-----------------|--------------|-----------------|----------------------------|------------------|---------------|
| 743815102 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 9,893.000 | Local 48.164043 | 476,486.88 | 54.880000 | 542,927.84 | 66,440.96 | 0.11 |
| | | | Base 48.164043 | 476,486.88 | 54.880000 | 542,927.84 | 66,440.96 | 0.11 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | | 52,199.000 | Local 16.072865 | 838,987.50 | 12.860000 | 671,279.14 | -167,708.36 | 0.13 |
| | | | Base 16.072865 | 838,987.50 | 12.860000 | 671,279.14 | -167,708.36 | 0.13 |
| 747316107 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 11,149.000 | Local 72.593740 | 809,347.61 | 126.280000 | 1,407,895.72 | 598,548.11 | 0.28 |
| | | | Base 72.593740 | 809,347.61 | 126.280000 | 1,407,895.72 | 598,548.11 | 0.28 |
| 74733V100 | QEP RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | | 204,226.000 | Local 3.227558 | 659,151.21 | 0.334500 | 68,313.60 | -590,837.61 | 0.01 |
| | | | Base 3.227558 | 659,151.21 | 0.334500 | 68,313.60 | -590,837.61 | 0.01 |
| 74758T303 | QUALYS INC COMMON STOCK USD.001 | | | | | | | |
| | | 28,896.000 | Local 41.419197 | 1,196,849.12 | 86.990000 | 2,513,663.04 | 1,316,813.92 | 0.51 |
| | | | Base 41.419197 | 1,196,849.12 | 86.990000 | 2,513,663.04 | 1,316,813.92 | 0.51 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | |
| | | 28,709.000 | Local 16.613339 | 476,952.36 | 10.080000 | 289,386.72 | -187,565.64 | 0.06 |
| | | | Base 16.613339 | 476,952.36 | 10.080000 | 289,386.72 | -187,565.64 | 0.06 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | |
| | | 39,638.000 | Local 9.180027 | 363,877.93 | 8.050000 | 319,085.90 | -44,792.03 | 0.06 |
| | | | Base 9.180027 | 363,877.93 | 8.050000 | 319,085.90 | -44,792.03 | 0.06 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 18,935.000 | Local 40.164902 | 760,522.42 | 87.930000 | 1,664,954.55 | 904,432.13 | 0.33 |
| | | | Base 40.164902 | 760,522.42 | 87.930000 | 1,664,954.55 | 904,432.13 | 0.33 |
| 749660106 | RPC INC COMMON STOCK USD.1 | | | | | | | |
| | | 44,991.000 | Local 5.377540 | 241,940.92 | 2.060000 | 92,681.46 | -149,259.46 | 0.02 |
| | | | Base 5.377540 | 241,940.92 | 2.060000 | 92,681.46 | -149,259.46 | 0.02 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | |
| | | 7,764.000 | Local 37.290815 | 289,525.89 | 100.470000 | 780,049.08 | 490,523.19 | 0.16 |
| | | | Base 37.290815 | 289,525.89 | 100.470000 | 780,049.08 | 490,523.19 | 0.16 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 74971D101 | RPT REALTY REIT USD.01 | | | | | | | |
| | | 69,013.000 | Local 12.688863 | 875,696.50 | 6.030000 | 416,148.39 | -459,548.11 | 0.08 |
| | | | Base 12.688863 | 875,696.50 | 6.030000 | 416,148.39 | -459,548.11 | 0.08 |
| 750491102 | RADNET INC COMMON STOCK USD.0001 | | | | | | | |
| | | 35,951.000 | Local 18.667433 | 671,112.89 | 10.510000 | 377,845.01 | -293,267.88 | 0.08 |
| | | | Base 18.667433 | 671,112.89 | 10.510000 | 377,845.01 | -293,267.88 | 0.08 |
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | |
| | | 95,968.000 | Local 11.603934 | 1,113,606.35 | 11.100000 | 1,065,244.80 | -48,361.55 | 0.21 |
| | | | Base 11.603934 | 1,113,606.35 | 11.100000 | 1,065,244.80 | -48,361.55 | 0.21 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 179,961.000 | Local 3.812972 | 686,186.25 | 2.280000 | 410,311.08 | -275,875.17 | 0.08 |
| | | | Base 3.812972 | 686,186.25 | 2.280000 | 410,311.08 | -275,875.17 | 0.08 |
| 754212108 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 30,856.000 | Local 22.497420 | 694,180.40 | 21.230000 | 655,072.88 | -39,107.52 | 0.13 |
| | | | Base 22.497420 | 694,180.40 | 21.230000 | 655,072.88 | -39,107.52 | 0.13 |
| 75508B104 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | | | | | | |
| | | 45,114.000 | Local 17.447882 | 787,143.74 | 1.060000 | 47,820.84 | -739,322.90 | 0.01 |
| | | | Base 17.447882 | 787,143.74 | 1.060000 | 47,820.84 | -739,322.90 | 0.01 |
| 75524W108 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | | | | | | | |
| | | 15,479.000 | Local 31.587984 | 488,950.40 | 21.920000 | 339,299.68 | -149,650.72 | 0.07 |
| | | | Base 31.587984 | 488,950.40 | 21.920000 | 339,299.68 | -149,650.72 | 0.07 |
| 75574U101 | READY CAPITAL CORP REIT USD.0001 | | | | | | | |
| | | 31,510.000 | Local 14.351679 | 452,221.41 | 7.220000 | 227,502.20 | -224,719.21 | 0.05 |
| | | | Base 14.351679 | 452,221.41 | 7.220000 | 227,502.20 | -224,719.21 | 0.05 |
| 75605Y106 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 98,176.000 | Local 6.929679 | 680,328.16 | 3.010000 | 295,509.76 | -384,818.40 | 0.06 |
| | | | Base 6.929679 | 680,328.16 | 3.010000 | 295,509.76 | -384,818.40 | 0.06 |
| 75689M101 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | | | | | | |
| | | 11,148.000 | Local 37.680549 | 420,062.76 | 8.520000 | 94,980.96 | -325,081.80 | 0.02 |
| | | | Base 37.680549 | 420,062.76 | 8.520000 | 94,980.96 | -325,081.80 | 0.02 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 758075402 | REDWOOD TRUST INC REIT USD.01 | | | | | | | |
| | | 97,389.000 | Local 12.143865 | 1,182,678.85 | 5.060000 | 492,788.34 | -689,890.51 | 0.10 |
| | | | Base 12.143865 | 1,182,678.85 | 5.060000 | 492,788.34 | -689,890.51 | 0.10 |
| 758932107 | REGIS CORP COMMON STOCK USD.05 | | | | | | | |
| | | 20,850.000 | Local 14.940694 | 311,513.46 | 5.910000 | 123,223.50 | -188,289.96 | 0.02 |
| | | | Base 14.940694 | 311,513.46 | 5.910000 | 123,223.50 | -188,289.96 | 0.02 |
| 75901B107 | REGENXBIO INC COMMON STOCK USD.0001 | | | | | | | |
| | | 27,238.000 | Local 63.821250 | 1,738,363.22 | 32.380000 | 881,966.44 | -856,396.78 | 0.18 |
| | | | Base 63.821250 | 1,738,363.22 | 32.380000 | 881,966.44 | -856,396.78 | 0.18 |
| 75972A301 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | | | | | | |
| | | 33,558.000 | Local 19.688230 | 660,697.62 | 20.530000 | 688,945.74 | 28,248.12 | 0.14 |
| | | | Base 19.688230 | 660,697.62 | 20.530000 | 688,945.74 | 28,248.12 | 0.14 |
| 76009N100 | RENT A CENTER INC COMMON STOCK USD.01 | | | | | | | |
| | | 42,422.000 | Local 14.483997 | 614,440.10 | 14.140000 | 599,847.08 | -14,593.02 | 0.12 |
| | | | Base 14.483997 | 614,440.10 | 14.140000 | 599,847.08 | -14,593.02 | 0.12 |
| 76122Q105 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,994.000 | Local 11.966788 | 311,064.68 | 10.970000 | 285,154.18 | -25,910.50 | 0.06 |
| | | | Base 11.966788 | 311,064.68 | 10.970000 | 285,154.18 | -25,910.50 | 0.06 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | |
| | | 100,000.000 | Local 16.016036 | 1,601,603.59 | 8.290000 | 829,000.00 | -772,603.59 | 0.17 |
| | | | Base 16.016036 | 1,601,603.59 | 8.290000 | 829,000.00 | -772,603.59 | 0.17 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 4,852.000 | Local 58.695831 | 284,792.17 | 46.510000 | 225,666.52 | -59,125.65 | 0.05 |
| | | | Base 58.695831 | 284,792.17 | 46.510000 | 225,666.52 | -59,125.65 | 0.05 |
| 76680V108 | RING ENERGY INC COMMON STOCK USD.001 | | | | | | | |
| | | 51,820.000 | Local 11.547739 | 598,403.83 | 0.658700 | 34,133.83 | -564,270.00 | 0.01 |
| | | | Base 11.547739 | 598,403.83 | 0.658700 | 34,133.83 | -564,270.00 | 0.01 |
| 775133101 | ROGERS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 15,959.000 | Local 62.692697 | 1,000,512.75 | 94.420000 | 1,506,848.78 | 506,336.03 | 0.30 |
| | | | Base 62.692697 | 1,000,512.75 | 94.420000 | 1,506,848.78 | 506,336.03 | 0.30 |

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 783332109 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 23,304.000 | Local 9.174276 | 213,797.33 | 6.680000 | 155,670.72 | -58,126.61 | 0.03 |
| | | | Base 9.174276 | 213,797.33 | 6.680000 | 155,670.72 | -58,126.61 | 0.03 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | |
| | | 33,250.000 | Local 26.098489 | 867,774.75 | 27.320000 | 908,390.00 | 40,615.25 | 0.18 |
| | | | Base 26.098489 | 867,774.75 | 27.320000 | 908,390.00 | 40,615.25 | 0.18 |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | |
| | | 91,758.000 | Local 9.842090 | 903,090.52 | 1.220000 | 111,944.76 | -791,145.76 | 0.02 |
| | | | Base 9.842090 | 903,090.52 | 1.220000 | 111,944.76 | -791,145.76 | 0.02 |
| 784635104 | SPX CORP COMMON STOCK USD.01 | | | | | | | |
| | | 37,966.000 | Local 17.843038 | 677,428.79 | 32.640000 | 1,239,210.24 | 561,781.45 | 0.25 |
| | | | Base 17.843038 | 677,428.79 | 32.640000 | 1,239,210.24 | 561,781.45 | 0.25 |
| 78463M107 | SPS COMMERCE INC COMMON STOCK USD.001 | | | | | | | |
| | | 30,098.000 | Local 39.069199 | 1,175,904.74 | 46.510000 | 1,399,857.98 | 223,953.24 | 0.28 |
| | | | Base 39.069199 | 1,175,904.74 | 46.510000 | 1,399,857.98 | 223,953.24 | 0.28 |
| 78469X107 | SPX FLOW INC COMMON STOCK USD.01 | | | | | | | |
| | | 36,657.000 | Local 33.387870 | 1,223,899.15 | 28.420000 | 1,041,791.94 | -182,107.21 | 0.21 |
| | | | Base 33.387870 | 1,223,899.15 | 28.420000 | 1,041,791.94 | -182,107.21 | 0.21 |
| 78645L100 | SAFEHOLD INC REIT USD.01 | | | | | | | |
| | | 10,719.000 | Local 42.052024 | 450,755.65 | 63.230000 | 677,762.37 | 227,006.72 | 0.14 |
| | | | Base 42.052024 | 450,755.65 | 63.230000 | 677,762.37 | 227,006.72 | 0.14 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,593.000 | Local 56.297605 | 708,955.74 | 84.430000 | 1,063,226.99 | 354,271.25 | 0.21 |
| | | | Base 56.297605 | 708,955.74 | 84.430000 | 1,063,226.99 | 354,271.25 | 0.21 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | |
| | | 22,406.000 | Local 44.881974 | 1,005,625.50 | 73.540000 | 1,647,737.24 | 642,111.74 | 0.33 |
| | | | Base 44.881974 | 1,005,625.50 | 73.540000 | 1,647,737.24 | 642,111.74 | 0.33 |
| 790148100 | ST JOE CO/THE COMMON STOCK | | | | | | | |
| | | 27,134.000 | Local 19.750533 | 535,910.95 | 16.780000 | 455,308.52 | -80,602.43 | 0.09 |
| | | | Base 19.750533 | 535,910.95 | 16.780000 | 455,308.52 | -80,602.43 | 0.09 |

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 800422107 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,553.000 | Local 74.276706 | 561,011.96 | 89.400000 | 675,238.20 | 114,226.24 | 0.14 |
| | | | Base 74.276706 | 561,011.96 | 89.400000 | 675,238.20 | 114,226.24 | 0.14 |
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 60,106.000 | Local 19.286057 | 1,159,207.77 | 27.280000 | 1,639,691.68 | 480,483.91 | 0.33 |
| | | | Base 19.286057 | 1,159,207.77 | 27.280000 | 1,639,691.68 | 480,483.91 | 0.33 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | |
| | | 10,224.000 | Local 43.187789 | 441,551.95 | 32.740000 | 334,733.76 | -106,818.19 | 0.07 |
| | | | Base 43.187789 | 441,551.95 | 32.740000 | 334,733.76 | -106,818.19 | 0.07 |
| 806037107 | SCANSOURCE INC COMMON STOCK | | | | | | | |
| | | 21,880.000 | Local 33.656977 | 736,414.65 | 21.390000 | 468,013.20 | -268,401.45 | 0.09 |
| | | | Base 33.656977 | 736,414.65 | 21.390000 | 468,013.20 | -268,401.45 | 0.09 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | |
| | | 26,513.000 | Local 31.938710 | 846,791.02 | 25.490000 | 675,816.37 | -170,974.65 | 0.14 |
| | | | Base 31.938710 | 846,791.02 | 25.490000 | 675,816.37 | -170,974.65 | 0.14 |
| 808541106 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | | | | | | |
| | | 26,560.000 | Local 31.979445 | 849,374.06 | 27.820000 | 738,899.20 | -110,474.86 | 0.15 |
| | | | Base 31.979445 | 849,374.06 | 27.820000 | 738,899.20 | -110,474.86 | 0.15 |
| 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 | | | | | | | |
| | | 47,028.000 | Local 15.092570 | 709,773.38 | 7.540000 | 354,591.12 | -355,182.26 | 0.07 |
| | | | Base 15.092570 | 709,773.38 | 7.540000 | 354,591.12 | -355,182.26 | 0.07 |
| 811707801 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | | | | | | |
| | | 44,204.000 | Local 25.989918 | 1,148,858.33 | 18.310000 | 809,375.24 | -339,483.09 | 0.16 |
| | | | Base 25.989918 | 1,148,858.33 | 18.310000 | 809,375.24 | -339,483.09 | 0.16 |
| 811904101 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,157.000 | Local 44.048564 | 667,644.08 | 26.960000 | 408,632.72 | -259,011.36 | 0.08 |
| | | | Base 44.048564 | 667,644.08 | 26.960000 | 408,632.72 | -259,011.36 | 0.08 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 92,649.000 | Local 14.652301 | 1,357,521.07 | 15.000000 | 1,389,735.00 | 32,213.93 | 0.28 |
| | | | Base 14.652301 | 1,357,521.07 | 15.000000 | 1,389,735.00 | 32,213.93 | 0.28 |
| 817070501 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | | | | | |
| | | 5,926.000 | Local 28.758572 | 170,423.30 | 39.780000 | 235,736.28 | 65,312.98 | 0.05 |
| | | | Base 28.758572 | 170,423.30 | 39.780000 | 235,736.28 | 65,312.98 | 0.05 |
| 81768T108 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | | | | | | | |
| | | 39,671.000 | Local 24.634805 | 977,287.34 | 29.320000 | 1,163,153.72 | 185,866.38 | 0.23 |
| | | | Base 24.634805 | 977,287.34 | 29.320000 | 1,163,153.72 | 185,866.38 | 0.23 |
| 819047101 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | | 26,692.000 | Local 51.151696 | 1,365,341.08 | 37.740000 | 1,007,356.08 | -357,985.00 | 0.20 |
| | | | Base 51.151696 | 1,365,341.08 | 37.740000 | 1,007,356.08 | -357,985.00 | 0.20 |
| 82312B106 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | | | | | | | |
| | | 40,404.000 | Local 37.543936 | 1,516,925.19 | 49.250000 | 1,989,897.00 | 472,971.81 | 0.40 |
| | | | Base 37.543936 | 1,516,925.19 | 49.250000 | 1,989,897.00 | 472,971.81 | 0.40 |
| 824889109 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,674.000 | Local 29.458002 | 226,060.71 | 20.770000 | 159,388.98 | -66,671.73 | 0.03 |
| | | | Base 29.458002 | 226,060.71 | 20.770000 | 159,388.98 | -66,671.73 | 0.03 |
| 825690100 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,498.000 | Local 43.819405 | 722,932.55 | 32.160000 | 530,575.68 | -192,356.87 | 0.11 |
| | | | Base 43.819405 | 722,932.55 | 32.160000 | 530,575.68 | -192,356.87 | 0.11 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | | 97,853.000 | Local 22.402381 | 2,192,140.16 | 18.400000 | 1,800,495.20 | -391,644.96 | 0.36 |
| | | | Base 22.402381 | 2,192,140.16 | 18.400000 | 1,800,495.20 | -391,644.96 | 0.36 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,635.000 | Local 38.749173 | 1,342,077.60 | 61.980000 | 2,146,677.30 | 804,599.70 | 0.43 |
| | | | Base 38.749173 | 1,342,077.60 | 61.980000 | 2,146,677.30 | 804,599.70 | 0.43 |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | |
| | | 43,307.000 | Local 20.464617 | 886,261.17 | 26.190000 | 1,134,210.33 | 247,949.16 | 0.23 |
| | | | Base 20.464617 | 886,261.17 | 26.190000 | 1,134,210.33 | 247,949.16 | 0.23 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 83125X103 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 24,418.000 | Local 23.357845 | 570,351.86 | 19.160000 | 467,848.88 | -102,502.98 | 0.09 |
| | | | Base 23.357845 | 570,351.86 | 19.160000 | 467,848.88 | -102,502.98 | 0.09 |
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 20,875.000 | Local 17.715340 | 369,807.72 | 13.280000 | 277,220.00 | -92,587.72 | 0.06 |
| | | | Base 17.715340 | 369,807.72 | 13.280000 | 277,220.00 | -92,587.72 | 0.06 |
| 838518108 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 79,424.000 | Local 27.920190 | 2,217,533.20 | 25.000000 | 1,985,600.00 | -231,933.20 | 0.40 |
| | | | Base 27.920190 | 2,217,533.20 | 25.000000 | 1,985,600.00 | -231,933.20 | 0.40 |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 27,422.000 | Local 27.994530 | 767,666.00 | 30.390000 | 833,354.58 | 65,688.58 | 0.17 |
| | | | Base 27.994530 | 767,666.00 | 30.390000 | 833,354.58 | 65,688.58 | 0.17 |
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 464,772.000 | Local 2.203717 | 1,024,225.85 | 1.690000 | 785,464.68 | -238,761.17 | 0.16 |
| | | | Base 2.203717 | 1,024,225.85 | 1.690000 | 785,464.68 | -238,761.17 | 0.16 |
| 847215100 | SPARTANNASH CO COMMON STOCK | 31,362.000 | Local 20.114416 | 630,828.33 | 14.320000 | 449,103.84 | -181,724.49 | 0.09 |
| | | | Base 20.114416 | 630,828.33 | 14.320000 | 449,103.84 | -181,724.49 | 0.09 |
| 84763A108 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 98,194.000 | Local 9.479714 | 930,851.08 | 2.330000 | 228,792.02 | -702,059.06 | 0.05 |
| | | | Base 9.479714 | 930,851.08 | 2.330000 | 228,792.02 | -702,059.06 | 0.05 |
| 84863T106 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 15,140.000 | Local 14.187315 | 214,795.95 | 10.690000 | 161,846.60 | -52,949.35 | 0.03 |
| | | | Base 14.187315 | 214,795.95 | 10.690000 | 161,846.60 | -52,949.35 | 0.03 |
| 852857200 | STAMPS.COM INC COMMON STOCK USD.001 | 13,926.000 | Local 59.749689 | 832,074.17 | 130.080000 | 1,811,494.08 | 979,419.91 | 0.36 |
| | | | Base 59.749689 | 832,074.17 | 130.080000 | 1,811,494.08 | 979,419.91 | 0.36 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 17,497.000 | Local 26.274762 | 459,729.51 | 41.570000 | 727,350.29 | 267,620.78 | 0.15 |
| | | | Base 26.274762 | 459,729.51 | 41.570000 | 727,350.29 | 267,620.78 | 0.15 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | |
| | | 10,813.000 | Local 47.865997 | 517,575.03 | 49.020000 | 530,053.26 | 12,478.23 | 0.11 |
| | | | Base 47.865997 | 517,575.03 | 49.020000 | 530,053.26 | 12,478.23 | 0.11 |
| 858586100 | STEPAN CO COMMON STOCK USD1.0 | | | | | | | |
| | | 17,273.000 | Local 54.453933 | 940,582.78 | 88.460000 | 1,527,969.58 | 587,386.80 | 0.31 |
| | | | Base 54.453933 | 940,582.78 | 88.460000 | 1,527,969.58 | 587,386.80 | 0.31 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | | | | | | |
| | | 20,348.000 | Local 23.572846 | 479,660.27 | 26.670000 | 542,681.16 | 63,020.89 | 0.11 |
| | | | Base 23.572846 | 479,660.27 | 26.670000 | 542,681.16 | 63,020.89 | 0.11 |
| 86272C103 | STRATEGIC EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,363.000 | Local 70.938321 | 1,373,578.70 | 139.760000 | 2,706,172.88 | 1,332,594.18 | 0.54 |
| | | | Base 70.938321 | 1,373,578.70 | 139.760000 | 2,706,172.88 | 1,332,594.18 | 0.54 |
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1.0 | | | | | | | |
| | | 14,274.000 | Local 38.256304 | 546,070.49 | 50.910000 | 726,689.34 | 180,618.85 | 0.15 |
| | | | Base 38.256304 | 546,070.49 | 50.910000 | 726,689.34 | 180,618.85 | 0.15 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | |
| | | 91,132.000 | Local 12.670824 | 1,154,717.54 | 4.220000 | 384,577.04 | -770,140.50 | 0.08 |
| | | | Base 12.670824 | 1,154,717.54 | 4.220000 | 384,577.04 | -770,140.50 | 0.08 |
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 74,699.000 | Local 10.646762 | 795,302.47 | 3.850000 | 287,591.15 | -507,711.32 | 0.06 |
| | | | Base 10.646762 | 795,302.47 | 3.850000 | 287,591.15 | -507,711.32 | 0.06 |
| 86771W105 | SUNRUN INC COMMON STOCK USD.0001 | | | | | | | |
| | | 67,065.000 | Local 18.548175 | 1,243,933.36 | 10.100000 | 677,356.50 | -566,576.86 | 0.14 |
| | | | Base 18.548175 | 1,243,933.36 | 10.100000 | 677,356.50 | -566,576.86 | 0.14 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | | 45,381.000 | Local 19.743187 | 895,965.59 | 17.990000 | 816,404.19 | -79,561.40 | 0.16 |
| | | | Base 19.743187 | 895,965.59 | 17.990000 | 816,404.19 | -79,561.40 | 0.16 |
| 868873100 | SURMODICS INC COMMON STOCK USD.05 | | | | | | | |
| | | 11,764.000 | Local 21.151790 | 248,829.66 | 33.320000 | 391,976.48 | 143,146.82 | 0.08 |
| | | | Base 21.151790 | 248,829.66 | 33.320000 | 391,976.48 | 143,146.82 | 0.08 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 871237103 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | 33,162.000 | Local | 21.248482 | 704,642.16 | 27.120000 | 899,353.44 | 194,711.28 | 0.18 | |
| | | Base | 21.248482 | 704,642.16 | 27.120000 | 899,353.44 | 194,711.28 | 0.18 | |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | 84,394.000 | Local | 12.083990 | 1,019,816.27 | 10.340000 | 872,633.96 | -147,182.31 | 0.18 | |
| | | Base | 12.083990 | 1,019,816.27 | 10.340000 | 872,633.96 | -147,182.31 | 0.18 | |
| 873379101 | TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | 16,930.000 | Local | 47.527355 | 804,638.12 | 52.290000 | 885,269.70 | 80,631.58 | 0.18 | |
| | | Base | 47.527355 | 804,638.12 | 52.290000 | 885,269.70 | 80,631.58 | 0.18 | |
| 87357P100 | TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001 | | | | | | | | |
| | 16,428.000 | Local | 37.030783 | 608,341.70 | 40.160000 | 659,748.48 | 51,406.78 | 0.13 | |
| | | Base | 37.030783 | 608,341.70 | 40.160000 | 659,748.48 | 51,406.78 | 0.13 | |
| 87403A107 | TAILORED BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | 43,788.000 | Local | 27.311315 | 1,195,907.87 | 1.740000 | 76,191.12 | -1,119,716.75 | 0.02 | |
| | | Base | 27.311315 | 1,195,907.87 | 1.740000 | 76,191.12 | -1,119,716.75 | 0.02 | |
| 87484T108 | TALOS ENERGY INC COMMON STOCK | | | | | | | | |
| | 17,503.000 | Local | 21.707843 | 379,952.38 | 5.750000 | 100,642.25 | -279,310.13 | 0.02 | |
| | | Base | 21.707843 | 379,952.38 | 5.750000 | 100,642.25 | -279,310.13 | 0.02 | |
| 875465106 | TANGER FACTORY OUTLET CENTER REIT USD.01 | | | | | | | | |
| | 80,116.000 | Local | 14.520113 | 1,163,293.36 | 5.000000 | 400,580.00 | -762,713.36 | 0.08 | |
| | | Base | 14.520113 | 1,163,293.36 | 5.000000 | 400,580.00 | -762,713.36 | 0.08 | |
| 878155100 | TEAM INC COMMON STOCK USD.3 | | | | | | | | |
| | 26,514.000 | Local | 25.129414 | 666,281.27 | 6.500000 | 172,341.00 | -493,940.27 | 0.03 | |
| | | Base | 25.129414 | 666,281.27 | 6.500000 | 172,341.00 | -493,940.27 | 0.03 | |
| 87874R100 | TECHTARGET COMMON STOCK USD.001 | | | | | | | | |
| | 19,757.000 | Local | 20.412490 | 403,289.57 | 20.610000 | 407,191.77 | 3,902.20 | 0.08 | |
| | | Base | 20.412490 | 403,289.57 | 20.610000 | 407,191.77 | 3,902.20 | 0.08 | |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | | |
| | 15,841.000 | Local | 48.850235 | 773,836.58 | 57.950000 | 917,985.95 | 144,149.37 | 0.18 | |
| | | Base | 48.850235 | 773,836.58 | 57.950000 | 917,985.95 | 144,149.37 | 0.18 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

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|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 88162F105 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 102,343.000 | Local | 7.246119 | 741,589.51 | 0.320000 | 32,749.76 | -708,839.75 | 0.01 | |
| | | Base | 7.246119 | 741,589.51 | 0.320000 | 32,749.76 | -708,839.75 | 0.01 | |
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | | |
| | 101,951.000 | Local | 11.418268 | 1,164,103.80 | 7.710000 | 786,042.21 | -378,061.59 | 0.16 | |
| | | Base | 11.418268 | 1,164,103.80 | 7.710000 | 786,042.21 | -378,061.59 | 0.16 | |
| 887399103 | TIMKENSTEEL CORP COMMON STOCK | | | | | | | | |
| | 34,342.000 | Local | 15.309154 | 525,746.96 | 3.230000 | 110,924.66 | -414,822.30 | 0.02 | |
| | | Base | 15.309154 | 525,746.96 | 3.230000 | 110,924.66 | -414,822.30 | 0.02 | |
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | 43,185.000 | Local | 17.382680 | 750,671.05 | 1.550000 | 66,936.75 | -683,734.30 | 0.01 | |
| | | Base | 17.382680 | 750,671.05 | 1.550000 | 66,936.75 | -683,734.30 | 0.01 | |
| 88870P106 | TIVO CORP COMMON STOCK USD.001 | | | | | | | | |
| | 108,896.000 | Local | 12.552271 | 1,366,892.12 | 7.080000 | 770,983.68 | -595,908.44 | 0.15 | |
| | | Base | 12.552271 | 1,366,892.12 | 7.080000 | 770,983.68 | -595,908.44 | 0.15 | |
| 88870R102 | TIVITY HEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | 37,250.000 | Local | 16.563387 | 616,986.18 | 6.290000 | 234,302.50 | -382,683.68 | 0.05 | |
| | | Base | 16.563387 | 616,986.18 | 6.290000 | 234,302.50 | -382,683.68 | 0.05 | |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | 10,638.000 | Local | 51.880923 | 551,909.26 | 71.800000 | 763,808.40 | 211,899.14 | 0.15 | |
| | | Base | 51.880923 | 551,909.26 | 71.800000 | 763,808.40 | 211,899.14 | 0.15 | |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | | |
| | 29,286.000 | Local | 41.810976 | 1,224,476.23 | 71.640000 | 2,098,049.04 | 873,572.81 | 0.42 | |
| | | Base | 41.810976 | 1,224,476.23 | 71.640000 | 2,098,049.04 | 873,572.81 | 0.42 | |
| 894650100 | TREDEGAR CORP COMMON STOCK | | | | | | | | |
| | 21,429.000 | Local | 18.993464 | 407,010.94 | 15.630000 | 334,935.27 | -72,075.67 | 0.07 | |
| | | Base | 18.993464 | 407,010.94 | 15.630000 | 334,935.27 | -72,075.67 | 0.07 | |
| 89679E300 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | 20,149.000 | Local | 39.366062 | 793,186.78 | 26.000000 | 523,874.00 | -269,312.78 | 0.11 | |
| | | Base | 39.366062 | 793,186.78 | 26.000000 | 523,874.00 | -269,312.78 | 0.11 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | | 43,056.000 | Local 24.803310 | 1,067,931.32 | 6.760000 | 291,058.56 | -776,872.76 | 0.06 |
| | | | Base 24.803310 | 1,067,931.32 | 6.760000 | 291,058.56 | -776,872.76 | 0.06 |
| 89785X101 | TRUEBLUE INC COMMON STOCK | | | | | | | |
| | | 33,551.000 | Local 18.074252 | 606,409.22 | 12.760000 | 428,110.76 | -178,298.46 | 0.09 |
| | | | Base 18.074252 | 606,409.22 | 12.760000 | 428,110.76 | -178,298.46 | 0.09 |
| 898349105 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | | | | | | | |
| | | 83,368.000 | Local 5.811356 | 484,481.14 | 5.410000 | 451,020.88 | -33,460.26 | 0.09 |
| | | | Base 5.811356 | 484,481.14 | 5.410000 | 451,020.88 | -33,460.26 | 0.09 |
| 89854H102 | TTEC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,371.000 | Local 26.292217 | 404,137.67 | 36.720000 | 564,423.12 | 160,285.45 | 0.11 |
| | | | Base 26.292217 | 404,137.67 | 36.720000 | 564,423.12 | 160,285.45 | 0.11 |
| 899896104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 42,207.000 | Local 13.755038 | 580,558.88 | 1.620000 | 68,375.34 | -512,183.54 | 0.01 |
| | | | Base 13.755038 | 580,558.88 | 1.620000 | 68,375.34 | -512,183.54 | 0.01 |
| 902104108 | II VI INC COMMON STOCK | | | | | | | |
| | | 18,997.000 | Local 27.483606 | 522,106.07 | 28.500000 | 541,414.50 | 19,308.43 | 0.11 |
| | | | Base 27.483606 | 522,106.07 | 28.500000 | 541,414.50 | 19,308.43 | 0.11 |
| 90328M107 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | | 10,787.000 | Local 62.406518 | 673,179.11 | 57.760000 | 623,057.12 | -50,121.99 | 0.13 |
| | | | Base 62.406518 | 673,179.11 | 57.760000 | 623,057.12 | -50,121.99 | 0.13 |
| 90333L201 | US CONCRETE INC COMMON STOCK USD.001 | | | | | | | |
| | | 13,714.000 | Local 42.186144 | 578,540.78 | 18.140000 | 248,771.96 | -329,768.82 | 0.05 |
| | | | Base 42.186144 | 578,540.78 | 18.140000 | 248,771.96 | -329,768.82 | 0.05 |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,022.000 | Local 59.749555 | 658,559.60 | 69.000000 | 760,518.00 | 101,958.40 | 0.15 |
| | | | Base 59.749555 | 658,559.60 | 69.000000 | 760,518.00 | 101,958.40 | 0.15 |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 63,539.000 | Local 26.951084 | 1,712,444.95 | 1.800000 | 114,370.20 | -1,598,074.75 | 0.02 |
| | | | Base 26.951084 | 1,712,444.95 | 1.800000 | 114,370.20 | -1,598,074.75 | 0.02 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| 90385V107 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | | 34,178.000 | 21.332787 | 729,112.01 | 13.800000 | 471,656.40 | -257,455.61 | 0.09 |
| | | | 21.332787 | 729,112.01 | 13.800000 | 471,656.40 | -257,455.61 | 0.09 |
| 904677200 | UNIFI INC COMMON STOCK USD.1 | | | | | | | |
| | | 12,622.000 | 27.824231 | 351,197.44 | 11.550000 | 145,784.10 | -205,413.34 | 0.03 |
| | | | 27.824231 | 351,197.44 | 11.550000 | 145,784.10 | -205,413.34 | 0.03 |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | |
| | | 13,214.000 | 90.433574 | 1,194,989.25 | 151.090000 | 1,996,503.26 | 801,514.01 | 0.40 |
| | | | 90.433574 | 1,194,989.25 | 151.090000 | 1,996,503.26 | 801,514.01 | 0.40 |
| 909214306 | UNISYS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 44,504.000 | 16.946882 | 754,204.04 | 12.350000 | 549,624.40 | -204,579.64 | 0.11 |
| | | | 16.946882 | 754,204.04 | 12.350000 | 549,624.40 | -204,579.64 | 0.11 |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | | | | | | |
| | | 67,851.000 | 17.536803 | 1,189,889.60 | 18.310000 | 1,242,351.81 | 52,462.21 | 0.25 |
| | | | 17.536803 | 1,189,889.60 | 18.310000 | 1,242,351.81 | 52,462.21 | 0.25 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | | 18,462.000 | 26.362762 | 486,709.31 | 32.610000 | 602,045.82 | 115,336.51 | 0.12 |
| | | | 26.362762 | 486,709.31 | 32.610000 | 602,045.82 | 115,336.51 | 0.12 |
| 910710102 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | | | | | | | |
| | | 17,937.000 | 19.773622 | 354,679.45 | 9.240000 | 165,737.88 | -188,941.57 | 0.03 |
| | | | 19.773622 | 354,679.45 | 9.240000 | 165,737.88 | -188,941.57 | 0.03 |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 46,175.000 | 19.284211 | 890,448.43 | 9.180000 | 423,886.50 | -466,561.93 | 0.09 |
| | | | 19.284211 | 890,448.43 | 9.180000 | 423,886.50 | -466,561.93 | 0.09 |
| 91325V108 | UNITI GROUP INC REIT USD.0001 | | | | | | | |
| | | 166,208.000 | 7.999260 | 1,329,540.97 | 6.030000 | 1,002,234.24 | -327,306.73 | 0.20 |
| | | | 7.999260 | 1,329,540.97 | 6.030000 | 1,002,234.24 | -327,306.73 | 0.20 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | |
| | | 21,367.000 | 47.998490 | 1,025,583.73 | 44.210000 | 944,635.07 | -80,948.66 | 0.19 |
| | | | 47.998490 | 1,025,583.73 | 44.210000 | 944,635.07 | -80,948.66 | 0.19 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|-----------------|--------------|-----------------|----------------------------|------------------|---------------|
| 913483103 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,962.000 | Local 32.213387 | 385,336.54 | 38.370000 | 458,981.94 | 73,645.40 | 0.09 |
| | | | Base 32.213387 | 385,336.54 | 38.370000 | 458,981.94 | 73,645.40 | 0.09 |
| 913543104 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | | | | | | | |
| | | 52,928.000 | Local 18.591818 | 984,027.74 | 37.190000 | 1,968,392.32 | 984,364.58 | 0.40 |
| | | | Base 18.591818 | 984,027.74 | 37.190000 | 1,968,392.32 | 984,364.58 | 0.40 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | |
| | | 10,979.000 | Local 54.496424 | 598,316.24 | 100.810000 | 1,106,792.99 | 508,476.75 | 0.22 |
| | | | Base 54.496424 | 598,316.24 | 100.810000 | 1,106,792.99 | 508,476.75 | 0.22 |
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | | 26,235.000 | Local 17.804972 | 467,113.45 | 17.920000 | 470,131.20 | 3,017.75 | 0.09 |
| | | | Base 17.804972 | 467,113.45 | 17.920000 | 470,131.20 | 3,017.75 | 0.09 |
| 917286205 | URSTADT BIDDLE CLASS A REIT USD.01 | | | | | | | |
| | | 26,249.000 | Local 19.349894 | 507,915.36 | 14.100000 | 370,110.90 | -137,804.46 | 0.07 |
| | | | Base 19.349894 | 507,915.36 | 14.100000 | 370,110.90 | -137,804.46 | 0.07 |
| 91734M103 | US ECOLOGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,912.000 | Local 47.313782 | 1,036,739.59 | 30.400000 | 666,124.80 | -370,614.79 | 0.13 |
| | | | Base 47.313782 | 1,036,739.59 | 30.400000 | 666,124.80 | -370,614.79 | 0.13 |
| 921659108 | VANDA PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | | 45,993.000 | Local 18.042323 | 829,820.58 | 10.360000 | 476,487.48 | -353,333.10 | 0.10 |
| | | | Base 18.042323 | 829,820.58 | 10.360000 | 476,487.48 | -353,333.10 | 0.10 |
| 92214X106 | VAREX IMAGING CORP COMMON STOCK USD.01 | | | | | | | |
| | | 33,087.000 | Local 27.734265 | 917,643.61 | 22.710000 | 751,405.77 | -166,237.84 | 0.15 |
| | | | Base 27.734265 | 917,643.61 | 22.710000 | 751,405.77 | -166,237.84 | 0.15 |
| 92240M108 | VECTOR GROUP LTD COMMON STOCK USD.1 | | | | | | | |
| | | 99,078.000 | Local 11.062704 | 1,096,070.59 | 9.420000 | 933,314.76 | -162,755.83 | 0.19 |
| | | | Base 11.062704 | 1,096,070.59 | 9.420000 | 933,314.76 | -162,755.83 | 0.19 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 42,029.000 | Local 30.340162 | 1,275,166.65 | 9.570000 | 402,217.53 | -872,949.12 | 0.08 |
| | | | Base 30.340162 | 1,275,166.65 | 9.570000 | 402,217.53 | -872,949.12 | 0.08 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 92335C106 | VERA BRADLEY INC COMMON STOCK | 20,137.000 | Local 14.295265 | 287,863.76 | 4.120000 | 82,964.44 | -204,899.32 | 0.02 |
| | | | Base 14.295265 | 287,863.76 | 4.120000 | 82,964.44 | -204,899.32 | 0.02 |
| 923451108 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 40,670.000 | Local 24.020729 | 976,923.03 | 13.970000 | 568,159.90 | -408,763.13 | 0.11 |
| | | | Base 24.020729 | 976,923.03 | 13.970000 | 568,159.90 | -408,763.13 | 0.11 |
| 923454102 | VERITIV CORP COMMON STOCK USD.01 | 11,090.000 | Local 35.602614 | 394,832.99 | 7.860000 | 87,167.40 | -307,665.59 | 0.02 |
| | | | Base 35.602614 | 394,832.99 | 7.860000 | 87,167.40 | -307,665.59 | 0.02 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | 17,514.000 | Local 27.216049 | 476,661.89 | 21.230000 | 371,822.22 | -104,839.67 | 0.07 |
| | | | Base 27.216049 | 476,661.89 | 21.230000 | 371,822.22 | -104,839.67 | 0.07 |
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 197,640.000 | Local 7.630098 | 1,508,012.55 | 11.210000 | 2,215,544.40 | 707,531.85 | 0.45 |
| | | | Base 7.630098 | 1,508,012.55 | 11.210000 | 2,215,544.40 | 707,531.85 | 0.45 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | 15,742.000 | Local 19.267890 | 303,315.12 | 44.540000 | 701,148.68 | 397,833.56 | 0.14 |
| | | | Base 19.267890 | 303,315.12 | 44.540000 | 701,148.68 | 397,833.56 | 0.14 |
| 92827P102 | VIRTUSA CORP COMMON STOCK USD.01 | 25,658.000 | Local 27.421390 | 703,578.03 | 28.400000 | 728,687.20 | 25,109.17 | 0.15 |
| | | | Base 27.421390 | 703,578.03 | 28.400000 | 728,687.20 | 25,109.17 | 0.15 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 6,374.000 | Local 105.643183 | 673,369.65 | 76.110000 | 485,125.14 | -188,244.51 | 0.10 |
| | | | Base 105.643183 | 673,369.65 | 76.110000 | 485,125.14 | -188,244.51 | 0.10 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 49,652.000 | Local 17.572502 | 872,509.86 | 8.800000 | 436,937.60 | -435,572.26 | 0.09 |
| | | | Base 17.572502 | 872,509.86 | 8.800000 | 436,937.60 | -435,572.26 | 0.09 |
| 92886T201 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | 196,397.000 | Local 8.455397 | 1,660,614.59 | 7.230000 | 1,419,950.31 | -240,664.28 | 0.29 |
| | | | Base 8.455397 | 1,660,614.59 | 7.230000 | 1,419,950.31 | -240,664.28 | 0.29 |

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | |
| | | 11,813.000 | Local 83.021987 | 980,738.73 | 200.850000 | 2,372,641.05 | 1,391,902.32 | 0.48 |
| | | | Base 83.021987 | 980,738.73 | 200.850000 | 2,372,641.05 | 1,391,902.32 | 0.48 |
| 929566107 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 46,510.000 | Local 13.283155 | 617,799.56 | 7.220000 | 335,802.20 | -281,997.36 | 0.07 |
| | | | Base 13.283155 | 617,799.56 | 7.220000 | 335,802.20 | -281,997.36 | 0.07 |
| 930059100 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | | | | | | | |
| | | 60,587.000 | Local 16.923715 | 1,025,357.15 | 11.380000 | 689,480.06 | -335,877.09 | 0.14 |
| | | | Base 16.923715 | 1,025,357.15 | 11.380000 | 689,480.06 | -335,877.09 | 0.14 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | |
| | | 24,784.000 | Local 27.591792 | 683,834.98 | 40.270000 | 998,051.68 | 314,216.70 | 0.20 |
| | | | Base 27.591792 | 683,834.98 | 40.270000 | 998,051.68 | 314,216.70 | 0.20 |
| 93627C101 | WARRIOR MET COAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 43,892.000 | Local 18.677445 | 819,790.40 | 10.620000 | 466,133.04 | -353,657.36 | 0.09 |
| | | | Base 18.677445 | 819,790.40 | 10.620000 | 466,133.04 | -353,657.36 | 0.09 |
| 93964W108 | WASHINGTON PRIME GROUP INC REIT USD.0001 | | | | | | | |
| | | 161,690.000 | Local 6.111916 | 988,235.62 | 0.805100 | 130,176.62 | -858,059.00 | 0.03 |
| | | | Base 6.111916 | 988,235.62 | 0.805100 | 130,176.62 | -858,059.00 | 0.03 |
| 939653101 | WASHINGTON REIT REIT USD.01 | | | | | | | |
| | | 70,445.000 | Local 26.915301 | 1,896,048.40 | 23.870000 | 1,681,522.15 | -214,526.25 | 0.34 |
| | | | Base 26.915301 | 1,896,048.40 | 23.870000 | 1,681,522.15 | -214,526.25 | 0.34 |
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | |
| | | 23,850.000 | Local 50.072664 | 1,194,233.04 | 84.650000 | 2,018,902.50 | 824,669.46 | 0.41 |
| | | | Base 50.072664 | 1,194,233.04 | 84.650000 | 2,018,902.50 | 824,669.46 | 0.41 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | |
| | | 23,397.000 | Local 49.659223 | 1,161,876.85 | 58.780000 | 1,375,275.66 | 213,398.81 | 0.28 |
| | | | Base 49.659223 | 1,161,876.85 | 58.780000 | 1,375,275.66 | 213,398.81 | 0.28 |
| 966084204 | WHITESTONE REIT REIT USD.001 | | | | | | | |
| | | 35,355.000 | Local 12.400948 | 438,435.53 | 6.200000 | 219,201.00 | -219,234.53 | 0.04 |
| | | | Base 12.400948 | 438,435.53 | 6.200000 | 219,201.00 | -219,234.53 | 0.04 |

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| 966387409 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | | | | | | | |
| | | 78,401.000 | Local 21.442624 | 1,681,123.15 | 0.670400 | 52,560.03 | -1,628,563.12 | 0.01 |
| | | | Base 21.442624 | 1,681,123.15 | 0.670400 | 52,560.03 | -1,628,563.12 | 0.01 |
| 974155103 | WINGSTOP INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,363.000 | Local 41.455369 | 1,051,432.53 | 79.700000 | 2,021,431.10 | 969,998.57 | 0.41 |
| | | | Base 41.455369 | 1,051,432.53 | 79.700000 | 2,021,431.10 | 969,998.57 | 0.41 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | |
| | | 29,205.000 | Local 22.988433 | 671,377.20 | 27.810000 | 812,191.05 | 140,813.85 | 0.16 |
| | | | Base 22.988433 | 671,377.20 | 27.810000 | 812,191.05 | 140,813.85 | 0.16 |
| 97717P104 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 102,067.000 | Local 7.651721 | 780,988.16 | 2.330000 | 237,816.11 | -543,172.05 | 0.05 |
| | | | Base 7.651721 | 780,988.16 | 2.330000 | 237,816.11 | -543,172.05 | 0.05 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | | | | | | |
| | | 69,490.000 | Local 21.530318 | 1,496,141.77 | 15.200000 | 1,056,248.00 | -439,893.77 | 0.21 |
| | | | Base 21.530318 | 1,496,141.77 | 15.200000 | 1,056,248.00 | -439,893.77 | 0.21 |
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | |
| | | 4,778.000 | Local 72.006949 | 344,049.20 | 54.610000 | 260,926.58 | -83,122.62 | 0.05 |
| | | | Base 72.006949 | 344,049.20 | 54.610000 | 260,926.58 | -83,122.62 | 0.05 |
| 984017103 | XENIA HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | | 97,190.000 | Local 20.309124 | 1,973,843.73 | 10.300000 | 1,001,057.00 | -972,786.73 | 0.20 |
| | | | Base 20.309124 | 1,973,843.73 | 10.300000 | 1,001,057.00 | -972,786.73 | 0.20 |
| 98401F105 | XENCOR INC COMMON STOCK USD.01 | | | | | | | |
| | | 42,638.000 | Local 41.883768 | 1,785,840.08 | 29.880000 | 1,274,023.44 | -511,816.64 | 0.26 |
| | | | Base 41.883768 | 1,785,840.08 | 29.880000 | 1,274,023.44 | -511,816.64 | 0.26 |
| 98421B100 | XPERI CORP COMMON STOCK USD.001 | | | | | | | |
| | | 42,568.000 | Local 19.813155 | 843,406.39 | 13.910000 | 592,120.88 | -251,285.51 | 0.12 |
| | | | Base 19.813155 | 843,406.39 | 13.910000 | 592,120.88 | -251,285.51 | 0.12 |
| 989817101 | ZUMIEZ INC COMMON STOCK | | | | | | | |
| | | 17,504.000 | Local 25.299738 | 442,846.61 | 17.320000 | 303,169.28 | -139,677.33 | 0.06 |
| | | | Base 25.299738 | 442,846.61 | 17.320000 | 303,169.28 | -139,677.33 | 0.06 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| G1991C105 | CARDTRONICS PLC A COMMON STOCK | | | | | | | | |
| | 31,129.000 | Local | 27.918025 | 869,060.19 | 20.920000 | 651,218.68 | -217,841.51 | 0.13 | |
| | | Base | 27.918025 | 869,060.19 | 20.920000 | 651,218.68 | -217,841.51 | 0.13 | |
| G30401106 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | | | | | | | |
| | 174,221.000 | Local | 8.333877 | 1,451,936.32 | 3.700000 | 644,617.70 | -807,318.62 | 0.13 | |
| | | Base | 8.333877 | 1,451,936.32 | 3.700000 | 644,617.70 | -807,318.62 | 0.13 | |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | | |
| | 31,820.000 | Local | 31.148384 | 991,141.59 | 54.560000 | 1,736,099.20 | 744,957.61 | 0.35 | |
| | | Base | 31.148384 | 991,141.59 | 54.560000 | 1,736,099.20 | 744,957.61 | 0.35 | |
| G3402M102 | FGL HOLDINGS COMMON STOCK USD.0001 | | | | | | | | |
| | 112,408.000 | Local | 9.280601 | 1,043,213.85 | 9.800000 | 1,101,598.40 | 58,384.55 | 0.22 | |
| | | Base | 9.280601 | 1,043,213.85 | 9.800000 | 1,101,598.40 | 58,384.55 | 0.22 | |
| G36738105 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | | | | | | | |
| | 26,217.000 | Local | 33.788405 | 885,830.61 | 27.610000 | 723,851.37 | -161,979.24 | 0.15 | |
| | | Base | 33.788405 | 885,830.61 | 27.610000 | 723,851.37 | -161,979.24 | 0.15 | |
| G4740B105 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | | |
| | 19,342.000 | Local | 25.790697 | 498,843.67 | 19.160000 | 370,592.72 | -128,250.95 | 0.07 | |
| | | Base | 25.790697 | 498,843.67 | 19.160000 | 370,592.72 | -128,250.95 | 0.07 | |
| G5005R107 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | | | | | | | | |
| | 26,273.000 | Local | 35.558358 | 934,224.74 | 36.240000 | 952,133.52 | 17,908.78 | 0.19 | |
| | | Base | 35.558358 | 934,224.74 | 36.240000 | 952,133.52 | 17,908.78 | 0.19 | |
| G6359F103 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | | |
| | 290,256.000 | Local | 2.309222 | 670,265.50 | 0.390100 | 113,228.87 | -557,036.63 | 0.02 | |
| | | Base | 2.309222 | 670,265.50 | 0.390100 | 113,228.87 | -557,036.63 | 0.02 | |
| G65431101 | NOBLE CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | 213,822.000 | Local | 3.760059 | 803,983.27 | 0.260000 | 55,593.72 | -748,389.55 | 0.01 | |
| | | Base | 3.760059 | 803,983.27 | 0.260000 | 55,593.72 | -748,389.55 | 0.01 | |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | | |
| | 44,899.000 | Local | 16.787485 | 753,741.29 | 6.450000 | 289,598.55 | -464,142.74 | 0.06 | |
| | | Base | 16.787485 | 753,741.29 | 6.450000 | 289,598.55 | -464,142.74 | 0.06 | |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|--|----------------|-----------------|----------------|--------------------|-------------------------------|------------------|------------------|
| G8232Y101 | SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,341.000 | Local 28.878821 | 327,514.71 | 24.300000 | 275,586.30 | -51,928.41 | 0.06 |
| | | | Base 28.878821 | 327,514.71 | 24.300000 | 275,586.30 | -51,928.41 | 0.06 |
| G8827U100 | THIRD POINT REINSURANCE LTD COMMON STOCK USD.1 | | | | | | | |
| | | 69,474.000 | Local 14.593661 | 1,013,880.02 | 7.410000 | 514,802.34 | -499,077.68 | 0.10 |
| | | | Base 14.593661 | 1,013,880.02 | 7.410000 | 514,802.34 | -499,077.68 | 0.10 |
| G9402V109 | VALARIS PLC COMMON STOCK USD.1 | | | | | | | |
| | | 170,771.000 | Local 4.709645 | 804,270.74 | 0.450100 | 76,864.03 | -727,406.71 | 0.02 |
| | | | Base 4.709645 | 804,270.74 | 0.450100 | 76,864.03 | -727,406.71 | 0.02 |
| L9340P101 | TRINSEO SA COMMON STOCK USD.01 | | | | | | | |
| | | 33,709.000 | Local 33.106986 | 1,116,003.40 | 18.110000 | 610,469.99 | -505,533.41 | 0.12 |
| | | | Base 33.106986 | 1,116,003.40 | 18.110000 | 610,469.99 | -505,533.41 | 0.12 |
| Y2106R110 | DORIAN LPG LTD COMMON STOCK USD.01 | | | | | | | |
| | | 24,874.000 | Local 14.074340 | 350,085.13 | 8.710000 | 216,652.54 | -133,432.59 | 0.04 |
| | | | Base 14.074340 | 350,085.13 | 8.710000 | 216,652.54 | -133,432.59 | 0.04 |
| US DOLLAR Total | | 28,299,103.000 | Local | 562,923,708.61 | | 481,256,564.87 | -81,667,143.74 | 96.70 |
| | | | Base | 562,923,708.61 | | 481,256,564.87 | -81,667,143.74 | 96.70 |
| EQUITY Total | | 28,299,103.000 | Base | 562,923,708.61 | | 481,256,564.87 | -81,667,143.74 | 96.70 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 44,736,125.410 | Base | 579,354,658.12 | | 497,690,299.88 | -81,664,358.24 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | 56,425,633.090 | Local | 1.000000 | 56,425,633.09 | 1.000000 | 56,425,633.09 | 0.00 | 2.65 |
| | | Base | 1.000000 | 56,425,633.09 | 1.000000 | 56,425,633.09 | 0.00 | 2.65 |
| US DOLLAR Total | | | | | | | | |
| | 56,425,633.090 | Local | | 56,425,633.09 | | 56,425,633.09 | 0.00 | 2.65 |
| | | Base | | 56,425,633.09 | | 56,425,633.09 | 0.00 | 2.65 |
| CASH Total | | | | | | | | |
| | 56,425,633.090 | Base | | 56,425,633.09 | | 56,425,633.09 | 0.00 | 2.65 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.734342 | 31 Dec 2030 | | |
| | 24,417,820.060 | Local | 99.966119 | 24,409,547.05 | 99.980000 | 24,412,936.50 | 3,389.45 | 1.15 |
| | | Base | 99.966119 | 24,409,547.05 | 99.980000 | 24,412,936.50 | 3,389.45 | 1.15 |
| 07010JD24 | BASIN ELEC PWR COOP | | | | 1.710000 | 02 Apr 2020 | | |
| | 4,300,000.000 | Local | 99.995250 | 4,299,795.75 | 99.995250 | 4,299,795.75 | 0.00 | 0.20 |
| | | Base | 99.995250 | 4,299,795.75 | 99.995250 | 4,299,795.75 | 0.00 | 0.20 |
| 13738JEL0 | CAN AST + CAN LTD JT | | | | 1.900000 | 20 May 2020 | | |
| | 5,000,000.000 | Local | 99.741389 | 4,987,069.44 | 99.741389 | 4,987,069.44 | 0.00 | 0.23 |
| | | Base | 99.741389 | 4,987,069.44 | 99.741389 | 4,987,069.44 | 0.00 | 0.23 |
| 13738JF88 | CAN AST + CAN LTD JT | | | | 1.770000 | 08 Jun 2020 | | |
| | 15,000,000.000 | Local | 99.665667 | 14,949,850.00 | 99.665667 | 14,949,850.00 | 0.00 | 0.70 |
| | | Base | 99.665667 | 14,949,850.00 | 99.665667 | 14,949,850.00 | 0.00 | 0.70 |
| 40588LF12 | HALKIN FINANCE LLC USC | | | | 1.830000 | 01 Jun 2020 | | |
| | 5,000,000.000 | Local | 99.689917 | 4,984,495.83 | 99.689917 | 4,984,495.83 | 0.00 | 0.23 |
| | | Base | 99.689917 | 4,984,495.83 | 99.689917 | 4,984,495.83 | 0.00 | 0.23 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------------|---|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 62455ADU8 | MOUNTCLIFF | | | | 1.930000 | 28 Apr 2020 | | |
| | 5,000,000.000 | Local | 99.855250 | 4,992,762.50 | 99.855250 | 4,992,762.50 | 0.00 | 0.23 |
| | | Base | 99.855250 | 4,992,762.50 | 99.855250 | 4,992,762.50 | 0.00 | 0.23 |
| US DOLLAR Total | | | | | | | | |
| | 58,717,820.060 | Local | | 58,623,520.57 | | 58,626,910.02 | 3,389.45 | 2.75 |
| | | Base | | 58,623,520.57 | | 58,626,910.02 | 3,389.45 | 2.75 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 58,717,820.060 | Base | | 58,623,520.57 | | 58,626,910.02 | 3,389.45 | 2.75 |
| 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 | 100.237362 | 10,229,222.79 | 104.927045 | 10,707,804.94 | 478,582.15 | 0.50 |
| | | Base | 100.237362 | 10,229,222.79 | 104.927045 | 10,707,804.94 | 478,582.15 | 0.50 |
| 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 | 117.452438 | 11,818,064.31 | 1,769,382.37 | 0.55 |
| | | Base | 99.867640 | 10,048,681.94 | 117.452438 | 11,818,064.31 | 1,769,382.37 | 0.55 |
| 020002BE0 | ALLSTATE CORP SR UNSECURED 03/21 VAR | | | | 1.804630 | 29 Mar 2021 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.629909 | 4,881,495.45 | -118,504.55 | 0.23 |
| | | Base | 100.000000 | 5,000,000.00 | 97.629909 | 4,881,495.45 | -118,504.55 | 0.23 |
| 02079KAB3 | ALPHABET INC SR UNSECURED 02/24 3.375 | | | | 3.375000 | 25 Feb 2024 | | |
| | 5,000,000.000 | Local | 104.072112 | 5,203,605.61 | 109.969139 | 5,498,456.95 | 294,851.34 | 0.26 |
| | | Base | 104.072112 | 5,203,605.61 | 109.969139 | 5,498,456.95 | 294,851.34 | 0.26 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | 8.150000 | 19 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.780206 | 4,989,010.32 | 136.856859 | 6,842,842.95 | 1,853,832.63 | 0.32 |
| | | Base | 99.780206 | 4,989,010.32 | 136.856859 | 6,842,842.95 | 1,853,832.63 | 0.32 |
| 025816BT5 | AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR | | | | 2.287630 | 27 Feb 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 95.669390 | 9,566,939.00 | -433,061.00 | 0.45 |
| | | Base | 100.000000 | 10,000,000.00 | 95.669390 | 9,566,939.00 | -433,061.00 | 0.45 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | 1.024630 | 15 Oct 2025 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 97.312870 | 3,892,514.80 | -107,485.20 | 0.18 |
| Original Face: | | 4,000,000.000 | Base 100.000000 | 4,000,000.00 | 97.312870 | 3,892,514.80 | -107,485.20 | 0.18 |
| 026351AZ9 | AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625 | | | | 6.625000 | 15 Feb 2029 | | |
| | | 3,000,000.000 | Local 99.946119 | 2,998,383.57 | 114.906785 | 3,447,203.55 | 448,819.98 | 0.16 |
| | | | Base 99.946119 | 2,998,383.57 | 114.906785 | 3,447,203.55 | 448,819.98 | 0.16 |
| 02665WBJ9 | AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR | | | | 1.608880 | 09 Sep 2021 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 96.686048 | 9,668,604.80 | -331,395.20 | 0.45 |
| | | | Base 100.000000 | 10,000,000.00 | 96.686048 | 9,668,604.80 | -331,395.20 | 0.45 |
| 026874CU9 | AMERICAN INTL GROUP SR UNSECURED 06/22 4.875 | | | | 4.875000 | 01 Jun 2022 | | |
| | | 5,000,000.000 | Local 103.068014 | 5,153,400.72 | 102.641184 | 5,132,059.20 | -21,341.52 | 0.24 |
| | | | Base 103.068014 | 5,153,400.72 | 102.641184 | 5,132,059.20 | -21,341.52 | 0.24 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | 2.007250 | 06 May 2020 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 99.973955 | 9,997,395.50 | -2,604.50 | 0.47 |
| | | | Base 100.000000 | 10,000,000.00 | 99.973955 | 9,997,395.50 | -2,604.50 | 0.47 |
| 053332AV4 | AUTOZONE INC SR UNSECURED 06/27 3.75 | | | | 3.750000 | 01 Jun 2027 | | |
| | | 10,000,000.000 | Local 99.996394 | 9,999,639.35 | 100.237350 | 10,023,735.00 | 24,095.65 | 0.47 |
| | | | Base 99.996394 | 9,999,639.35 | 100.237350 | 10,023,735.00 | 24,095.65 | 0.47 |
| 05584PAE7 | BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4 | | | | 2.190000 | 22 Mar 2021 | | |
| | | 1,474,979.580 | Local 99.992977 | 1,474,875.99 | 99.947560 | 1,474,206.10 | -669.89 | 0.07 |
| Original Face: | | 2,750,000.000 | Base 99.992977 | 1,474,875.99 | 99.947560 | 1,474,206.10 | -669.89 | 0.07 |
| 06051GHC6 | BANK OF AMERICA CORP SR UNSECURED 12/23 VAR | | | | 3.004000 | 20 Dec 2023 | | |
| | | 5,000,000.000 | Local 102.076661 | 5,103,833.07 | 102.019618 | 5,100,980.90 | -2,852.17 | 0.24 |
| | | | Base 102.076661 | 5,103,833.07 | 102.019618 | 5,100,980.90 | -2,852.17 | 0.24 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | | | | 1.865630 | 25 Jun 2022 | | |
| | | 10,000,000.000 | Local 100.174734 | 10,017,473.41 | 95.043006 | 9,504,300.60 | -513,172.81 | 0.45 |
| | | | Base 100.174734 | 10,017,473.41 | 95.043006 | 9,504,300.60 | -513,172.81 | 0.45 |
| 06051GHT9 | BANK OF AMERICA CORP SR UNSECURED 04/27 VAR | | | | 3.559000 | 23 Apr 2027 | | |
| | | 5,000,000.000 | Local 102.183011 | 5,109,150.56 | 104.642547 | 5,232,127.35 | 122,976.79 | 0.25 |
| | | | Base 102.183011 | 5,109,150.56 | 104.642547 | 5,232,127.35 | 122,976.79 | 0.25 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06406FAD5 | BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2 | | | | 2.200000 | 16 Aug 2023 | | | |
| | | 15,000,000.000 | Local | 99.913462 | 14,987,019.26 | 100.445220 | 15,066,783.00 | 79,763.74 | 0.71 |
| | | | Base | 99.913462 | 14,987,019.26 | 100.445220 | 15,066,783.00 | 79,763.74 | 0.71 |
| 06406HDE6 | BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR | | | | 2.561750 | 17 Aug 2020 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.013818 | 3,000,414.54 | 414.54 | 0.14 |
| | | | Base | 100.000000 | 3,000,000.00 | 100.013818 | 3,000,414.54 | 414.54 | 0.14 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | | |
| | | 15,000,000.000 | Local | 99.973649 | 14,996,047.29 | 100.245306 | 15,036,795.90 | 40,748.61 | 0.71 |
| | | | Base | 99.973649 | 14,996,047.29 | 100.245306 | 15,036,795.90 | 40,748.61 | 0.71 |
| 084670BS6 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125 | | | | 3.125000 | 15 Mar 2026 | | | |
| | | 3,000,000.000 | Local | 99.945004 | 2,998,350.12 | 106.905672 | 3,207,170.16 | 208,820.04 | 0.15 |
| | | | Base | 99.945004 | 2,998,350.12 | 106.905672 | 3,207,170.16 | 208,820.04 | 0.15 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | | |
| | | 10,000,000.000 | Local | 99.921422 | 9,992,142.23 | 99.631409 | 9,963,140.90 | -29,001.33 | 0.47 |
| | | | Base | 99.921422 | 9,992,142.23 | 99.631409 | 9,963,140.90 | -29,001.33 | 0.47 |
| 12527EAD0 | CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A | | | | 4.961300 | 15 Apr 2044 | | | |
| | | 2,786,724.290 | Local | 109.047134 | 3,038,842.96 | 101.495730 | 2,828,406.16 | -210,436.80 | 0.13 |
| | | Original Face: 4,153,000.000 | Base | 109.047134 | 3,038,842.96 | 101.495730 | 2,828,406.16 | -210,436.80 | 0.13 |
| 12591VAE1 | COMM MORTGAGE TRUST COMM 2014 CR16 A4 | | | | 4.051000 | 10 Apr 2047 | | | |
| | | 5,000,000.000 | Local | 102.421263 | 5,121,063.14 | 105.819270 | 5,290,963.50 | 169,900.36 | 0.25 |
| | | Original Face: 5,000,000.000 | Base | 102.421263 | 5,121,063.14 | 105.819270 | 5,290,963.50 | 169,900.36 | 0.25 |
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | 3.590000 | 10 Nov 2047 | | | |
| | | 3,300,000.000 | Local | 102.248790 | 3,374,210.06 | 105.174280 | 3,470,751.24 | 96,541.18 | 0.16 |
| | | Original Face: 3,300,000.000 | Base | 102.248790 | 3,374,210.06 | 105.174280 | 3,470,751.24 | 96,541.18 | 0.16 |
| 12625UBA0 | COMM MORTGAGE TRUST COMM 2013 CR9 ASB | | | | 3.834000 | 10 Jul 2045 | | | |
| | | 3,431,567.650 | Local | 104.177963 | 3,574,937.29 | 102.762520 | 3,526,365.39 | -48,571.90 | 0.17 |
| | | Original Face: 5,000,000.000 | Base | 104.177963 | 3,574,937.29 | 102.762520 | 3,526,365.39 | -48,571.90 | 0.17 |
| 12636FBM4 | COMM MORTGAGE TRUST COMM 2015 LC23 AM | | | | 4.158000 | 10 Oct 2048 | | | |
| | | 6,258,000.000 | Local | 102.860695 | 6,437,022.27 | 102.833140 | 6,435,297.90 | -1,724.37 | 0.30 |
| | | Original Face: 6,258,000.000 | Base | 102.860695 | 6,437,022.27 | 102.833140 | 6,435,297.90 | -1,724.37 | 0.30 |

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Holdings

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FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 126650CT5 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | | | | 2.125000 | 01 Jun 2021 | | |
| | | 8,000,000.000 | Local 99.938843 | 7,995,107.43 | 100.106831 | 8,008,546.48 | 13,439.05 | 0.38 |
| | | | Base 99.938843 | 7,995,107.43 | 100.106831 | 8,008,546.48 | 13,439.05 | 0.38 |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | 2.250000 | 17 Jul 2023 | | |
| | | 4,500,000.000 | Local 99.983643 | 4,499,263.93 | 99.500570 | 4,477,525.65 | -21,738.28 | 0.21 |
| Original Face: | | 4,500,000.000 | Base 99.983643 | 4,499,263.93 | 99.500570 | 4,477,525.65 | -21,738.28 | 0.21 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | 1.374630 | 17 Jul 2023 | | |
| | | 7,000,000.000 | Local 100.000000 | 7,000,000.00 | 99.719990 | 6,980,399.30 | -19,600.70 | 0.33 |
| Original Face: | | 7,000,000.000 | Base 100.000000 | 7,000,000.00 | 99.719990 | 6,980,399.30 | -19,600.70 | 0.33 |
| 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 | 92.576912 | 9,257,691.20 | -742,308.80 | 0.43 |
| | | | Base 100.000000 | 10,000,000.00 | 92.576912 | 9,257,691.20 | -742,308.80 | 0.43 |
| 144141DC9 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8 | | | | 2.800000 | 15 May 2022 | | |
| | | 3,000,000.000 | Local 99.956741 | 2,998,702.23 | 101.497598 | 3,044,927.94 | 46,225.71 | 0.14 |
| | | | Base 99.956741 | 2,998,702.23 | 101.497598 | 3,044,927.94 | 46,225.71 | 0.14 |
| 166764AU4 | CHEVRON CORP SR UNSECURED 03/22 VAR | | | | 1.992750 | 03 Mar 2022 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 97.431511 | 3,897,260.44 | -102,739.56 | 0.18 |
| | | | Base 100.000000 | 4,000,000.00 | 97.431511 | 3,897,260.44 | -102,739.56 | 0.18 |
| 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 | 103.654519 | 10,365,451.90 | 365,451.90 | 0.49 |
| | | | Base 100.000000 | 10,000,000.00 | 103.654519 | 10,365,451.90 | 365,451.90 | 0.49 |
| 172967GK1 | CITIGROUP INC SUBORDINATED 07/22 4.05 | | | | 4.050000 | 30 Jul 2022 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 101.503428 | 2,030,068.56 | 30,068.56 | 0.10 |
| | | | Base 100.000000 | 2,000,000.00 | 101.503428 | 2,030,068.56 | 30,068.56 | 0.10 |
| 17325FAM0 | CITIBANK NA SR UNSECURED 02/21 VAR | | | | 2.063130 | 12 Feb 2021 | | |
| | | 5,000,000.000 | Local 98.877847 | 4,943,892.36 | 99.080300 | 4,954,015.00 | 10,122.64 | 0.23 |
| | | | Base 98.877847 | 4,943,892.36 | 99.080300 | 4,954,015.00 | 10,122.64 | 0.23 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | 3.183000 | 10 Feb 2048 | | |
| | | 5,000,000.000 | Local 102.526536 | 5,126,326.80 | 103.854740 | 5,192,737.00 | 66,410.20 | 0.24 |
| Original Face: | | 5,000,000.000 | Base 102.526536 | 5,126,326.80 | 103.854740 | 5,192,737.00 | 66,410.20 | 0.24 |

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STATE STREET

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | 5.900000 | 15 May 2038 | | |
| | | 10,000,000.000 | Local 99.771853 | 9,977,185.27 | 114.669577 | 11,466,957.70 | 1,489,772.43 | 0.54 |
| | | | Base 99.771853 | 9,977,185.27 | 114.669577 | 11,466,957.70 | 1,489,772.43 | 0.54 |
| 23305XAD3 | DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A | | | | 4.537000 | 10 Jul 2044 | | |
| | | 4,995,523.060 | Local 110.271713 | 5,508,648.86 | 101.413910 | 5,066,155.26 | -442,493.60 | 0.24 |
| Original Face: | | 5,000,000.000 | Base 110.271713 | 5,508,648.86 | 101.413910 | 5,066,155.26 | -442,493.60 | 0.24 |
| 24422EUX5 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6 | | | | 2.600000 | 07 Mar 2024 | | |
| | | 8,393,000.000 | Local 102.127883 | 8,571,593.19 | 100.592690 | 8,442,744.47 | -128,848.72 | 0.40 |
| | | | Base 102.127883 | 8,571,593.19 | 100.592690 | 8,442,744.47 | -128,848.72 | 0.40 |
| 26441CAF2 | DUKE ENERGY CORP SR UNSECURED 09/21 3.55 | | | | 3.550000 | 15 Sep 2021 | | |
| | | 5,000,000.000 | Local 99.997668 | 4,999,883.40 | 101.174209 | 5,058,710.45 | 58,827.05 | 0.24 |
| | | | Base 99.997668 | 4,999,883.40 | 101.174209 | 5,058,710.45 | 58,827.05 | 0.24 |
| 278642AT0 | EBAY INC SR UNSECURED 01/23 VAR | | | | 2.639500 | 30 Jan 2023 | | |
| | | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 91.983035 | 13,797,455.25 | -1,202,544.75 | 0.65 |
| | | | Base 100.000000 | 15,000,000.00 | 91.983035 | 13,797,455.25 | -1,202,544.75 | 0.65 |
| 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 | 101.788382 | 5,089,419.10 | 89,419.10 | 0.24 |
| | | | Base 100.000000 | 5,000,000.00 | 101.788382 | 5,089,419.10 | 89,419.10 | 0.24 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | 5.500000 | 01 Dec 2032 | | |
| | | 60,759.750 | Local 100.143845 | 60,847.15 | 111.546368 | 67,775.29 | 6,928.14 | 0.00 |
| Original Face: | | 5,000,000.000 | Base 100.143845 | 60,847.15 | 111.546368 | 67,775.29 | 6,928.14 | 0.00 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | 3.000000 | 15 Aug 2042 | | |
| | | 3,724,336.300 | Local 92.055537 | 3,428,457.78 | 106.388992 | 3,962,283.85 | 533,826.07 | 0.19 |
| Original Face: | | 10,000,000.000 | Base 92.055537 | 3,428,457.78 | 106.388992 | 3,962,283.85 | 533,826.07 | 0.19 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | 4.500000 | 01 Feb 2026 | | |
| | | 572,507.840 | Local 102.116586 | 584,625.46 | 106.496755 | 609,702.27 | 25,076.81 | 0.03 |
| Original Face: | | 5,085,000.000 | Base 102.116586 | 584,625.46 | 106.496755 | 609,702.27 | 25,076.81 | 0.03 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | 4.000000 | 01 Feb 2034 | | |
| | | 3,604,578.350 | Local 102.819275 | 3,706,201.31 | 105.461171 | 3,801,430.54 | 95,229.23 | 0.18 |
| Original Face: | | 5,000,000.000 | Base 102.819275 | 3,706,201.31 | 105.461171 | 3,801,430.54 | 95,229.23 | 0.18 |

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|----------------|---|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3128MJ2U3 | FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5 | | | | 4.500000 | 01 Oct 2047 | | |
| | | 2,953,534.000 | Local 106.967992 | 3,159,336.00 | 108.426548 | 3,202,414.96 | 43,078.96 | 0.15 |
| Original Face: | | 5,000,000.000 | Base 106.967992 | 3,159,336.00 | 108.426548 | 3,202,414.96 | 43,078.96 | 0.15 |
| 3128P7ZN6 | FED HM LN PC POOL C91649 FG 04/33 FIXED 3 | | | | 3.000000 | 01 Apr 2033 | | |
| | | 2,974,124.230 | Local 103.085685 | 3,065,896.34 | 106.437599 | 3,165,586.42 | 99,690.08 | 0.15 |
| Original Face: | | 7,000,000.000 | Base 103.085685 | 3,065,896.34 | 106.437599 | 3,165,586.42 | 99,690.08 | 0.15 |
| 3128P8C41 | FED HM LN PC POOL C91891 FG 09/36 FIXED 3 | | | | 3.000000 | 01 Sep 2036 | | |
| | | 2,372,212.560 | Local 100.873257 | 2,392,928.08 | 105.826025 | 2,510,418.26 | 117,490.18 | 0.12 |
| Original Face: | | 3,550,000.000 | Base 100.873257 | 2,392,928.08 | 105.826025 | 2,510,418.26 | 117,490.18 | 0.12 |
| 3128P8D99 | FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5 | | | | 3.500000 | 01 May 2037 | | |
| | | 3,240,066.050 | Local 103.074074 | 3,339,668.07 | 106.500317 | 3,450,680.61 | 111,012.54 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 103.074074 | 3,339,668.07 | 106.500317 | 3,450,680.61 | 111,012.54 | 0.16 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | 5.500000 | 01 Sep 2039 | | |
| | | 1,096,241.570 | Local 104.354115 | 1,143,973.19 | 113.406289 | 1,243,206.88 | 99,233.69 | 0.06 |
| Original Face: | | 10,300,000.000 | Base 104.354115 | 1,143,973.19 | 113.406289 | 1,243,206.88 | 99,233.69 | 0.06 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | 5.000000 | 01 Sep 2033 | | |
| | | 630,253.770 | Local 99.650084 | 628,048.41 | 111.012567 | 699,660.89 | 71,612.48 | 0.03 |
| Original Face: | | 14,598,876.000 | Base 99.650084 | 628,048.41 | 111.012567 | 699,660.89 | 71,612.48 | 0.03 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | 5.000000 | 01 Oct 2033 | | |
| | | 515,469.050 | Local 99.641589 | 513,621.55 | 111.006168 | 572,202.44 | 58,580.89 | 0.03 |
| Original Face: | | 11,774,977.000 | Base 99.641589 | 513,621.55 | 111.006168 | 572,202.44 | 58,580.89 | 0.03 |
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | | 227,615.430 | Local 99.587475 | 226,676.46 | 109.701051 | 249,696.52 | 23,020.06 | 0.01 |
| Original Face: | | 3,598,890.000 | Base 99.587475 | 226,676.46 | 109.701051 | 249,696.52 | 23,020.06 | 0.01 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | | 165,186.410 | Local 99.669343 | 164,640.21 | 110.488549 | 182,512.07 | 17,871.86 | 0.01 |
| Original Face: | | 6,241,535.000 | Base 99.669343 | 164,640.21 | 110.488549 | 182,512.07 | 17,871.86 | 0.01 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | 5.500000 | 01 Nov 2034 | | |
| | | 188,544.650 | Local 100.209070 | 188,938.84 | 111.428269 | 210,092.04 | 21,153.20 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 100.209070 | 188,938.84 | 111.428269 | 210,092.04 | 21,153.20 | 0.01 |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | 5.500000 | 01 Dec 2034 | | |
| | | 209,853.200 | Local 100.796714 | 211,525.13 | 112.427729 | 235,933.19 | 24,408.06 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 100.796714 | 211,525.13 | 112.427729 | 235,933.19 | 24,408.06 | 0.01 |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | 5.500000 | 01 Jan 2035 | | |
| | | 229,895.050 | Local 100.541173 | 231,139.18 | 113.200107 | 260,241.44 | 29,102.26 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 100.541173 | 231,139.18 | 113.200107 | 260,241.44 | 29,102.26 | 0.01 |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | 4.351000 | 01 Jan 2037 | | |
| | | 754,896.840 | Local 103.413341 | 780,664.04 | 100.808997 | 761,003.93 | -19,660.11 | 0.04 |
| Original Face: | | 6,000,000.000 | Base 103.413341 | 780,664.04 | 100.808997 | 761,003.93 | -19,660.11 | 0.04 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | 3.725000 | 01 Oct 2036 | | |
| | | 683,727.500 | Local 103.361643 | 706,711.98 | 101.039636 | 690,835.78 | -15,876.20 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 103.361643 | 706,711.98 | 101.039636 | 690,835.78 | -15,876.20 | 0.03 |
| 31307R3T0 | FED HM LN PC POOL J35310 FG 10/31 FIXED 3 | | | | 3.000000 | 01 Oct 2031 | | |
| | | 3,390,370.560 | Local 99.933240 | 3,388,107.15 | 105.001586 | 3,559,942.86 | 171,835.71 | 0.17 |
| Original Face: | | 8,208,821.000 | Base 99.933240 | 3,388,107.15 | 105.001586 | 3,559,942.86 | 171,835.71 | 0.17 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | 3.500000 | 01 Dec 2033 | | |
| | | 2,664,283.650 | Local 103.685414 | 2,762,473.54 | 107.732367 | 2,870,295.84 | 107,822.30 | 0.13 |
| Original Face: | | 5,000,000.000 | Base 103.685414 | 2,762,473.54 | 107.732367 | 2,870,295.84 | 107,822.30 | 0.13 |
| 3132H3E74 | FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5 | | | | 4.500000 | 01 Sep 2042 | | |
| | | 2,648,000.650 | Local 110.240362 | 2,919,165.49 | 111.065371 | 2,941,011.75 | 21,846.26 | 0.14 |
| Original Face: | | 7,231,153.000 | Base 110.240362 | 2,919,165.49 | 111.065371 | 2,941,011.75 | 21,846.26 | 0.14 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | 3.000000 | 15 Aug 2044 | | |
| | | 3,969,463.440 | Local 100.042636 | 3,971,155.87 | 108.961899 | 4,325,202.74 | 354,046.87 | 0.20 |
| Original Face: | | 8,000,000.000 | Base 100.042636 | 3,971,155.87 | 108.961899 | 4,325,202.74 | 354,046.87 | 0.20 |
| 3132KGDY3 | FED HM LN PC POOL V61919 FG 01/33 FIXED 4 | | | | 4.000000 | 01 Jan 2033 | | |
| | | 3,200,408.640 | Local 103.392689 | 3,308,988.55 | 105.613407 | 3,380,060.60 | 71,072.05 | 0.16 |
| Original Face: | | 6,000,000.000 | Base 103.392689 | 3,308,988.55 | 105.613407 | 3,380,060.60 | 71,072.05 | 0.16 |
| 3132LQD20 | FED HM LN PC POOL K93821 FG 01/37 FIXED 3 | | | | 3.000000 | 01 Jan 2037 | | |
| | | 3,303,718.500 | Local 100.460800 | 3,318,942.03 | 105.831441 | 3,496,372.90 | 177,430.87 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 100.460800 | 3,318,942.03 | 105.831441 | 3,496,372.90 | 177,430.87 | 0.16 |

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| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | | 5.030000 | 06 Oct 2025 | | |
| | 5,000,000.000 | Local | | 108.922873 | 5,446,143.65 | 123.585980 | 6,179,299.00 | 733,155.35 | 0.29 |
| | | Base | | 108.922873 | 5,446,143.65 | 123.585980 | 6,179,299.00 | 733,155.35 | 0.29 |
| 31331XPD8 | FEDERAL FARM CREDIT BANK BONDS 06/24 5.43 | | | | | 5.430000 | 07 Jun 2024 | | |
| | 5,000,000.000 | Local | | 108.960333 | 5,448,016.63 | 119.936420 | 5,996,821.00 | 548,804.37 | 0.28 |
| | | Base | | 108.960333 | 5,448,016.63 | 119.936420 | 5,996,821.00 | 548,804.37 | 0.28 |
| 3133XVRK9 | FEDERAL HOME LOAN BANK BONDS 12/19 4.125 | | | | | 4.125000 | 13 Dec 2019 | | |
| | 0.000 | Local | | 0.000000 | -0.05 | 0.000000 | 0.00 | 0.05 | 0.00 |
| | | Base | | 0.000000 | -0.05 | 0.000000 | 0.00 | 0.05 | 0.00 |
| 31359MGK3 | FANNIE MAE NOTES 11/30 6.625 | | | | | 6.625000 | 15 Nov 2030 | | |
| | 5,000,000.000 | Local | | 139.727643 | 6,986,382.15 | 151.907377 | 7,595,368.85 | 608,986.70 | 0.36 |
| | | Base | | 139.727643 | 6,986,382.15 | 151.907377 | 7,595,368.85 | 608,986.70 | 0.36 |
| 3136A2TP8 | FANNIE MAE FNR 2011 127 VU | | | | | 3.500000 | 25 Dec 2024 | | |
| | 1,227,982.950 | Local | | 102.863744 | 1,263,149.24 | 102.740820 | 1,261,639.75 | -1,509.49 | 0.06 |
| | Original Face: 3,000,000.000 | Base | | 102.863744 | 1,263,149.24 | 102.740820 | 1,261,639.75 | -1,509.49 | 0.06 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | | 5.614041 | 25 Mar 2052 | | |
| | 410,209.140 | Local | | 108.864963 | 446,574.03 | 116.383640 | 477,416.33 | 30,842.30 | 0.02 |
| | Original Face: 4,261,779.000 | Base | | 108.864963 | 446,574.03 | 116.383640 | 477,416.33 | 30,842.30 | 0.02 |
| 3136A3TC5 | FANNIE MAE FNR 2012 11 DV | | | | | 4.000000 | 25 Apr 2023 | | |
| | 1,855,040.700 | Local | | 102.770615 | 1,906,436.73 | 102.677190 | 1,904,703.66 | -1,733.07 | 0.09 |
| | Original Face: 6,000,000.000 | Base | | 102.770615 | 1,906,436.73 | 102.677190 | 1,904,703.66 | -1,733.07 | 0.09 |
| 3136A4GU7 | FANNIE MAE FNR 2012 20 VK | | | | | 3.500000 | 25 Mar 2025 | | |
| | 537,128.240 | Local | | 102.630616 | 551,258.02 | 102.121410 | 548,522.93 | -2,735.09 | 0.03 |
| | Original Face: 1,250,000.000 | Base | | 102.630616 | 551,258.02 | 102.121410 | 548,522.93 | -2,735.09 | 0.03 |
| 3136A56W1 | FANNIEMAE ACES FNA 2012 M4 1A2 | | | | | 2.976000 | 25 Apr 2022 | | |
| | 1,835,790.650 | Local | | 100.785993 | 1,850,219.84 | 102.114290 | 1,874,604.59 | 24,384.75 | 0.09 |
| | Original Face: 5,000,000.000 | Base | | 100.785993 | 1,850,219.84 | 102.114290 | 1,874,604.59 | 24,384.75 | 0.09 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | | 3.500000 | 25 Dec 2031 | | |
| | 1,259,333.000 | Local | | 103.853869 | 1,307,866.04 | 106.210620 | 1,337,545.39 | 29,679.35 | 0.06 |
| | Original Face: 5,000,000.000 | Base | | 103.853869 | 1,307,866.04 | 106.210620 | 1,337,545.39 | 29,679.35 | 0.06 |

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------------|----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3136A6P99 | FANNIE MAE FNR 2012 76 VG | | | | 4.000000 | 25 Mar 2029 | | | |
| | | 3,362,379.150 | Local | 107.698168 | 3,621,220.76 | 105.968310 | 3,563,056.36 | -58,164.40 | 0.17 |
| Original Face: | | 5,469,245.000 | Base | 107.698168 | 3,621,220.76 | 105.968310 | 3,563,056.36 | -58,164.40 | 0.17 |
| 3136A8HK9 | FANNIE MAE FNR 2012 93 MC | | | | 2.500000 | 25 Sep 2042 | | | |
| | | 12,432.500 | Local | 100.492741 | 12,493.76 | 100.462710 | 12,490.03 | -3.73 | 0.00 |
| Original Face: | | 10,000,000.000 | Base | 100.492741 | 12,493.76 | 100.462710 | 12,490.03 | -3.73 | 0.00 |
| 3136A9ZF8 | FANNIE MAE FNR 2012 126 TA | | | | 3.000000 | 25 Oct 2042 | | | |
| | | 9,678,489.000 | Local | 98.307046 | 9,514,636.65 | 107.470170 | 10,401,488.58 | 886,851.93 | 0.49 |
| Original Face: | | 30,000,000.000 | Base | 98.307046 | 9,514,636.65 | 107.470170 | 10,401,488.58 | 886,851.93 | 0.49 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | 2.000000 | 25 Jan 2028 | | | |
| | | 1,420,984.450 | Local | 101.620098 | 1,444,005.79 | 102.589410 | 1,457,779.56 | 13,773.77 | 0.07 |
| Original Face: | | 5,000,000.000 | Base | 101.620098 | 1,444,005.79 | 102.589410 | 1,457,779.56 | 13,773.77 | 0.07 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | 2.500000 | 25 Jul 2042 | | | |
| | | 1,905,551.940 | Local | 99.925421 | 1,904,130.80 | 103.830440 | 1,978,542.96 | 74,412.16 | 0.09 |
| Original Face: | | 6,000,000.000 | Base | 99.925421 | 1,904,130.80 | 103.830440 | 1,978,542.96 | 74,412.16 | 0.09 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | 2.500000 | 25 Apr 2042 | | | |
| | | 1,713,974.250 | Local | 99.310624 | 1,702,158.52 | 103.574400 | 1,775,238.55 | 73,080.03 | 0.08 |
| Original Face: | | 5,000,000.000 | Base | 99.310624 | 1,702,158.52 | 103.574400 | 1,775,238.55 | 73,080.03 | 0.08 |
| 3136AE2K2 | FANNIE MAE FNR 2013 70 KC | | | | 3.500000 | 25 Jul 2043 | | | |
| | | 3,256,168.790 | Local | 99.384772 | 3,236,135.94 | 107.688460 | 3,506,518.02 | 270,382.08 | 0.16 |
| Original Face: | | 20,312,000.000 | Base | 99.384772 | 3,236,135.94 | 107.688460 | 3,506,518.02 | 270,382.08 | 0.16 |
| 3136AFYS7 | FANNIE MAE FNR 2013 87 GD | | | | 3.000000 | 25 Jun 2043 | | | |
| | | 1,722,772.560 | Local | 100.824769 | 1,736,981.46 | 108.417040 | 1,867,779.02 | 130,797.56 | 0.09 |
| Original Face: | | 6,000,000.000 | Base | 100.824769 | 1,736,981.46 | 108.417040 | 1,867,779.02 | 130,797.56 | 0.09 |
| 3136AGC34 | FANNIE MAE FNR 2013 101 HA | | | | 3.000000 | 25 Oct 2030 | | | |
| | | 642,649.450 | Local | 102.208090 | 656,839.73 | 102.615770 | 659,459.68 | 2,619.95 | 0.03 |
| Original Face: | | 2,500,000.000 | Base | 102.208090 | 656,839.73 | 102.615770 | 659,459.68 | 2,619.95 | 0.03 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | 1.296630 | 25 Apr 2038 | | | |
| | | 1,662,968.950 | Local | 99.860210 | 1,660,644.28 | 98.927880 | 1,645,139.93 | -15,504.35 | 0.08 |
| Original Face: | | 5,000,000.000 | Base | 99.860210 | 1,660,644.28 | 98.927880 | 1,645,139.93 | -15,504.35 | 0.08 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|----------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3136AGNN8 | FANNIE MAE FNR 2013 103 VG | | | | 3.000000 | 25 Mar 2030 | | |
| | 1,500,000.000 | Local | 102.566007 | 1,538,490.10 | 104.169550 | 1,562,543.25 | 24,053.15 | 0.07 |
| Original Face: | 1,500,000.000 | Base | 102.566007 | 1,538,490.10 | 104.169550 | 1,562,543.25 | 24,053.15 | 0.07 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | 4.000000 | 25 Feb 2043 | | |
| | 1,614,571.450 | Local | 105.836282 | 1,708,802.40 | 107.834180 | 1,741,059.88 | 32,257.48 | 0.08 |
| Original Face: | 5,000,000.000 | Base | 105.836282 | 1,708,802.40 | 107.834180 | 1,741,059.88 | 32,257.48 | 0.08 |
| 3136AH5F3 | FANNIE MAE FNR 2014 5 KV | | | | 3.500000 | 25 Feb 2027 | | |
| | 1,014,795.810 | Local | 102.781433 | 1,043,021.68 | 106.720140 | 1,082,991.51 | 39,969.83 | 0.05 |
| Original Face: | 1,750,000.000 | Base | 102.781433 | 1,043,021.68 | 106.720140 | 1,082,991.51 | 39,969.83 | 0.05 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | 2.700000 | 25 Mar 2043 | | |
| | 3,651,802.000 | Local | 94.269776 | 3,442,545.55 | 103.548860 | 3,781,399.34 | 338,853.79 | 0.18 |
| Original Face: | 3,651,802.000 | Base | 94.269776 | 3,442,545.55 | 103.548860 | 3,781,399.34 | 338,853.79 | 0.18 |
| 3136AHDP2 | FANNIE MAE FNR 2013 118 YA | | | | 3.000000 | 25 Jul 2028 | | |
| | 2,015,288.470 | Local | 101.950871 | 2,054,604.15 | 103.946060 | 2,094,812.96 | 40,208.81 | 0.10 |
| Original Face: | 8,500,000.000 | Base | 101.950871 | 2,054,604.15 | 103.946060 | 2,094,812.96 | 40,208.81 | 0.10 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | 3.000000 | 25 Aug 2041 | | |
| | 1,876,552.150 | Local | 102.696011 | 1,927,144.21 | 104.257190 | 1,956,440.54 | 29,296.33 | 0.09 |
| Original Face: | 5,000,000.000 | Base | 102.696011 | 1,927,144.21 | 104.257190 | 1,956,440.54 | 29,296.33 | 0.09 |
| 3136AJDJ2 | FANNIE MAE FNR 2014 9 A | | | | 4.000000 | 25 May 2037 | | |
| | 1,321,104.250 | Local | 105.119341 | 1,388,736.08 | 103.749200 | 1,370,635.09 | -18,100.99 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 105.119341 | 1,388,736.08 | 103.749200 | 1,370,635.09 | -18,100.99 | 0.06 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | 3.000000 | 25 May 2033 | | |
| | 1,530,053.760 | Local | 102.305416 | 1,565,327.86 | 105.044570 | 1,607,238.39 | 41,910.53 | 0.08 |
| Original Face: | 5,000,000.000 | Base | 102.305416 | 1,565,327.86 | 105.044570 | 1,607,238.39 | 41,910.53 | 0.08 |
| 3136AJMT0 | FANNIE MAE FNR 2014 21 GV | | | | 3.000000 | 25 May 2027 | | |
| | 2,944,213.700 | Local | 100.854416 | 2,969,369.54 | 104.859010 | 3,087,273.34 | 117,903.80 | 0.14 |
| Original Face: | 5,000,000.000 | Base | 100.854416 | 2,969,369.54 | 104.859010 | 3,087,273.34 | 117,903.80 | 0.14 |
| 3136AJPN0 | FANNIE MAE FNR 2014 19 VJ | | | | 4.500000 | 25 May 2025 | | |
| | 4,318,111.740 | Local | 104.788060 | 4,524,865.53 | 104.508390 | 4,512,789.06 | -12,076.47 | 0.21 |
| Original Face: | 8,346,000.000 | Base | 104.788060 | 4,524,865.53 | 104.508390 | 4,512,789.06 | -12,076.47 | 0.21 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
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FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|----------------|---------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | 3.000000 | 25 Jan 2033 | | | |
| | | 1,717,422.700 | Local | 101.865452 | 1,749,460.39 | 104.703270 | 1,798,197.73 | 48,737.34 | 0.08 |
| Original Face: | | 5,000,000.000 | Base | 101.865452 | 1,749,460.39 | 104.703270 | 1,798,197.73 | 48,737.34 | 0.08 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | 3.000000 | 25 Jan 2033 | | | |
| | | 2,143,208.280 | Local | 102.178704 | 2,189,902.45 | 104.254610 | 2,234,393.43 | 44,490.98 | 0.10 |
| Original Face: | | 6,000,000.000 | Base | 102.178704 | 2,189,902.45 | 104.254610 | 2,234,393.43 | 44,490.98 | 0.10 |
| 3136AJVK9 | FANNIE MAE FNR 2014 18 WV | | | | 3.500000 | 25 Jan 2029 | | | |
| | | 6,054,020.380 | Local | 103.057360 | 6,239,113.58 | 107.528820 | 6,509,816.68 | 270,703.10 | 0.31 |
| Original Face: | | 9,284,523.000 | Base | 103.057360 | 6,239,113.58 | 107.528820 | 6,509,816.68 | 270,703.10 | 0.31 |
| 3136AKJ20 | FANNIE MAE FNR 2014 52 GT | | | | 2.000000 | 25 Jan 2029 | | | |
| | | 228,060.900 | Local | 101.120113 | 230,615.44 | 100.121220 | 228,337.36 | -2,278.08 | 0.01 |
| Original Face: | | 5,000,000.000 | Base | 101.120113 | 230,615.44 | 100.121220 | 228,337.36 | -2,278.08 | 0.01 |
| 3136AKJV6 | FANNIE MAE FNR 2014 41 VX | | | | 3.000000 | 25 Oct 2034 | | | |
| | | 5,706,288.000 | Local | 83.513588 | 4,765,525.83 | 104.727070 | 5,976,028.23 | 1,210,502.40 | 0.28 |
| Original Face: | | 6,000,000.000 | Base | 83.513588 | 4,765,525.83 | 104.727070 | 5,976,028.23 | 1,210,502.40 | 0.28 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | 3.000000 | 25 Mar 2035 | | | |
| | | 10,692,273.000 | Local | 102.135667 | 10,920,624.30 | 107.855200 | 11,532,172.43 | 611,548.13 | 0.54 |
| Original Face: | | 10,692,273.000 | Base | 102.135667 | 10,920,624.30 | 107.855200 | 11,532,172.43 | 611,548.13 | 0.54 |
| 3136ALTG6 | FANNIE MAE FNR 2014 68 TL | | | | 3.000000 | 25 Oct 2043 | | | |
| | | 2,426,225.400 | Local | 102.089229 | 2,476,914.80 | 105.591870 | 2,561,896.77 | 84,981.97 | 0.12 |
| Original Face: | | 15,000,000.000 | Base | 102.089229 | 2,476,914.80 | 105.591870 | 2,561,896.77 | 84,981.97 | 0.12 |
| 3136AMP94 | FANNIE MAE FNR 2015 15 HA | | | | 3.500000 | 25 Sep 2041 | | | |
| | | 4,516,402.990 | Local | 104.888104 | 4,737,169.48 | 105.875130 | 4,781,747.54 | 44,578.06 | 0.22 |
| Original Face: | | 11,000,000.000 | Base | 104.888104 | 4,737,169.48 | 105.875130 | 4,781,747.54 | 44,578.06 | 0.22 |
| 3136AMYU7 | FANNIE MAE FNR 2015 14 MV | | | | 3.000000 | 25 Jul 2026 | | | |
| | | 1,363,133.940 | Local | 102.985761 | 1,403,833.86 | 105.491210 | 1,437,986.49 | 34,152.63 | 0.07 |
| Original Face: | | 2,304,044.000 | Base | 102.985761 | 1,403,833.86 | 105.491210 | 1,437,986.49 | 34,152.63 | 0.07 |
| 3136ARYU6 | FANNIE MAE FNR 2016 21 VB | | | | 3.000000 | 25 Aug 2027 | | | |
| | | 4,769,248.020 | Local | 103.496958 | 4,936,026.62 | 106.223670 | 5,066,070.28 | 130,043.66 | 0.24 |
| Original Face: | | 6,976,000.000 | Base | 103.496958 | 4,936,026.62 | 106.223670 | 5,066,070.28 | 130,043.66 | 0.24 |

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Holdings

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STATE STREET

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|----------------|---------------------------|----------------|------------------|--------------|-----------------|----------------------------|------------------|---------------|
| 3136AU4B4 | FANNIE MAE FNR 2017 8 BA | | | | 3.000000 | 25 Nov 2042 | | |
| | | 2,056,309.670 | Local 101.283959 | 2,082,711.85 | 103.502170 | 2,128,325.13 | 45,613.28 | 0.10 |
| Original Face: | | 3,479,000.000 | Base 101.283959 | 2,082,711.85 | 103.502170 | 2,128,325.13 | 45,613.28 | 0.10 |
| 3136AU6Q9 | FANNIE MAE FNR 2017 2 EA | | | | 3.000000 | 25 Sep 2041 | | |
| | | 3,195,869.150 | Local 101.536561 | 3,244,975.64 | 103.771490 | 3,316,401.04 | 71,425.40 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 101.536561 | 3,244,975.64 | 103.771490 | 3,316,401.04 | 71,425.40 | 0.16 |
| 3136AVJL4 | FANNIE MAE FNR 2017 4 AH | | | | 3.000000 | 25 May 2041 | | |
| | | 1,377,788.790 | Local 101.771965 | 1,402,202.73 | 103.326700 | 1,423,623.69 | 21,420.96 | 0.07 |
| Original Face: | | 3,000,000.000 | Base 101.771965 | 1,402,202.73 | 103.326700 | 1,423,623.69 | 21,420.96 | 0.07 |
| 3136AVT74 | FANNIE MAE FNR 2017 22 JL | | | | 3.000000 | 25 Jan 2039 | | |
| | | 1,125,788.430 | Local 100.716357 | 1,133,853.09 | 101.748370 | 1,145,471.38 | 11,618.29 | 0.05 |
| Original Face: | | 2,645,000.000 | Base 100.716357 | 1,133,853.09 | 101.748370 | 1,145,471.38 | 11,618.29 | 0.05 |
| 3136AYUG6 | FANNIE MAE FNR 2017 86 MA | | | | 3.000000 | 25 Apr 2046 | | |
| | | 4,341,755.880 | Local 100.936234 | 4,382,404.88 | 106.498760 | 4,623,916.17 | 241,511.29 | 0.22 |
| Original Face: | | 6,000,000.000 | Base 100.936234 | 4,382,404.88 | 106.498760 | 4,623,916.17 | 241,511.29 | 0.22 |
| 3136B2HG0 | FANNIE MAE FNR 2018 49 LV | | | | 3.500000 | 25 Oct 2029 | | |
| | | 4,973,936.540 | Local 101.699525 | 5,058,469.84 | 106.030040 | 5,273,866.90 | 215,397.06 | 0.25 |
| Original Face: | | 5,729,287.000 | Base 101.699525 | 5,058,469.84 | 106.030040 | 5,273,866.90 | 215,397.06 | 0.25 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | 3.000000 | 25 Aug 2048 | | |
| | | 5,147,999.820 | Local 101.307450 | 5,215,307.32 | 107.063940 | 5,511,651.44 | 296,344.12 | 0.26 |
| Original Face: | | 6,000,000.000 | Base 101.307450 | 5,215,307.32 | 107.063940 | 5,511,651.44 | 296,344.12 | 0.26 |
| 3136B32D1 | FANNIE MAE FNR 2019 7 LA | | | | 3.000000 | 25 Aug 2048 | | |
| | | 8,579,999.700 | Local 99.067046 | 8,499,952.28 | 106.040620 | 9,098,284.88 | 598,332.60 | 0.43 |
| Original Face: | | 10,000,000.000 | Base 99.067046 | 8,499,952.28 | 106.040620 | 9,098,284.88 | 598,332.60 | 0.43 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | 3.000000 | 25 Aug 2048 | | |
| | | 4,289,999.850 | Local 99.863800 | 4,284,156.88 | 106.040620 | 4,549,142.44 | 264,985.56 | 0.21 |
| Original Face: | | 5,000,000.000 | Base 99.863800 | 4,284,156.88 | 106.040620 | 4,549,142.44 | 264,985.56 | 0.21 |
| 3136B6TM5 | FANNIE MAE FNR 2019 60 VA | | | | 3.000000 | 25 Feb 2031 | | |
| | | 9,625,269.400 | Local 103.124461 | 9,926,007.22 | 106.708980 | 10,271,026.80 | 345,019.58 | 0.48 |
| Original Face: | | 10,000,000.000 | Base 103.124461 | 9,926,007.22 | 106.708980 | 10,271,026.80 | 345,019.58 | 0.48 |

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|----------------|---|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3136B72Q3 | FANNIE MAE FNR 2019 79 CA | | | | 3.000000 | 25 Jan 2043 | | |
| | 4,873,351.200 | Local | 101.560709 | 4,949,410.03 | 104.103220 | 5,073,315.52 | 123,905.49 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 101.560709 | 4,949,410.03 | 104.103220 | 5,073,315.52 | 123,905.49 | 0.24 |
| 3136B73V1 | FANNIE MAE FNR 2019 79 CH | | | | 3.000000 | 25 Jan 2043 | | |
| | 4,873,351.200 | Local | 101.795694 | 4,960,861.67 | 105.106070 | 5,122,187.92 | 161,326.25 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 101.795694 | 4,960,861.67 | 105.106070 | 5,122,187.92 | 161,326.25 | 0.24 |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | 3.000000 | 25 May 2031 | | |
| | 4,906,671.650 | Local | 102.894807 | 5,048,710.34 | 107.009110 | 5,250,585.66 | 201,875.32 | 0.25 |
| Original Face: | 5,000,000.000 | Base | 102.894807 | 5,048,710.34 | 107.009110 | 5,250,585.66 | 201,875.32 | 0.25 |
| 3136B8GT0 | FANNIE MAE FNR 2020 5 BA | | | | 3.000000 | 25 Nov 2044 | | |
| | 4,932,049.250 | Local | 101.742793 | 5,018,004.66 | 104.208520 | 5,139,615.53 | 121,610.87 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 101.742793 | 5,018,004.66 | 104.208520 | 5,139,615.53 | 121,610.87 | 0.24 |
| 3136B8JV2 | FANNIE MAE FNR 2020 2 DA | | | | 3.000000 | 25 Nov 2042 | | |
| | 4,913,709.000 | Local | 101.976824 | 5,010,844.38 | 104.138540 | 5,117,064.81 | 106,220.43 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 101.976824 | 5,010,844.38 | 104.138540 | 5,117,064.81 | 106,220.43 | 0.24 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | 5.000000 | 01 Nov 2033 | | |
| | 227,685.220 | Local | 99.872548 | 227,395.03 | 110.727547 | 252,110.26 | 24,715.23 | 0.01 |
| Original Face: | 6,625,000.000 | Base | 99.872548 | 227,395.03 | 110.727547 | 252,110.26 | 24,715.23 | 0.01 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | 5.500000 | 01 Feb 2034 | | |
| | 233,177.520 | Local | 99.939600 | 233,036.68 | 112.902317 | 263,262.82 | 30,226.14 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 99.939600 | 233,036.68 | 112.902317 | 263,262.82 | 30,226.14 | 0.01 |
| 3137A34T3 | FREDDIE MAC FHR 3763 WV | | | | 4.500000 | 15 Dec 2021 | | |
| | 956,045.500 | Local | 100.930740 | 964,943.80 | 102.957350 | 984,319.11 | 19,375.31 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 100.930740 | 964,943.80 | 102.957350 | 984,319.11 | 19,375.31 | 0.05 |
| 3137A6B27 | FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2 | | | | 4.333000 | 25 Oct 2020 | | |
| | 4,886,210.900 | Local | 100.710446 | 4,920,924.77 | 100.648310 | 4,917,888.69 | -3,036.08 | 0.23 |
| Original Face: | 5,000,000.000 | Base | 100.710446 | 4,920,924.77 | 100.648310 | 4,917,888.69 | -3,036.08 | 0.23 |
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | 4.500000 | 15 Oct 2040 | | |
| | 617,785.610 | Local | 104.016615 | 642,599.68 | 106.636710 | 658,786.25 | 16,186.57 | 0.03 |
| Original Face: | 7,703,000.000 | Base | 104.016615 | 642,599.68 | 106.636710 | 658,786.25 | 16,186.57 | 0.03 |

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | 4.000000 | 15 Apr 2041 | | | |
| | 1,039,139.000 | Local | 103.017576 | 1,070,495.81 | 111.544750 | 1,159,105.00 | 88,609.19 | | 0.05 |
| Original Face: | 10,000,000.000 | Base | 103.017576 | 1,070,495.81 | 111.544750 | 1,159,105.00 | 88,609.19 | | 0.05 |
| 3137A9VR4 | FREDDIE MAC FHR 3835 BA | | | | 4.000000 | 15 Aug 2038 | | | |
| | 572,226.400 | Local | 102.785406 | 588,165.23 | 101.603560 | 581,402.39 | -6,762.84 | | 0.03 |
| Original Face: | 10,000,000.000 | Base | 102.785406 | 588,165.23 | 101.603560 | 581,402.39 | -6,762.84 | | 0.03 |
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | 2.500000 | 15 Sep 2041 | | | |
| | 2,675,513.490 | Local | 102.514890 | 2,742,799.71 | 105.243290 | 2,815,798.42 | 72,998.71 | | 0.13 |
| Original Face: | 13,000,000.000 | Base | 102.514890 | 2,742,799.71 | 105.243290 | 2,815,798.42 | 72,998.71 | | 0.13 |
| 3137AGR51 | FREDDIE MAC FHR 3935 GC | | | | 2.500000 | 15 Oct 2026 | | | |
| | 507,391.560 | Local | 100.709324 | 510,990.61 | 103.197400 | 523,614.90 | 12,624.29 | | 0.02 |
| Original Face: | 3,000,000.000 | Base | 100.709324 | 510,990.61 | 103.197400 | 523,614.90 | 12,624.29 | | 0.02 |
| 3137AMF85 | FREDDIE MAC FHR 4023 EA | | | | 3.500000 | 15 Aug 2041 | | | |
| | 1,788,165.990 | Local | 103.028847 | 1,842,326.80 | 105.447520 | 1,885,576.69 | 43,249.89 | | 0.09 |
| Original Face: | 12,500,000.000 | Base | 103.028847 | 1,842,326.80 | 105.447520 | 1,885,576.69 | 43,249.89 | | 0.09 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | 4.000000 | 15 Dec 2040 | | | |
| | 1,479,234.350 | Local | 106.499059 | 1,575,370.66 | 109.831930 | 1,624,671.64 | 49,300.98 | | 0.08 |
| Original Face: | 5,000,000.000 | Base | 106.499059 | 1,575,370.66 | 109.831930 | 1,624,671.64 | 49,300.98 | | 0.08 |
| 3137AV3S4 | FREDDIE MAC FHR 4122 VM | | | | 3.500000 | 15 Oct 2025 | | | |
| | 3,883,670.400 | Local | 103.233653 | 4,009,254.84 | 106.187550 | 4,123,974.45 | 114,719.61 | | 0.19 |
| Original Face: | 8,000,000.000 | Base | 103.233653 | 4,009,254.84 | 106.187550 | 4,123,974.45 | 114,719.61 | | 0.19 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | 2.500000 | 15 Aug 2042 | | | |
| | 2,187,148.400 | Local | 102.176966 | 2,234,761.87 | 104.080520 | 2,276,395.43 | 41,633.56 | | 0.11 |
| Original Face: | 5,000,000.000 | Base | 102.176966 | 2,234,761.87 | 104.080520 | 2,276,395.43 | 41,633.56 | | 0.11 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | 3.000000 | 15 Sep 2042 | | | |
| | 863,269.500 | Local | 103.722039 | 895,400.73 | 102.370010 | 883,729.07 | -11,671.66 | | 0.04 |
| Original Face: | 5,000,000.000 | Base | 103.722039 | 895,400.73 | 102.370010 | 883,729.07 | -11,671.66 | | 0.04 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | 2.500000 | 15 Jan 2033 | | | |
| | 1,634,850.250 | Local | 100.761777 | 1,647,304.17 | 104.585700 | 1,709,819.58 | 62,515.41 | | 0.08 |
| Original Face: | 5,000,000.000 | Base | 100.761777 | 1,647,304.17 | 104.585700 | 1,709,819.58 | 62,515.41 | | 0.08 |

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STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | 3.000000 | 15 Nov 2032 | | |
| | 1,894,444.600 | Local | 103.531808 | 1,961,352.74 | 106.941360 | 2,025,944.82 | 64,592.08 | 0.10 |
| Original Face: | 5,000,000.000 | Base | 103.531808 | 1,961,352.74 | 106.941360 | 2,025,944.82 | 64,592.08 | 0.10 |
| 3137B0BB9 | FREDDIE MAC FHR 4183 VC | | | | 3.000000 | 15 Oct 2029 | | |
| | 6,280,000.000 | Local | 100.539519 | 6,313,881.82 | 106.157020 | 6,666,660.86 | 352,779.04 | 0.31 |
| Original Face: | 6,280,000.000 | Base | 100.539519 | 6,313,881.82 | 106.157020 | 6,666,660.86 | 352,779.04 | 0.31 |
| 3137B12M3 | FREDDIE MAC FHR 4182 VB | | | | 3.500000 | 15 Mar 2026 | | |
| | 4,187,343.470 | Local | 103.736654 | 4,343,810.00 | 103.339950 | 4,327,198.65 | -16,611.35 | 0.20 |
| Original Face: | 8,090,000.000 | Base | 103.736654 | 4,343,810.00 | 103.339950 | 4,327,198.65 | -16,611.35 | 0.20 |
| 3137B2BC3 | FREDDIE MAC FHR 4199 YV | | | | 3.500000 | 15 May 2026 | | |
| | 1,592,819.880 | Local | 103.531323 | 1,649,067.49 | 103.804010 | 1,653,410.91 | 4,343.42 | 0.08 |
| Original Face: | 3,000,000.000 | Base | 103.531323 | 1,649,067.49 | 103.804010 | 1,653,410.91 | 4,343.42 | 0.08 |
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | 3.500000 | 15 May 2041 | | |
| | 1,812,135.700 | Local | 104.582565 | 1,895,178.00 | 105.294700 | 1,908,082.85 | 12,904.85 | 0.09 |
| Original Face: | 5,000,000.000 | Base | 104.582565 | 1,895,178.00 | 105.294700 | 1,908,082.85 | 12,904.85 | 0.09 |
| 3137B3KZ0 | FREDDIE MAC FHR 4223 DG | | | | 3.000000 | 15 Dec 2038 | | |
| | 1,208,853.550 | Local | 101.722157 | 1,229,671.90 | 102.792820 | 1,242,614.65 | 12,942.75 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 101.722157 | 1,229,671.90 | 102.792820 | 1,242,614.65 | 12,942.75 | 0.06 |
| 3137B4JB3 | FREDDIE MAC FHR 4252 GA | | | | 2.500000 | 15 Apr 2031 | | |
| | 334,866.140 | Local | 100.874346 | 337,794.03 | 102.283130 | 342,511.57 | 4,717.54 | 0.02 |
| Original Face: | 1,000,000.000 | Base | 100.874346 | 337,794.03 | 102.283130 | 342,511.57 | 4,717.54 | 0.02 |
| 3137B56H1 | FREDDIE MAC FHR 4257 A | | | | 2.500000 | 15 Oct 2027 | | |
| | 1,179,625.000 | Local | 101.149687 | 1,193,187.00 | 102.503510 | 1,209,157.03 | 15,970.03 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 101.149687 | 1,193,187.00 | 102.503510 | 1,209,157.03 | 15,970.03 | 0.06 |
| 3137B6ES6 | FREDDIE MAC FHR 4288 AG | | | | 3.000000 | 15 Sep 2037 | | |
| | 2,505,939.450 | Local | 102.009233 | 2,556,289.60 | 104.231860 | 2,611,987.30 | 55,697.70 | 0.12 |
| Original Face: | 7,500,000.000 | Base | 102.009233 | 2,556,289.60 | 104.231860 | 2,611,987.30 | 55,697.70 | 0.12 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | 3.000000 | 15 Dec 2043 | | |
| | 3,841,987.100 | Local | 102.563305 | 3,940,468.96 | 106.360510 | 4,086,357.07 | 145,888.11 | 0.19 |
| Original Face: | 10,000,000.000 | Base | 102.563305 | 3,940,468.96 | 106.360510 | 4,086,357.07 | 145,888.11 | 0.19 |

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STATE STREET

As of: March 31, 2020

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|----------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | 3.000000 | 15 Aug 2031 | | |
| | 1,860,470.900 | Local | 101.705510 | 1,892,201.42 | 104.678830 | 1,947,519.17 | 55,317.75 | 0.09 |
| Original Face: | 5,000,000.000 | Base | 101.705510 | 1,892,201.42 | 104.678830 | 1,947,519.17 | 55,317.75 | 0.09 |
| 3137B8Z34 | FREDDIE MAC FHR 4316 DA | | | | 3.000000 | 15 Feb 2039 | | |
| | 1,296,217.800 | Local | 101.989909 | 1,322,011.36 | 102.886810 | 1,333,637.15 | 11,625.79 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 101.989909 | 1,322,011.36 | 102.886810 | 1,333,637.15 | 11,625.79 | 0.06 |
| 3137BAHY1 | FREDDIE MAC FHR 4345 AC | | | | 3.000000 | 15 Mar 2037 | | |
| | 1,559,526.420 | Local | 102.754053 | 1,602,476.61 | 102.112820 | 1,592,476.41 | -10,000.20 | 0.07 |
| Original Face: | 6,000,000.000 | Base | 102.754053 | 1,602,476.61 | 102.112820 | 1,592,476.41 | -10,000.20 | 0.07 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | 3.500000 | 15 Jul 2039 | | |
| | 1,784,977.000 | Local | 98.894327 | 1,765,240.99 | 112.575590 | 2,009,448.39 | 244,207.40 | 0.09 |
| Original Face: | 1,784,977.000 | Base | 98.894327 | 1,765,240.99 | 112.575590 | 2,009,448.39 | 244,207.40 | 0.09 |
| 3137BBK25 | FREDDIE MAC FHR 4357 MA | | | | 3.000000 | 15 Oct 2042 | | |
| | 2,863,407.900 | Local | 101.432765 | 2,904,433.82 | 103.467080 | 2,962,684.54 | 58,250.72 | 0.14 |
| Original Face: | 10,000,000.000 | Base | 101.432765 | 2,904,433.82 | 103.467080 | 2,962,684.54 | 58,250.72 | 0.14 |
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | 3.000000 | 15 Nov 2025 | | |
| | 2,774,949.330 | Local | 101.761101 | 2,823,818.99 | 105.016160 | 2,914,145.23 | 90,326.24 | 0.14 |
| Original Face: | 5,183,921.000 | Base | 101.761101 | 2,823,818.99 | 105.016160 | 2,914,145.23 | 90,326.24 | 0.14 |
| 3137BCGR3 | FREDDIE MAC FHR 4360 DA | | | | 3.000000 | 15 May 2037 | | |
| | 1,064,414.150 | Local | 102.546738 | 1,091,521.99 | 101.820060 | 1,083,787.13 | -7,734.86 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 102.546738 | 1,091,521.99 | 101.820060 | 1,083,787.13 | -7,734.86 | 0.05 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | 2.500000 | 15 Aug 2029 | | |
| | 1,382,360.050 | Local | 101.152386 | 1,398,290.17 | 103.246630 | 1,427,240.17 | 28,950.00 | 0.07 |
| Original Face: | 5,000,000.000 | Base | 101.152386 | 1,398,290.17 | 103.246630 | 1,427,240.17 | 28,950.00 | 0.07 |
| 3137BDCR5 | FREDDIE MAC FHR 4377 LA | | | | 3.000000 | 15 Jun 2040 | | |
| | 5,583,135.030 | Local | 102.417798 | 5,718,123.98 | 104.685770 | 5,844,747.90 | 126,623.92 | 0.27 |
| Original Face: | 14,550,000.000 | Base | 102.417798 | 5,718,123.98 | 104.685770 | 5,844,747.90 | 126,623.92 | 0.27 |
| 3137BDVQ6 | FREDDIE MAC FHR 4385 TA | | | | 3.000000 | 15 Apr 2039 | | |
| | 3,001,283.700 | Local | 102.610706 | 3,079,638.38 | 102.813550 | 3,085,726.32 | 6,087.94 | 0.14 |
| Original Face: | 10,000,000.000 | Base | 102.610706 | 3,079,638.38 | 102.813550 | 3,085,726.32 | 6,087.94 | 0.14 |

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|----------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137BDY75 | FREDDIE MAC FHR 4387 CB | | | | 4.000000 | 15 Sep 2039 | | |
| | 5,000,000.000 | Local | 104.859749 | 5,242,987.44 | 103.801390 | 5,190,069.50 | -52,917.94 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 104.859749 | 5,242,987.44 | 103.801390 | 5,190,069.50 | -52,917.94 | 0.24 |
| 3137BFYM7 | FREDDIE MAC FHR 4432 JV | | | | 3.000000 | 15 Mar 2028 | | |
| | 1,957,192.740 | Local | 103.483636 | 2,025,374.21 | 106.398160 | 2,082,417.06 | 57,042.85 | 0.10 |
| Original Face: | 3,000,000.000 | Base | 103.483636 | 2,025,374.21 | 106.398160 | 2,082,417.06 | 57,042.85 | 0.10 |
| 3137BHYX9 | FREDDIE MAC FHR 4472 AB | | | | 3.000000 | 15 Mar 2033 | | |
| | 2,046,702.100 | Local | 103.090037 | 2,109,945.95 | 105.184390 | 2,152,811.12 | 42,865.17 | 0.10 |
| Original Face: | 5,000,000.000 | Base | 103.090037 | 2,109,945.95 | 105.184390 | 2,152,811.12 | 42,865.17 | 0.10 |
| 3137BJAB9 | FREDDIE MAC FHR 4475 MV | | | | 3.000000 | 15 Oct 2026 | | |
| | 1,586,267.710 | Local | 103.098503 | 1,635,418.27 | 105.795990 | 1,678,207.63 | 42,789.36 | 0.08 |
| Original Face: | 2,579,263.000 | Base | 103.098503 | 1,635,418.27 | 105.795990 | 1,678,207.63 | 42,789.36 | 0.08 |
| 3137BJWT6 | FREDDIE MAC FHR 4488 BD | | | | 3.000000 | 15 May 2033 | | |
| | 2,118,762.950 | Local | 102.336619 | 2,168,270.36 | 104.488310 | 2,213,859.60 | 45,589.24 | 0.10 |
| Original Face: | 5,000,000.000 | Base | 102.336619 | 2,168,270.36 | 104.488310 | 2,213,859.60 | 45,589.24 | 0.10 |
| 3137BNRL0 | FREDDIE MAC FHR 4567 BA | | | | 3.000000 | 15 Jun 2043 | | |
| | 2,269,156.450 | Local | 102.886821 | 2,334,662.93 | 105.488140 | 2,393,690.93 | 59,028.00 | 0.11 |
| Original Face: | 5,000,000.000 | Base | 102.886821 | 2,334,662.93 | 105.488140 | 2,393,690.93 | 59,028.00 | 0.11 |
| 3137BSF99 | FREDDIE MAC FHR 4622 TP | | | | 3.000000 | 15 Oct 2043 | | |
| | 3,183,619.900 | Local | 101.900032 | 3,244,109.69 | 104.042350 | 3,312,312.96 | 68,203.27 | 0.16 |
| Original Face: | 5,000,000.000 | Base | 101.900032 | 3,244,109.69 | 104.042350 | 3,312,312.96 | 68,203.27 | 0.16 |
| 3137BTNK3 | FREDDIE MAC FHR 4636 CM | | | | 3.500000 | 15 Jan 2042 | | |
| | 2,724,020.340 | Local | 103.740132 | 2,825,902.31 | 104.580800 | 2,848,802.26 | 22,899.95 | 0.13 |
| Original Face: | 6,000,000.000 | Base | 103.740132 | 2,825,902.31 | 104.580800 | 2,848,802.26 | 22,899.95 | 0.13 |
| 3137BTVJ7 | FREDDIE MAC FHR 4651 BA | | | | 3.500000 | 15 Jul 2044 | | |
| | 2,281,256.610 | Local | 99.839081 | 2,277,585.63 | 103.673520 | 2,365,059.03 | 87,473.40 | 0.11 |
| Original Face: | 3,650,000.000 | Base | 99.839081 | 2,277,585.63 | 103.673520 | 2,365,059.03 | 87,473.40 | 0.11 |
| 3137BUDG0 | FREDDIE MAC FHR 4646 DA | | | | 3.500000 | 15 Jan 2042 | | |
| | 2,480,958.000 | Local | 103.077726 | 2,557,315.10 | 104.135980 | 2,583,569.93 | 26,254.83 | 0.12 |
| Original Face: | 5,000,000.000 | Base | 103.077726 | 2,557,315.10 | 104.135980 | 2,583,569.93 | 26,254.83 | 0.12 |

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|-----------|-------------------------------|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3137EADB2 | FREDDIE MAC NOTES 01/22 2.375 | | | | 2.375000 | 13 Jan 2022 | | | |
| | | 2,000,000.000 | Local | 99.896158 | 1,997,923.15 | 103.506534 | 2,070,130.68 | 72,207.53 | 0.10 |
| | | | Base | 99.896158 | 1,997,923.15 | 103.506534 | 2,070,130.68 | 72,207.53 | 0.10 |
| 3137F17G7 | FREDDIE MAC FHR 4693 VN | | | | 3.000000 | 15 Nov 2028 | | | |
| | | 869,670.460 | Local | 102.087348 | 887,823.51 | 106.732980 | 928,225.20 | 40,401.69 | 0.04 |
| | | Original Face: 1,104,000.000 | Base | 102.087348 | 887,823.51 | 106.732980 | 928,225.20 | 40,401.69 | 0.04 |
| 3137F3P57 | FREDDIE MAC FHR 4772 VL | | | | 4.000000 | 15 Apr 2029 | | | |
| | | 4,227,032.450 | Local | 103.655143 | 4,381,536.53 | 107.522680 | 4,545,018.57 | 163,482.04 | 0.21 |
| | | Original Face: 5,000,000.000 | Base | 103.655143 | 4,381,536.53 | 107.522680 | 4,545,018.57 | 163,482.04 | 0.21 |
| 3137F4CM2 | FREDDIE MAC FHR 4773 KV | | | | 4.000000 | 15 May 2029 | | | |
| | | 5,110,568.100 | Local | 103.072974 | 5,267,614.53 | 108.016140 | 5,520,238.39 | 252,623.86 | 0.26 |
| | | Original Face: 6,000,000.000 | Base | 103.072974 | 5,267,614.53 | 108.016140 | 5,520,238.39 | 252,623.86 | 0.26 |
| 3137FBBJ4 | FREDDIE MAC FHR 4726 VA | | | | 3.500000 | 15 Jan 2029 | | | |
| | | 7,866,408.850 | Local | 104.246349 | 8,200,444.05 | 108.578380 | 8,541,219.29 | 340,775.24 | 0.40 |
| | | Original Face: 9,629,000.000 | Base | 104.246349 | 8,200,444.05 | 108.578380 | 8,541,219.29 | 340,775.24 | 0.40 |
| 3137FCA20 | FREDDIE MAC FHR 4735 CT | | | | 3.000000 | 15 Dec 2047 | | | |
| | | 3,849,092.450 | Local | 100.634051 | 3,873,497.66 | 106.230270 | 4,088,901.30 | 215,403.64 | 0.19 |
| | | Original Face: 5,000,000.000 | Base | 100.634051 | 3,873,497.66 | 106.230270 | 4,088,901.30 | 215,403.64 | 0.19 |
| 3137FCV27 | FREDDIE MAC FHR 4749 PV | | | | 3.000000 | 15 Mar 2031 | | | |
| | | 5,130,892.740 | Local | 99.385203 | 5,099,348.17 | 107.729400 | 5,527,479.96 | 428,131.79 | 0.26 |
| | | Original Face: 6,000,000.000 | Base | 99.385203 | 5,099,348.17 | 107.729400 | 5,527,479.96 | 428,131.79 | 0.26 |
| 3137DFE7 | FREDDIE MAC FHR 4757 PT | | | | 6.000000 | 15 Oct 2047 | | | |
| | | 6,728,737.300 | Local | 112.957532 | 7,600,615.60 | 121.715770 | 8,189,934.42 | 589,318.82 | 0.38 |
| | | Original Face: 10,000,000.000 | Base | 112.957532 | 7,600,615.60 | 121.715770 | 8,189,934.42 | 589,318.82 | 0.38 |
| 3137DFH0 | FREDDIE MAC FHR 4757 VA | | | | 4.000000 | 15 Mar 2029 | | | |
| | | 9,848,384.750 | Local | 104.825023 | 10,323,571.61 | 111.983040 | 11,028,520.63 | 704,949.02 | 0.52 |
| | | Original Face: 11,739,000.000 | Base | 104.825023 | 10,323,571.61 | 111.983040 | 11,028,520.63 | 704,949.02 | 0.52 |
| 3137FDSL7 | FREDDIE MAC FHR 4761 NA | | | | 3.500000 | 15 May 2043 | | | |
| | | 9,946,407.300 | Local | 100.539426 | 10,000,060.81 | 105.213810 | 10,464,994.08 | 464,933.27 | 0.49 |
| | | Original Face: 15,000,000.000 | Base | 100.539426 | 10,000,060.81 | 105.213810 | 10,464,994.08 | 464,933.27 | 0.49 |

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137FGAD7 | FREDDIE MAC FHR 4806 AL | | | | 4.500000 | 15 Jun 2042 | | |
| | 2,274,253.700 | Local | 103.590751 | 2,355,916.48 | 102.863040 | 2,339,366.49 | -16,549.99 | 0.11 |
| Original Face: | 5,000,000.000 | Base | 103.590751 | 2,355,916.48 | 102.863040 | 2,339,366.49 | -16,549.99 | 0.11 |
| 3137FGYW9 | FREDDIE MAC FHR 4819 LV | | | | 4.000000 | 15 Sep 2029 | | |
| | 3,856,892.800 | Local | 102.715744 | 3,961,636.12 | 105.866360 | 4,083,152.02 | 121,515.90 | 0.19 |
| Original Face: | 4,396,000.000 | Base | 102.715744 | 3,961,636.12 | 105.866360 | 4,083,152.02 | 121,515.90 | 0.19 |
| 3137FH2F9 | FREDDIE MAC FHR 4822 BA | | | | 4.000000 | 15 Jul 2042 | | |
| | 2,033,568.850 | Local | 102.078704 | 2,075,840.73 | 102.155530 | 2,077,403.04 | 1,562.31 | 0.10 |
| Original Face: | 5,000,000.000 | Base | 102.078704 | 2,075,840.73 | 102.155530 | 2,077,403.04 | 1,562.31 | 0.10 |
| 3137FHDQ3 | FREDDIE MAC FHR 4821 EA | | | | 4.500000 | 15 Apr 2043 | | |
| | 1,826,066.800 | Local | 103.296587 | 1,886,264.68 | 102.162270 | 1,865,551.29 | -20,713.39 | 0.09 |
| Original Face: | 5,000,000.000 | Base | 103.296587 | 1,886,264.68 | 102.162270 | 1,865,551.29 | -20,713.39 | 0.09 |
| 3137FJGN3 | FREDDIE MAC FHR 4842 VA | | | | 4.500000 | 15 Nov 2029 | | |
| | 4,287,307.120 | Local | 104.476434 | 4,479,225.59 | 109.524270 | 4,695,641.83 | 216,416.24 | 0.22 |
| Original Face: | 4,774,000.000 | Base | 104.476434 | 4,479,225.59 | 109.524270 | 4,695,641.83 | 216,416.24 | 0.22 |
| 3137FNN30 | FREDDIE MAC FHR 4914 MV | | | | 3.000000 | 25 Dec 2030 | | |
| | 4,781,130.950 | Local | 103.142366 | 4,931,371.56 | 106.838520 | 5,108,089.55 | 176,717.99 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 103.142366 | 4,931,371.56 | 106.838520 | 5,108,089.55 | 176,717.99 | 0.24 |
| 3137FQKZ5 | FREDDIE MAC FHR 4945 CA | | | | 3.000000 | 25 Mar 2043 | | |
| | 4,865,355.700 | Local | 101.857735 | 4,955,741.13 | 104.841640 | 5,100,918.71 | 145,177.58 | 0.24 |
| Original Face: | 5,000,000.000 | Base | 101.857735 | 4,955,741.13 | 104.841640 | 5,100,918.71 | 145,177.58 | 0.24 |
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | 4.000000 | 01 Jan 2041 | | |
| | 2,473,422.700 | Local | 104.072071 | 2,574,142.22 | 108.067585 | 2,672,968.18 | 98,825.96 | 0.13 |
| Original Face: | 10,000,000.000 | Base | 104.072071 | 2,574,142.22 | 108.067585 | 2,672,968.18 | 98,825.96 | 0.13 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | 3.500000 | 01 Sep 2026 | | |
| | 1,117,562.600 | Local | 102.279111 | 1,143,033.09 | 105.298753 | 1,176,779.48 | 33,746.39 | 0.06 |
| Original Face: | 7,000,000.000 | Base | 102.279111 | 1,143,033.09 | 105.298753 | 1,176,779.48 | 33,746.39 | 0.06 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | 4.224000 | 01 Nov 2035 | | |
| | 663,776.850 | Local | 103.255879 | 685,388.62 | 100.933209 | 669,971.28 | -15,417.34 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 103.255879 | 685,388.62 | 100.933209 | 669,971.28 | -15,417.34 | 0.03 |

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STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

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|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | 4.500000 | 01 Apr 2041 | | |
| | | 3,825,509.400 | Local 105.674512 | 4,042,588.40 | 109.580536 | 4,192,013.71 | 149,425.31 | 0.20 |
| Original Face: | | 20,000,000.000 | Base 105.674512 | 4,042,588.40 | 109.580536 | 4,192,013.71 | 149,425.31 | 0.20 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | 4.301000 | 01 May 2036 | | |
| | | 771,881.900 | Local 103.401270 | 798,135.69 | 100.832636 | 778,308.87 | -19,826.82 | 0.04 |
| Original Face: | | 5,000,000.000 | Base 103.401270 | 798,135.69 | 100.832636 | 778,308.87 | -19,826.82 | 0.04 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | 4.167000 | 01 Oct 2037 | | |
| | | 363,605.720 | Local 106.413884 | 386,926.97 | 100.536658 | 365,557.04 | -21,369.93 | 0.02 |
| Original Face: | | 4,000,000.000 | Base 106.413884 | 386,926.97 | 100.536658 | 365,557.04 | -21,369.93 | 0.02 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | 4.000000 | 01 Aug 2032 | | |
| | | 2,018,058.320 | Local 104.230207 | 2,103,426.36 | 108.224200 | 2,184,027.47 | 80,601.11 | 0.10 |
| Original Face: | | 8,000,000.000 | Base 104.230207 | 2,103,426.36 | 108.224200 | 2,184,027.47 | 80,601.11 | 0.10 |
| 3138EJRP5 | FNMA POOL AL2293 FN 06/21 VARIABLE | | | | 4.355000 | 01 Jun 2021 | | |
| | | 2,099,280.850 | Local 102.349865 | 2,148,611.11 | 103.601555 | 2,174,887.60 | 26,276.49 | 0.10 |
| Original Face: | | 5,000,000.000 | Base 102.349865 | 2,148,611.11 | 103.601555 | 2,174,887.60 | 26,276.49 | 0.10 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | 4.097000 | 01 Aug 2037 | | |
| | | 161,414.450 | Local 106.671348 | 172,182.97 | 100.692258 | 162,531.85 | -9,651.12 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 106.671348 | 172,182.97 | 100.692258 | 162,531.85 | -9,651.12 | 0.01 |
| 3138EK7G4 | FNMA POOL AL3594 FN 04/23 VARIABLE | | | | 2.696000 | 01 Apr 2023 | | |
| | | 3,688,504.630 | Local 102.599243 | 3,784,377.82 | 104.685428 | 3,861,326.86 | 76,949.04 | 0.18 |
| Original Face: | | 4,950,000.000 | Base 102.599243 | 3,784,377.82 | 104.685428 | 3,861,326.86 | 76,949.04 | 0.18 |
| 3138EKW43 | FNMA POOL AL3366 FN 02/23 VARIABLE | | | | 2.435000 | 01 Feb 2023 | | |
| | | 4,985,261.330 | Local 101.741097 | 5,072,059.58 | 103.481721 | 5,158,834.22 | 86,774.64 | 0.24 |
| Original Face: | | 6,575,000.000 | Base 101.741097 | 5,072,059.58 | 103.481721 | 5,158,834.22 | 86,774.64 | 0.24 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | 3.000000 | 01 Mar 2028 | | |
| | | 1,504,021.740 | Local 102.237841 | 1,537,679.36 | 104.821521 | 1,576,538.46 | 38,859.10 | 0.07 |
| Original Face: | | 6,000,000.000 | Base 102.237841 | 1,537,679.36 | 104.821521 | 1,576,538.46 | 38,859.10 | 0.07 |
| 3138ELUQ4 | FNMA POOL AL4190 FN 04/26 FIXED VAR | | | | 3.500000 | 01 Apr 2026 | | |
| | | 1,927,393.300 | Local 103.630919 | 1,997,375.38 | 105.189201 | 2,027,409.61 | 30,034.23 | 0.10 |
| Original Face: | | 10,000,000.000 | Base 103.630919 | 1,997,375.38 | 105.189201 | 2,027,409.61 | 30,034.23 | 0.10 |

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STATE STREET

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 3138EMEK3 | FNMA POOL AL4637 FN 11/27 FIXED VAR | | | | | 2.500000 | 01 Nov 2027 | | |
| | 1,428,338.150 | Local | 100.568684 | 1,436,460.88 | 103.802113 | 1,482,645.18 | 46,184.30 | 0.07 | |
| Original Face: | 5,000,000.000 | Base | 100.568684 | 1,436,460.88 | 103.802113 | 1,482,645.18 | 46,184.30 | 0.07 | |
| 3138EMJG7 | FNMA POOL AL4762 FN 01/21 VARIABLE | | | | | 3.509000 | 01 Jan 2021 | | |
| | 3,424,751.910 | Local | 100.749045 | 3,450,404.86 | 101.231433 | 3,466,925.44 | 16,520.58 | 0.16 | |
| Original Face: | 10,000,000.000 | Base | 100.749045 | 3,450,404.86 | 101.231433 | 3,466,925.44 | 16,520.58 | 0.16 | |
| 3138EPMU5 | FNMA POOL AL6670 FN 12/34 FIXED VAR | | | | | 3.500000 | 01 Dec 2034 | | |
| | 2,348,565.540 | Local | 104.402186 | 2,451,953.76 | 107.468092 | 2,523,958.58 | 72,004.82 | 0.12 | |
| Original Face: | 6,000,000.000 | Base | 104.402186 | 2,451,953.76 | 107.468092 | 2,523,958.58 | 72,004.82 | 0.12 | |
| 3138EPTD6 | FNMA POOL AL6847 FN 05/45 FIXED VAR | | | | | 3.500000 | 01 May 2045 | | |
| | 3,353,179.210 | Local | 104.978218 | 3,520,107.77 | 107.166127 | 3,593,472.29 | 73,364.52 | 0.17 | |
| Original Face: | 6,750,000.000 | Base | 104.978218 | 3,520,107.77 | 107.166127 | 3,593,472.29 | 73,364.52 | 0.17 | |
| 3138ER6F2 | FNMA POOL AL9869 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | 2,857,961.000 | Local | 100.444747 | 2,870,671.71 | 103.803283 | 2,966,657.34 | 95,985.63 | 0.14 | |
| Original Face: | 5,000,000.000 | Base | 100.444747 | 2,870,671.71 | 103.803283 | 2,966,657.34 | 95,985.63 | 0.14 | |
| 3138ERJ68 | FNMA POOL AL9284 FN 12/44 FIXED VAR | | | | | 4.000000 | 01 Dec 2044 | | |
| | 3,411,465.890 | Local | 102.769467 | 3,505,945.32 | 109.594324 | 3,738,772.98 | 232,827.66 | 0.18 | |
| Original Face: | 7,000,000.000 | Base | 102.769467 | 3,505,945.32 | 109.594324 | 3,738,772.98 | 232,827.66 | 0.18 | |
| 3138ESCN6 | FNMA POOL AL9976 FN 09/30 FIXED VAR | | | | | 2.500000 | 01 Sep 2030 | | |
| | 2,825,626.000 | Local | 101.146649 | 2,858,026.00 | 103.993507 | 2,938,467.57 | 80,441.57 | 0.14 | |
| Original Face: | 5,000,000.000 | Base | 101.146649 | 2,858,026.00 | 103.993507 | 2,938,467.57 | 80,441.57 | 0.14 | |
| 3138L95M0 | FNMA POOL AM8951 FN 05/25 FIXED 2.76 | | | | | 2.760000 | 01 May 2025 | | |
| | 0.000 | Local | 0.000000 | -30.37 | 0.000000 | 0.00 | 30.37 | 0.00 | |
| | | Base | 0.000000 | -30.37 | 0.000000 | 0.00 | 30.37 | 0.00 | |
| 3138LD5G4 | FNMA POOL AN1746 FN 09/23 FIXED 2.15 | | | | | 2.150000 | 01 Sep 2023 | | |
| | 8,419,799.590 | Local | 99.509874 | 8,378,531.98 | 103.648535 | 8,726,998.92 | 348,466.94 | 0.41 | |
| Original Face: | 8,500,000.000 | Base | 99.509874 | 8,378,531.98 | 103.648535 | 8,726,998.92 | 348,466.94 | 0.41 | |
| 3138LJHZ6 | FNMA POOL AN5647 FN 11/26 FIXED 2.93 | | | | | 2.930000 | 01 Nov 2026 | | |
| | 5,617,000.000 | Local | 99.754238 | 5,603,195.56 | 109.305953 | 6,139,715.38 | 536,519.82 | 0.29 | |
| Original Face: | 5,617,000.000 | Base | 99.754238 | 5,603,195.56 | 109.305953 | 6,139,715.38 | 536,519.82 | 0.29 | |

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|----------------|---|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | 2.500000 | 01 Nov 2027 | | |
| | | 2,242,947.040 | Local 101.156445 | 2,268,885.49 | 104.089566 | 2,334,673.84 | 65,788.35 | 0.11 |
| Original Face: | | 8,125,000.000 | Base 101.156445 | 2,268,885.49 | 104.089566 | 2,334,673.84 | 65,788.35 | 0.11 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | 2.500000 | 01 Oct 2032 | | |
| | | 2,156,514.010 | Local 101.236254 | 2,183,173.99 | 104.455593 | 2,252,599.50 | 69,425.51 | 0.11 |
| Original Face: | | 5,948,304.000 | Base 101.236254 | 2,183,173.99 | 104.455593 | 2,252,599.50 | 69,425.51 | 0.11 |
| 3138WDUN9 | FNMA POOL AS4188 FN 01/30 FIXED 2.5 | | | | 2.500000 | 01 Jan 2030 | | |
| | | 2,648,626.560 | Local 101.154694 | 2,679,210.08 | 104.097508 | 2,757,154.25 | 77,944.17 | 0.13 |
| Original Face: | | 6,000,000.000 | Base 101.154694 | 2,679,210.08 | 104.097508 | 2,757,154.25 | 77,944.17 | 0.13 |
| 3138WF6D3 | FNMA POOL AS6267 FN 12/35 FIXED 3 | | | | 3.000000 | 01 Dec 2035 | | |
| | | 4,560,095.500 | Local 102.224103 | 4,661,516.70 | 106.031193 | 4,835,123.66 | 173,606.96 | 0.23 |
| Original Face: | | 7,922,201.000 | Base 102.224103 | 4,661,516.70 | 106.031193 | 4,835,123.66 | 173,606.96 | 0.23 |
| 3138WHKH4 | FNMA POOL AS7495 FN 07/31 FIXED 2.5 | | | | 2.500000 | 01 Jul 2031 | | |
| | | 3,579,422.400 | Local 100.656745 | 3,602,930.08 | 103.819616 | 3,716,142.59 | 113,212.51 | 0.17 |
| Original Face: | | 6,000,000.000 | Base 100.656745 | 3,602,930.08 | 103.819616 | 3,716,142.59 | 113,212.51 | 0.17 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | 3.500000 | 01 Sep 2033 | | |
| | | 2,447,317.860 | Local 102.232723 | 2,501,959.70 | 108.630698 | 2,658,538.47 | 156,578.77 | 0.12 |
| Original Face: | | 6,000,000.000 | Base 102.232723 | 2,501,959.70 | 108.630698 | 2,658,538.47 | 156,578.77 | 0.12 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | 4.000000 | 01 Jan 2034 | | |
| | | 4,984,323.710 | Local 104.462286 | 5,206,738.50 | 109.079600 | 5,436,880.37 | 230,141.87 | 0.26 |
| Original Face: | | 11,523,254.000 | Base 104.462286 | 5,206,738.50 | 109.079600 | 5,436,880.37 | 230,141.87 | 0.26 |
| 31394GJC8 | FREDDIE MAC FHR 2649 PJ | | | | 3.500000 | 15 Jun 2033 | | |
| | | 32,153.400 | Local 99.888845 | 32,117.66 | 103.150320 | 33,166.33 | 1,048.67 | 0.00 |
| Original Face: | | 5,000,000.000 | Base 99.888845 | 32,117.66 | 103.150320 | 33,166.33 | 1,048.67 | 0.00 |
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSFC T 60 1A2 | | | | 7.000000 | 25 Mar 2044 | | |
| | | 4,018,658.870 | Local 117.243789 | 4,711,627.93 | 132.718400 | 5,333,499.75 | 621,871.82 | 0.25 |
| Original Face: | | 41,000,000.000 | Base 117.243789 | 4,711,627.93 | 132.718400 | 5,333,499.75 | 621,871.82 | 0.25 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | 6.000000 | 15 May 2035 | | |
| | | 193,817.550 | Local 101.477054 | 196,680.34 | 118.243570 | 229,176.79 | 32,496.45 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 101.477054 | 196,680.34 | 118.243570 | 229,176.79 | 32,496.45 | 0.01 |

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|----------------|-------------------------------------|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 31396PGT2 | FANNIEMAE ACES FNA 2006 M2 A2A | | | | 5.271000 | 25 Oct 2032 | | |
| | | 1,217,225.630 | Local 108.798920 | 1,324,328.34 | 113.301930 | 1,379,140.13 | 54,811.79 | 0.06 |
| Original Face: | | 5,855,000.000 | Base 108.798920 | 1,324,328.34 | 113.301930 | 1,379,140.13 | 54,811.79 | 0.06 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | 6.023740 | 25 Sep 2039 | | |
| | | 572,499.100 | Local 104.902911 | 600,568.22 | 114.315560 | 654,455.55 | 53,887.33 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 104.902911 | 600,568.22 | 114.315560 | 654,455.55 | 53,887.33 | 0.03 |
| 31396QKJ7 | FANNIE MAE FNR 2009 52 AJ | | | | 4.000000 | 25 Jul 2024 | | |
| | | 5,788.140 | Local 101.326506 | 5,864.92 | 102.989200 | 5,961.16 | 96.24 | 0.00 |
| Original Face: | | 6,000,000.000 | Base 101.326506 | 5,864.92 | 102.989200 | 5,961.16 | 96.24 | 0.00 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | 5.570990 | 25 Aug 2039 | | |
| | | 1,607,395.400 | Local 102.631162 | 1,649,688.57 | 112.445850 | 1,807,449.42 | 157,760.85 | 0.08 |
| Original Face: | | 10,000,000.000 | Base 102.631162 | 1,649,688.57 | 112.445850 | 1,807,449.42 | 157,760.85 | 0.08 |
| 31397MD46 | FANNIE MAE FNR 2008 92 AY | | | | 4.000000 | 25 Dec 2023 | | |
| | | 2,303.040 | Local 101.593112 | 2,339.73 | 100.522410 | 2,315.07 | -24.66 | 0.00 |
| Original Face: | | 6,000,000.000 | Base 101.593112 | 2,339.73 | 100.522410 | 2,315.07 | -24.66 | 0.00 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | 4.000000 | 25 Jan 2031 | | |
| | | 4,951,089.000 | Local 102.476832 | 5,073,719.16 | 109.637110 | 5,428,230.89 | 354,511.73 | 0.25 |
| Original Face: | | 8,609,641.000 | Base 102.476832 | 5,073,719.16 | 109.637110 | 5,428,230.89 | 354,511.73 | 0.25 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | 3.000000 | 25 Apr 2026 | | |
| | | 3,991,109.350 | Local 99.578030 | 3,974,268.06 | 103.964200 | 4,149,324.91 | 175,056.85 | 0.19 |
| Original Face: | | 5,000,000.000 | Base 99.578030 | 3,974,268.06 | 103.964200 | 4,149,324.91 | 175,056.85 | 0.19 |
| 31397SGM0 | FANNIE MAE FNR 2011 27 JQ | | | | 4.000000 | 25 Sep 2039 | | |
| | | 43,498.150 | Local 102.775405 | 44,705.40 | 100.342620 | 43,647.18 | -1,058.22 | 0.00 |
| Original Face: | | 5,000,000.000 | Base 102.775405 | 44,705.40 | 100.342620 | 43,647.18 | -1,058.22 | 0.00 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | 6.039590 | 25 Oct 2040 | | |
| | | 964,102.550 | Local 108.147741 | 1,042,655.13 | 115.842980 | 1,116,845.12 | 74,189.99 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 108.147741 | 1,042,655.13 | 115.842980 | 1,116,845.12 | 74,189.99 | 0.05 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | 5.000000 | 01 Apr 2034 | | |
| | | 1,101,285.940 | Local 99.651125 | 1,097,443.83 | 111.580238 | 1,228,817.47 | 131,373.64 | 0.06 |
| Original Face: | | 11,959,998.000 | Base 99.651125 | 1,097,443.83 | 111.580238 | 1,228,817.47 | 131,373.64 | 0.06 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31403DC72 | FNMA POOL 745394 FN 11/20 FIXED VAR | | | | | 4.500000 | 01 Nov 2020 | | |
| | 190.040 | Local | | 100.368344 | 190.74 | 104.202395 | 198.03 | 7.29 | 0.00 |
| Original Face: | 3,640,000.000 | Base | | 100.368344 | 190.74 | 104.202395 | 198.03 | 7.29 | 0.00 |
| 31403DE39 | FNMA POOL 745454 FN 12/20 FIXED VAR | | | | | 4.000000 | 01 Dec 2020 | | |
| | 1,312.880 | Local | | 100.083024 | 1,313.97 | 105.035626 | 1,378.99 | 65.02 | 0.00 |
| Original Face: | 4,300,000.000 | Base | | 100.083024 | 1,313.97 | 105.035626 | 1,378.99 | 65.02 | 0.00 |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.000000 | 01 Feb 2035 | | |
| | 183,276.700 | Local | | 99.383708 | 182,147.18 | 110.641079 | 202,779.32 | 20,632.14 | 0.01 |
| Original Face: | 5,000,000.000 | Base | | 99.383708 | 182,147.18 | 110.641079 | 202,779.32 | 20,632.14 | 0.01 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2033 | | |
| | 204,327.760 | Local | | 100.587948 | 205,529.10 | 112.906747 | 230,699.83 | 25,170.73 | 0.01 |
| Original Face: | 6,500,000.000 | Base | | 100.587948 | 205,529.10 | 112.906747 | 230,699.83 | 25,170.73 | 0.01 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | 439,784.800 | Local | | 100.139582 | 440,398.66 | 112.893179 | 496,487.04 | 56,088.38 | 0.02 |
| Original Face: | 8,000,000.000 | Base | | 100.139582 | 440,398.66 | 112.893179 | 496,487.04 | 56,088.38 | 0.02 |
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2034 | | |
| | 289,488.090 | Local | | 100.459511 | 290,818.32 | 110.331939 | 319,397.82 | 28,579.50 | 0.01 |
| Original Face: | 5,457,127.000 | Base | | 100.459511 | 290,818.32 | 110.331939 | 319,397.82 | 28,579.50 | 0.01 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2034 | | |
| | 271,702.350 | Local | | 100.516963 | 273,106.95 | 110.071469 | 299,066.77 | 25,959.82 | 0.01 |
| Original Face: | 5,000,000.000 | Base | | 100.516963 | 273,106.95 | 110.071469 | 299,066.77 | 25,959.82 | 0.01 |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2034 | | |
| | 881,115.300 | Local | | 100.949402 | 889,480.63 | 113.274677 | 998,080.51 | 108,599.88 | 0.05 |
| Original Face: | 10,547,657.000 | Base | | 100.949402 | 889,480.63 | 113.274677 | 998,080.51 | 108,599.88 | 0.05 |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2034 | | |
| | 531,036.630 | Local | | 100.531788 | 533,860.62 | 112.741859 | 598,700.57 | 64,839.95 | 0.03 |
| Original Face: | 17,500,000.000 | Base | | 100.531788 | 533,860.62 | 112.741859 | 598,700.57 | 64,839.95 | 0.03 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2036 | | |
| | 222,692.910 | Local | | 103.336914 | 230,123.98 | 113.261112 | 252,224.47 | 22,100.49 | 0.01 |
| Original Face: | 9,397,749.000 | Base | | 103.336914 | 230,123.98 | 113.261112 | 252,224.47 | 22,100.49 | 0.01 |

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FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140ECP29 | FNMA POOL BA7640 FN 01/46 FIXED 4 | | | | | 4.000000 | 01 Jan 2046 | | |
| | 8,432,551.950 | Local | 105.439420 | 8,891,233.87 | 107.895746 | 9,098,364.83 | 207,130.96 | 0.43 | |
| Original Face: | 15,243,777.000 | Base | 105.439420 | 8,891,233.87 | 107.895746 | 9,098,364.83 | 207,130.96 | 0.43 | |
| 3140FNGS7 | FNMA POOL BE2908 FN 11/36 FIXED 3 | | | | | 3.000000 | 01 Nov 2036 | | |
| | 3,626,820.920 | Local | 100.625568 | 3,649,509.16 | 103.834438 | 3,765,889.12 | 116,379.96 | 0.18 | |
| Original Face: | 4,744,826.000 | Base | 100.625568 | 3,649,509.16 | 103.834438 | 3,765,889.12 | 116,379.96 | 0.18 | |
| 3140FNGW8 | FNMA POOL BE2912 FN 12/36 FIXED 3 | | | | | 3.000000 | 01 Dec 2036 | | |
| | 3,514,938.720 | Local | 100.652166 | 3,537,861.97 | 103.841837 | 3,649,976.94 | 112,114.97 | 0.17 | |
| Original Face: | 4,166,154.000 | Base | 100.652166 | 3,537,861.97 | 103.841837 | 3,649,976.94 | 112,114.97 | 0.17 | |
| 3140FVTZ9 | FNMA POOL BE9567 FN 04/47 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2047 | | |
| | 7,308,693.700 | Local | 102.554561 | 7,495,398.73 | 106.726181 | 7,800,289.67 | 304,890.94 | 0.37 | |
| Original Face: | 10,000,000.000 | Base | 102.554561 | 7,495,398.73 | 106.726181 | 7,800,289.67 | 304,890.94 | 0.37 | |
| 3140GPZH4 | FNMA POOL BH1643 FN 05/47 FIXED 4.5 | | | | | 4.500000 | 01 May 2047 | | |
| | 8,312,435.250 | Local | 108.227207 | 8,996,316.51 | 108.551760 | 9,023,294.76 | 26,978.25 | 0.42 | |
| Original Face: | 9,938,165.000 | Base | 108.227207 | 8,996,316.51 | 108.551760 | 9,023,294.76 | 26,978.25 | 0.42 | |
| 3140GPZJ0 | FNMA POOL BH1644 FN 04/47 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2047 | | |
| | 6,048,902.370 | Local | 108.224862 | 6,546,416.23 | 108.551561 | 6,566,177.95 | 19,761.72 | 0.31 | |
| Original Face: | 6,864,195.000 | Base | 108.224862 | 6,546,416.23 | 108.551561 | 6,566,177.95 | 19,761.72 | 0.31 | |
| 3140HEZ39 | FNMA POOL BK1661 FN 03/48 FIXED 5 | | | | | 5.000000 | 01 Mar 2048 | | |
| | 0.000 | Local | 0.000000 | 207.56 | 0.000000 | 0.00 | -207.56 | 0.00 | |
| | | Base | 0.000000 | 207.56 | 0.000000 | 0.00 | -207.56 | 0.00 | |
| 3140HEZ47 | FNMA POOL BK1662 FN 03/48 FIXED 5 | | | | | 5.000000 | 01 Mar 2048 | | |
| | 0.000 | Local | 0.000000 | 458.66 | 0.000000 | 0.00 | -458.66 | 0.00 | |
| | | Base | 0.000000 | 458.66 | 0.000000 | 0.00 | -458.66 | 0.00 | |
| 3140HG2E6 | FNMA POOL BK3472 FN 04/48 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2048 | | |
| | 8,533,459.310 | Local | 105.401009 | 8,994,352.20 | 107.750635 | 9,194,856.59 | 200,504.39 | 0.43 | |
| Original Face: | 11,668,342.000 | Base | 105.401009 | 8,994,352.20 | 107.750635 | 9,194,856.59 | 200,504.39 | 0.43 | |
| 3140J74R3 | FNMA POOL BM3531 FN 11/31 FIXED VAR | | | | | 3.000000 | 01 Nov 2031 | | |
| | 5,936,837.700 | Local | 99.827391 | 5,926,590.17 | 105.131811 | 6,241,504.99 | 314,914.82 | 0.29 | |
| Original Face: | 10,000,000.000 | Base | 99.827391 | 5,926,590.17 | 105.131811 | 6,241,504.99 | 314,914.82 | 0.29 | |

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Holdings

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STATE STREET

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|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31410LUB6 | FNMA POOL 890778 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | 3,469,609.500 | Local | 100.712364 | 3,494,325.76 | 103.803117 | 3,601,562.81 | 107,237.05 | 0.17 | |
| Original Face: | 6,000,000.000 | Base | 100.712364 | 3,494,325.76 | 103.803117 | 3,601,562.81 | 107,237.05 | 0.17 | |
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2039 | | |
| | 1,010,401.570 | Local | 105.089875 | 1,061,829.75 | 113.342525 | 1,145,214.65 | 83,384.90 | 0.05 | |
| Original Face: | 9,100,000.000 | Base | 105.089875 | 1,061,829.75 | 113.342525 | 1,145,214.65 | 83,384.90 | 0.05 | |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | | 4.000000 | 01 Mar 2026 | | |
| | 652,314.700 | Local | 101.138179 | 659,739.21 | 105.459272 | 687,926.33 | 28,187.12 | 0.03 | |
| Original Face: | 7,060,000.000 | Base | 101.138179 | 659,739.21 | 105.459272 | 687,926.33 | 28,187.12 | 0.03 | |
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | | 4.000000 | 01 Jul 2026 | | |
| | 621,854.940 | Local | 102.633749 | 638,233.04 | 105.488452 | 655,985.15 | 17,752.11 | 0.03 | |
| Original Face: | 6,000,000.000 | Base | 102.633749 | 638,233.04 | 105.488452 | 655,985.15 | 17,752.11 | 0.03 | |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | | 4.000000 | 01 Jan 2042 | | |
| | 1,550,721.200 | Local | 104.170992 | 1,615,401.66 | 108.162531 | 1,677,299.30 | 61,897.64 | 0.08 | |
| Original Face: | 5,000,000.000 | Base | 104.170992 | 1,615,401.66 | 108.162531 | 1,677,299.30 | 61,897.64 | 0.08 | |
| 31417GAV8 | FNMA POOL AB9019 FN 04/43 FIXED 3 | | | | | 3.000000 | 01 Apr 2043 | | |
| | 3,359,097.350 | Local | 103.522763 | 3,477,430.40 | 105.706697 | 3,550,790.86 | 73,360.46 | 0.17 | |
| Original Face: | 7,000,000.000 | Base | 103.522763 | 3,477,430.40 | 105.706697 | 3,550,790.86 | 73,360.46 | 0.17 | |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | 290,706.010 | Local | 101.006584 | 293,632.21 | 105.180557 | 305,766.20 | 12,133.99 | 0.01 | |
| Original Face: | 7,000,000.000 | Base | 101.006584 | 293,632.21 | 105.180557 | 305,766.20 | 12,133.99 | 0.01 | |
| 31417Y6Q5 | FNMA POOL MA0878 FN 10/31 FIXED 4 | | | | | 4.000000 | 01 Oct 2031 | | |
| | 1,123,080.880 | Local | 105.630579 | 1,186,316.84 | 109.047012 | 1,224,686.14 | 38,369.30 | 0.06 | |
| Original Face: | 6,100,000.000 | Base | 105.630579 | 1,186,316.84 | 109.047012 | 1,224,686.14 | 38,369.30 | 0.06 | |
| 31418AXT0 | FNMA POOL MA1589 FN 09/28 FIXED 3 | | | | | 3.000000 | 01 Sep 2028 | | |
| | 3,434,678.450 | Local | 101.824852 | 3,497,356.24 | 104.615439 | 3,593,203.94 | 95,847.70 | 0.17 | |
| Original Face: | 9,500,000.000 | Base | 101.824852 | 3,497,356.24 | 104.615439 | 3,593,203.94 | 95,847.70 | 0.17 | |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2034 | | |
| | 1,704,976.750 | Local | 102.812996 | 1,752,937.68 | 107.507224 | 1,832,973.17 | 80,035.49 | 0.09 | |
| Original Face: | 5,000,000.000 | Base | 102.812996 | 1,752,937.68 | 107.507224 | 1,832,973.17 | 80,035.49 | 0.09 | |

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STATE STREET

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|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | 4.000000 | 01 Mar 2034 | | |
| | | 2,687,524.330 | Local 103.978767 | 2,794,454.67 | 109.069860 | 2,931,279.02 | 136,824.35 | 0.14 |
| Original Face: | | 7,899,440.000 | Base 103.978767 | 2,794,454.67 | 109.069860 | 2,931,279.02 | 136,824.35 | 0.14 |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | 4.500000 | 01 Apr 2034 | | |
| | | 2,916,756.880 | Local 106.048988 | 3,093,191.15 | 109.785672 | 3,202,181.14 | 108,989.99 | 0.15 |
| Original Face: | | 8,000,000.000 | Base 106.048988 | 3,093,191.15 | 109.785672 | 3,202,181.14 | 108,989.99 | 0.15 |
| 31418CCS1 | FNMA POOL MA2780 FN 10/31 FIXED 3 | | | | 3.000000 | 01 Oct 2031 | | |
| | | 3,420,161.700 | Local 102.304665 | 3,498,984.97 | 105.060089 | 3,593,224.93 | 94,239.96 | 0.17 |
| Original Face: | | 6,000,000.000 | Base 102.304665 | 3,498,984.97 | 105.060089 | 3,593,224.93 | 94,239.96 | 0.17 |
| 31418CJJ4 | FNMA POOL MA2964 FN 04/32 FIXED 3 | | | | 3.000000 | 01 Apr 2032 | | |
| | | 3,020,246.750 | Local 102.419765 | 3,093,329.62 | 105.028714 | 3,172,126.32 | 78,796.70 | 0.15 |
| Original Face: | | 5,000,000.000 | Base 102.419765 | 3,093,329.62 | 105.028714 | 3,172,126.32 | 78,796.70 | 0.15 |
| 31418CVV3 | FNMA POOL MA3327 FN 03/33 FIXED 4 | | | | 4.000000 | 01 Mar 2033 | | |
| | | 3,198,318.700 | Local 103.317653 | 3,304,427.81 | 105.626223 | 3,378,263.24 | 73,835.43 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 103.317653 | 3,304,427.81 | 105.626223 | 3,378,263.24 | 73,835.43 | 0.16 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | 4.274000 | 01 Feb 2037 | | |
| | | 515,975.000 | Local 103.041112 | 531,666.38 | 101.239736 | 522,371.73 | -9,294.65 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 103.041112 | 531,666.38 | 101.239736 | 522,371.73 | -9,294.65 | 0.02 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | 5.750000 | 01 Sep 2032 | | |
| | | 462,957.960 | Local 105.885681 | 490,206.19 | 107.907469 | 499,566.22 | 9,360.03 | 0.02 |
| Original Face: | | 3,262,241.000 | Base 105.885681 | 490,206.19 | 107.907469 | 499,566.22 | 9,360.03 | 0.02 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | 4.398000 | 01 Jan 2037 | | |
| | | 664,643.650 | Local 103.032857 | 684,801.34 | 100.227155 | 666,153.42 | -18,647.92 | 0.03 |
| Original Face: | | 6,271,091.000 | Base 103.032857 | 684,801.34 | 100.227155 | 666,153.42 | -18,647.92 | 0.03 |
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | 3.500000 | 01 Dec 2025 | | |
| | | 951,852.360 | Local 102.704759 | 977,597.67 | 105.242333 | 1,001,751.63 | 24,153.96 | 0.05 |
| Original Face: | | 12,000,000.000 | Base 102.704759 | 977,597.67 | 105.242333 | 1,001,751.63 | 24,153.96 | 0.05 |
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | 5.950000 | 01 Feb 2038 | | |
| | | 5,000,000.000 | Local 99.677061 | 4,983,853.07 | 130.979889 | 6,548,994.45 | 1,565,141.38 | 0.31 |
| | | | Base 99.677061 | 4,983,853.07 | 130.979889 | 6,548,994.45 | 1,565,141.38 | 0.31 |

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| 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 | 99.069770 | 5,646,976.89 | 17,336.26 | 0.27 |
| Original Face: | 5,700,000.000 | Base | | 98.765625 | 5,629,640.63 | 99.069770 | 5,646,976.89 | 17,336.26 | 0.27 |
| 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 | 99.991110 | 6,399,431.04 | 211,431.04 | 0.30 |
| Original Face: | 6,400,000.000 | Base | | 96.687500 | 6,188,000.00 | 99.991110 | 6,399,431.04 | 211,431.04 | 0.30 |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | | 3.190000 | 15 Jul 2031 | | |
| | 6,090,000.000 | Local | | 103.719556 | 6,316,520.97 | 109.534210 | 6,670,633.39 | 354,112.42 | 0.31 |
| Original Face: | 6,090,000.000 | Base | | 103.719556 | 6,316,520.97 | 109.534210 | 6,670,633.39 | 354,112.42 | 0.31 |
| 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 | 92.500000 | 4,625,000.00 | -375,000.00 | 0.22 |
| | | Base | | 100.000000 | 5,000,000.00 | 92.500000 | 4,625,000.00 | -375,000.00 | 0.22 |
| 35671DAU9 | FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55 | | | | | 3.550000 | 01 Mar 2022 | | |
| | 5,000,000.000 | Local | | 99.957010 | 4,997,850.49 | 96.625000 | 4,831,250.00 | -166,600.49 | 0.23 |
| | | Base | | 99.957010 | 4,997,850.49 | 96.625000 | 4,831,250.00 | -166,600.49 | 0.23 |
| 357081AE8 | FREFM MORTGAGE TRUST FREFM 2015 K720 B 144A | | | | | 3.392249 | 25 Jul 2022 | | |
| | 5,000,000.000 | Local | | 99.547880 | 4,977,394.00 | 98.605960 | 4,930,298.00 | -47,096.00 | 0.23 |
| Original Face: | 5,000,000.000 | Base | | 99.547880 | 4,977,394.00 | 98.605960 | 4,930,298.00 | -47,096.00 | 0.23 |
| 36179SJY4 | GNMA II POOL MA3879 G2 08/46 FIXED 6 | | | | | 6.000000 | 20 Aug 2046 | | |
| | 2,986,766.010 | Local | | 110.833157 | 3,310,327.06 | 113.895287 | 3,401,785.72 | 91,458.66 | 0.16 |
| Original Face: | 8,707,929.000 | Base | | 110.833157 | 3,310,327.06 | 113.895287 | 3,401,785.72 | 91,458.66 | 0.16 |
| 3617BA6P3 | GNMA II POOL BC7178 G2 09/47 FIXED 4 | | | | | 4.000000 | 20 Sep 2047 | | |
| | 10,521,114.310 | Local | | 105.772256 | 11,128,420.00 | 107.603840 | 11,321,123.01 | 192,703.01 | 0.53 |
| Original Face: | 11,805,572.000 | Base | | 105.772256 | 11,128,420.00 | 107.603840 | 11,321,123.01 | 192,703.01 | 0.53 |
| 3617G0P38 | GNMA II POOL BE5842 G2 02/48 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2048 | | |
| | 6,571,855.800 | Local | | 100.000000 | 6,571,855.80 | 106.094683 | 6,972,389.58 | 400,533.78 | 0.33 |
| Original Face: | 10,000,000.000 | Base | | 100.000000 | 6,571,855.80 | 106.094683 | 6,972,389.58 | 400,533.78 | 0.33 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | | 5.500000 | 20 Jun 2040 | | |
| | 1,613,522.460 | Local | | 109.178512 | 1,761,619.81 | 110.351454 | 1,780,545.50 | 18,925.69 | 0.08 |
| Original Face: | 6,000,000.000 | Base | | 109.178512 | 1,761,619.81 | 110.351454 | 1,780,545.50 | 18,925.69 | 0.08 |

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 36192YD61 | GNMA II POOL AR3725 G2 01/46 FIXED 4 | | | | 4.000000 | 20 Jan 2046 | | |
| | | 4,077,892.330 | Local 105.758214 | 4,312,706.10 | 107.604435 | 4,387,993.00 | 75,286.90 | 0.21 |
| Original Face: | | 5,682,660.000 | Base 105.758214 | 4,312,706.10 | 107.604435 | 4,387,993.00 | 75,286.90 | 0.21 |
| 36197D2A5 | GNMA II POOL AZ1669 G2 03/47 FIXED 4.5 | | | | 4.500000 | 20 Mar 2047 | | |
| | | 3,402,243.970 | Local 105.978713 | 3,605,654.36 | 107.355305 | 3,652,489.39 | 46,835.03 | 0.17 |
| Original Face: | | 5,271,946.000 | Base 105.978713 | 3,605,654.36 | 107.355305 | 3,652,489.39 | 46,835.03 | 0.17 |
| 36197J4J1 | GNMA II POOL AZ6225 G2 03/47 FIXED 4 | | | | 4.000000 | 20 Mar 2047 | | |
| | | 7,447,576.540 | Local 105.761367 | 7,876,658.74 | 107.347949 | 7,994,820.67 | 118,161.93 | 0.38 |
| Original Face: | | 8,934,236.000 | Base 105.761367 | 7,876,658.74 | 107.347949 | 7,994,820.67 | 118,161.93 | 0.38 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | 5.500000 | 15 Oct 2033 | | |
| | | 196,926.100 | Local 100.911337 | 198,720.76 | 113.531965 | 223,574.07 | 24,853.31 | 0.01 |
| Original Face: | | 7,000,000.000 | Base 100.911337 | 198,720.76 | 113.531965 | 223,574.07 | 24,853.31 | 0.01 |
| 36202FV52 | GNMA II POOL 005136 G2 08/26 FIXED 4 | | | | 4.000000 | 20 Aug 2026 | | |
| | | 2,119,493.090 | Local 104.072088 | 2,205,800.71 | 105.395649 | 2,233,853.50 | 28,052.79 | 0.10 |
| Original Face: | | 22,821,698.000 | Base 104.072088 | 2,205,800.71 | 105.395649 | 2,233,853.50 | 28,052.79 | 0.10 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | 3.500000 | 20 Nov 2041 | | |
| | | 635,898.750 | Local 102.696028 | 653,042.76 | 105.454566 | 670,584.27 | 17,541.51 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 102.696028 | 653,042.76 | 105.454566 | 670,584.27 | 17,541.51 | 0.03 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | 2.500000 | 20 Jun 2028 | | |
| | | 4,457,672.570 | Local 101.108507 | 4,507,086.19 | 101.859377 | 4,540,557.51 | 33,471.32 | 0.21 |
| Original Face: | | 13,640,889.000 | Base 101.108507 | 4,507,086.19 | 101.859377 | 4,540,557.51 | 33,471.32 | 0.21 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | 5.000000 | 20 Sep 2041 | | |
| | | 1,384,670.100 | Local 108.184145 | 1,497,993.51 | 107.000778 | 1,481,607.78 | -16,385.73 | 0.07 |
| Original Face: | | 5,000,000.000 | Base 108.184145 | 1,497,993.51 | 107.000778 | 1,481,607.78 | -16,385.73 | 0.07 |
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | 4.000000 | 15 Jul 2045 | | |
| | | 4,185,711.900 | Local 106.362634 | 4,452,033.44 | 108.837095 | 4,555,607.24 | 103,573.80 | 0.21 |
| Original Face: | | 10,000,000.000 | Base 106.362634 | 4,452,033.44 | 108.837095 | 4,555,607.24 | 103,573.80 | 0.21 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | 5.500000 | 15 Mar 2034 | | |
| | | 172,414.210 | Local 100.859680 | 173,896.42 | 113.554054 | 195,783.33 | 21,886.91 | 0.01 |
| Original Face: | | 7,322,535.000 | Base 100.859680 | 173,896.42 | 113.554054 | 195,783.33 | 21,886.91 | 0.01 |

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Holdings

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STATE OF ARIZONA
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STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|-------|--|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | | | 5.000000 | 15 Jul 2039 | | |
| | 1,033,079.700 | Local | | 105.192537 | 1,086,722.75 | 111.374890 | | 1,150,591.38 | 63,868.63 | 0.05 |
| Original Face: | 8,800,000.000 | Base | | 105.192537 | 1,086,722.75 | 111.374890 | | 1,150,591.38 | 63,868.63 | 0.05 |
| 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 | 90.026567 | | 9,002,656.70 | -997,343.30 | 0.42 |
| | | Base | | 100.000000 | 10,000,000.00 | 90.026567 | | 9,002,656.70 | -997,343.30 | 0.42 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | | | 3.500000 | 16 Apr 2042 | | |
| | 722,216.450 | Local | | 106.461085 | 768,879.47 | 109.007500 | | 787,270.10 | 18,390.63 | 0.04 |
| Original Face: | 2,500,000.000 | Base | | 106.461085 | 768,879.47 | 109.007500 | | 787,270.10 | 18,390.63 | 0.04 |
| 38375CWQ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP | | | | | | 3.000000 | 20 Jul 2039 | | |
| | 1,453,784.200 | Local | | 102.410867 | 1,488,833.00 | 103.344770 | | 1,502,409.94 | 13,576.94 | 0.07 |
| Original Face: | 10,000,000.000 | Base | | 102.410867 | 1,488,833.00 | 103.344770 | | 1,502,409.94 | 13,576.94 | 0.07 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | | | 3.500000 | 20 Apr 2042 | | |
| | 3,378,878.560 | Local | | 106.255426 | 3,590,241.81 | 110.913230 | | 3,747,623.35 | 157,381.54 | 0.18 |
| Original Face: | 8,000,000.000 | Base | | 106.255426 | 3,590,241.81 | 110.913230 | | 3,747,623.35 | 157,381.54 | 0.18 |
| 38375UE97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD | | | | | | 1.861880 | 20 Aug 2067 | | |
| | 183,920.000 | Local | | 100.000000 | 183,920.00 | 100.004330 | | 183,927.96 | 7.96 | 0.01 |
| Original Face: | 10,000,000.000 | Base | | 100.000000 | 183,920.00 | 100.004330 | | 183,927.96 | 7.96 | 0.01 |
| 38375UY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA | | | | | | 3.629000 | 20 Apr 2067 | | |
| | 9,083,251.700 | Local | | 103.574599 | 9,407,941.52 | 99.655080 | | 9,051,921.75 | -356,019.77 | 0.43 |
| Original Face: | 10,000,000.000 | Base | | 103.574599 | 9,407,941.52 | 99.655080 | | 9,051,921.75 | -356,019.77 | 0.43 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | | | 3.000000 | 16 Oct 2039 | | |
| | 473,106.800 | Local | | 103.544117 | 489,874.26 | 106.055580 | | 501,756.16 | 11,881.90 | 0.02 |
| Original Face: | 10,000,000.000 | Base | | 103.544117 | 489,874.26 | 106.055580 | | 501,756.16 | 11,881.90 | 0.02 |
| 38376GW30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B | | | | | | 3.000000 | 16 Feb 2041 | | |
| | 1,179,358.050 | Local | | 102.329731 | 1,206,833.92 | 99.992290 | | 1,179,267.12 | -27,566.80 | 0.06 |
| Original Face: | 6,500,000.000 | Base | | 102.329731 | 1,206,833.92 | 99.992290 | | 1,179,267.12 | -27,566.80 | 0.06 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | | | 1.861880 | 20 Jun 2063 | | |
| | 418,761.780 | Local | | 100.000000 | 418,761.78 | 99.765300 | | 417,778.95 | -982.83 | 0.02 |
| Original Face: | 9,934,605.000 | Base | | 100.000000 | 418,761.78 | 99.765300 | | 417,778.95 | -982.83 | 0.02 |

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FUND: ATZ6



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38376RJ98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG | | | | 2.325250 | 20 Dec 2066 | | |
| | | 9,128,683.100 | Local 101.039077 | 9,223,537.14 | 98.490580 | 8,990,892.93 | -232,644.21 | 0.42 |
| Original Face: | | 10,000,000.000 | Base 101.039077 | 9,223,537.14 | 98.490580 | 8,990,892.93 | -232,644.21 | 0.42 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | 5.707740 | 20 Aug 2034 | | |
| | | 854,784.650 | Local 107.138454 | 915,803.06 | 115.747120 | 989,388.61 | 73,585.55 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 107.138454 | 915,803.06 | 115.747120 | 989,388.61 | 73,585.55 | 0.05 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | 5.964680 | 20 Apr 2037 | | |
| | | 1,730,040.500 | Local 108.258356 | 1,872,913.40 | 115.607720 | 2,000,060.38 | 127,146.98 | 0.09 |
| Original Face: | | 10,000,000.000 | Base 108.258356 | 1,872,913.40 | 115.607720 | 2,000,060.38 | 127,146.98 | 0.09 |
| 38378BDT3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B | | | | 2.686920 | 16 Aug 2041 | | |
| | | 3,250,000.000 | Local 103.126050 | 3,351,596.61 | 100.290650 | 3,259,446.13 | -92,150.48 | 0.15 |
| Original Face: | | 3,250,000.000 | Base 103.126050 | 3,351,596.61 | 100.290650 | 3,259,446.13 | -92,150.48 | 0.15 |
| 38378BUA5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B | | | | 2.676310 | 16 Oct 2047 | | |
| | | 4,413,242.350 | Local 103.916406 | 4,586,082.84 | 100.127570 | 4,418,872.32 | -167,210.52 | 0.21 |
| Original Face: | | 5,000,000.000 | Base 103.916406 | 4,586,082.84 | 100.127570 | 4,418,872.32 | -167,210.52 | 0.21 |
| 38378CJ73 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK | | | | 3.000000 | 16 Jan 2027 | | |
| | | 708,262.750 | Local 102.304362 | 724,583.69 | 104.669430 | 741,334.58 | 16,750.89 | 0.03 |
| Original Face: | | 6,500,000.000 | Base 102.304362 | 724,583.69 | 104.669430 | 741,334.58 | 16,750.89 | 0.03 |
| 38378KX79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG | | | | 3.000000 | 16 Oct 2051 | | |
| | | 2,000,000.000 | Local 99.689025 | 1,993,780.50 | 103.475780 | 2,069,515.60 | 75,735.10 | 0.10 |
| Original Face: | | 2,000,000.000 | Base 99.689025 | 1,993,780.50 | 103.475780 | 2,069,515.60 | 75,735.10 | 0.10 |
| 38378N5M1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG | | | | 3.200000 | 16 Apr 2043 | | |
| | | 5,000,000.000 | Local 103.341812 | 5,167,090.59 | 101.848880 | 5,092,444.00 | -74,646.59 | 0.24 |
| Original Face: | | 5,000,000.000 | Base 103.341812 | 5,167,090.59 | 101.848880 | 5,092,444.00 | -74,646.59 | 0.24 |
| 38378NY56 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC | | | | 2.250000 | 16 Dec 2047 | | |
| | | 839,380.260 | Local 100.247865 | 841,460.79 | 99.997240 | 839,357.09 | -2,103.70 | 0.04 |
| Original Face: | | 3,000,000.000 | Base 100.247865 | 841,460.79 | 99.997240 | 839,357.09 | -2,103.70 | 0.04 |
| 38378UZR1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA | | | | 3.000000 | 20 Sep 2041 | | |
| | | 3,692,152.200 | Local 100.284295 | 3,702,648.81 | 105.045990 | 3,878,457.83 | 175,809.02 | 0.18 |
| Original Face: | | 12,000,000.000 | Base 100.284295 | 3,702,648.81 | 105.045990 | 3,878,457.83 | 175,809.02 | 0.18 |

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|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | 3.500000 | 20 Sep 2043 | | |
| | | 5,429,000.000 | Local 96.389895 | 5,233,007.40 | 111.771090 | 6,068,052.48 | 835,045.08 | 0.28 |
| Original Face: | | 5,429,000.000 | Base 96.389895 | 5,233,007.40 | 111.771090 | 6,068,052.48 | 835,045.08 | 0.28 |
| 38378XA50 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE | | | | 2.050000 | 16 Jan 2041 | | |
| | | 1,220,221.300 | Local 99.887807 | 1,218,852.30 | 99.799440 | 1,217,774.02 | -1,078.28 | 0.06 |
| Original Face: | | 5,000,000.000 | Base 99.887807 | 1,218,852.30 | 99.799440 | 1,217,774.02 | -1,078.28 | 0.06 |
| 38379GMY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ | | | | 3.000000 | 20 Nov 2043 | | |
| | | 664,381.000 | Local 102.492768 | 680,942.48 | 104.208960 | 692,344.53 | 11,402.05 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 102.492768 | 680,942.48 | 104.208960 | 692,344.53 | 11,402.05 | 0.03 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | 2.950000 | 16 Oct 2029 | | |
| | | 2,099,812.800 | Local 102.456377 | 2,151,392.12 | 103.269420 | 2,168,464.50 | 17,072.38 | 0.10 |
| Original Face: | | 3,000,000.000 | Base 102.456377 | 2,151,392.12 | 103.269420 | 2,168,464.50 | 17,072.38 | 0.10 |
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | 2.200000 | 16 Aug 2055 | | |
| | | 6,276,089.400 | Local 99.889429 | 6,269,149.86 | 100.292520 | 6,294,448.22 | 25,298.36 | 0.30 |
| Original Face: | | 10,000,000.000 | Base 99.889429 | 6,269,149.86 | 100.292520 | 6,294,448.22 | 25,298.36 | 0.30 |
| 38380BC45 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA | | | | 3.000000 | 20 Dec 2030 | | |
| | | 4,699,515.030 | Local 101.906780 | 4,789,124.45 | 105.753760 | 4,969,913.85 | 180,789.40 | 0.23 |
| Original Face: | | 5,879,850.000 | Base 101.906780 | 4,789,124.45 | 105.753760 | 4,969,913.85 | 180,789.40 | 0.23 |
| 38380CAV5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB | | | | 6.074770 | 20 Nov 2042 | | |
| | | 2,646,052.820 | Local 113.795932 | 3,011,100.48 | 119.150830 | 3,152,793.90 | 141,693.42 | 0.15 |
| Original Face: | | 5,010,613.000 | Base 113.795932 | 3,011,100.48 | 119.150830 | 3,152,793.90 | 141,693.42 | 0.15 |
| 38380CJU8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA | | | | 3.000000 | 20 Jul 2045 | | |
| | | 4,230,944.160 | Local 99.567218 | 4,212,633.39 | 105.553210 | 4,465,897.37 | 253,263.98 | 0.21 |
| Original Face: | | 6,000,000.000 | Base 99.567218 | 4,212,633.39 | 105.553210 | 4,465,897.37 | 253,263.98 | 0.21 |
| 38380CRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA | | | | 3.000000 | 20 Mar 2045 | | |
| | | 9,752,310.640 | Local 102.156768 | 9,962,645.35 | 105.534770 | 10,292,078.60 | 329,433.25 | 0.48 |
| Original Face: | | 13,484,830.000 | Base 102.156768 | 9,962,645.35 | 105.534770 | 10,292,078.60 | 329,433.25 | 0.48 |
| 38380HX31 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC | | | | 2.500000 | 20 Nov 2042 | | |
| | | 2,854,726.850 | Local 100.453240 | 2,867,665.61 | 103.986530 | 2,968,531.39 | 100,865.78 | 0.14 |
| Original Face: | | 5,000,000.000 | Base 100.453240 | 2,867,665.61 | 103.986530 | 2,968,531.39 | 100,865.78 | 0.14 |

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|--------------------------------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 38380KBF1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP | | | | 3.000000 | 20 Apr 2043 | | | |
| | 5,154,228.300 | Local | 101.333629 | 5,222,966.59 | 102.511130 | 5,283,657.67 | 60,691.08 | | 0.25 |
| Original Face: | 10,000,000.000 | Base | 101.333629 | 5,222,966.59 | 102.511130 | 5,283,657.67 | 60,691.08 | | 0.25 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | | |
| | 6,037,670.100 | Local | 101.368607 | 6,120,302.06 | 105.657712 | 6,379,264.09 | 258,962.03 | | 0.30 |
| Original Face: | 6,068,715.000 | Base | 101.368607 | 6,120,302.06 | 105.657712 | 6,379,264.09 | 258,962.03 | | 0.30 |
| 38380LYK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA | | | | 2.661880 | 20 Aug 2069 | | | |
| | 10,075,195.750 | Local | 102.793808 | 10,356,677.33 | 99.425970 | 10,017,361.10 | -339,316.23 | | 0.47 |
| Original Face: | 10,000,000.000 | Base | 102.793808 | 10,356,677.33 | 99.425970 | 10,017,361.10 | -339,316.23 | | 0.47 |
| 38380UP98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T | | | | 3.000000 | 20 Nov 2044 | | | |
| | 6,461,417.200 | Local | 100.438058 | 6,489,721.94 | 105.585990 | 6,822,351.32 | 332,629.38 | | 0.32 |
| Original Face: | 10,000,000.000 | Base | 100.438058 | 6,489,721.94 | 105.585990 | 6,822,351.32 | 332,629.38 | | 0.32 |
| 38380VJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD | | | | 2.500000 | 20 Jul 2044 | | | |
| | 6,317,332.900 | Local | 98.079180 | 6,195,988.31 | 102.831330 | 6,496,197.44 | 300,209.13 | | 0.31 |
| Original Face: | 10,000,000.000 | Base | 98.079180 | 6,195,988.31 | 102.831330 | 6,496,197.44 | 300,209.13 | | 0.31 |
| 38381AY42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA | | | | 5.565260 | 20 Jun 2048 | | | |
| | 7,109,259.900 | Local | 106.564208 | 7,575,926.51 | 115.714480 | 8,226,443.13 | 650,516.62 | | 0.39 |
| Original Face: | 10,000,000.000 | Base | 106.564208 | 7,575,926.51 | 115.714480 | 8,226,443.13 | 650,516.62 | | 0.39 |
| 38381R5J4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA | | | | 4.606890 | 20 Feb 2049 | | | |
| | 7,581,026.300 | Local | 104.710283 | 7,938,114.10 | 112.525620 | 8,530,596.85 | 592,482.75 | | 0.40 |
| Original Face: | 10,000,000.000 | Base | 104.710283 | 7,938,114.10 | 112.525620 | 8,530,596.85 | 592,482.75 | | 0.40 |
| 38381X2H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE | | | | 3.000000 | 20 Aug 2049 | | | |
| | 9,594,776.200 | Local | 101.880303 | 9,775,187.10 | 104.142720 | 9,992,260.91 | 217,073.81 | | 0.47 |
| Original Face: | 10,000,000.000 | Base | 101.880303 | 9,775,187.10 | 104.142720 | 9,992,260.91 | 217,073.81 | | 0.47 |
| 38381XAZ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA | | | | 4.817440 | 20 Jun 2034 | | | |
| | 5,113,706.630 | Local | 104.834418 | 5,360,924.56 | 108.797650 | 5,563,592.64 | 202,668.08 | | 0.26 |
| Original Face: | 6,317,173.000 | Base | 104.834418 | 5,360,924.56 | 108.797650 | 5,563,592.64 | 202,668.08 | | 0.26 |
| 38381Y7Q1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA | | | | 4.639010 | 20 Dec 2041 | | | |
| | 9,738,441.310 | Local | 105.027405 | 10,228,032.20 | 110.173560 | 10,729,187.48 | 501,155.28 | | 0.50 |
| Original Face: | 11,457,930.000 | Base | 105.027405 | 10,228,032.20 | 110.173560 | 10,729,187.48 | 501,155.28 | | 0.50 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 38382CYC9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT | | | | 5.521570 | 20 Jan 2050 | | |
| | | 7,972,054.610 | Local 113.833066 | 9,074,834.20 | 115.270949 | 9,189,463.00 | 114,628.80 | 0.43 |
| Original Face: | | 8,141,884.000 | Base 113.833066 | 9,074,834.20 | 115.270949 | 9,189,463.00 | 114,628.80 | 0.43 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | 3.200000 | 21 Aug 2025 | | |
| | | 5,000,000.000 | Local 99.836279 | 4,991,813.95 | 104.234182 | 5,211,709.10 | 219,895.15 | 0.24 |
| | | | Base 99.836279 | 4,991,813.95 | 104.234182 | 5,211,709.10 | 219,895.15 | 0.24 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | 2.050000 | 15 Nov 2024 | | |
| | | 4,000,000.000 | Local 99.921266 | 3,996,850.62 | 99.586638 | 3,983,465.52 | -13,385.10 | 0.19 |
| | | | Base 99.921266 | 3,996,850.62 | 99.586638 | 3,983,465.52 | -13,385.10 | 0.19 |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | 6.500000 | 15 Jan 2028 | | |
| | | 10,000,000.000 | Local 116.436805 | 11,643,680.46 | 128.506015 | 12,850,601.50 | 1,206,921.04 | 0.60 |
| | | | Base 116.436805 | 11,643,680.46 | 128.506015 | 12,850,601.50 | 1,206,921.04 | 0.60 |
| 46590JAW7 | JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5 | | | | 3.598200 | 15 Nov 2048 | | |
| | | 5,740,000.000 | Local 103.147798 | 5,920,683.62 | 105.762690 | 6,070,778.41 | 150,094.79 | 0.29 |
| Original Face: | | 5,740,000.000 | Base 103.147798 | 5,920,683.62 | 105.762690 | 6,070,778.41 | 150,094.79 | 0.29 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | 6.400000 | 15 May 2038 | | |
| | | 5,000,000.000 | Local 99.302550 | 4,965,127.51 | 143.111128 | 7,155,556.40 | 2,190,428.89 | 0.34 |
| | | | Base 99.302550 | 4,965,127.51 | 143.111128 | 7,155,556.40 | 2,190,428.89 | 0.34 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | 2.700000 | 18 May 2023 | | |
| | | 10,000,000.000 | Local 99.884751 | 9,988,475.11 | 102.630384 | 10,263,038.40 | 274,563.29 | 0.48 |
| | | | Base 99.884751 | 9,988,475.11 | 102.630384 | 10,263,038.40 | 274,563.29 | 0.48 |
| 46635TCG5 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A | | | | 4.717100 | 15 Feb 2046 | | |
| | | 8,518,673.190 | Local 108.656277 | 9,256,073.16 | 101.087330 | 8,611,299.28 | -644,773.88 | 0.40 |
| Original Face: | | 10,000,000.000 | Base 108.656277 | 9,256,073.16 | 101.087330 | 8,611,299.28 | -644,773.88 | 0.40 |
| 46638UAD8 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB | | | | 2.379100 | 15 Oct 2045 | | |
| | | 5,778,671.710 | Local 100.264859 | 5,793,977.05 | 99.983290 | 5,777,706.09 | -16,270.96 | 0.27 |
| Original Face: | | 10,000,000.000 | Base 100.264859 | 5,793,977.05 | 99.983290 | 5,777,706.09 | -16,270.96 | 0.27 |
| 46639YAP2 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4 | | | | 2.694200 | 15 Apr 2046 | | |
| | | 2,193,002.850 | Local 100.677781 | 2,207,866.60 | 100.225160 | 2,197,940.62 | -9,925.98 | 0.10 |
| Original Face: | | 4,840,000.000 | Base 100.677781 | 2,207,866.60 | 100.225160 | 2,197,940.62 | -9,925.98 | 0.10 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 46643TBJ0 | JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4 | | | | 3.494300 | 15 Jan 2048 | | |
| | | 9,680,152.000 | Local 103.105530 | 9,980,771.99 | 104.797370 | 10,144,544.71 | 163,772.72 | 0.48 |
| Original Face: | | 9,680,152.000 | Base 103.105530 | 9,980,771.99 | 104.797370 | 10,144,544.71 | 163,772.72 | 0.48 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | 4.950000 | 15 May 2033 | | |
| | | 5,000,000.000 | Local 98.402005 | 4,920,100.27 | 132.899962 | 6,644,998.10 | 1,724,897.83 | 0.31 |
| | | | Base 98.402005 | 4,920,100.27 | 132.899962 | 6,644,998.10 | 1,724,897.83 | 0.31 |
| 48126DX53 | JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR | | | | 2.145130 | 21 Jun 2023 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 96.136115 | 4,806,805.75 | -193,194.25 | 0.23 |
| | | | Base 100.000000 | 5,000,000.00 | 96.136115 | 4,806,805.75 | -193,194.25 | 0.23 |
| 487836BP2 | KELLOGG CO SR UNSECURED 04/26 3.25 | | | | 3.250000 | 01 Apr 2026 | | |
| | | 5,000,000.000 | Local 99.938030 | 4,996,901.49 | 102.823571 | 5,141,178.55 | 144,277.06 | 0.24 |
| | | | Base 99.938030 | 4,996,901.49 | 102.823571 | 5,141,178.55 | 144,277.06 | 0.24 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | | 10,000,000.000 | Local 99.618076 | 9,961,807.62 | 92.836033 | 9,283,603.30 | -678,204.32 | 0.44 |
| | | | Base 99.618076 | 9,961,807.62 | 92.836033 | 9,283,603.30 | -678,204.32 | 0.44 |
| 494368CA9 | KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875 | | | | 2.875000 | 07 Feb 2050 | | |
| | | 4,000,000.000 | Local 99.681604 | 3,987,264.15 | 98.064907 | 3,922,596.28 | -64,667.87 | 0.18 |
| | | | Base 99.681604 | 3,987,264.15 | 98.064907 | 3,922,596.28 | -64,667.87 | 0.18 |
| 50077LAQ9 | KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR | | | | 2.554130 | 10 Aug 2022 | | |
| | | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 93.009219 | 13,951,382.85 | -1,048,617.15 | 0.66 |
| | | | Base 100.000000 | 15,000,000.00 | 93.009219 | 13,951,382.85 | -1,048,617.15 | 0.66 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | 6.300000 | 01 Mar 2038 | | |
| | | 5,000,000.000 | Local 99.720614 | 4,986,030.69 | 136.739968 | 6,836,998.40 | 1,850,967.71 | 0.32 |
| | | | Base 99.720614 | 4,986,030.69 | 136.739968 | 6,836,998.40 | 1,850,967.71 | 0.32 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | 6.375000 | 15 Feb 2028 | | |
| | | 10,000,000.000 | Local 117.420092 | 11,742,009.24 | 127.974063 | 12,797,406.30 | 1,055,397.06 | 0.60 |
| | | | Base 117.420092 | 11,742,009.24 | 127.974063 | 12,797,406.30 | 1,055,397.06 | 0.60 |
| 637432NN1 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05 | | | | 3.050000 | 25 Apr 2027 | | |
| | | 10,000,000.000 | Local 99.852430 | 9,985,243.00 | 104.678943 | 10,467,894.30 | 482,651.30 | 0.49 |
| | | | Base 99.852430 | 9,985,243.00 | 104.678943 | 10,467,894.30 | 482,651.30 | 0.49 |

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|--------------------------------|---|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 651639AN6 | NEWMONT CORP COMPANY GUAR 03/22 3.5 | | | | | 3.500000 | 15 Mar 2022 | | |
| | 8,000,000.000 | Local | | 99.867271 | 7,989,381.70 | 100.348183 | 8,027,854.64 | 38,472.94 | 0.38 |
| | | Base | | 99.867271 | 7,989,381.70 | 100.348183 | 8,027,854.64 | 38,472.94 | 0.38 |
| 65339KAQ3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342 | | | | | 3.342000 | 01 Sep 2020 | | |
| | 10,000,000.000 | Local | | 100.057832 | 10,005,783.16 | 100.103056 | 10,010,305.60 | 4,522.44 | 0.47 |
| | | Base | | 100.057832 | 10,005,783.16 | 100.103056 | 10,010,305.60 | 4,522.44 | 0.47 |
| 65339KAY6 | NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR | | | | | 2.231130 | 04 May 2021 | | |
| | 19,900,000.000 | Local | | 100.157684 | 19,931,379.08 | 98.295894 | 19,560,882.91 | -370,496.17 | 0.92 |
| | | Base | | 100.157684 | 19,931,379.08 | 98.295894 | 19,560,882.91 | -370,496.17 | 0.92 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | | 99.617318 | 4,980,865.92 | 96.408944 | 4,820,447.20 | -160,418.72 | 0.23 |
| | | Base | | 99.617318 | 4,980,865.92 | 96.408944 | 4,820,447.20 | -160,418.72 | 0.23 |
| 655844BT4 | NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15 | | | | | 3.150000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | | 99.888336 | 4,994,416.78 | 99.267478 | 4,963,373.90 | -31,042.88 | 0.23 |
| | | Base | | 99.888336 | 4,994,416.78 | 99.267478 | 4,963,373.90 | -31,042.88 | 0.23 |
| 69353RFC7 | PNC BANK NA SR UNSECURED 05/20 2 | | | | | 2.000000 | 19 May 2020 | | |
| | 8,000,000.000 | Local | | 99.994754 | 7,999,580.32 | 99.867071 | 7,989,365.68 | -10,214.64 | 0.38 |
| | | Base | | 99.994754 | 7,999,580.32 | 99.867071 | 7,989,365.68 | -10,214.64 | 0.38 |
| 713448CM8 | PEPSICO INC SR UNSECURED 03/24 3.6 | | | | | 3.600000 | 01 Mar 2024 | | |
| | 5,000,000.000 | Local | | 99.934289 | 4,996,714.44 | 108.251344 | 5,412,567.20 | 415,852.76 | 0.25 |
| | | Base | | 99.934289 | 4,996,714.44 | 108.251344 | 5,412,567.20 | 415,852.76 | 0.25 |
| 713448DU9 | PEPSICO INC SR UNSECURED 05/22 VAR | | | | | 2.128250 | 02 May 2022 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 98.689400 | 19,737,880.00 | -262,120.00 | 0.93 |
| | | Base | | 100.000000 | 20,000,000.00 | 98.689400 | 19,737,880.00 | -262,120.00 | 0.93 |
| 717081DZ3 | PFIZER INC SR UNSECURED 12/21 2.2 | | | | | 2.200000 | 15 Dec 2021 | | |
| | 5,000,000.000 | Local | | 99.969355 | 4,998,467.75 | 100.295594 | 5,014,779.70 | 16,311.95 | 0.24 |
| | | Base | | 99.969355 | 4,998,467.75 | 100.295594 | 5,014,779.70 | 16,311.95 | 0.24 |
| 71713UAT9 | PHARMACIA LLC COMPANY GUAR 12/27 6.75 | | | | | 6.750000 | 15 Dec 2027 | | |
| | 3,000,000.000 | Local | | 116.284348 | 3,488,530.44 | 130.430926 | 3,912,927.78 | 424,397.34 | 0.18 |
| | | Base | | 116.284348 | 3,488,530.44 | 130.430926 | 3,912,927.78 | 424,397.34 | 0.18 |

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STATE STREET

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| 737679DD9 | POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05 | | | | | 3.050000 | 01 Apr 2022 | | |
| | 3,000,000.000 | Local | 99.942095 | 2,998,262.84 | 101.470686 | 3,044,120.58 | 45,857.74 | 0.14 | |
| | | Base | 99.942095 | 2,998,262.84 | 101.470686 | 3,044,120.58 | 45,857.74 | 0.14 | |
| 740816AD5 | PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625 | | | | | 5.625000 | 01 Oct 2038 | | |
| | 9,800,000.000 | Local | 99.952932 | 9,795,387.33 | 133.574846 | 13,090,334.91 | 3,294,947.58 | 0.61 | |
| | | Base | 99.952932 | 9,795,387.33 | 133.574846 | 13,090,334.91 | 3,294,947.58 | 0.61 | |
| 742651DV1 | PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3 | | | | | 2.300000 | 15 Sep 2020 | | |
| | 10,000,000.000 | Local | 100.116111 | 10,011,611.08 | 100.576355 | 10,057,635.50 | 46,024.42 | 0.47 | |
| | | Base | 100.116111 | 10,011,611.08 | 100.576355 | 10,057,635.50 | 46,024.42 | 0.47 | |
| 7591EPAK6 | REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2 | | | | | 3.200000 | 08 Feb 2021 | | |
| | 3,000,000.000 | Local | 100.210381 | 3,006,311.43 | 99.057257 | 2,971,717.71 | -34,593.72 | 0.14 | |
| | | Base | 100.210381 | 3,006,311.43 | 99.057257 | 2,971,717.71 | -34,593.72 | 0.14 | |
| 771196BE1 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35 | | | | | 3.350000 | 30 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.431840 | 5,021,591.99 | 102.044678 | 5,102,233.90 | 80,641.91 | 0.24 | |
| | | Base | 100.431840 | 5,021,591.99 | 102.044678 | 5,102,233.90 | 80,641.91 | 0.24 | |
| 808513AU9 | CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2 | | | | | 3.200000 | 25 Jan 2028 | | |
| | 10,000,000.000 | Local | 99.882262 | 9,988,226.17 | 101.192354 | 10,119,235.40 | 131,009.23 | 0.48 | |
| | | Base | 99.882262 | 9,988,226.17 | 101.192354 | 10,119,235.40 | 131,009.23 | 0.48 | |
| 822582BH4 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR | | | | | 2.180880 | 11 May 2020 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.875000 | 9,987,500.00 | -12,500.00 | 0.47 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.875000 | 9,987,500.00 | -12,500.00 | 0.47 | |
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | | 2.950000 | 01 Jul 2023 | | |
| | 5,000,000.000 | Local | 99.962248 | 4,998,112.41 | 100.594935 | 5,029,746.75 | 31,634.34 | 0.24 | |
| | | Base | 99.962248 | 4,998,112.41 | 100.594935 | 5,029,746.75 | 31,634.34 | 0.24 | |
| 844895AV4 | SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875 | | | | | 3.875000 | 01 Apr 2022 | | |
| | 4,000,000.000 | Local | 99.993911 | 3,999,756.45 | 97.079408 | 3,883,176.32 | -116,580.13 | 0.18 | |
| | | Base | 99.993911 | 3,999,756.45 | 97.079408 | 3,883,176.32 | -116,580.13 | 0.18 | |
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | | 2.700000 | 15 Jun 2022 | | |
| | 5,000,000.000 | Local | 99.994348 | 4,999,717.38 | 101.579820 | 5,078,991.00 | 79,273.62 | 0.24 | |
| | | Base | 99.994348 | 4,999,717.38 | 101.579820 | 5,078,991.00 | 79,273.62 | 0.24 | |

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|--------------------------------|---|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
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| 857477AL7 | STATE STREET CORP SUBORDINATED 05/23 3.1 | | | | | 3.100000 | 15 May 2023 | | |
| | 5,000,000.000 | Local | | 99.949557 | 4,997,477.87 | 102.432802 | 5,121,640.10 | 124,162.23 | 0.24 |
| | | Base | | 99.949557 | 4,997,477.87 | 102.432802 | 5,121,640.10 | 124,162.23 | 0.24 |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | 5,000,000.000 | Local | | 99.964310 | 4,998,215.48 | 101.226719 | 5,061,335.95 | 63,120.47 | 0.24 |
| | | Base | | 99.964310 | 4,998,215.48 | 101.226719 | 5,061,335.95 | 63,120.47 | 0.24 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | | 6.350000 | 01 Nov 2032 | | |
| | 5,000,000.000 | Local | | 107.379342 | 5,368,967.10 | 143.446650 | 7,172,332.50 | 1,803,365.40 | 0.34 |
| | | Base | | 107.379342 | 5,368,967.10 | 143.446650 | 7,172,332.50 | 1,803,365.40 | 0.34 |
| 89233P5T9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | | | | | 3.300000 | 12 Jan 2022 | | |
| | 5,000,000.000 | Local | | 99.933936 | 4,996,696.78 | 101.109094 | 5,055,454.70 | 58,757.92 | 0.24 |
| | | Base | | 99.933936 | 4,996,696.78 | 101.109094 | 5,055,454.70 | 58,757.92 | 0.24 |
| 902494AT0 | TYSON FOODS INC SR UNSECURED 06/22 4.5 | | | | | 4.500000 | 15 Jun 2022 | | |
| | 3,000,000.000 | Local | | 99.891722 | 2,996,751.65 | 103.403244 | 3,102,097.32 | 105,345.67 | 0.15 |
| | | Base | | 99.891722 | 2,996,751.65 | 103.403244 | 3,102,097.32 | 105,345.67 | 0.15 |
| 902494BF9 | TYSON FOODS INC SR UNSECURED 08/21 2.25 | | | | | 2.250000 | 23 Aug 2021 | | |
| | 5,000,000.000 | Local | | 99.931978 | 4,996,598.88 | 99.540802 | 4,977,040.10 | -19,558.78 | 0.23 |
| | | Base | | 99.931978 | 4,996,598.88 | 99.540802 | 4,977,040.10 | -19,558.78 | 0.23 |
| 90327QCY3 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2 | | | | | 2.000000 | 01 Jun 2021 | | |
| | 15,000,000.000 | Local | | 99.974654 | 14,996,198.09 | 100.678678 | 15,101,801.70 | 105,603.61 | 0.71 |
| | | Base | | 99.974654 | 14,996,198.09 | 100.678678 | 15,101,801.70 | 105,603.61 | 0.71 |
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | | 6.200000 | 15 Jan 2038 | | |
| | 5,000,000.000 | Local | | 99.695784 | 4,984,789.18 | 130.127030 | 6,506,351.50 | 1,521,562.32 | 0.31 |
| | | Base | | 99.695784 | 4,984,789.18 | 130.127030 | 6,506,351.50 | 1,521,562.32 | 0.31 |
| 912810EM6 | US TREASURY N/B 08/22 7.25 | | | | | 7.250000 | 15 Aug 2022 | | |
| | 5,000,000.000 | Local | | 108.314379 | 5,415,718.97 | 116.636719 | 5,831,835.95 | 416,116.98 | 0.27 |
| | | Base | | 108.314379 | 5,415,718.97 | 116.636719 | 5,831,835.95 | 416,116.98 | 0.27 |
| 912810EN4 | US TREASURY N/B 11/22 7.625 | | | | | 7.625000 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | | 109.806375 | 5,490,318.77 | 119.316406 | 5,965,820.30 | 475,501.53 | 0.28 |
| | | Base | | 109.806375 | 5,490,318.77 | 119.316406 | 5,965,820.30 | 475,501.53 | 0.28 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | | | 7.125000 | 15 Feb 2023 | | |
| | 5,000,000.000 | Local | | 105.573363 | 5,278,668.17 | 119.695312 | 5,984,765.60 | 706,097.43 | 0.28 |
| | | Base | | 105.573363 | 5,278,668.17 | 119.695312 | 5,984,765.60 | 706,097.43 | 0.28 |
| 912810ES3 | US TREASURY N/B 11/24 7.5 | | | | | 7.500000 | 15 Nov 2024 | | |
| | 5,000,000.000 | Local | | 122.700586 | 6,135,029.29 | 132.566406 | 6,628,320.30 | 493,291.01 | 0.31 |
| | | Base | | 122.700586 | 6,135,029.29 | 132.566406 | 6,628,320.30 | 493,291.01 | 0.31 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | | 6.875000 | 15 Aug 2025 | | |
| | 12,500,000.000 | Local | | 119.338304 | 14,917,287.98 | 134.097656 | 16,762,207.00 | 1,844,919.02 | 0.79 |
| | | Base | | 119.338304 | 14,917,287.98 | 134.097656 | 16,762,207.00 | 1,844,919.02 | 0.79 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | | 6.000000 | 15 Feb 2026 | | |
| | 12,500,000.000 | Local | | 113.948820 | 14,243,602.47 | 132.234375 | 16,529,296.88 | 2,285,694.41 | 0.78 |
| | | Base | | 113.948820 | 14,243,602.47 | 132.234375 | 16,529,296.88 | 2,285,694.41 | 0.78 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | | 6.750000 | 15 Aug 2026 | | |
| | 20,000,000.000 | Local | | 124.888177 | 24,977,635.41 | 139.316406 | 27,863,281.20 | 2,885,645.79 | 1.31 |
| | | Base | | 124.888177 | 24,977,635.41 | 139.316406 | 27,863,281.20 | 2,885,645.79 | 1.31 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | | 6.500000 | 15 Nov 2026 | | |
| | 12,500,000.000 | Local | | 127.333499 | 15,916,687.36 | 139.132812 | 17,391,601.50 | 1,474,914.14 | 0.82 |
| | | Base | | 127.333499 | 15,916,687.36 | 139.132812 | 17,391,601.50 | 1,474,914.14 | 0.82 |
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | | 6.375000 | 15 Aug 2027 | | |
| | 15,000,000.000 | Local | | 117.584784 | 17,637,717.65 | 142.203125 | 21,330,468.75 | 3,692,751.10 | 1.00 |
| | | Base | | 117.584784 | 17,637,717.65 | 142.203125 | 21,330,468.75 | 3,692,751.10 | 1.00 |
| 912810FB9 | US TREASURY N/B 11/27 6.125 | | | | | 6.125000 | 15 Nov 2027 | | |
| | 15,000,000.000 | Local | | 128.571672 | 19,285,750.78 | 141.691406 | 21,253,710.90 | 1,967,960.12 | 1.00 |
| | | Base | | 128.571672 | 19,285,750.78 | 141.691406 | 21,253,710.90 | 1,967,960.12 | 1.00 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | | 5.500000 | 15 Aug 2028 | | |
| | 22,500,000.000 | Local | | 123.144007 | 27,707,401.53 | 139.984375 | 31,496,484.38 | 3,789,082.85 | 1.48 |
| | | Base | | 123.144007 | 27,707,401.53 | 139.984375 | 31,496,484.38 | 3,789,082.85 | 1.48 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | | 5.250000 | 15 Nov 2028 | | |
| | 17,500,000.000 | Local | | 122.511565 | 21,439,523.93 | 138.933594 | 24,313,378.95 | 2,873,855.02 | 1.14 |
| | | Base | | 122.511565 | 21,439,523.93 | 138.933594 | 24,313,378.95 | 2,873,855.02 | 1.14 |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | 121.111676 | 24,222,335.18 | 139.761719 | 27,952,343.80 | 3,730,008.62 | 1.31 |
| | | Base | | 121.111676 | 24,222,335.18 | 139.761719 | 27,952,343.80 | 3,730,008.62 | 1.31 |
| 912810FJ2 | US TREASURY N/B 08/29 6.125 | | | | | 6.125000 | 15 Aug 2029 | | |
| | 15,000,000.000 | Local | | 130.476662 | 19,571,499.25 | 149.683594 | 22,452,539.10 | 2,881,039.85 | 1.05 |
| | | Base | | 130.476662 | 19,571,499.25 | 149.683594 | 22,452,539.10 | 2,881,039.85 | 1.05 |
| 9128283C2 | US TREASURY N/B 10/22 2 | | | | | 2.000000 | 31 Oct 2022 | | |
| | 5,000,000.000 | Local | | 100.929285 | 5,046,464.27 | 104.468750 | 5,223,437.50 | 176,973.23 | 0.25 |
| | | Base | | 100.929285 | 5,046,464.27 | 104.468750 | 5,223,437.50 | 176,973.23 | 0.25 |
| 9128283F5 | US TREASURY N/B 11/27 2.25 | | | | | 2.250000 | 15 Nov 2027 | | |
| | 5,000,000.000 | Local | | 103.465743 | 5,173,287.14 | 112.437500 | 5,621,875.00 | 448,587.86 | 0.26 |
| | | Base | | 103.465743 | 5,173,287.14 | 112.437500 | 5,621,875.00 | 448,587.86 | 0.26 |
| 9128284A5 | US TREASURY N/B 02/23 2.625 | | | | | 2.625000 | 28 Feb 2023 | | |
| | 5,000,000.000 | Local | | 102.201620 | 5,110,081.02 | 106.800781 | 5,340,039.05 | 229,958.03 | 0.25 |
| | | Base | | 102.201620 | 5,110,081.02 | 106.800781 | 5,340,039.05 | 229,958.03 | 0.25 |
| 9128285B2 | US TREASURY N/B 09/20 2.75 | | | | | 2.750000 | 30 Sep 2020 | | |
| | 5,000,000.000 | Local | | 99.961044 | 4,998,052.22 | 101.312500 | 5,065,625.00 | 67,572.78 | 0.24 |
| | | Base | | 99.961044 | 4,998,052.22 | 101.312500 | 5,065,625.00 | 67,572.78 | 0.24 |
| 9128286B1 | US TREASURY N/B 02/29 2.625 | | | | | 2.625000 | 15 Feb 2029 | | |
| | 5,000,000.000 | Local | | 104.973351 | 5,248,667.55 | 116.882812 | 5,844,140.60 | 595,473.05 | 0.27 |
| | | Base | | 104.973351 | 5,248,667.55 | 116.882812 | 5,844,140.60 | 595,473.05 | 0.27 |
| 9128287A2 | US TREASURY N/B 06/21 1.625 | | | | | 1.625000 | 30 Jun 2021 | | |
| | 5,000,000.000 | Local | | 99.739356 | 4,986,967.80 | 101.875000 | 5,093,750.00 | 106,782.20 | 0.24 |
| | | Base | | 99.739356 | 4,986,967.80 | 101.875000 | 5,093,750.00 | 106,782.20 | 0.24 |
| 912828B58 | US TREASURY N/B 01/21 2.125 | | | | | 2.125000 | 31 Jan 2021 | | |
| | 5,000,000.000 | Local | | 99.969079 | 4,998,453.94 | 101.726562 | 5,086,328.10 | 87,874.16 | 0.24 |
| | | Base | | 99.969079 | 4,998,453.94 | 101.726562 | 5,086,328.10 | 87,874.16 | 0.24 |
| 912828G38 | US TREASURY N/B 11/24 2.25 | | | | | 2.250000 | 15 Nov 2024 | | |
| | 2,500,000.000 | Local | | 102.373975 | 2,559,349.38 | 108.585938 | 2,714,648.45 | 155,299.07 | 0.13 |
| | | Base | | 102.373975 | 2,559,349.38 | 108.585938 | 2,714,648.45 | 155,299.07 | 0.13 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|---------------------|------------|-----------------|----------------------------|------------------|---------------|------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 912828QN3 | US TREASURY N/B 05/21 3.125 | 5,000,000.000 | Local | 101.696124 | 5,084,806.22 | 3.125000 | 15 May 2021 | 82,771.88 | 0.24 |
| | | | Base | 101.696124 | 5,084,806.22 | 103.351562 | 5,167,578.10 | | 103.351562 |
| 912828TJ9 | US TREASURY N/B 08/22 1.625 | 5,000,000.000 | Local | 99.816562 | 4,990,828.12 | 1.625000 | 15 Aug 2022 | 171,671.88 | 0.24 |
| | | | Base | 99.816562 | 4,990,828.12 | 103.250000 | 5,162,500.00 | | 103.250000 |
| 912828TY6 | US TREASURY N/B 11/22 1.625 | 5,000,000.000 | Local | 99.564692 | 4,978,234.60 | 1.625000 | 15 Nov 2022 | 198,718.50 | 0.24 |
| | | | Base | 99.564692 | 4,978,234.60 | 103.539062 | 5,176,953.10 | | 103.539062 |
| 912828U24 | US TREASURY N/B 11/26 2 | 10,000,000.000 | Local | 96.656687 | 9,665,668.74 | 2.000000 | 15 Nov 2026 | 1,286,284.36 | 0.51 |
| | | | Base | 96.656687 | 9,665,668.74 | 109.519531 | 10,951,953.10 | | 109.519531 |
| 912828V98 | US TREASURY N/B 02/27 2.25 | 10,000,000.000 | Local | 99.875025 | 9,987,502.54 | 2.250000 | 15 Feb 2027 | 1,164,450.56 | 0.52 |
| | | | Base | 99.875025 | 9,987,502.54 | 111.519531 | 11,151,953.10 | | 111.519531 |
| 912828YB0 | US TREASURY N/B 08/29 1.625 | 5,000,000.000 | Local | 97.763590 | 4,888,179.48 | 1.625000 | 15 Aug 2029 | 538,578.32 | 0.25 |
| | | | Base | 97.763590 | 4,888,179.48 | 108.535156 | 5,426,757.80 | | 108.535156 |
| 912828Z29 | US TREASURY N/B 01/23 1.5 | 5,000,000.000 | Local | 100.895889 | 5,044,794.45 | 1.500000 | 15 Jan 2023 | 126,299.30 | 0.24 |
| | | | Base | 100.895889 | 5,044,794.45 | 103.421875 | 5,171,093.75 | | 103.421875 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | 5,000,000.000 | Local | 99.984661 | 4,999,233.05 | 2.930000 | 20 Sep 2023 | 84,620.45 | 0.24 |
| | | | Original Face: Base | 99.984661 | 4,999,233.05 | 101.677070 | 5,083,853.50 | | 101.677070 |
| 92348NAA5 | VERIZON OWNER TRUST VZOT 2017 1A A 144A | 353,310.260 | Local | 99.994062 | 353,289.28 | 2.060000 | 20 Sep 2021 | 6.95 | 0.02 |
| | | | Original Face: Base | 99.994062 | 353,289.28 | 99.996030 | 353,296.23 | | 99.996030 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | 8,000,000.000 | Local | 99.980068 | 7,998,405.46 | 1.980000 | 22 Jul 2024 | -436,339.86 | 0.36 |
| | | | Original Face: Base | 99.980068 | 7,998,405.46 | 94.525820 | 7,562,065.60 | | 94.525820 |

Holdings

ST OF AZ POOL 205 FIXED INCOME

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STATE STREET

As of: March 31, 2020

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 92349FAA1 | VERIZON OWNER TRUST VZOT 2018 1A A1A 144A | | | | 2.820000 | 20 Sep 2022 | | |
| | | 8,941,000.000 | Local 98.637088 | 8,819,142.03 | 100.124590 | 8,952,139.59 | 132,997.56 | 0.42 |
| Original Face: | | 8,941,000.000 | Base 98.637088 | 8,819,142.03 | 100.124590 | 8,952,139.59 | 132,997.56 | 0.42 |
| 92349FAB9 | VERIZON OWNER TRUST VZOT 2018 1A A1B 144A | | | | 1.032880 | 20 Sep 2022 | | |
| | | 10,500,000.000 | Local 100.000000 | 10,500,000.00 | 99.413990 | 10,438,468.95 | -61,531.05 | 0.49 |
| Original Face: | | 10,500,000.000 | Base 100.000000 | 10,500,000.00 | 99.413990 | 10,438,468.95 | -61,531.05 | 0.49 |
| 92890FAT3 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4 | | | | 3.723000 | 15 May 2047 | | |
| | | 9,250,000.000 | Local 106.801384 | 9,879,128.01 | 103.162900 | 9,542,568.25 | -336,559.76 | 0.45 |
| Original Face: | | 9,250,000.000 | Base 106.801384 | 9,879,128.01 | 103.162900 | 9,542,568.25 | -336,559.76 | 0.45 |
| 92936TAB8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2 | | | | 3.431000 | 15 Jun 2045 | | |
| | | 5,000,000.000 | Local 101.520440 | 5,076,021.99 | 102.149070 | 5,107,453.50 | 31,431.51 | 0.24 |
| Original Face: | | 5,000,000.000 | Base 101.520440 | 5,076,021.99 | 102.149070 | 5,107,453.50 | 31,431.51 | 0.24 |
| 92937EAC8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3 | | | | 2.695000 | 15 Mar 2045 | | |
| | | 395,837.590 | Local 102.330019 | 405,060.68 | 100.646750 | 398,397.67 | -6,663.01 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 102.330019 | 405,060.68 | 100.646750 | 398,397.67 | -6,663.01 | 0.02 |
| 92937FAF8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 A5 | | | | 3.560000 | 15 Mar 2048 | | |
| | | 7,400,000.000 | Local 100.942978 | 7,469,780.40 | 101.776860 | 7,531,487.64 | 61,707.24 | 0.35 |
| Original Face: | | 7,400,000.000 | Base 100.942978 | 7,469,780.40 | 101.776860 | 7,531,487.64 | 61,707.24 | 0.35 |
| 931142CH4 | WALMART INC SR UNSECURED 04/27 5.875 | | | | 5.875000 | 05 Apr 2027 | | |
| | | 5,000,000.000 | Local 99.934467 | 4,996,723.37 | 125.220523 | 6,261,026.15 | 1,264,302.78 | 0.29 |
| | | | Base 99.934467 | 4,996,723.37 | 125.220523 | 6,261,026.15 | 1,264,302.78 | 0.29 |
| 94106LBD0 | WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4 | | | | 2.400000 | 15 May 2023 | | |
| | | 5,000,000.000 | Local 99.955912 | 4,997,795.58 | 98.341130 | 4,917,056.50 | -80,739.08 | 0.23 |
| | | | Base 99.955912 | 4,997,795.58 | 98.341130 | 4,917,056.50 | -80,739.08 | 0.23 |
| 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 | 101.737382 | 5,086,869.10 | 86,869.10 | 0.24 |
| | | | Base 100.000000 | 5,000,000.00 | 101.737382 | 5,086,869.10 | 86,869.10 | 0.24 |
| 949746RS2 | WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5 | | | | 2.500000 | 04 Mar 2021 | | |
| | | 10,000,000.000 | Local 99.995755 | 9,999,575.51 | 100.017380 | 10,001,738.00 | 2,162.49 | 0.47 |
| | | | Base 99.995755 | 9,999,575.51 | 100.017380 | 10,001,738.00 | 2,162.49 | 0.47 |

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ST OF AZ POOL 205 FIXED INCOME
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STATE STREET

As of: March 31, 2020

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|---------------------------|---|-------------------|------------------|------------------|--------------------|-------------------------------|------------------|------------------|
| 949746RT0 | WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR | | | | 2.593750 | 04 Mar 2021 | | |
| | | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 98.259158 | 14,738,873.70 | -261,126.30 | 0.69 |
| | | | Base 100.000000 | 15,000,000.00 | 98.259158 | 14,738,873.70 | -261,126.30 | 0.69 |
| 949746SB8 | WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR | | | | 2.819130 | 26 Jul 2021 | | |
| | | 5,000,000.000 | Local 100.873359 | 5,043,667.93 | 99.128750 | 4,956,437.50 | -87,230.43 | 0.23 |
| | | | Base 100.873359 | 5,043,667.93 | 99.128750 | 4,956,437.50 | -87,230.43 | 0.23 |
| 94988J5W3 | WELLS FARGO BANK NA SR UNSECURED 05/22 VAR | | | | 2.257630 | 27 May 2022 | | |
| | | 5,000,000.000 | Local 100.149676 | 5,007,483.78 | 98.575368 | 4,928,768.40 | -78,715.38 | 0.23 |
| | | | Base 100.149676 | 5,007,483.78 | 98.575368 | 4,928,768.40 | -78,715.38 | 0.23 |
| 94989JAZ9 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4 | | | | 3.540000 | 15 May 2048 | | |
| | | 5,000,000.000 | Local 103.358418 | 5,167,920.89 | 103.287790 | 5,164,389.50 | -3,531.39 | 0.24 |
| Original Face: | | 5,000,000.000 | Base 103.358418 | 5,167,920.89 | 103.287790 | 5,164,389.50 | -3,531.39 | 0.24 |
| 961214CX9 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | | | | 2.850000 | 13 May 2026 | | |
| | | 7,000,000.000 | Local 99.762759 | 6,983,393.13 | 103.292849 | 7,230,499.43 | 247,106.30 | 0.34 |
| | | | Base 99.762759 | 6,983,393.13 | 103.292849 | 7,230,499.43 | 247,106.30 | 0.34 |
| US DOLLAR Total | | 1,858,004,775.470 | Local | 1,930,499,908.60 | | 2,014,733,813.70 | 84,233,905.10 | 94.60 |
| Original Face: | | 2,079,788,745.000 | Base | 1,930,499,908.60 | | 2,014,733,813.70 | 84,233,905.10 | 94.60 |
| FIXED INCOME Total | | 1,858,004,775.470 | Base | 1,930,499,908.60 | | 2,014,733,813.70 | 84,233,905.10 | 94.60 |
| Original Face: | | 2,079,788,745.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,973,148,228.620 | Base | 2,045,549,062.26 | | 2,129,786,356.81 | 84,237,294.55 | 100.00 |
| Original Face: | | 2,079,788,745.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 124,231.330 | Local | 1.000000 | 124,231.33 | 1.000000 | 124,231.33 | 0.03 |
| | | | Base | 1.000000 | 124,231.33 | 1.000000 | 124,231.33 | 0.03 |
| US DOLLAR Total | | | | | | | | |
| | | 124,231.330 | Local | | 124,231.33 | | 124,231.33 | 0.03 |
| | | | Base | | 124,231.33 | | 124,231.33 | 0.03 |
| CASH Total | | | | | | | | |
| | | 124,231.330 | Base | | 124,231.33 | | 124,231.33 | 0.03 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 03785DE10 | APPLE INC | | | | 1.150000 | 01 May 2020 | | |
| | | 4,000,000.000 | Local | 99.904167 | 3,996,166.67 | 99.904167 | 3,996,166.67 | 1.03 |
| | | | Base | 99.904167 | 3,996,166.67 | 99.904167 | 3,996,166.67 | 1.03 |
| 136069TY7 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | | | | 2.550000 | 16 Jun 2022 | | |
| | | 3,000,000.000 | Local | 99.958949 | 2,998,768.48 | 99.907000 | 2,997,210.00 | 0.77 |
| | | | Base | 99.958949 | 2,998,768.48 | 99.907000 | 2,997,210.00 | 0.77 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 1.690000 | 01 Apr 2020 | | |
| | | 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 | | | | 1.080000 | 09 Apr 2020 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.77 |
| | | | Base | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.77 |
| 19121AP13 | COCA-COLA COMPANY | | | | 1.070000 | 01 Feb 2021 | | |
| | | 5,000,000.000 | Local | 99.090500 | 4,954,525.00 | 98.640000 | 4,932,000.00 | 1.27 |
| | | | Base | 99.090500 | 4,954,525.00 | 98.640000 | 4,932,000.00 | 1.27 |

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | 99.352444 | 4,967,622.22 | 99.311111 | 4,965,555.55 | -2,066.67 | 1.28 |
| | | | Base | 99.352444 | 4,967,622.22 | 99.311111 | 4,965,555.55 | -2,066.67 | 1.28 |
| 2284K2CK5 | CROWN POINT CAP CO. | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.29 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.29 |
| 2546R2HX7 | WALT DISNEY CO | 3,000,000.000 | Local | 99.299111 | 2,978,973.33 | 99.430422 | 2,982,912.66 | 3,939.33 | 0.77 |
| | | | Base | 99.299111 | 2,978,973.33 | 99.430422 | 2,982,912.66 | 3,939.33 | 0.77 |
| 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 | 1.29 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.29 |
| 40588LDW6 | HALKIN FINANCE LLC USC | 5,000,000.000 | Local | 99.845333 | 4,992,266.67 | 99.845333 | 4,992,266.67 | 0.00 | 1.29 |
| | | | Base | 99.845333 | 4,992,266.67 | 99.845333 | 4,992,266.67 | 0.00 | 1.29 |
| 45779PD70 | INSTITUTIONAL SECURED | 6,000,000.000 | Local | 99.971000 | 5,998,260.00 | 99.971000 | 5,998,260.00 | 0.00 | 1.54 |
| | | | Base | 99.971000 | 5,998,260.00 | 99.971000 | 5,998,260.00 | 0.00 | 1.54 |
| 45856WE62 | INTERCONTINENTAL EXCHANGE | 4,000,000.000 | Local | 99.832778 | 3,993,311.11 | 99.832778 | 3,993,311.11 | 0.00 | 1.03 |
| | | | Base | 99.832778 | 3,993,311.11 | 99.832778 | 3,993,311.11 | 0.00 | 1.03 |
| 45856WEK1 | INTERCONTINENTAL EXCHANGE | 1,000,000.000 | Local | 99.770667 | 997,706.67 | 99.770667 | 997,706.67 | 0.00 | 0.26 |
| | | | Base | 99.770667 | 997,706.67 | 99.770667 | 997,706.67 | 0.00 | 0.26 |
| 58934AE10 | MERCK & CO. INC | 5,000,000.000 | Local | 99.841667 | 4,992,083.33 | 99.841667 | 4,992,083.33 | 0.00 | 1.29 |
| | | | Base | 99.841667 | 4,992,083.33 | 99.841667 | 4,992,083.33 | 0.00 | 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: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 59157TE17 | METLIFE SHORT TERM FDG | | | | | 1.900000 | 01 May 2020 | | |
| | 5,000,000.000 | Local | | 99.841667 | 4,992,083.33 | 99.841667 | 4,992,083.33 | 0.00 | 1.29 |
| | | Base | | 99.841667 | 4,992,083.33 | 99.841667 | 4,992,083.33 | 0.00 | 1.29 |
| 8225X2F17 | SHELL INTNL FNC B.V | | | | | 1.950000 | 01 Jun 2020 | | |
| | 1,790,000.000 | Local | | 99.669583 | 1,784,085.54 | 99.669583 | 1,784,085.54 | 0.00 | 0.46 |
| | | Base | | 99.669583 | 1,784,085.54 | 99.669583 | 1,784,085.54 | 0.00 | 0.46 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.010000 | 01 Apr 2020 | | |
| | 8,345,000.000 | Local | | 100.000000 | 8,345,000.00 | 100.000000 | 8,345,000.00 | 0.00 | 2.15 |
| | | Base | | 100.000000 | 8,345,000.00 | 100.000000 | 8,345,000.00 | 0.00 | 2.15 |
| US DOLLAR Total | | | | | | | | | |
| | 76,135,000.000 | Local | | | 75,990,852.35 | | 75,968,641.53 | -22,210.82 | 19.56 |
| | | Base | | | 75,990,852.35 | | 75,968,641.53 | -22,210.82 | 19.56 |
| CASH EQUIVALENT Total | | | | | | | | | |
| | 76,135,000.000 | Base | | | 75,990,852.35 | | 75,968,641.53 | -22,210.82 | 19.56 |
| 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 | | 100.384202 | 2,007,684.03 | 100.442648 | 2,008,852.96 | 1,168.93 | 0.52 |
| | | Base | | 100.384202 | 2,007,684.03 | 100.442648 | 2,008,852.96 | 1,168.93 | 0.52 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | | 2.750000 | 20 May 2022 | | |
| | 4,000,000.000 | Local | | 99.914708 | 3,996,588.32 | 101.627597 | 4,065,103.88 | 68,515.56 | 1.05 |
| | | Base | | 99.914708 | 3,996,588.32 | 101.627597 | 4,065,103.88 | 68,515.56 | 1.05 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | | 2.500000 | 30 Jul 2024 | | |
| | 5,000,000.000 | Local | | 99.721356 | 4,986,067.82 | 101.155396 | 5,057,769.80 | 71,701.98 | 1.30 |
| | | Base | | 99.721356 | 4,986,067.82 | 101.155396 | 5,057,769.80 | 71,701.98 | 1.30 |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | | 1.024630 | 15 Oct 2025 | | |
| | 4,000,000.000 | Local | | 100.000000 | 4,000,000.00 | 97.312870 | 3,892,514.80 | -107,485.20 | 1.00 |
| | Original Face: | 4,000,000.000 | Base | | 100.000000 | 4,000,000.00 | 97.312870 | 3,892,514.80 | -107,485.20 |

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 02665WCC3 | AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR | | | | | 1.923130 | 12 Feb 2021 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.515441 | 4,875,772.05 | -124,227.95 | 1.26 | |
| | | Base | 100.000000 | 5,000,000.00 | 97.515441 | 4,875,772.05 | -124,227.95 | 1.26 | |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 2.003750 | 06 May 2020 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.973955 | 4,998,697.75 | -1,302.25 | 1.29 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.973955 | 4,998,697.75 | -1,302.25 | 1.29 | |
| 037833CP3 | APPLE INC SR UNSECURED 05/22 VAR | | | | | 2.080880 | 11 May 2022 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 97.577169 | 6,830,401.83 | -169,598.17 | 1.76 | |
| | | Base | 100.000000 | 7,000,000.00 | 97.577169 | 6,830,401.83 | -169,598.17 | 1.76 | |
| 037833DM9 | APPLE INC SR UNSECURED 09/24 1.8 | | | | | 1.800000 | 11 Sep 2024 | | |
| | 2,000,000.000 | Local | 99.797771 | 1,995,955.41 | 101.808787 | 2,036,175.74 | 40,220.33 | 0.52 | |
| | | Base | 99.797771 | 1,995,955.41 | 101.808787 | 2,036,175.74 | 40,220.33 | 0.52 | |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | | 2.970000 | 21 Dec 2020 | | |
| | 449,457.960 | Local | 99.996896 | 449,444.01 | 99.998910 | 449,453.06 | 9.05 | 0.12 | |
| | Original Face: 4,000,000.000 | Base | 99.996896 | 449,444.01 | 99.998910 | 449,453.06 | 9.05 | 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 | 95.588273 | 1,911,765.46 | -88,234.54 | 0.49 | |
| | | Base | 100.000000 | 2,000,000.00 | 95.588273 | 1,911,765.46 | -88,234.54 | 0.49 | |
| 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 | 97.191000 | 1,943,820.00 | -56,180.00 | 0.50 | |
| | | Base | 100.000000 | 2,000,000.00 | 97.191000 | 1,943,820.00 | -56,180.00 | 0.50 | |
| 06051GFT1 | BANK OF AMERICA CORP SR UNSECURED 10/20 2.625 | | | | | 2.625000 | 19 Oct 2020 | | |
| | 5,810,000.000 | Local | 100.091691 | 5,815,327.26 | 100.155648 | 5,819,043.15 | 3,715.89 | 1.50 | |
| | | Base | 100.091691 | 5,815,327.26 | 100.155648 | 5,819,043.15 | 3,715.89 | 1.50 | |
| 06051GHF9 | BANK OF AMERICA CORP SR UNSECURED 03/24 VAR | | | | | 3.550000 | 05 Mar 2024 | | |
| | 3,564,000.000 | Local | 102.992769 | 3,670,662.29 | 104.010920 | 3,706,949.19 | 36,286.90 | 0.95 | |
| | | Base | 102.992769 | 3,670,662.29 | 104.010920 | 3,706,949.19 | 36,286.90 | 0.95 | |
| 06367TYL8 | BANK OF MONTREAL SR UNSECURED 06/20 2.1 | | | | | 2.100000 | 15 Jun 2020 | | |
| | 3,000,000.000 | Local | 99.999384 | 2,999,981.52 | 99.946000 | 2,998,380.00 | -1,601.52 | 0.77 | |
| | | Base | 99.999384 | 2,999,981.52 | 99.946000 | 2,998,380.00 | -1,601.52 | 0.77 | |

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|------------|--------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06367TYM6 | BANK OF MONTREAL SR UNSECURED 06/20 VAR | | | | | 1.180500 | 15 Jun 2020 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.613043 | 4,980,652.15 | -19,347.85 | 1.28 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.613043 | 4,980,652.15 | -19,347.85 | 1.28 | |
| 06367WWB5 | BANK OF MONTREAL SR UNSECURED 02/25 2.25 | | | | | 2.250000 | 19 Feb 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 97.111685 | 2,913,350.55 | -86,649.45 | 0.75 | |
| | | Base | 100.000000 | 3,000,000.00 | 97.111685 | 2,913,350.55 | -86,649.45 | 0.75 | |
| 06405LAB7 | BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR | | | | | 1.533750 | 04 Jun 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.539975 | 1,970,799.50 | -29,200.50 | 0.51 | |
| | | Base | 100.000000 | 2,000,000.00 | 98.539975 | 1,970,799.50 | -29,200.50 | 0.51 | |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.840326 | 2,995,209.77 | 100.601721 | 3,018,051.63 | 22,841.86 | 0.78 | |
| | | Base | 99.840326 | 2,995,209.77 | 100.601721 | 3,018,051.63 | 22,841.86 | 0.78 | |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | 3,000,000.000 | Local | 99.973649 | 2,999,209.46 | 100.245306 | 3,007,359.18 | 8,149.72 | 0.77 | |
| | | Base | 99.973649 | 2,999,209.46 | 100.245306 | 3,007,359.18 | 8,149.72 | 0.77 | |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | 5,000,000.000 | Local | 99.841075 | 4,992,053.73 | 99.038825 | 4,951,941.25 | -40,112.48 | 1.28 | |
| | | Base | 99.841075 | 4,992,053.73 | 99.038825 | 4,951,941.25 | -40,112.48 | 1.28 | |
| 126650CT5 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | | | | | 2.125000 | 01 Jun 2021 | | |
| | 2,000,000.000 | Local | 99.938843 | 1,998,776.85 | 100.106831 | 2,002,136.62 | 3,359.77 | 0.52 | |
| | | Base | 99.938843 | 1,998,776.85 | 100.106831 | 2,002,136.62 | 3,359.77 | 0.52 | |
| 126650DE7 | CVS HEALTH CORP SR UNSECURED 08/24 2.625 | | | | | 2.625000 | 15 Aug 2024 | | |
| | 1,000,000.000 | Local | 99.550952 | 995,509.52 | 101.417030 | 1,014,170.30 | 18,660.78 | 0.26 | |
| | | Base | 99.550952 | 995,509.52 | 101.417030 | 1,014,170.30 | 18,660.78 | 0.26 | |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.250000 | 17 Jul 2023 | | |
| | 1,000,000.000 | Local | 99.983643 | 999,836.43 | 99.500570 | 995,005.70 | -4,830.73 | 0.26 | |
| | Original Face: | 1,000,000.000 | Base | 99.983643 | 999,836.43 | 99.500570 | 995,005.70 | -4,830.73 | 0.26 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 1.374630 | 17 Jul 2023 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.719990 | 1,994,399.80 | -5,600.20 | 0.51 | |
| | Original Face: | 2,000,000.000 | Base | 100.000000 | 2,000,000.00 | 99.719990 | 1,994,399.80 | -5,600.20 | 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: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 136069TZ4 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR | | | | 1.460500 | 16 Jun 2022 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 98.997098 | 2,969,912.94 | -30,087.06 | 0.76 |
| | | | Base 100.000000 | 3,000,000.00 | 98.997098 | 2,969,912.94 | -30,087.06 | 0.76 |
| 14315EAB6 | CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A | | | | 3.110000 | 15 Feb 2022 | | |
| | | 1,074,394.110 | Local 99.999509 | 1,074,388.83 | 99.614270 | 1,070,249.85 | -4,138.98 | 0.28 |
| Original Face: | | 3,000,000.000 | Base 99.999509 | 1,074,388.83 | 99.614270 | 1,070,249.85 | -4,138.98 | 0.28 |
| 172967KK6 | CITIGROUP INC SR UNSECURED 03/21 2.7 | | | | 2.700000 | 30 Mar 2021 | | |
| | | 2,370,000.000 | Local 100.104500 | 2,372,476.66 | 100.415753 | 2,379,853.35 | 7,376.69 | 0.61 |
| | | | Base 100.104500 | 2,372,476.66 | 100.415753 | 2,379,853.35 | 7,376.69 | 0.61 |
| 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 | 98.621940 | 1,972,438.80 | -27,561.20 | 0.51 |
| | | | Base 100.000000 | 2,000,000.00 | 98.621940 | 1,972,438.80 | -27,561.20 | 0.51 |
| 17328VAD2 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2 | | | | 2.000000 | 31 Mar 2025 | | |
| | | 2,155,000.000 | Local 100.000000 | 2,155,000.00 | 100.622773 | 2,168,420.76 | 13,420.76 | 0.56 |
| | | | Base 100.000000 | 2,155,000.00 | 100.622773 | 2,168,420.76 | 13,420.76 | 0.56 |
| 254687FK7 | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75 | | | | 1.750000 | 30 Aug 2024 | | |
| | | 5,000,000.000 | Local 99.639437 | 4,981,971.83 | 100.198903 | 5,009,945.15 | 27,973.32 | 1.29 |
| | | | Base 99.639437 | 4,981,971.83 | 100.198903 | 5,009,945.15 | 27,973.32 | 1.29 |
| 278642AR4 | EBAY INC SR UNSECURED 06/20 2.15 | | | | 2.150000 | 05 Jun 2020 | | |
| | | 2,000,000.000 | Local 99.994004 | 1,999,880.08 | 99.943336 | 1,998,866.72 | -1,013.36 | 0.51 |
| | | | Base 99.994004 | 1,999,880.08 | 99.943336 | 1,998,866.72 | -1,013.36 | 0.51 |
| 29372JAB3 | ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A | | | | 1.970000 | 20 Jan 2023 | | |
| | | 278,852.090 | Local 100.126938 | 279,206.06 | 99.903430 | 278,582.80 | -623.26 | 0.07 |
| Original Face: | | 3,000,000.000 | Base 100.126938 | 279,206.06 | 99.903430 | 278,582.80 | -623.26 | 0.07 |
| 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 | 99.518458 | 4,975,922.90 | -24,077.10 | 1.28 |
| | | | Base 100.000000 | 5,000,000.00 | 99.518458 | 4,975,922.90 | -24,077.10 | 1.28 |
| 30303KAA4 | FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F | | | | 2.250000 | 25 Jun 2022 | | |
| | | 2,612,540.500 | Local 100.000000 | 2,612,540.50 | 102.802050 | 2,685,745.19 | 73,204.69 | 0.69 |
| Original Face: | | 5,126,000.000 | Base 100.000000 | 2,612,540.50 | 102.802050 | 2,685,745.19 | 73,204.69 | 0.69 |

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|---------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31283K2K3 | FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5 | | | | | | 4.500000 | 01 Apr 2020 | | |
| | | 1.650 | Local | 100.606061 | 1.66 | 100.963719 | 1.67 | | 0.01 | 0.00 |
| Original Face: | 1,100,000.000 | | Base | 100.606061 | 1.66 | 100.963719 | 1.67 | | 0.01 | 0.00 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | | 4.000000 | 01 Mar 2041 | | |
| | | 618,587.420 | Local | 103.318672 | 639,116.31 | 108.824717 | 673,176.01 | | 34,059.70 | 0.17 |
| Original Face: | 2,090,000.000 | | Base | 103.318672 | 639,116.31 | 108.824717 | 673,176.01 | | 34,059.70 | 0.17 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | | | 4.500000 | 01 Mar 2023 | | |
| | | 1,868.620 | Local | 100.647537 | 1,880.72 | 105.205632 | 1,965.89 | | 85.17 | 0.00 |
| Original Face: | 250,000.000 | | Base | 100.647537 | 1,880.72 | 105.205632 | 1,965.89 | | 85.17 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | | | 4.500000 | 01 Jun 2024 | | |
| | | 26,700.170 | Local | 100.078913 | 26,721.24 | 105.370786 | 28,134.18 | | 1,412.94 | 0.01 |
| Original Face: | 1,000,000.000 | | Base | 100.078913 | 26,721.24 | 105.370786 | 28,134.18 | | 1,412.94 | 0.01 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | | | 4.500000 | 01 Feb 2024 | | |
| | | 30,445.860 | Local | 100.459734 | 30,585.83 | 105.371223 | 32,081.18 | | 1,495.35 | 0.01 |
| Original Face: | 2,206,300.000 | | Base | 100.459734 | 30,585.83 | 105.371223 | 32,081.18 | | 1,495.35 | 0.01 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | | 3.000000 | 01 Nov 2026 | | |
| | | 566,923.200 | Local | 101.184681 | 573,639.43 | 104.823192 | 594,266.99 | | 20,627.56 | 0.15 |
| Original Face: | 5,000,000.000 | | Base | 101.184681 | 573,639.43 | 104.823192 | 594,266.99 | | 20,627.56 | 0.15 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | | 2.500000 | 01 May 2028 | | |
| | | 1,582,468.700 | Local | 101.774691 | 1,610,552.63 | 103.831985 | 1,643,108.66 | | 32,556.03 | 0.42 |
| Original Face: | 5,000,000.000 | | Base | 101.774691 | 1,610,552.63 | 103.831985 | 1,643,108.66 | | 32,556.03 | 0.42 |
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | | | 4.500000 | 01 Jun 2024 | | |
| | | 23,927.550 | Local | 100.802548 | 24,119.58 | 104.973573 | 25,117.60 | | 998.02 | 0.01 |
| Original Face: | 1,000,000.000 | | Base | 100.802548 | 24,119.58 | 104.973573 | 25,117.60 | | 998.02 | 0.01 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | | | 4.000000 | 01 Jul 2025 | | |
| | | 281,146.380 | Local | 101.034201 | 284,054.00 | 105.197261 | 295,758.29 | | 11,704.29 | 0.08 |
| Original Face: | 6,000,000.000 | | Base | 101.034201 | 284,054.00 | 105.197261 | 295,758.29 | | 11,704.29 | 0.08 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | | | 3.500000 | 01 Sep 2025 | | |
| | | 277,148.000 | Local | 101.365159 | 280,931.51 | 105.201954 | 291,565.11 | | 10,633.60 | 0.08 |
| Original Face: | 5,000,000.000 | | Base | 101.365159 | 280,931.51 | 105.201954 | 291,565.11 | | 10,633.60 | 0.08 |

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STATE STREET

As of: March 31, 2020

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Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | 3.500000 | 01 Feb 2042 | | |
| | | 1,645,648.700 | Local 103.669349 | 1,706,033.29 | 107.270734 | 1,765,299.44 | 59,266.15 | 0.45 |
| Original Face: | | 5,000,000.000 | Base 103.669349 | 1,706,033.29 | 107.270734 | 1,765,299.44 | 59,266.15 | 0.45 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | 4.000000 | 01 Oct 2039 | | |
| | | 1,029,956.770 | Local 103.554352 | 1,066,565.06 | 108.111880 | 1,113,505.63 | 46,940.57 | 0.29 |
| Original Face: | | 5,700,000.000 | Base 103.554352 | 1,066,565.06 | 108.111880 | 1,113,505.63 | 46,940.57 | 0.29 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | 4.000000 | 01 Dec 2040 | | |
| | | 470,900.920 | Local 103.306311 | 486,470.37 | 108.850489 | 512,577.95 | 26,107.58 | 0.13 |
| Original Face: | | 2,000,000.000 | Base 103.306311 | 486,470.37 | 108.850489 | 512,577.95 | 26,107.58 | 0.13 |
| 3130AJA90 | FEDERAL HOME LOAN BANK BONDS 08/24 1.77 | | | | 1.770000 | 28 Aug 2024 | | |
| | | 3,000,000.000 | Local 100.211154 | 3,006,334.63 | 100.332293 | 3,009,968.79 | 3,634.16 | 0.78 |
| | | | Base 100.211154 | 3,006,334.63 | 100.332293 | 3,009,968.79 | 3,634.16 | 0.78 |
| 3133ELRK2 | FEDERAL FARM CREDIT BANK BONDS 03/24 1.5 | | | | 1.500000 | 05 Mar 2024 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.064755 | 5,003,237.75 | 3,237.75 | 1.29 |
| | | | Base 100.000000 | 5,000,000.00 | 100.064755 | 5,003,237.75 | 3,237.75 | 1.29 |
| 3133ELTC8 | FEDERAL FARM CREDIT BANK BONDS 03/25 1.125 | | | | 1.125000 | 17 Mar 2025 | | |
| | | 3,000,000.000 | Local 100.023014 | 3,000,690.41 | 100.222827 | 3,006,684.81 | 5,994.40 | 0.77 |
| | | | Base 100.023014 | 3,000,690.41 | 100.222827 | 3,006,684.81 | 5,994.40 | 0.77 |
| 3135G0U92 | FANNIE MAE NOTES 01/22 2.625 | | | | 2.625000 | 11 Jan 2022 | | |
| | | 2,000,000.000 | Local 99.957299 | 1,999,145.98 | 103.868514 | 2,077,370.28 | 78,224.30 | 0.53 |
| | | | Base 99.957299 | 1,999,145.98 | 103.868514 | 2,077,370.28 | 78,224.30 | 0.53 |
| 3136ALSW2 | FANNIE MAE FNR 2014 68 MA | | | | 3.000000 | 25 Nov 2040 | | |
| | | 1,944,412.810 | Local 101.923283 | 1,981,809.38 | 104.562560 | 2,033,127.81 | 51,318.43 | 0.52 |
| Original Face: | | 5,300,000.000 | Base 101.923283 | 1,981,809.38 | 104.562560 | 2,033,127.81 | 51,318.43 | 0.52 |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | 3.000000 | 25 May 2031 | | |
| | | 2,944,002.990 | Local 102.943601 | 3,030,662.69 | 107.009110 | 3,150,351.40 | 119,688.71 | 0.81 |
| Original Face: | | 3,000,000.000 | Base 102.943601 | 3,030,662.69 | 107.009110 | 3,150,351.40 | 119,688.71 | 0.81 |
| 3137BDYM2 | FREDDIE MAC FHR 4387 E | | | | 2.000000 | 15 Nov 2028 | | |
| | | 2,759,023.120 | Local 99.803729 | 2,753,607.96 | 102.430100 | 2,826,070.14 | 72,462.18 | 0.73 |
| Original Face: | | 8,190,000.000 | Base 99.803729 | 2,753,607.96 | 102.430100 | 2,826,070.14 | 72,462.18 | 0.73 |

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STATE STREET

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|--------------------------------|--------------------------------------|-------|-------|-------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137BG5C9 | FREDDIE MAC FHR 4425 VL | | | | | 4.000000 | 15 Mar 2026 | | |
| | 717,493.110 | Local | | 104.773077 | 751,739.61 | 105.485140 | 756,848.61 | 5,109.00 | 0.19 |
| Original Face: | 1,212,000.000 | Base | | 104.773077 | 751,739.61 | 105.485140 | 756,848.61 | 5,109.00 | 0.19 |
| 3137EAEC9 | FREDDIE MAC NOTES 08/21 1.125 | | | | | 1.125000 | 12 Aug 2021 | | |
| | 2,000,000.000 | Local | | 99.861454 | 1,997,229.08 | 101.027440 | 2,020,548.80 | 23,319.72 | 0.52 |
| | | Base | | 99.861454 | 1,997,229.08 | 101.027440 | 2,020,548.80 | 23,319.72 | 0.52 |
| 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 | | |
| | 414,082.530 | Local | | 101.156446 | 418,871.17 | 104.089566 | 431,016.71 | 12,145.54 | 0.11 |
| Original Face: | 1,500,000.000 | Base | | 101.156446 | 418,871.17 | 104.089566 | 431,016.71 | 12,145.54 | 0.11 |
| 31403DHB8 | FNMA POOL 745526 FN 05/21 FIXED VAR | | | | | 6.000000 | 01 May 2021 | | |
| | 9,270.380 | Local | | 100.177447 | 9,286.83 | 101.747900 | 9,432.42 | 145.59 | 0.00 |
| Original Face: | 2,500,000.000 | Base | | 100.177447 | 9,286.83 | 101.747900 | 9,432.42 | 145.59 | 0.00 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | 57,807.390 | Local | | 101.446770 | 58,643.73 | 109.487157 | 63,291.67 | 4,647.94 | 0.02 |
| Original Face: | 983,845.000 | Base | | 101.446770 | 58,643.73 | 109.487157 | 63,291.67 | 4,647.94 | 0.02 |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.000000 | 01 Aug 2022 | | |
| | 22,161.440 | Local | | 100.326062 | 22,233.70 | 103.547179 | 22,947.55 | 713.85 | 0.01 |
| Original Face: | 1,800,000.000 | Base | | 100.326062 | 22,233.70 | 103.547179 | 22,947.55 | 713.85 | 0.01 |
| 31416B6K9 | FNMA POOL 995574 FN 11/21 FIXED VAR | | | | | 4.500000 | 01 Nov 2021 | | |
| | 6,992.120 | Local | | 100.722528 | 7,042.64 | 104.202395 | 7,285.96 | 243.32 | 0.00 |
| Original Face: | 3,350,000.000 | Base | | 100.722528 | 7,042.64 | 104.202395 | 7,285.96 | 243.32 | 0.00 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | 1,273,974.780 | Local | | 103.649374 | 1,320,466.89 | 108.033555 | 1,376,320.24 | 55,853.35 | 0.35 |
| Original Face: | 5,200,000.000 | Base | | 103.649374 | 1,320,466.89 | 108.033555 | 1,376,320.24 | 55,853.35 | 0.35 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | 514,113.790 | Local | | 101.288579 | 520,738.55 | 104.326574 | 536,357.30 | 15,618.75 | 0.14 |
| Original Face: | 2,680,283.000 | Base | | 101.288579 | 520,738.55 | 104.326574 | 536,357.30 | 15,618.75 | 0.14 |

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|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| | Units | | | | | | | | |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | 3,780,874.800 | Local | 101.936786 | 3,854,102.25 | 103.809495 | 3,924,907.04 | 70,804.79 | 1.01 | |
| Original Face: | 15,000,000.000 | Base | 101.936786 | 3,854,102.25 | 103.809495 | 3,924,907.04 | 70,804.79 | 1.01 | |
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | 1,436,881.610 | Local | 101.080781 | 1,452,411.16 | 103.810691 | 1,491,636.73 | 39,225.57 | 0.38 | |
| Original Face: | 4,200,000.000 | Base | 101.080781 | 1,452,411.16 | 103.810691 | 1,491,636.73 | 39,225.57 | 0.38 | |
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.000000 | 01 Nov 2024 | | |
| | 89,822.540 | Local | 101.640179 | 91,295.79 | 105.204194 | 94,497.08 | 3,201.29 | 0.02 | |
| Original Face: | 1,500,000.000 | Base | 101.640179 | 91,295.79 | 105.204194 | 94,497.08 | 3,201.29 | 0.02 | |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | 132,894.180 | Local | 101.010165 | 134,236.63 | 105.180557 | 139,778.84 | 5,542.21 | 0.04 | |
| Original Face: | 3,200,000.000 | Base | 101.010165 | 134,236.63 | 105.180557 | 139,778.84 | 5,542.21 | 0.04 | |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | 128,757.700 | Local | 102.508425 | 131,987.49 | 105.301593 | 135,583.91 | 3,596.42 | 0.03 | |
| Original Face: | 765,534.000 | Base | 102.508425 | 131,987.49 | 105.301593 | 135,583.91 | 3,596.42 | 0.03 | |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | 1,091,621.300 | Local | 101.933248 | 1,112,725.05 | 103.800630 | 1,133,109.79 | 20,384.74 | 0.29 | |
| Original Face: | 5,157,070.000 | Base | 101.933248 | 1,112,725.05 | 103.800630 | 1,133,109.79 | 20,384.74 | 0.29 | |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2025 | | |
| | 148,035.100 | Local | 101.202357 | 149,815.01 | 106.412838 | 157,528.35 | 7,713.34 | 0.04 | |
| Original Face: | 5,000,000.000 | Base | 101.202357 | 149,815.01 | 106.412838 | 157,528.35 | 7,713.34 | 0.04 | |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.000000 | 01 Aug 2025 | | |
| | 268,257.850 | Local | 101.685188 | 272,778.50 | 105.192706 | 282,187.69 | 9,409.19 | 0.07 | |
| Original Face: | 5,000,000.000 | Base | 101.685188 | 272,778.50 | 105.192706 | 282,187.69 | 9,409.19 | 0.07 | |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | 363,669.580 | Local | 103.439972 | 376,179.71 | 108.080660 | 393,056.48 | 16,876.77 | 0.10 | |
| Original Face: | 2,000,000.000 | Base | 103.439972 | 376,179.71 | 108.080660 | 393,056.48 | 16,876.77 | 0.10 | |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | 215,068.000 | Local | 103.272300 | 222,105.67 | 109.569700 | 235,649.36 | 13,543.69 | 0.06 | |
| Original Face: | 5,000,000.000 | Base | 103.272300 | 222,105.67 | 109.569700 | 235,649.36 | 13,543.69 | 0.06 | |

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| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2040 | | |
| | 2,114,522.980 | Local | 106.477982 | 2,251,501.40 | 108.239849 | 2,288,756.48 | 37,255.08 | 0.59 | |
| Original Face: | 14,750,000.000 | Base | 106.477982 | 2,251,501.40 | 108.239849 | 2,288,756.48 | 37,255.08 | 0.59 | |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.000000 | 01 Nov 2025 | | |
| | 181,188.540 | Local | 100.959779 | 182,927.55 | 104.753622 | 189,801.56 | 6,874.01 | 0.05 | |
| Original Face: | 2,000,000.000 | Base | 100.959779 | 182,927.55 | 104.753622 | 189,801.56 | 6,874.01 | 0.05 | |
| 316773CT5 | FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875 | | | | | 2.875000 | 27 Jul 2020 | | |
| | 4,000,000.000 | Local | 100.042998 | 4,001,719.91 | 99.488982 | 3,979,559.28 | -22,160.63 | 1.02 | |
| | | Base | 100.042998 | 4,001,719.91 | 99.488982 | 3,979,559.28 | -22,160.63 | 1.02 | |
| 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 | 99.102440 | 4,955,122.00 | -44,878.00 | 1.28 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.102440 | 4,955,122.00 | -44,878.00 | 1.28 | |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | 2,081,969.800 | Local | 98.883442 | 2,058,723.39 | 99.075410 | 2,062,720.12 | 3,996.73 | 0.53 | |
| Original Face: | 4,000,000.000 | Base | 98.883442 | 2,058,723.39 | 99.075410 | 2,062,720.12 | 3,996.73 | 0.53 | |
| 38378KDJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB | | | | | 1.723000 | 16 Aug 2042 | | |
| | 396,235.540 | Local | 99.155959 | 392,891.15 | 99.448790 | 394,051.45 | 1,160.30 | 0.10 | |
| Original Face: | 1,900,000.000 | Base | 99.155959 | 392,891.15 | 99.448790 | 394,051.45 | 1,160.30 | 0.10 | |
| 38379KTC2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF | | | | | 2.400000 | 16 May 2044 | | |
| | 1,840,527.690 | Local | 99.571427 | 1,832,639.68 | 100.618420 | 1,851,909.88 | 19,270.20 | 0.48 | |
| Original Face: | 3,050,000.000 | Base | 99.571427 | 1,832,639.68 | 100.618420 | 1,851,909.88 | 19,270.20 | 0.48 | |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | | 2.000000 | 16 Aug 2048 | | |
| | 2,708,320.440 | Local | 99.323205 | 2,689,990.65 | 99.797780 | 2,702,843.67 | 12,853.02 | 0.70 | |
| Original Face: | 3,000,000.000 | Base | 99.323205 | 2,689,990.65 | 99.797780 | 2,702,843.67 | 12,853.02 | 0.70 | |
| 38380HX49 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD | | | | | 2.250000 | 20 Nov 2042 | | |
| | 2,854,726.850 | Local | 99.868985 | 2,850,986.73 | 101.859410 | 2,907,807.93 | 56,821.20 | 0.75 | |
| Original Face: | 5,000,000.000 | Base | 99.868985 | 2,850,986.73 | 101.859410 | 2,907,807.93 | 56,821.20 | 0.75 | |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | | 2.250000 | 20 Aug 2069 | | |
| | 2,322,130.040 | Local | 102.926119 | 2,390,078.32 | 103.464047 | 2,402,569.72 | 12,491.40 | 0.62 | |
| Original Face: | 3,000,000.000 | Base | 102.926119 | 2,390,078.32 | 103.464047 | 2,402,569.72 | 12,491.40 | 0.62 | |

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STATE STREET

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|--------------------------------|---|---------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | | 874,330.340 | Local | 100.419078 | 877,994.47 | 102.712496 | 898,046.52 | 20,052.05 | 0.23 |
| | Original Face: | 1,000,000.000 | Base | 100.419078 | 877,994.47 | 102.712496 | 898,046.52 | 20,052.05 | 0.23 |
| 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 | 101.753098 | 3,052,592.94 | 52,592.94 | 0.79 |
| | | | Base | 100.000000 | 3,000,000.00 | 101.753098 | 3,052,592.94 | 52,592.94 | 0.79 |
| 45818WCL8 | INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53 | | | | | 2.530000 | 06 Jul 2023 | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 102.308000 | 2,046,160.00 | 46,160.00 | 0.53 |
| | | | Base | 100.000000 | 2,000,000.00 | 102.308000 | 2,046,160.00 | 46,160.00 | 0.53 |
| 459058HC0 | INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR | | | | | 1.884280 | 06 Aug 2024 | | |
| | | 3,000,000.000 | Local | 100.084499 | 3,002,534.97 | 99.912385 | 2,997,371.55 | -5,163.42 | 0.77 |
| | | | Base | 100.084499 | 3,002,534.97 | 99.912385 | 2,997,371.55 | -5,163.42 | 0.77 |
| 45905U5V2 | INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7 | | | | | 1.700000 | 31 Jan 2025 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 102.289000 | 5,114,450.00 | 114,450.00 | 1.32 |
| | | | Base | 100.000000 | 5,000,000.00 | 102.289000 | 5,114,450.00 | 114,450.00 | 1.32 |
| 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 | 100.516590 | 2,010,331.80 | 10,331.80 | 0.52 |
| | | | Base | 100.000000 | 2,000,000.00 | 100.516590 | 2,010,331.80 | 10,331.80 | 0.52 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | | 2.700000 | 18 May 2023 | | |
| | | 3,000,000.000 | Local | 98.745203 | 2,962,356.10 | 102.630384 | 3,078,911.52 | 116,555.42 | 0.79 |
| | | | Base | 98.745203 | 2,962,356.10 | 102.630384 | 3,078,911.52 | 116,555.42 | 0.79 |
| 48128GG79 | JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25 | | | | | 2.250000 | 30 Aug 2024 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.361304 | 5,068,065.20 | 68,065.20 | 1.30 |
| | | | Base | 100.000000 | 5,000,000.00 | 101.361304 | 5,068,065.20 | 68,065.20 | 1.30 |
| 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 | 91.176668 | 2,735,300.04 | -264,699.96 | 0.70 |
| | | | Base | 100.000000 | 3,000,000.00 | 91.176668 | 2,735,300.04 | -264,699.96 | 0.70 |
| 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 | 94.856314 | 2,845,689.42 | -154,310.58 | 0.73 |
| | | | Base | 100.000000 | 3,000,000.00 | 94.856314 | 2,845,689.42 | -154,310.58 | 0.73 |

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| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | 1.250000 | 10 Mar 2023 | | |
| | | 3,000,000.000 | Local 99.956231 | 2,998,686.93 | 98.059562 | 2,941,786.86 | -56,900.07 | 0.76 |
| | | | Base 99.956231 | 2,998,686.93 | 98.059562 | 2,941,786.86 | -56,900.07 | 0.76 |
| 55279HAN0 | MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05 | | | | 2.050000 | 17 Aug 2020 | | |
| | | 2,000,000.000 | Local 99.989423 | 1,999,788.46 | 99.748385 | 1,994,967.70 | -4,820.76 | 0.51 |
| | | | Base 99.989423 | 1,999,788.46 | 99.748385 | 1,994,967.70 | -4,820.76 | 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 | 98.594719 | 6,901,630.33 | -98,369.67 | 1.78 |
| | | | Base 100.000000 | 7,000,000.00 | 98.594719 | 6,901,630.33 | -98,369.67 | 1.78 |
| 58769QAB7 | MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2 | | | | 2.010000 | 15 Dec 2021 | | |
| | | 1,000,000.000 | Local 99.995538 | 999,955.38 | 99.694480 | 996,944.80 | -3,010.58 | 0.26 |
| Original Face: | | 1,000,000.000 | Base 99.995538 | 999,955.38 | 99.694480 | 996,944.80 | -3,010.58 | 0.26 |
| 59217GEE5 | MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95 | | | | 1.950000 | 13 Jan 2023 | | |
| | | 3,000,000.000 | Local 99.960099 | 2,998,802.98 | 97.891719 | 2,936,751.57 | -62,051.41 | 0.76 |
| | | | Base 99.960099 | 2,998,802.98 | 97.891719 | 2,936,751.57 | -62,051.41 | 0.76 |
| 64952WDL4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2 | | | | 2.000000 | 22 Jan 2025 | | |
| | | 5,000,000.000 | Local 99.654755 | 4,982,737.74 | 99.357019 | 4,967,850.95 | -14,886.79 | 1.28 |
| | | | Base 99.654755 | 4,982,737.74 | 99.357019 | 4,967,850.95 | -14,886.79 | 1.28 |
| 65339KAQ3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342 | | | | 3.342000 | 01 Sep 2020 | | |
| | | 2,000,000.000 | Local 100.057832 | 2,001,156.63 | 100.103056 | 2,002,061.12 | 904.49 | 0.52 |
| | | | Base 100.057832 | 2,001,156.63 | 100.103056 | 2,002,061.12 | 904.49 | 0.52 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 2.000000 | 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 99.974121 | 3,789,019.20 | 100.177272 | 3,796,718.61 | 7,699.41 | 0.98 |
| | | | Base 99.974121 | 3,789,019.20 | 100.177272 | 3,796,718.61 | 7,699.41 | 0.98 |
| 69353RFC7 | PNC BANK NA SR UNSECURED 05/20 2 | | | | 2.000000 | 19 May 2020 | | |
| | | 2,000,000.000 | Local 99.995051 | 1,999,901.02 | 99.867071 | 1,997,341.42 | -2,559.60 | 0.51 |
| | | | Base 99.995051 | 1,999,901.02 | 99.867071 | 1,997,341.42 | -2,559.60 | 0.51 |

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| 69353RFD5 | PNC BANK NA SR UNSECURED 05/20 VAR | | | | | 2.052880 | 19 May 2020 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 99.851077 | 1,997,021.54 | -2,978.46 | 0.51 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.851077 | 1,997,021.54 | -2,978.46 | 0.51 |
| 78013XGQ5 | ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR | | | | | 1.296000 | 06 Mar 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 103.073554 | 5,153,677.70 | 153,677.70 | 1.33 |
| | | Base | | 100.000000 | 5,000,000.00 | 103.073554 | 5,153,677.70 | 153,677.70 | 1.33 |
| 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 | 100.854000 | 2,017,080.00 | 17,080.00 | 0.52 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.854000 | 2,017,080.00 | 17,080.00 | 0.52 |
| 78014RBY5 | ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2 | | | | | 2.200000 | 31 Jan 2025 | | |
| | 3,460,000.000 | Local | | 100.000000 | 3,460,000.00 | 101.602300 | 3,515,439.58 | 55,439.58 | 0.91 |
| | | Base | | 100.000000 | 3,460,000.00 | 101.602300 | 3,515,439.58 | 55,439.58 | 0.91 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 1.500000 | 27 Mar 2025 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.526000 | 2,985,780.00 | -14,220.00 | 0.77 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.526000 | 2,985,780.00 | -14,220.00 | 0.77 |
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | 3.100000 | 01 Mar 2023 | | |
| | 3,000,000.000 | Local | | 99.981572 | 2,999,447.15 | 101.827238 | 3,054,817.14 | 55,369.99 | 0.79 |
| | | Base | | 99.981572 | 2,999,447.15 | 101.827238 | 3,054,817.14 | 55,369.99 | 0.79 |
| 87165LBB6 | SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A | | | | | 2.210000 | 15 May 2024 | | |
| | 500,000.000 | Local | | 99.997982 | 499,989.91 | 99.730380 | 498,651.90 | -1,338.01 | 0.13 |
| | Original Face: 500,000.000 | Base | | 99.997982 | 499,989.91 | 99.730380 | 498,651.90 | -1,338.01 | 0.13 |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | | 2.750000 | 22 Jul 2022 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.199854 | 3,005,995.62 | 5,995.62 | 0.77 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.199854 | 3,005,995.62 | 5,995.62 | 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 | 96.946830 | 2,908,404.90 | -91,595.10 | 0.75 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.946830 | 2,908,404.90 | -91,595.10 | 0.75 |
| 89233MAB9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2 | | | | | 1.920000 | 15 Jul 2022 | | |
| | 3,000,000.000 | Local | | 99.993382 | 2,999,801.46 | 100.154470 | 3,004,634.10 | 4,832.64 | 0.77 |
| | Original Face: 3,000,000.000 | Base | | 99.993382 | 2,999,801.46 | 100.154470 | 3,004,634.10 | 4,832.64 | 0.77 |

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| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | 2,000,000.000 | Local | 99.957406 | 1,999,148.12 | 100.938489 | 2,018,769.78 | 19,621.66 | 0.52 | |
| | | Base | 99.957406 | 1,999,148.12 | 100.938489 | 2,018,769.78 | 19,621.66 | 0.52 | |
| 89236TGS8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR | | | | | 1.832250 | 13 Aug 2021 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 95.637876 | 956,378.76 | -43,621.24 | 0.25 | |
| | | Base | 100.000000 | 1,000,000.00 | 95.637876 | 956,378.76 | -43,621.24 | 0.25 | |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | 5,000,000.000 | Local | 99.934760 | 4,996,738.01 | 96.480729 | 4,824,036.45 | -172,701.56 | 1.24 | |
| | | Base | 99.934760 | 4,996,738.01 | 96.480729 | 4,824,036.45 | -172,701.56 | 1.24 | |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 3,000,000.000 | Local | 99.796634 | 2,993,899.01 | 96.596652 | 2,897,899.56 | -95,999.45 | 0.75 | |
| | | Base | 99.796634 | 2,993,899.01 | 96.596652 | 2,897,899.56 | -95,999.45 | 0.75 | |
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | | 2.850000 | 23 Jan 2023 | | |
| | 2,000,000.000 | Local | 100.258825 | 2,005,176.50 | 102.372444 | 2,047,448.88 | 42,272.38 | 0.53 | |
| | | Base | 100.258825 | 2,005,176.50 | 102.372444 | 2,047,448.88 | 42,272.38 | 0.53 | |
| 90331HPG2 | US BANK NA CINCINNATI SR UNSECURED 12/22 VAR | | | | | 1.398880 | 09 Dec 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.329400 | 4,866,470.00 | -133,530.00 | 1.25 | |
| | | Base | 100.000000 | 5,000,000.00 | 97.329400 | 4,866,470.00 | -133,530.00 | 1.25 | |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | | 2.400000 | 30 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.915242 | 4,995,762.09 | 99.955725 | 4,997,786.25 | 2,024.16 | 1.29 | |
| | | Base | 99.915242 | 4,995,762.09 | 99.955725 | 4,997,786.25 | 2,024.16 | 1.29 | |
| 912828Q2 | US TREASURY N/B 08/20 1.5 | | | | | 1.500000 | 15 Aug 2020 | | |
| | 2,000,000.000 | Local | 99.887483 | 1,997,749.66 | 100.585938 | 2,011,718.76 | 13,969.10 | 0.52 | |
| | | Base | 99.887483 | 1,997,749.66 | 100.585938 | 2,011,718.76 | 13,969.10 | 0.52 | |
| 9128284J6 | US TREASURY N/B 04/20 2.375 | | | | | 2.375000 | 30 Apr 2020 | | |
| | 2,000,000.000 | Local | 100.023652 | 2,000,473.04 | 100.182768 | 2,003,655.36 | 3,182.32 | 0.52 | |
| | | Base | 100.023652 | 2,000,473.04 | 100.182768 | 2,003,655.36 | 3,182.32 | 0.52 | |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | 1,000,000.000 | Local | 99.948658 | 999,486.58 | 101.039062 | 1,010,390.62 | 10,904.04 | 0.26 | |
| | | Base | 99.948658 | 999,486.58 | 101.039062 | 1,010,390.62 | 10,904.04 | 0.26 | |

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| 9128285X4 | US TREASURY N/B 01/21 2.5 | | | | | 2.500000 | 31 Jan 2021 | | |
| | 2,000,000.000 | Local | | 100.650368 | 2,013,007.35 | 101.984375 | 2,039,687.50 | 26,680.15 | 0.53 |
| | | Base | | 100.650368 | 2,013,007.35 | 101.984375 | 2,039,687.50 | 26,680.15 | 0.53 |
| 912828XH8 | US TREASURY N/B 06/20 1.625 | | | | | 1.625000 | 30 Jun 2020 | | |
| | 2,000,000.000 | Local | | 99.939696 | 1,998,793.91 | 100.379357 | 2,007,587.14 | 8,793.23 | 0.52 |
| | | Base | | 99.939696 | 1,998,793.91 | 100.379357 | 2,007,587.14 | 8,793.23 | 0.52 |
| 91324PDH2 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15 | | | | | 3.150000 | 15 Jun 2021 | | |
| | 2,000,000.000 | Local | | 99.978242 | 1,999,564.83 | 101.392677 | 2,027,853.54 | 28,288.71 | 0.52 |
| | | Base | | 99.978242 | 1,999,564.83 | 101.392677 | 2,027,853.54 | 28,288.71 | 0.52 |
| 91324PDR0 | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 | | | | | 2.375000 | 15 Aug 2024 | | |
| | 3,000,000.000 | Local | | 99.978396 | 2,999,351.87 | 102.294513 | 3,068,835.39 | 69,483.52 | 0.79 |
| | | Base | | 99.978396 | 2,999,351.87 | 102.294513 | 3,068,835.39 | 69,483.52 | 0.79 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 2,000,000.000 | Local | | 99.984661 | 1,999,693.22 | 101.677070 | 2,033,541.40 | 33,848.18 | 0.52 |
| Original Face: | 2,000,000.000 | Base | | 99.984661 | 1,999,693.22 | 101.677070 | 2,033,541.40 | 33,848.18 | 0.52 |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.988741 | 1,999,774.82 | 94.367450 | 1,887,349.00 | -112,425.82 | 0.49 |
| Original Face: | 2,000,000.000 | Base | | 99.988741 | 1,999,774.82 | 94.367450 | 1,887,349.00 | -112,425.82 | 0.49 |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | 1,000,000.000 | Local | | 99.998948 | 999,989.48 | 101.202500 | 1,012,025.00 | 12,035.52 | 0.26 |
| Original Face: | 1,000,000.000 | Base | | 99.998948 | 999,989.48 | 101.202500 | 1,012,025.00 | 12,035.52 | 0.26 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.900054 | 1,998,001.07 | 105.128512 | 2,102,570.24 | 104,569.17 | 0.54 |
| | | Base | | 99.900054 | 1,998,001.07 | 105.128512 | 2,102,570.24 | 104,569.17 | 0.54 |
| 949746RS2 | WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5 | | | | | 2.500000 | 04 Mar 2021 | | |
| | 3,000,000.000 | Local | | 99.995755 | 2,999,872.65 | 100.017380 | 3,000,521.40 | 648.75 | 0.77 |
| | | Base | | 99.995755 | 2,999,872.65 | 100.017380 | 3,000,521.40 | 648.75 | 0.77 |
| 949746SA0 | WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1 | | | | | 2.100000 | 26 Jul 2021 | | |
| | 1,000,000.000 | Local | | 99.347545 | 993,475.45 | 99.666512 | 996,665.12 | 3,189.67 | 0.26 |
| | | Base | | 99.347545 | 993,475.45 | 99.666512 | 996,665.12 | 3,189.67 | 0.26 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | 2.660880 | 11 Feb 2022 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.075701 | 2,942,271.03 | -57,728.97 | 0.76 |
| | | | Base | 100.000000 | 3,000,000.00 | 98.075701 | 2,942,271.03 | -57,728.97 | 0.76 |
| 95001D4Q0 | WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR | | | | 2.300000 | 28 Feb 2023 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.374167 | 3,011,225.01 | 11,225.01 | 0.78 |
| | | | Base | 100.000000 | 3,000,000.00 | 100.374167 | 3,011,225.01 | 11,225.01 | 0.78 |
| 961214DQ3 | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5 | | | | 2.500000 | 28 Jun 2022 | | | |
| | | 2,000,000.000 | Local | 99.926980 | 1,998,539.60 | 100.048484 | 2,000,969.68 | 2,430.08 | 0.52 |
| | | | Base | 99.926980 | 1,998,539.60 | 100.048484 | 2,000,969.68 | 2,430.08 | 0.52 |
| US DOLLAR Total | | | | | | | | | |
| | 311,313,137.950 | Local | | 311,996,146.48 | | 312,273,131.72 | 276,985.24 | 80.41 | |
| Original Face: | 197,211,032.000 | Base | | 311,996,146.48 | | 312,273,131.72 | 276,985.24 | 80.41 | |
| FIXED INCOME Total | | | | | | | | | |
| | 311,313,137.950 | Base | | 311,996,146.48 | | 312,273,131.72 | 276,985.24 | 80.41 | |
| Original Face: | 197,211,032.000 | | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 387,572,369.280 | Base | 388,111,230.16 | | 388,366,004.58 | 254,774.42 | 100.00 |
| Original Face: | | 197,211,032.000 | | | | | | |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 347,812.890 | Local | 1.000000 | 347,812.89 | 1.000000 | 347,812.89 | 0.00 | 0.27 |
| | | | Base | 1.000000 | 347,812.89 | 1.000000 | 347,812.89 | 0.00 | 0.27 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 347,812.890 | Local | 347,812.89 | | 347,812.89 | 0.00 | 0.27 |
| | | Base | 347,812.89 | | 347,812.89 | 0.00 | 0.27 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 347,812.890 | Base | 347,812.89 | | 347,812.89 | 0.00 | 0.27 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 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 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 3.15 |
| | | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 3.15 |

| 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 | 99.857417 | 4,992,870.83 | 99.857417 | 4,992,870.83 | 0.00 | 3.93 |
| | | | Base | 99.857417 | 4,992,870.83 | 99.857417 | 4,992,870.83 | 0.00 | 3.93 |

| 926NKW009 | AMHERST PIERPONT 04/15 VAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| | | 19,000,000.000 | Local | 100.000000 | 19,000,000.00 | 100.000000 | 19,000,000.00 | 0.00 | 14.94 |
| | | | Base | 100.000000 | 19,000,000.00 | 100.000000 | 19,000,000.00 | 0.00 | 14.94 |

| 979QHR003 | SOUTH STREET 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 | 3.93 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 3.93 |

| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 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 | 0.00 | 3.93 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 3.93 |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 38,000,000.000 | Local | 37,992,870.83 | | 37,992,870.83 | 0.00 | 29.87 |
| | | | Base | 37,992,870.83 | | 37,992,870.83 | 0.00 | 29.87 |
| CASH EQUIVALENT Total | | | | | | | | |
| | | 38,000,000.000 | Base | 37,992,870.83 | | 37,992,870.83 | 0.00 | 29.87 |
| 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 | | |
| | | 191,692.860 | Local | 192,165.88 | 100.403285 | 192,465.93 | 300.05 | 0.15 |
| Original Face: | | 1,000,000.000 | Base | 192,165.88 | 100.403285 | 192,465.93 | 300.05 | 0.15 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | 3.000000 | 15 Aug 2027 | | |
| | | 1,050,582.850 | Local | 1,086,502.56 | 104.759020 | 1,100,580.30 | 14,077.74 | 0.87 |
| Original Face: | | 5,000,000.000 | Base | 1,086,502.56 | 104.759020 | 1,100,580.30 | 14,077.74 | 0.87 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | 2.500000 | 20 Apr 2027 | | |
| | | 929,620.810 | Local | 954,168.54 | 103.516691 | 962,312.70 | 8,144.16 | 0.76 |
| Original Face: | | 4,372,786.000 | Base | 954,168.54 | 103.516691 | 962,312.70 | 8,144.16 | 0.76 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | 2.500000 | 20 May 2027 | | |
| | | 1,118,235.450 | Local | 1,144,200.78 | 103.518037 | 1,157,575.39 | 13,374.61 | 0.91 |
| Original Face: | | 5,000,000.000 | Base | 1,144,200.78 | 103.518037 | 1,157,575.39 | 13,374.61 | 0.91 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | 3.500000 | 20 Jul 2027 | | |
| | | 615,282.980 | Local | 638,527.49 | 104.835302 | 645,033.77 | 6,506.28 | 0.51 |
| Original Face: | | 4,169,641.000 | Base | 638,527.49 | 104.835302 | 645,033.77 | 6,506.28 | 0.51 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | 3.000000 | 20 May 2043 | | |
| | | 619,836.740 | Local | 627,101.38 | 105.333218 | 652,893.98 | 25,792.60 | 0.51 |
| Original Face: | | 2,000,000.000 | Base | 627,101.38 | 105.333218 | 652,893.98 | 25,792.60 | 0.51 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | 3.500000 | 20 Feb 2027 | | |
| | | 441,403.560 | Local | 452,510.86 | 103.784019 | 458,106.35 | 5,595.49 | 0.36 |
| Original Face: | | 2,910,888.000 | Base | 452,510.86 | 103.784019 | 458,106.35 | 5,595.49 | 0.36 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | 3.250000 | 20 Sep 2040 | | |
| | | 774,547.800 | Local 103.142134 | 798,885.13 | 102.990934 | 797,714.01 | -1,171.12 | 0.63 |
| Original Face: | | 9,450,000.000 | Base 103.142134 | 798,885.13 | 102.990934 | 797,714.01 | -1,171.12 | 0.63 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | 2.500000 | 15 Dec 2027 | | |
| | | 644,756.940 | Local 101.161659 | 652,246.82 | 104.062050 | 670,947.29 | 18,700.47 | 0.53 |
| Original Face: | | 2,500,000.000 | Base 101.161659 | 652,246.82 | 104.062050 | 670,947.29 | 18,700.47 | 0.53 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | 2.500000 | 20 Jun 2028 | | |
| | | 490,181.310 | Local 101.108508 | 495,615.01 | 101.859377 | 499,295.63 | 3,680.62 | 0.39 |
| Original Face: | | 1,500,000.000 | Base 101.108508 | 495,615.01 | 101.859377 | 499,295.63 | 3,680.62 | 0.39 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | 4.000000 | 15 Nov 2040 | | |
| | | 784,256.020 | Local 105.502187 | 827,407.25 | 108.194749 | 848,523.83 | 21,116.58 | 0.67 |
| Original Face: | | 5,872,458.000 | Base 105.502187 | 827,407.25 | 108.194749 | 848,523.83 | 21,116.58 | 0.67 |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | 5.500000 | 15 Feb 2024 | | |
| | | 23,927.100 | Local 102.065440 | 24,421.30 | 106.127322 | 25,393.19 | 971.89 | 0.02 |
| Original Face: | | 1,000,000.000 | Base 102.065440 | 24,421.30 | 106.127322 | 25,393.19 | 971.89 | 0.02 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | 5.000000 | 15 Dec 2035 | | |
| | | 39,168.210 | Local 104.748392 | 41,028.07 | 108.880070 | 42,646.37 | 1,618.30 | 0.03 |
| Original Face: | | 1,000,000.000 | Base 104.748392 | 41,028.07 | 108.880070 | 42,646.37 | 1,618.30 | 0.03 |
| 36294XCP9 | GNMA POOL 662578 GN 09/22 FIXED 5 | | | | 5.000000 | 15 Sep 2022 | | |
| | | 333.540 | Local 101.082329 | 337.15 | 104.265182 | 347.77 | 10.62 | 0.00 |
| Original Face: | | 25,000.000 | Base 101.082329 | 337.15 | 104.265182 | 347.77 | 10.62 | 0.00 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | 5.000000 | 15 Oct 2039 | | |
| | | 91,357.800 | Local 103.277826 | 94,352.35 | 111.295359 | 101,676.99 | 7,324.64 | 0.08 |
| Original Face: | | 2,000,000.000 | Base 103.277826 | 94,352.35 | 111.295359 | 101,676.99 | 7,324.64 | 0.08 |
| 38374C5H0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD | | | | 4.000000 | 20 Mar 2033 | | |
| | | 2,493.390 | Local 100.000000 | 2,493.39 | 101.008010 | 2,518.52 | 25.13 | 0.00 |
| Original Face: | | 410,000.000 | Base 100.000000 | 2,493.39 | 101.008010 | 2,518.52 | 25.13 | 0.00 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | 1.861880 | 20 Jun 2063 | | |
| | | 209,380.890 | Local 100.000000 | 209,380.89 | 99.765300 | 208,889.47 | -491.42 | 0.16 |
| Original Face: | | 4,967,302.000 | Base 100.000000 | 209,380.89 | 99.765300 | 208,889.47 | -491.42 | 0.16 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38377YWD8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC | | | | 2.000000 | 16 Aug 2039 | | |
| | | 423,778.200 | Local 101.055059 | 42,824.93 | 101.334740 | 42,934.54 | 1,185.23 | 0.34 |
| Original Face: | | 2,720,000.000 | Base 101.055059 | 428,249.31 | 101.334740 | 429,434.54 | 1,185.23 | 0.34 |
| 38378B4Q9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C | | | | 2.637000 | 16 May 2051 | | |
| | | 309,629.120 | Local 101.527053 | 31,435.73 | 100.705810 | 31,814.51 | -2,542.81 | 0.25 |
| Original Face: | | 4,000,000.000 | Base 101.527053 | 314,357.32 | 100.705810 | 311,814.51 | -2,542.81 | 0.25 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | 2.000000 | 20 Jul 2042 | | |
| | | 1,666,061.760 | Local 102.104632 | 1,701,126.23 | 102.733700 | 1,711,606.89 | 10,480.66 | 1.35 |
| Original Face: | | 4,400,000.000 | Base 102.104632 | 1,701,126.23 | 102.733700 | 1,711,606.89 | 10,480.66 | 1.35 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | 1.500000 | 16 May 2042 | | |
| | | 1,561,477.350 | Local 99.345980 | 1,551,264.97 | 99.075410 | 1,547,040.09 | -4,224.88 | 1.22 |
| Original Face: | | 3,000,000.000 | Base 99.345980 | 1,551,264.97 | 99.075410 | 1,547,040.09 | -4,224.88 | 1.22 |
| 38378KES4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB | | | | 1.450000 | 16 Apr 2039 | | |
| | | 498,915.460 | Local 99.741110 | 49,723.82 | 99.365910 | 49,751.89 | -1,871.93 | 0.39 |
| Original Face: | | 2,000,000.000 | Base 99.741110 | 49,723.82 | 99.365910 | 49,751.89 | -1,871.93 | 0.39 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | 2.426180 | 16 Mar 2048 | | |
| | | 484,301.740 | Local 100.612178 | 48,726.53 | 101.161500 | 48,926.90 | 2,660.37 | 0.39 |
| Original Face: | | 1,000,000.000 | Base 100.612178 | 48,726.53 | 101.161500 | 48,926.90 | 2,660.37 | 0.39 |
| 38378X2R1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A | | | | 2.500000 | 16 Dec 2044 | | |
| | | 560,810.240 | Local 101.226081 | 56,786.23 | 100.227380 | 56,085.41 | -5,600.82 | 0.44 |
| Original Face: | | 2,000,000.000 | Base 101.226081 | 56,786.23 | 100.227380 | 56,085.41 | -5,600.82 | 0.44 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | 3.000000 | 16 Jul 2050 | | |
| | | 520,200.990 | Local 101.307112 | 52,000.60 | 102.497080 | 53,190.82 | 6,190.22 | 0.42 |
| Original Face: | | 1,000,000.000 | Base 101.307112 | 52,000.60 | 102.497080 | 53,190.82 | 6,190.22 | 0.42 |
| 38378XJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC | | | | 2.154000 | 16 May 2054 | | |
| | | 0.010 | Local 100.000000 | 0.01 | 100.246020 | 0.01 | 0.00 | 0.00 |
| | | | Base 100.000000 | 0.01 | 100.246020 | 0.01 | 0.00 | 0.00 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.028000 | 16 Aug 2052 | | |
| | | 642,595.600 | Local 100.730951 | 64,729.66 | 102.993090 | 66,829.06 | 14,536.40 | 0.52 |
| Original Face: | | 1,000,000.000 | Base 100.730951 | 64,729.66 | 102.993090 | 66,829.06 | 14,536.40 | 0.52 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.850000 | 16 Feb 2049 | | |
| | 582,397.630 | Local | 100.824919 | 587,201.94 | 102.177070 | 595,076.83 | 7,874.89 | 0.47 | |
| Original Face: | 1,000,000.000 | Base | 100.824919 | 587,201.94 | 102.177070 | 595,076.83 | 7,874.89 | 0.47 | |
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | | 2.200000 | 16 Aug 2055 | | |
| | 627,608.940 | Local | 99.889425 | 626,914.96 | 100.292520 | 629,444.82 | 2,529.86 | 0.49 | |
| Original Face: | 1,000,000.000 | Base | 99.889425 | 626,914.96 | 100.292520 | 629,444.82 | 2,529.86 | 0.49 | |
| 38379KZY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A | | | | | 2.100000 | 15 Jun 2044 | | |
| | 536,474.860 | Local | 100.310892 | 538,142.72 | 100.027070 | 536,620.08 | -1,522.64 | 0.42 | |
| Original Face: | 1,000,000.000 | Base | 100.310892 | 538,142.72 | 100.027070 | 536,620.08 | -1,522.64 | 0.42 | |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | | 2.600000 | 16 Dec 2049 | | |
| | 606,454.120 | Local | 100.903084 | 611,930.91 | 101.197660 | 613,717.38 | 1,786.47 | 0.48 | |
| Original Face: | 1,000,000.000 | Base | 100.903084 | 611,930.91 | 101.197660 | 613,717.38 | 1,786.47 | 0.48 | |
| 38379RMD2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC | | | | | 2.300000 | 16 Mar 2057 | | |
| | 0.030 | Local | 300.000000 | 0.09 | 100.782380 | 0.03 | -0.06 | 0.00 | |
| | | Base | 300.000000 | 0.09 | 100.782380 | 0.03 | -0.06 | 0.00 | |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | | 2.250000 | 20 Aug 2069 | | |
| | 2,322,130.040 | Local | 102.926119 | 2,390,078.32 | 103.464047 | 2,402,569.72 | 12,491.40 | 1.89 | |
| Original Face: | 3,000,000.000 | Base | 102.926119 | 2,390,078.32 | 103.464047 | 2,402,569.72 | 12,491.40 | 1.89 | |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | 1,748,660.680 | Local | 100.353055 | 1,754,834.41 | 102.712496 | 1,796,093.03 | 41,258.62 | 1.41 | |
| Original Face: | 2,000,000.000 | Base | 100.353055 | 1,754,834.41 | 102.712496 | 1,796,093.03 | 41,258.62 | 1.41 | |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | 1,003,410.780 | Local | 100.068891 | 1,004,102.04 | 104.080968 | 1,044,359.65 | 40,257.61 | 0.82 | |
| Original Face: | 2,000,000.000 | Base | 100.068891 | 1,004,102.04 | 104.080968 | 1,044,359.65 | 40,257.61 | 0.82 | |
| 418097AC5 | AID JORDAN US GOVT GUAR 10/20 2.503 | | | | | 2.503000 | 30 Oct 2020 | | |
| | 6,280,000.000 | Local | 100.273812 | 6,297,195.42 | 101.150675 | 6,352,262.39 | 55,066.97 | 4.99 | |
| | | Base | 100.273812 | 6,297,195.42 | 101.150675 | 6,352,262.39 | 55,066.97 | 4.99 | |
| 6903532L0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | 5,000,000.000 | Local | 105.759376 | 5,287,968.79 | 107.086826 | 5,354,341.30 | 66,372.51 | 4.21 | |
| | | Base | 105.759376 | 5,287,968.79 | 107.086826 | 5,354,341.30 | 66,372.51 | 4.21 | |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 6903537C5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR | | | | 2.000000 | 13 Aug 2027 | | |
| | 2,700,000.000 | Local | 100.000000 | 2,700,000.00 | 100.000000 | 2,700,000.00 | 0.00 | 2.12 |
| Original Face: | 2,700,000.000 | Base | 100.000000 | 2,700,000.00 | 100.000000 | 2,700,000.00 | 0.00 | 2.12 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 2.000000 | 15 Sep 2026 | | |
| | 3,500,000.000 | Local | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 2.75 |
| Original Face: | 3,500,000.000 | Base | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 2.75 |
| 690353L54 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000 | | | | | 26 Jan 2021 | | |
| | 2,500,000.000 | Local | 107.315440 | 2,682,885.99 | 107.241040 | 2,681,026.00 | -1,859.99 | 2.11 |
| | | Base | 107.315440 | 2,682,885.99 | 107.241040 | 2,681,026.00 | -1,859.99 | 2.11 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | 2,000,000.000 | Local | 99.877582 | 1,997,551.64 | 104.201882 | 2,084,037.64 | 86,486.00 | 1.64 |
| | | Base | 99.877582 | 1,997,551.64 | 104.201882 | 2,084,037.64 | 86,486.00 | 1.64 |
| 831641EV3 | SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1 | | | | 2.877000 | 10 Sep 2021 | | |
| | 268,952.990 | Local | 100.912646 | 271,407.58 | 100.855040 | 271,252.65 | -154.93 | 0.21 |
| Original Face: | 4,000,000.000 | Base | 100.912646 | 271,407.58 | 100.855040 | 271,252.65 | -154.93 | 0.21 |
| 831641EW1 | SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1 | | | | 2.766000 | 10 Mar 2022 | | |
| | 261,316.780 | Local | 100.859497 | 263,562.79 | 101.604200 | 265,508.82 | 1,946.03 | 0.21 |
| Original Face: | 1,000,000.000 | Base | 100.859497 | 263,562.79 | 101.604200 | 265,508.82 | 1,946.03 | 0.21 |
| 903724AL6 | AID UKRAINE US GOVT GUAR 05/20 1.847 | | | | 1.847000 | 29 May 2020 | | |
| | 1,000,000.000 | Local | 100.016360 | 1,000,163.60 | 100.249016 | 1,002,490.16 | 2,326.56 | 0.79 |
| | | Base | 100.016360 | 1,000,163.60 | 100.249016 | 1,002,490.16 | 2,326.56 | 0.79 |
| 903724BL5 | AID UKRAINE US GOVT GUAR 09/21 1.471 | | | | 1.471000 | 29 Sep 2021 | | |
| | 3,000,000.000 | Local | 99.481331 | 2,984,439.92 | 101.618254 | 3,048,547.62 | 64,107.70 | 2.40 |
| | | Base | 99.481331 | 2,984,439.92 | 101.618254 | 3,048,547.62 | 64,107.70 | 2.40 |
| 911759MU9 | HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57 | | | | 2.570000 | 01 Aug 2021 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 102.725370 | 513,626.85 | 13,626.85 | 0.40 |
| | | Base | 100.000000 | 500,000.00 | 102.725370 | 513,626.85 | 13,626.85 | 0.40 |
| 9128283G3 | US TREASURY N/B 11/20 1.75 | | | | 1.750000 | 15 Nov 2020 | | |
| | 5,000,000.000 | Local | 99.750486 | 4,987,524.31 | 101.054688 | 5,052,734.40 | 65,210.09 | 3.97 |
| | | Base | 99.750486 | 4,987,524.31 | 101.054688 | 5,052,734.40 | 65,210.09 | 3.97 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 9128284J6 | US TREASURY N/B 04/20 2.375 | | | | | 2.375000 | 30 Apr 2020 | | |
| | 2,000,000.000 | Local | | 99.979492 | 1,999,589.84 | 100.182768 | 2,003,655.36 | 4,065.52 | 1.58 |
| | | Base | | 99.979492 | 1,999,589.84 | 100.182768 | 2,003,655.36 | 4,065.52 | 1.58 |
| 9128284Q0 | US TREASURY N/B 05/20 2.5 | | | | | 2.500000 | 31 May 2020 | | |
| | 2,000,000.000 | Local | | 99.989898 | 1,999,797.95 | 100.394900 | 2,007,898.00 | 8,100.05 | 1.58 |
| | | Base | | 99.989898 | 1,999,797.95 | 100.394900 | 2,007,898.00 | 8,100.05 | 1.58 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | 1,000,000.000 | Local | | 99.948658 | 999,486.58 | 101.039062 | 1,010,390.62 | 10,904.04 | 0.79 |
| | | Base | | 99.948658 | 999,486.58 | 101.039062 | 1,010,390.62 | 10,904.04 | 0.79 |
| 9128286Q8 | US TREASURY FRN 04/21 VAR | | | | | 0.224018 | 30 Apr 2021 | | |
| | 2,000,000.000 | Local | | 99.960072 | 1,999,201.44 | 100.097316 | 2,001,946.32 | 2,744.88 | 1.57 |
| | | Base | | 99.960072 | 1,999,201.44 | 100.097316 | 2,001,946.32 | 2,744.88 | 1.57 |
| 9128287A2 | US TREASURY N/B 06/21 1.625 | | | | | 1.625000 | 30 Jun 2021 | | |
| | 2,000,000.000 | Local | | 99.985263 | 1,999,705.25 | 101.875000 | 2,037,500.00 | 37,794.75 | 1.60 |
| | | Base | | 99.985263 | 1,999,705.25 | 101.875000 | 2,037,500.00 | 37,794.75 | 1.60 |
| 9128287G9 | US TREASURY FRN 07/21 VAR | | | | | 0.305018 | 31 Jul 2021 | | |
| | 2,000,000.000 | Local | | 99.966570 | 1,999,331.40 | 100.181999 | 2,003,639.98 | 4,308.58 | 1.58 |
| | | Base | | 99.966570 | 1,999,331.40 | 100.181999 | 2,003,639.98 | 4,308.58 | 1.58 |
| 912828L32 | US TREASURY N/B 08/20 1.375 | | | | | 1.375000 | 31 Aug 2020 | | |
| | 5,000,000.000 | Local | | 99.646547 | 4,982,327.35 | 100.531250 | 5,026,562.50 | 44,235.15 | 3.95 |
| | | Base | | 99.646547 | 4,982,327.35 | 100.531250 | 5,026,562.50 | 44,235.15 | 3.95 |
| 912828N48 | US TREASURY N/B 12/20 1.75 | | | | | 1.750000 | 31 Dec 2020 | | |
| | 2,000,000.000 | Local | | 100.032599 | 2,000,651.97 | 101.273438 | 2,025,468.76 | 24,816.79 | 1.59 |
| | | Base | | 100.032599 | 2,000,651.97 | 101.273438 | 2,025,468.76 | 24,816.79 | 1.59 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | 2,000,000.000 | Local | | 99.668603 | 1,993,372.06 | 100.937500 | 2,018,750.00 | 25,377.94 | 1.59 |
| | | Base | | 99.668603 | 1,993,372.06 | 100.937500 | 2,018,750.00 | 25,377.94 | 1.59 |
| 912828Q37 | US TREASURY N/B 03/21 1.25 | | | | | 1.250000 | 31 Mar 2021 | | |
| | 2,000,000.000 | Local | | 99.551563 | 1,991,031.25 | 101.121094 | 2,022,421.88 | 31,390.63 | 1.59 |
| | | Base | | 99.551563 | 1,991,031.25 | 101.121094 | 2,022,421.88 | 31,390.63 | 1.59 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|---------------------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| 912828XE5 | US TREASURY N/B 05/20 1.5 | | | | 1.500000 | 31 May 2020 | | | |
| | | 2,000,000.000 | Local | 99.975397 | 1,999,507.94 | 100.231039 | 2,004,620.78 | 5,112.84 | 1.58 |
| | | | Base | 99.975397 | 1,999,507.94 | 100.231039 | 2,004,620.78 | 5,112.84 | 1.58 |
| 912828XY1 | US TREASURY N/B 06/20 2.5 | | | | 2.500000 | 30 Jun 2020 | | | |
| | | 4,000,000.000 | Local | 100.049496 | 4,001,979.83 | 100.595606 | 4,023,824.24 | 21,844.41 | 3.16 |
| | | | Base | 100.049496 | 4,001,979.83 | 100.595606 | 4,023,824.24 | 21,844.41 | 3.16 |
| 912828YN4 | US TREASURY FRN 10/21 VAR | | | | 0.385018 | 31 Oct 2021 | | | |
| | | 3,000,000.000 | Local | 100.030896 | 3,000,926.88 | 100.257630 | 3,007,728.90 | 6,802.02 | 2.36 |
| | | | Base | 100.030896 | 3,000,926.88 | 100.257630 | 3,007,728.90 | 6,802.02 | 2.36 |
| 912828Z45 | US TREASURY FRN 01/22 VAR | | | | 0.239018 | 31 Jan 2022 | | | |
| | | 2,000,000.000 | Local | 99.985395 | 1,999,707.90 | 99.988857 | 1,999,777.14 | 69.24 | 1.57 |
| | | | Base | 99.985395 | 1,999,707.90 | 99.988857 | 1,999,777.14 | 69.24 | 1.57 |
| 92262BAB1 | VENDEE MORTGAGE TRUST VENDE 2011 2 DG | | | | 2.750000 | 15 Dec 2033 | | | |
| | | 92,009.850 | Local | 102.066235 | 93,910.99 | 100.477240 | 92,448.96 | -1,462.03 | 0.07 |
| Original Face: | | 2,000,000.000 | Base | 102.066235 | 93,910.99 | 100.477240 | 92,448.96 | -1,462.03 | 0.07 |
| US DOLLAR Total | | 87,224,245.420 | Local | | 88,009,646.59 | | 88,839,944.42 | 830,297.83 | 69.85 |
| Original Face: | | 98,498,075.000 | Base | | 88,009,646.59 | | 88,839,944.42 | 830,297.83 | 69.85 |
| FIXED INCOME Total | | 87,224,245.420 | Base | | 88,009,646.59 | | 88,839,944.42 | 830,297.83 | 69.85 |
| Original Face: | | 98,498,075.000 | | | | | | | |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | 125,572,058.310 | Base | | 126,350,330.31 | | 127,180,628.14 | 830,297.83 | 100.00 |
| Original Face: | 98,498,075.000 | | | | | | | |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 |
|-----|-----------|----------------|----------------|---------------|-----------------|----------------------------|------------------|---------------|
| | | 44,617,388.960 | Local 1.000000 | 44,617,388.96 | 1.000000 | 44,617,388.96 | 0.00 | 2.36 |
| | | | Base 1.000000 | 44,617,388.96 | 1.000000 | 44,617,388.96 | 0.00 | 2.36 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|----------------|-----------|---------------|-----------------|----------------------------|------------------|---------------|
| | 44,617,388.960 | Local | 44,617,388.96 | | 44,617,388.96 | 0.00 | 2.36 |
| | | Base | 44,617,388.96 | | 44,617,388.96 | 0.00 | 2.36 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|----------------|-----------|---------------|-----------------|----------------------------|------------------|---------------|
| | 44,617,388.960 | Base | 44,617,388.96 | | 44,617,388.96 | 0.00 | 2.36 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|---------------|-----------------|--------------|-----------------|----------------------------|------------------|---------------|
| | | 1,016,855.050 | Local 99.960576 | 1,016,454.17 | 99.980000 | 1,016,651.68 | 197.51 | 0.05 |
| | | | Base 99.960576 | 1,016,454.17 | 99.980000 | 1,016,651.68 | 197.51 | 0.05 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|---------------|-----------|--------------|-----------------|----------------------------|------------------|---------------|
| | 1,016,855.050 | Local | 1,016,454.17 | | 1,016,651.68 | 197.51 | 0.05 |
| | | Base | 1,016,454.17 | | 1,016,651.68 | 197.51 | 0.05 |

| CASH EQUIVALENT Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------|---------------|-----------|--------------|-----------------|----------------------------|------------------|---------------|
| | 1,016,855.050 | Base | 1,016,454.17 | | 1,016,651.68 | 197.51 | 0.05 |

EQUITY

US DOLLAR Exchange Rate: 1.000000

| 001055102 | AFLAC INC COMMON STOCK USD.1 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|------------------------------|------------|-----------------|--------------|-----------------|----------------------------|------------------|---------------|
| | | 61,438.000 | Local 20.555702 | 1,262,901.20 | 34.240000 | 2,103,637.12 | 840,735.92 | 0.11 |
| | | | Base 20.555702 | 1,262,901.20 | 34.240000 | 2,103,637.12 | 840,735.92 | 0.11 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 55,469.000 | Local 19.535138 | 1,083,594.55 | 13.600000 | 754,378.40 | -329,216.15 | 0.04 |
| | | | Base 19.535138 | 1,083,594.55 | 13.600000 | 754,378.40 | -329,216.15 | 0.04 |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | |
| | | 611,092.000 | Local 34.261298 | 20,936,804.99 | 29.150000 | 17,813,331.80 | -3,123,473.19 | 0.94 |
| | | | Base 34.261298 | 20,936,804.99 | 29.150000 | 17,813,331.80 | -3,123,473.19 | 0.94 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | |
| | | 148,047.000 | Local 30.882904 | 4,572,121.22 | 78.910000 | 11,682,388.77 | 7,110,267.55 | 0.62 |
| | | | Base 30.882904 | 4,572,121.22 | 78.910000 | 11,682,388.77 | 7,110,267.55 | 0.62 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | |
| | | 123,869.000 | Local 33.690221 | 4,173,173.95 | 76.190000 | 9,437,579.11 | 5,264,405.16 | 0.50 |
| | | | Base 33.690221 | 4,173,173.95 | 76.190000 | 9,437,579.11 | 5,264,405.16 | 0.50 |
| 003654100 | ABIOMED INC COMMON STOCK USD.01 | | | | | | | |
| | | 3,782.000 | Local 372.375069 | 1,408,322.51 | 145.160000 | 548,995.12 | -859,327.39 | 0.03 |
| | | | Base 372.375069 | 1,408,322.51 | 145.160000 | 548,995.12 | -859,327.39 | 0.03 |
| 00507V109 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | | | | | | |
| | | 64,231.000 | Local 38.022109 | 2,442,198.09 | 59.480000 | 3,820,459.88 | 1,378,261.79 | 0.20 |
| | | | Base 38.022109 | 2,442,198.09 | 59.480000 | 3,820,459.88 | 1,378,261.79 | 0.20 |
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | |
| | | 40,438.000 | Local 51.144534 | 2,068,182.67 | 318.240000 | 12,868,989.12 | 10,800,806.45 | 0.68 |
| | | | Base 51.144534 | 2,068,182.67 | 318.240000 | 12,868,989.12 | 10,800,806.45 | 0.68 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 5,795.000 | Local 157.660456 | 913,642.34 | 93.320000 | 540,789.40 | -372,852.94 | 0.03 |
| | | | Base 157.660456 | 913,642.34 | 93.320000 | 540,789.40 | -372,852.94 | 0.03 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | |
| | | 97,675.000 | Local 20.804394 | 2,032,069.18 | 45.480000 | 4,442,259.00 | 2,410,189.82 | 0.23 |
| | | | Base 20.804394 | 2,032,069.18 | 45.480000 | 4,442,259.00 | 2,410,189.82 | 0.23 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,837.000 | Local 32.928617 | 850,776.68 | 71.620000 | 1,850,445.94 | 999,669.26 | 0.10 |
| | | | Base 32.928617 | 850,776.68 | 71.620000 | 1,850,445.94 | 999,669.26 | 0.10 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 18,457.000 | Local 82.030101 | 1,514,029.58 | 199.610000 | 3,684,201.77 | 2,170,172.19 | 0.19 |
| | | | Base 82.030101 | 1,514,029.58 | 199.610000 | 3,684,201.77 | 2,170,172.19 | 0.19 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,493.000 | Local 46.409365 | 626,201.56 | 91.490000 | 1,234,474.57 | 608,273.01 | 0.07 |
| | | | Base 46.409365 | 626,201.56 | 91.490000 | 1,234,474.57 | 608,273.01 | 0.07 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,325.000 | Local 64.302339 | 663,921.65 | 28.470000 | 293,952.75 | -369,968.90 | 0.02 |
| | | | Base 64.302339 | 663,921.65 | 28.470000 | 293,952.75 | -369,968.90 | 0.02 |
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 8,901.000 | Local 82.479432 | 734,149.42 | 56.370000 | 501,749.37 | -232,400.05 | 0.03 |
| | | | Base 82.479432 | 734,149.42 | 56.370000 | 501,749.37 | -232,400.05 | 0.03 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | |
| | | 10,237.000 | Local 120.805105 | 1,236,681.86 | 137.060000 | 1,403,083.22 | 166,401.36 | 0.07 |
| | | | Base 120.805105 | 1,236,681.86 | 137.060000 | 1,403,083.22 | 166,401.36 | 0.07 |
| 015351109 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 18,495.000 | Local 108.778475 | 2,011,857.90 | 89.790000 | 1,660,666.05 | -351,191.85 | 0.09 |
| | | | Base 108.778475 | 2,011,857.90 | 89.790000 | 1,660,666.05 | -351,191.85 | 0.09 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | |
| | | 5,988.000 | Local 154.394569 | 924,514.68 | 173.950000 | 1,041,612.60 | 117,097.92 | 0.05 |
| | | | Base 154.394569 | 924,514.68 | 173.950000 | 1,041,612.60 | 117,097.92 | 0.05 |
| 018581108 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 3,441.000 | Local 241.460259 | 830,864.75 | 33.650000 | 115,789.65 | -715,075.10 | 0.01 |
| | | | Base 241.460259 | 830,864.75 | 33.650000 | 115,789.65 | -715,075.10 | 0.01 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 20,071.000 | Local 40.945576 | 821,818.66 | 48.290000 | 969,228.59 | 147,409.93 | 0.05 |
| | | | Base 40.945576 | 821,818.66 | 48.290000 | 969,228.59 | 147,409.93 | 0.05 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 27,077.000 | Local 41.880153 | 1,133,988.90 | 91.730000 | 2,483,773.21 | 1,349,784.31 | 0.13 |
| | | | Base 41.880153 | 1,133,988.90 | 91.730000 | 2,483,773.21 | 1,349,784.31 | 0.13 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 24,956.000 | Local 380.719452 | 9,501,234.64 | 1,162.810000 | 29,019,086.36 | 19,517,851.72 | 1.53 |
| | | | Base 380.719452 | 9,501,234.64 | 1,162.810000 | 29,019,086.36 | 19,517,851.72 | 1.53 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | |
| | | 25,016.000 | Local 370.356260 | 9,264,832.19 | 1,161.950000 | 29,067,341.20 | 19,802,509.01 | 1.53 |
| | | | Base 370.356260 | 9,264,832.19 | 1,161.950000 | 29,067,341.20 | 19,802,509.01 | 1.53 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | |
| | | 156,740.000 | Local 19.715789 | 3,090,252.77 | 38.670000 | 6,061,135.80 | 2,970,883.03 | 0.32 |
| | | | Base 19.715789 | 3,090,252.77 | 38.670000 | 6,061,135.80 | 2,970,883.03 | 0.32 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,793.000 | Local 335.902354 | 11,687,050.60 | 1,949.720000 | 67,836,607.96 | 56,149,557.36 | 3.58 |
| | | | Base 335.902354 | 11,687,050.60 | 1,949.720000 | 67,836,607.96 | 56,149,557.36 | 3.58 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | | 20,598.000 | Local 42.327258 | 871,856.86 | 72.830000 | 1,500,152.34 | 628,295.48 | 0.08 |
| | | | Base 42.327258 | 871,856.86 | 72.830000 | 1,500,152.34 | 628,295.48 | 0.08 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK | | | | | | | |
| | | 32,530.000 | Local 47.102513 | 1,532,244.76 | 12.190000 | 396,540.70 | -1,135,704.06 | 0.02 |
| | | | Base 47.102513 | 1,532,244.76 | 12.190000 | 396,540.70 | -1,135,704.06 | 0.02 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | |
| | | 41,285.000 | Local 41.328482 | 1,706,246.39 | 79.980000 | 3,301,974.30 | 1,595,727.91 | 0.17 |
| | | | Base 41.328482 | 1,706,246.39 | 79.980000 | 3,301,974.30 | 1,595,727.91 | 0.17 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | |
| | | 56,056.000 | Local 46.812734 | 2,624,134.61 | 85.610000 | 4,798,954.16 | 2,174,819.55 | 0.25 |
| | | | Base 46.812734 | 2,624,134.61 | 85.610000 | 4,798,954.16 | 2,174,819.55 | 0.25 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | |
| | | 72,897.000 | Local 103.664721 | 7,556,847.16 | 24.250000 | 1,767,752.25 | -5,789,094.91 | 0.09 |
| | | | Base 103.664721 | 7,556,847.16 | 24.250000 | 1,767,752.25 | -5,789,094.91 | 0.09 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | |
| | | 37,113.000 | Local 68.035523 | 2,525,002.37 | 217.750000 | 8,081,355.75 | 5,556,353.38 | 0.43 |
| | | | Base 68.035523 | 2,525,002.37 | 217.750000 | 8,081,355.75 | 5,556,353.38 | 0.43 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 15,151.000 | Local 71.821353 | 1,088,165.32 | 119.560000 | 1,811,453.56 | 723,288.24 | 0.10 |
| | | | Base 71.821353 | 1,088,165.32 | 119.560000 | 1,811,453.56 | 723,288.24 | 0.10 |
| 03073E105 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | | | | | | | |
| | | 12,567.000 | Local 30.249478 | 380,145.19 | 88.500000 | 1,112,179.50 | 732,034.31 | 0.06 |
| | | | Base 30.249478 | 380,145.19 | 88.500000 | 1,112,179.50 | 732,034.31 | 0.06 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,576.000 | Local 41.700349 | 441,022.89 | 102.480000 | 1,083,828.48 | 642,805.59 | 0.06 |
| | | | Base 41.700349 | 441,022.89 | 102.480000 | 1,083,828.48 | 642,805.59 | 0.06 |
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,133.000 | Local 49.075043 | 938,952.79 | 72.020000 | 1,377,958.66 | 439,005.87 | 0.07 |
| | | | Base 49.075043 | 938,952.79 | 72.020000 | 1,377,958.66 | 439,005.87 | 0.07 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | |
| | | 49,611.000 | Local 70.121155 | 3,478,780.62 | 202.730000 | 10,057,638.03 | 6,578,857.41 | 0.53 |
| | | | Base 70.121155 | 3,478,780.62 | 202.730000 | 10,057,638.03 | 6,578,857.41 | 0.53 |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | |
| | | 24,754.000 | Local 26.389378 | 653,242.66 | 72.880000 | 1,804,071.52 | 1,150,828.86 | 0.10 |
| | | | Base 26.389378 | 653,242.66 | 72.880000 | 1,804,071.52 | 1,150,828.86 | 0.10 |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | |
| | | 30,769.000 | Local 50.985800 | 1,568,782.09 | 89.650000 | 2,758,440.85 | 1,189,658.76 | 0.15 |
| | | | Base 50.985800 | 1,568,782.09 | 89.650000 | 2,758,440.85 | 1,189,658.76 | 0.15 |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,145.000 | Local 130.518697 | 932,556.09 | 232.470000 | 1,660,998.15 | 728,442.06 | 0.09 |
| | | | Base 130.518697 | 932,556.09 | 232.470000 | 1,660,998.15 | 728,442.06 | 0.09 |
| 036752103 | ANTHEM INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,218.000 | Local 68.889182 | 1,461,690.66 | 227.040000 | 4,817,334.72 | 3,355,644.06 | 0.25 |
| | | | Base 68.889182 | 1,461,690.66 | 227.040000 | 4,817,334.72 | 3,355,644.06 | 0.25 |
| 037411105 | APACHE CORP COMMON STOCK USD.625 | | | | | | | |
| | | 31,395.000 | Local 64.264849 | 2,017,594.93 | 4.180000 | 131,231.10 | -1,886,363.83 | 0.01 |
| | | | Base 64.264849 | 2,017,594.93 | 4.180000 | 131,231.10 | -1,886,363.83 | 0.01 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 03748R754 | APARTMENT INVT + MGMT CO A REIT USD.01 | | | | | | | |
| | | 12,438.000 | Local 27.033733 | 336,245.57 | 35.150000 | 437,195.70 | 100,950.13 | 0.02 |
| | | | Base 27.033733 | 336,245.57 | 35.150000 | 437,195.70 | 100,950.13 | 0.02 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | |
| | | 348,683.000 | Local 33.104823 | 11,543,088.97 | 254.290000 | 88,666,600.07 | 77,123,511.10 | 4.68 |
| | | | Base 33.104823 | 11,543,088.97 | 254.290000 | 88,666,600.07 | 77,123,511.10 | 4.68 |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | |
| | | 77,124.000 | Local 21.404073 | 1,650,767.73 | 45.820000 | 3,533,821.68 | 1,883,053.95 | 0.19 |
| | | | Base 21.404073 | 1,650,767.73 | 45.820000 | 3,533,821.68 | 1,883,053.95 | 0.19 |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | |
| | | 46,613.000 | Local 25.192533 | 1,174,299.52 | 35.180000 | 1,639,845.34 | 465,545.82 | 0.09 |
| | | | Base 25.192533 | 1,174,299.52 | 35.180000 | 1,639,845.34 | 465,545.82 | 0.09 |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 4,530.000 | Local 289.185998 | 1,310,012.57 | 202.550000 | 917,551.50 | -392,461.07 | 0.05 |
| | | | Base 289.185998 | 1,310,012.57 | 202.550000 | 917,551.50 | -392,461.07 | 0.05 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | |
| | | 5,086.000 | Local 63.352070 | 322,208.63 | 104.090000 | 529,401.74 | 207,193.11 | 0.03 |
| | | | Base 63.352070 | 322,208.63 | 104.090000 | 529,401.74 | 207,193.11 | 0.03 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | |
| | | 10,015.000 | Local 97.635654 | 977,821.07 | 99.230000 | 993,788.45 | 15,967.38 | 0.05 |
| | | | Base 97.635654 | 977,821.07 | 99.230000 | 993,788.45 | 15,967.38 | 0.05 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,398.000 | Local 47.033775 | 865,327.39 | 156.100000 | 2,871,927.80 | 2,006,600.41 | 0.15 |
| | | | Base 47.033775 | 865,327.39 | 156.100000 | 2,871,927.80 | 2,006,600.41 | 0.15 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | |
| | | 36,126.000 | Local 45.615864 | 1,647,918.70 | 136.680000 | 4,937,701.68 | 3,289,782.98 | 0.26 |
| | | | Base 45.615864 | 1,647,918.70 | 136.680000 | 4,937,701.68 | 3,289,782.98 | 0.26 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,985.000 | Local 242.482151 | 481,327.07 | 846.000000 | 1,679,310.00 | 1,197,982.93 | 0.09 |
| | | | Base 242.482151 | 481,327.07 | 846.000000 | 1,679,310.00 | 1,197,982.93 | 0.09 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | |
| | | 11,667.000 | Local 136.459166 | 1,592,069.09 | 147.170000 | 1,717,032.39 | 124,963.30 | 0.09 |
| | | | Base 136.459166 | 1,592,069.09 | 147.170000 | 1,717,032.39 | 124,963.30 | 0.09 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 6,993.000 | Local 52.907030 | 369,978.86 | 101.870000 | 712,376.91 | 342,398.05 | 0.04 |
| | | | Base 52.907030 | 369,978.86 | 101.870000 | 712,376.91 | 342,398.05 | 0.04 |
| 05722G100 | BAKER HUGHES CO COMMON STOCK USD.0001 | | | | | | | |
| | | 54,521.000 | Local 42.706888 | 2,328,422.23 | 10.500000 | 572,470.50 | -1,755,951.73 | 0.03 |
| | | | Base 42.706888 | 2,328,422.23 | 10.500000 | 572,470.50 | -1,755,951.73 | 0.03 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | |
| | | 27,386.000 | Local 17.995712 | 492,830.56 | 64.660000 | 1,770,778.76 | 1,277,948.20 | 0.09 |
| | | | Base 17.995712 | 492,830.56 | 64.660000 | 1,770,778.76 | 1,277,948.20 | 0.09 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 677,391.000 | Local 23.784221 | 16,111,217.26 | 21.230000 | 14,381,010.93 | -1,730,206.33 | 0.76 |
| | | | Base 23.784221 | 16,111,217.26 | 21.230000 | 14,381,010.93 | -1,730,206.33 | 0.76 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 70,086.000 | Local 35.598551 | 2,494,960.03 | 33.680000 | 2,360,496.48 | -134,463.55 | 0.12 |
| | | | Base 35.598551 | 2,494,960.03 | 33.680000 | 2,360,496.48 | -134,463.55 | 0.12 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 42,765.000 | Local 33.732946 | 1,442,589.45 | 81.190000 | 3,472,090.35 | 2,029,500.90 | 0.18 |
| | | | Base 33.732946 | 1,442,589.45 | 81.190000 | 3,472,090.35 | 2,029,500.90 | 0.18 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | | | | | | |
| | | 22,632.000 | Local 127.375078 | 2,882,752.77 | 229.770000 | 5,200,154.64 | 2,317,401.87 | 0.27 |
| | | | Base 127.375078 | 2,882,752.77 | 229.770000 | 5,200,154.64 | 2,317,401.87 | 0.27 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | |
| | | 12,131.000 | Local 69.157733 | 838,952.46 | 52.170000 | 632,874.27 | -206,078.19 | 0.03 |
| | | | Base 69.157733 | 838,952.46 | 52.170000 | 632,874.27 | -206,078.19 | 0.03 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | |
| | | 163,710.000 | Local 93.569885 | 15,318,325.88 | 182.830000 | 29,931,099.30 | 14,612,773.42 | 1.58 |
| | | | Base 93.569885 | 15,318,325.88 | 182.830000 | 29,931,099.30 | 14,612,773.42 | 1.58 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | |
| | | 19,055.000 | Local 34.137435 | 650,488.83 | 57.000000 | 1,086,135.00 | 435,646.17 | 0.06 |
| | | | Base 34.137435 | 650,488.83 | 57.000000 | 1,086,135.00 | 435,646.17 | 0.06 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | |
| | | 15,105.000 | Local 101.288150 | 1,529,957.51 | 316.380000 | 4,778,919.90 | 3,248,962.39 | 0.25 |
| | | | Base 101.288150 | 1,529,957.51 | 316.380000 | 4,778,919.90 | 3,248,962.39 | 0.25 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | |
| | | 9,874.000 | Local 227.697484 | 2,248,284.96 | 439.970000 | 4,344,263.78 | 2,095,978.82 | 0.23 |
| | | | Base 227.697484 | 2,248,284.96 | 439.970000 | 4,344,263.78 | 2,095,978.82 | 0.23 |
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | |
| | | 16,301.000 | Local 19.370653 | 315,761.02 | 14.080000 | 229,518.08 | -86,242.94 | 0.01 |
| | | | Base 19.370653 | 315,761.02 | 14.080000 | 229,518.08 | -86,242.94 | 0.01 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | | | | | | |
| | | 44,675.000 | Local 79.674079 | 3,559,439.48 | 149.140000 | 6,662,829.50 | 3,103,390.02 | 0.35 |
| | | | Base 79.674079 | 3,559,439.48 | 149.140000 | 6,662,829.50 | 3,103,390.02 | 0.35 |
| 09857L108 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | | | | | | | |
| | | 3,498.000 | Local 392.838050 | 1,374,147.50 | 1,345.320000 | 4,705,929.36 | 3,331,781.86 | 0.25 |
| | | | Base 392.838050 | 1,374,147.50 | 1,345.320000 | 4,705,929.36 | 3,331,781.86 | 0.25 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,240.000 | Local 34.005223 | 586,250.05 | 24.370000 | 420,138.80 | -166,111.25 | 0.02 |
| | | | Base 34.005223 | 586,250.05 | 24.370000 | 420,138.80 | -166,111.25 | 0.02 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | | | | | | |
| | | 12,021.000 | Local 93.694246 | 1,126,298.53 | 92.230000 | 1,108,696.83 | -17,601.70 | 0.06 |
| | | | Base 93.694246 | 1,126,298.53 | 92.230000 | 1,108,696.83 | -17,601.70 | 0.06 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | |
| | | 116,667.000 | Local 18.869238 | 2,201,417.38 | 32.630000 | 3,806,844.21 | 1,605,426.83 | 0.20 |
| | | | Base 18.869238 | 2,201,417.38 | 32.630000 | 3,806,844.21 | 1,605,426.83 | 0.20 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | |
| | | 195,716.000 | Local 45.920108 | 8,987,299.92 | 55.740000 | 10,909,209.84 | 1,921,909.92 | 0.58 |
| | | | Base 45.920108 | 8,987,299.92 | 55.740000 | 10,909,209.84 | 1,921,909.92 | 0.58 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|------------------|--------------|-----------------|----------------------------|------------------|---------------|
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01 | | | | | | | |
| | | 9,606.000 | Local 115.609658 | 1,110,546.37 | 94.830000 | 910,936.98 | -199,609.39 | 0.05 |
| | | | Base 115.609658 | 1,110,546.37 | 94.830000 | 910,936.98 | -199,609.39 | 0.05 |
| 11135F101 | BROADCOM INC COMMON STOCK | | | | | | | |
| | | 33,111.000 | Local 185.676752 | 6,147,942.92 | 237.100000 | 7,850,618.10 | 1,702,675.18 | 0.41 |
| | | | Base 185.676752 | 6,147,942.92 | 237.100000 | 7,850,618.10 | 1,702,675.18 | 0.41 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | |
| | | 15,234.000 | Local 26.102454 | 397,644.79 | 55.510000 | 845,639.34 | 447,994.55 | 0.04 |
| | | | Base 26.102454 | 397,644.79 | 55.510000 | 845,639.34 | 447,994.55 | 0.04 |
| 12503M108 | CBOE GLOBAL MARKETS INC COMMON STOCK | | | | | | | |
| | | 9,391.000 | Local 85.259701 | 800,673.85 | 89.250000 | 838,146.75 | 37,472.90 | 0.04 |
| | | | Base 85.259701 | 800,673.85 | 89.250000 | 838,146.75 | 37,472.90 | 0.04 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | |
| | | 27,969.000 | Local 26.029934 | 728,031.22 | 37.710000 | 1,054,710.99 | 326,679.77 | 0.06 |
| | | | Base 26.029934 | 728,031.22 | 37.710000 | 1,054,710.99 | 326,679.77 | 0.06 |
| 12514G108 | CDW CORP/DE COMMON STOCK USD.01 | | | | | | | |
| | | 12,026.000 | Local 121.553711 | 1,461,804.93 | 93.270000 | 1,121,665.02 | -340,139.91 | 0.06 |
| | | | Base 121.553711 | 1,461,804.93 | 93.270000 | 1,121,665.02 | -340,139.91 | 0.06 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,179.000 | Local 27.532200 | 500,507.87 | 27.200000 | 494,468.80 | -6,039.07 | 0.03 |
| | | | Base 27.532200 | 500,507.87 | 27.200000 | 494,468.80 | -6,039.07 | 0.03 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | |
| | | 11,318.000 | Local 53.846463 | 609,434.27 | 66.200000 | 749,251.60 | 139,817.33 | 0.04 |
| | | | Base 53.846463 | 609,434.27 | 66.200000 | 749,251.60 | 139,817.33 | 0.04 |
| 125523100 | CIGNA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 31,293.000 | Local 71.948503 | 2,251,484.52 | 177.180000 | 5,544,493.74 | 3,293,009.22 | 0.29 |
| | | | Base 71.948503 | 2,251,484.52 | 177.180000 | 5,544,493.74 | 3,293,009.22 | 0.29 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 29,969.000 | Local 98.815741 | 2,961,408.95 | 172.910000 | 5,181,939.79 | 2,220,530.84 | 0.27 |
| | | | Base 98.815741 | 2,961,408.95 | 172.910000 | 5,181,939.79 | 2,220,530.84 | 0.27 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 23,698.000 | Local 23.268560 | 551,418.34 | 58.750000 | 1,392,257.50 | 840,839.16 | 0.07 |
| | | | Base 23.268560 | 551,418.34 | 58.750000 | 1,392,257.50 | 840,839.16 | 0.07 |
| 126408103 | CSX CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 64,991.000 | Local 15.672075 | 1,018,543.82 | 57.300000 | 3,723,984.30 | 2,705,440.48 | 0.20 |
| | | | Base 15.672075 | 1,018,543.82 | 57.300000 | 3,723,984.30 | 2,705,440.48 | 0.20 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | |
| | | 108,636.000 | Local 46.674545 | 5,070,535.83 | 59.330000 | 6,445,373.88 | 1,374,838.05 | 0.34 |
| | | | Base 46.674545 | 5,070,535.83 | 59.330000 | 6,445,373.88 | 1,374,838.05 | 0.34 |
| 127097103 | CABOT OIL + GAS CORP COMMON STOCK USD.1 | | | | | | | |
| | | 34,058.000 | Local 17.151668 | 584,151.51 | 17.190000 | 585,457.02 | 1,305.51 | 0.03 |
| | | | Base 17.151668 | 584,151.51 | 17.190000 | 585,457.02 | 1,305.51 | 0.03 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | |
| | | 23,472.000 | Local 39.525301 | 927,737.86 | 66.040000 | 1,550,090.88 | 622,353.02 | 0.08 |
| | | | Base 39.525301 | 927,737.86 | 66.040000 | 1,550,090.88 | 622,353.02 | 0.08 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | | | | | | | |
| | | 14,075.000 | Local 37.537386 | 528,338.71 | 46.160000 | 649,702.00 | 121,363.29 | 0.03 |
| | | | Base 37.537386 | 528,338.71 | 46.160000 | 649,702.00 | 121,363.29 | 0.03 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 38,937.000 | Local 57.099755 | 2,223,293.16 | 50.420000 | 1,963,203.54 | -260,089.62 | 0.10 |
| | | | Base 57.099755 | 2,223,293.16 | 50.420000 | 1,963,203.54 | -260,089.62 | 0.10 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | |
| | | 24,485.000 | Local 43.097806 | 1,055,249.78 | 47.940000 | 1,173,810.90 | 118,561.12 | 0.06 |
| | | | Base 43.097806 | 1,055,249.78 | 47.940000 | 1,173,810.90 | 118,561.12 | 0.06 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | |
| | | 13,742.000 | Local 26.440475 | 363,345.01 | 53.830000 | 739,731.86 | 376,386.85 | 0.04 |
| | | | Base 26.440475 | 363,345.01 | 53.830000 | 739,731.86 | 376,386.85 | 0.04 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 33,499.000 | Local 38.262544 | 1,281,756.96 | 13.170000 | 441,181.83 | -840,575.13 | 0.02 |
| | | | Base 38.262544 | 1,281,756.96 | 13.170000 | 441,181.83 | -840,575.13 | 0.02 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | |
| | | 46,187.000 | Local 58.650225 | 2,708,877.94 | 116.040000 | 5,359,539.48 | 2,650,661.54 | 0.28 |
| | | | Base 58.650225 | 2,708,877.94 | 116.040000 | 5,359,539.48 | 2,650,661.54 | 0.28 |
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | |
| | | 10,112.000 | Local 85.327883 | 862,835.55 | 73.390000 | 742,119.68 | -120,715.87 | 0.04 |
| | | | Base 85.327883 | 862,835.55 | 73.390000 | 742,119.68 | -120,715.87 | 0.04 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 48,911.000 | Local 50.526994 | 2,471,325.81 | 59.410000 | 2,905,802.51 | 434,476.70 | 0.15 |
| | | | Base 50.526994 | 2,471,325.81 | 59.410000 | 2,905,802.51 | 434,476.70 | 0.15 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,985.000 | Local 20.210234 | 848,526.68 | 15.450000 | 648,668.25 | -199,858.43 | 0.03 |
| | | | Base 20.210234 | 848,526.68 | 15.450000 | 648,668.25 | -199,858.43 | 0.03 |
| 156700106 | CENTURYLINK INC COMMON STOCK USD1.0 | | | | | | | |
| | | 82,009.000 | Local 40.124352 | 3,290,557.96 | 9.460000 | 775,805.14 | -2,514,752.82 | 0.04 |
| | | | Base 40.124352 | 3,290,557.96 | 9.460000 | 775,805.14 | -2,514,752.82 | 0.04 |
| 156782104 | CERNER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 26,263.000 | Local 34.288291 | 900,513.38 | 62.990000 | 1,654,306.37 | 753,792.99 | 0.09 |
| | | | Base 34.288291 | 900,513.38 | 62.990000 | 1,654,306.37 | 753,792.99 | 0.09 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | |
| | | 13,109.000 | Local 280.299760 | 3,674,449.55 | 436.310000 | 5,719,587.79 | 2,045,138.24 | 0.30 |
| | | | Base 280.299760 | 3,674,449.55 | 436.310000 | 5,719,587.79 | 2,045,138.24 | 0.30 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | |
| | | 158,616.000 | Local 66.915752 | 10,613,908.98 | 72.460000 | 11,493,315.36 | 879,406.38 | 0.61 |
| | | | Base 66.915752 | 10,613,908.98 | 72.460000 | 11,493,315.36 | 879,406.38 | 0.61 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | |
| | | 2,142.000 | Local 347.384888 | 744,098.43 | 654.400000 | 1,401,724.80 | 657,626.37 | 0.07 |
| | | | Base 347.384888 | 744,098.43 | 654.400000 | 1,401,724.80 | 657,626.37 | 0.07 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | |
| | | 20,508.000 | Local 45.000426 | 922,868.73 | 64.180000 | 1,316,203.44 | 393,334.71 | 0.07 |
| | | | Base 45.000426 | 922,868.73 | 64.180000 | 1,316,203.44 | 393,334.71 | 0.07 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|-----------------|---------------|-----------------|----------------------------|------------------|---------------|
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | | | | | | |
| | | 12,687.000 | Local 41.808601 | 530,425.72 | 75.450000 | 957,234.15 | 426,808.43 | 0.05 |
| | | | Base 41.808601 | 530,425.72 | 75.450000 | 957,234.15 | 426,808.43 | 0.05 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 354,099.000 | Local 28.853198 | 10,216,888.49 | 39.310000 | 13,919,631.69 | 3,702,743.20 | 0.73 |
| | | | Base 28.853198 | 10,216,888.49 | 39.310000 | 13,919,631.69 | 3,702,743.20 | 0.73 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | |
| | | 6,999.000 | Local 52.949991 | 370,596.99 | 173.220000 | 1,212,366.78 | 841,769.79 | 0.06 |
| | | | Base 52.949991 | 370,596.99 | 173.220000 | 1,212,366.78 | 841,769.79 | 0.06 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 182,354.000 | Local 80.967660 | 14,764,776.61 | 42.120000 | 7,680,750.48 | -7,084,026.13 | 0.41 |
| | | | Base 80.967660 | 14,764,776.61 | 42.120000 | 7,680,750.48 | -7,084,026.13 | 0.41 |
| 174610105 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 36,312.000 | Local 20.220413 | 734,243.62 | 18.810000 | 683,028.72 | -51,214.90 | 0.04 |
| | | | Base 20.220413 | 734,243.62 | 18.810000 | 683,028.72 | -51,214.90 | 0.04 |
| 177376100 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 9,603.000 | Local 37.291737 | 358,112.55 | 141.550000 | 1,359,304.65 | 1,001,192.10 | 0.07 |
| | | | Base 37.291737 | 358,112.55 | 141.550000 | 1,359,304.65 | 1,001,192.10 | 0.07 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | |
| | | 10,496.000 | Local 66.790729 | 701,035.49 | 173.250000 | 1,818,432.00 | 1,117,396.51 | 0.10 |
| | | | Base 66.790729 | 701,035.49 | 173.250000 | 1,818,432.00 | 1,117,396.51 | 0.10 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | |
| | | 322,669.000 | Local 30.235922 | 9,756,194.63 | 44.250000 | 14,278,103.25 | 4,521,908.62 | 0.75 |
| | | | Base 30.235922 | 9,756,194.63 | 44.250000 | 14,278,103.25 | 4,521,908.62 | 0.75 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | |
| | | 45,716.000 | Local 26.220382 | 1,198,690.98 | 46.470000 | 2,124,422.52 | 925,731.54 | 0.11 |
| | | | Base 26.220382 | 1,198,690.98 | 46.470000 | 2,124,422.52 | 925,731.54 | 0.11 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | |
| | | 71,723.000 | Local 37.004741 | 2,654,091.03 | 66.360000 | 4,759,538.28 | 2,105,447.25 | 0.25 |
| | | | Base 37.004741 | 2,654,091.03 | 66.360000 | 4,759,538.28 | 2,105,447.25 | 0.25 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | |
| | | 379,131.000 | Local 14.774526 | 5,601,480.84 | 34.380000 | 13,034,523.78 | 7,433,042.94 | 0.69 |
| | | | Base 14.774526 | 5,601,480.84 | 34.380000 | 13,034,523.78 | 7,433,042.94 | 0.69 |
| 200340107 | COMERICA INC COMMON STOCK USD5.0 | | | | | | | |
| | | 12,039.000 | Local 45.162498 | 543,711.31 | 29.340000 | 353,224.26 | -190,487.05 | 0.02 |
| | | | Base 45.162498 | 543,711.31 | 29.340000 | 353,224.26 | -190,487.05 | 0.02 |
| 205887102 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | | | | | | |
| | | 40,660.000 | Local 22.468393 | 913,564.85 | 29.340000 | 1,192,964.40 | 279,399.55 | 0.06 |
| | | | Base 22.468393 | 913,564.85 | 29.340000 | 1,192,964.40 | 279,399.55 | 0.06 |
| 20605P101 | CONCHO RESOURCES INC COMMON STOCK USD.001 | | | | | | | |
| | | 16,754.000 | Local 108.531054 | 1,818,329.28 | 42.850000 | 717,908.90 | -1,100,420.38 | 0.04 |
| | | | Base 108.531054 | 1,818,329.28 | 42.850000 | 717,908.90 | -1,100,420.38 | 0.04 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | |
| | | 91,983.000 | Local 39.992879 | 3,678,664.97 | 30.800000 | 2,833,076.40 | -845,588.57 | 0.15 |
| | | | Base 39.992879 | 3,678,664.97 | 30.800000 | 2,833,076.40 | -845,588.57 | 0.15 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | |
| | | 27,802.000 | Local 53.763753 | 1,494,739.86 | 78.000000 | 2,168,556.00 | 673,816.14 | 0.11 |
| | | | Base 53.763753 | 1,494,739.86 | 78.000000 | 2,168,556.00 | 673,816.14 | 0.11 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | |
| | | 13,988.000 | Local 50.050706 | 700,109.27 | 143.360000 | 2,005,319.68 | 1,305,210.41 | 0.11 |
| | | | Base 50.050706 | 700,109.27 | 143.360000 | 2,005,319.68 | 1,305,210.41 | 0.11 |
| 216648402 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | |
| | | 4,195.000 | Local 194.274992 | 814,983.59 | 275.670000 | 1,156,435.65 | 341,452.06 | 0.06 |
| | | | Base 194.274992 | 814,983.59 | 275.670000 | 1,156,435.65 | 341,452.06 | 0.06 |
| 217204106 | COPART INC COMMON STOCK | | | | | | | |
| | | 17,116.000 | Local 57.975679 | 992,311.72 | 68.520000 | 1,172,788.32 | 180,476.60 | 0.06 |
| | | | Base 57.975679 | 992,311.72 | 68.520000 | 1,172,788.32 | 180,476.60 | 0.06 |
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | |
| | | 64,242.000 | Local 22.375042 | 1,437,417.44 | 20.540000 | 1,319,530.68 | -117,886.76 | 0.07 |
| | | | Base 22.375042 | 1,437,417.44 | 20.540000 | 1,319,530.68 | -117,886.76 | 0.07 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 22052L104 | CORTEVA INC COMMON STOCK USD.01 | | | | | | | |
| | | 62,640.000 | Local 21.797720 | 1,365,409.20 | 23.500000 | 1,472,040.00 | 106,630.80 | 0.08 |
| | | | Base 21.797720 | 1,365,409.20 | 23.500000 | 1,472,040.00 | 106,630.80 | 0.08 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | |
| | | 36,891.000 | Local 77.568254 | 2,861,570.46 | 285.130000 | 10,518,730.83 | 7,657,160.37 | 0.56 |
| | | | Base 77.568254 | 2,861,570.46 | 285.130000 | 10,518,730.83 | 7,657,160.37 | 0.56 |
| 222070203 | COTY INC CL A COMMON STOCK USD.01 | | | | | | | |
| | | 24,678.000 | Local 22.426145 | 553,432.41 | 5.160000 | 127,338.48 | -426,093.93 | 0.01 |
| | | | Base 22.426145 | 553,432.41 | 5.160000 | 127,338.48 | -426,093.93 | 0.01 |
| 22822V101 | CROWN CASTLE INTL CORP REIT USD.01 | | | | | | | |
| | | 34,761.000 | Local 72.429635 | 2,517,726.53 | 144.400000 | 5,019,488.40 | 2,501,761.87 | 0.26 |
| | | | Base 72.429635 | 2,517,726.53 | 144.400000 | 5,019,488.40 | 2,501,761.87 | 0.26 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | |
| | | 12,800.000 | Local 58.500251 | 748,803.21 | 135.320000 | 1,732,096.00 | 983,292.79 | 0.09 |
| | | | Base 58.500251 | 748,803.21 | 135.320000 | 1,732,096.00 | 983,292.79 | 0.09 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,997.000 | Local 28.500579 | 797,930.72 | 34.000000 | 951,898.00 | 153,967.28 | 0.05 |
| | | | Base 28.500579 | 797,930.72 | 34.000000 | 951,898.00 | 153,967.28 | 0.05 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | |
| | | 16,086.000 | Local 56.986257 | 916,680.93 | 94.970000 | 1,527,687.42 | 611,006.49 | 0.08 |
| | | | Base 56.986257 | 916,680.93 | 94.970000 | 1,527,687.42 | 611,006.49 | 0.08 |
| 23355L106 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | | | | | | |
| | | 21,500.000 | Local 53.572885 | 1,151,817.03 | 13.050000 | 280,575.00 | -871,242.03 | 0.01 |
| | | | Base 53.572885 | 1,151,817.03 | 13.050000 | 280,575.00 | -871,242.03 | 0.01 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 53,488.000 | Local 41.614417 | 2,225,871.91 | 138.410000 | 7,403,274.08 | 5,177,402.17 | 0.39 |
| | | | Base 41.614417 | 2,225,871.91 | 138.410000 | 7,403,274.08 | 5,177,402.17 | 0.39 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | |
| | | 10,236.000 | Local 36.375946 | 372,344.18 | 54.460000 | 557,452.56 | 185,108.38 | 0.03 |
| | | | Base 36.375946 | 372,344.18 | 54.460000 | 557,452.56 | 185,108.38 | 0.03 |

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Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|---------------|-----------------|----------------------------|------------------|---------------|
| 23918K108 | DAVITA INC COMMON STOCK USD.001 | | | | | | | |
| | | 7,488.000 | Local 37.718964 | 282,439.60 | 76.060000 | 569,537.28 | 287,097.68 | 0.03 |
| | | | Base 37.718964 | 282,439.60 | 76.060000 | 569,537.28 | 287,097.68 | 0.03 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 26,306.000 | Local 56.978764 | 1,498,883.37 | 138.160000 | 3,634,436.96 | 2,135,553.59 | 0.19 |
| | | | Base 56.978764 | 1,498,883.37 | 138.160000 | 3,634,436.96 | 2,135,553.59 | 0.19 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | |
| | | 48,057.000 | Local 23.818079 | 1,144,625.41 | 28.530000 | 1,371,066.21 | 226,440.80 | 0.07 |
| | | | Base 23.818079 | 1,144,625.41 | 28.530000 | 1,371,066.21 | 226,440.80 | 0.07 |
| 24906P109 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,583.000 | Local 45.794570 | 851,000.50 | 38.830000 | 721,577.89 | -129,422.61 | 0.04 |
| | | | Base 45.794570 | 851,000.50 | 38.830000 | 721,577.89 | -129,422.61 | 0.04 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | |
| | | 32,355.000 | Local 42.653198 | 1,380,044.22 | 6.910000 | 223,573.05 | -1,156,471.17 | 0.01 |
| | | | Base 42.653198 | 1,380,044.22 | 6.910000 | 223,573.05 | -1,156,471.17 | 0.01 |
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,480.000 | Local 106.229056 | 1,431,967.68 | 26.200000 | 353,176.00 | -1,078,791.68 | 0.02 |
| | | | Base 106.229056 | 1,431,967.68 | 26.200000 | 353,176.00 | -1,078,791.68 | 0.02 |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | |
| | | 22,023.000 | Local 103.626472 | 2,282,165.79 | 138.910000 | 3,059,214.93 | 777,049.14 | 0.16 |
| | | | Base 103.626472 | 2,282,165.79 | 138.910000 | 3,059,214.93 | 777,049.14 | 0.16 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | |
| | | 197,509.000 | Local 53.273295 | 10,521,955.14 | 96.600000 | 19,079,369.40 | 8,557,414.26 | 1.01 |
| | | | Base 53.273295 | 10,521,955.14 | 96.600000 | 19,079,369.40 | 8,557,414.26 | 1.01 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | | 26,209.000 | Local 22.280902 | 583,960.16 | 35.670000 | 934,875.03 | 350,914.87 | 0.05 |
| | | | Base 22.280902 | 583,960.16 | 35.670000 | 934,875.03 | 350,914.87 | 0.05 |
| 25470F104 | DISCOVERY INC A COMMON STOCK USD.01 | | | | | | | |
| | | 13,203.000 | Local 19.559465 | 258,243.62 | 19.440000 | 256,666.32 | -1,577.30 | 0.01 |
| | | | Base 19.559465 | 258,243.62 | 19.440000 | 256,666.32 | -1,577.30 | 0.01 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 25470F302 | DISCOVERY INC C COMMON STOCK USD.01 | | | | | | | |
| | | 28,034.000 | Local 22.420937 | 628,548.56 | 17.540000 | 491,716.36 | -136,832.20 | 0.03 |
| | | | Base 22.420937 | 628,548.56 | 17.540000 | 491,716.36 | -136,832.20 | 0.03 |
| 25470M109 | DISH NETWORK CORP A COMMON STOCK USD.01 | | | | | | | |
| | | 21,375.000 | Local 57.234472 | 1,223,386.83 | 19.990000 | 427,286.25 | -796,100.58 | 0.02 |
| | | | Base 57.234472 | 1,223,386.83 | 19.990000 | 427,286.25 | -796,100.58 | 0.02 |
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | |
| | | 21,261.000 | Local 59.113883 | 1,256,820.26 | 151.010000 | 3,210,623.61 | 1,953,803.35 | 0.17 |
| | | | Base 59.113883 | 1,256,820.26 | 151.010000 | 3,210,623.61 | 1,953,803.35 | 0.17 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,802.000 | Local 51.287360 | 1,015,592.30 | 73.470000 | 1,454,852.94 | 439,260.64 | 0.08 |
| | | | Base 51.287360 | 1,015,592.30 | 73.470000 | 1,454,852.94 | 439,260.64 | 0.08 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | |
| | | 68,939.000 | Local 51.299546 | 3,536,539.39 | 72.190000 | 4,976,706.41 | 1,440,167.02 | 0.26 |
| | | | Base 51.299546 | 3,536,539.39 | 72.190000 | 4,976,706.41 | 1,440,167.02 | 0.26 |
| 260003108 | DOVER CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 12,241.000 | Local 34.911002 | 427,345.58 | 83.940000 | 1,027,509.54 | 600,163.96 | 0.05 |
| | | | Base 34.911002 | 427,345.58 | 83.940000 | 1,027,509.54 | 600,163.96 | 0.05 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | | | | | | |
| | | 61,824.000 | Local 35.929797 | 2,221,323.75 | 29.240000 | 1,807,733.76 | -413,589.99 | 0.10 |
| | | | Base 35.929797 | 2,221,323.75 | 29.240000 | 1,807,733.76 | -413,589.99 | 0.10 |
| 264411505 | DUKE REALTY CORP REIT USD.01 | | | | | | | |
| | | 30,779.000 | Local 28.785570 | 885,991.07 | 32.380000 | 996,624.02 | 110,632.95 | 0.05 |
| | | | Base 28.785570 | 885,991.07 | 32.380000 | 996,624.02 | 110,632.95 | 0.05 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | |
| | | 61,017.000 | Local 57.077638 | 3,482,706.25 | 80.880000 | 4,935,054.96 | 1,452,348.71 | 0.26 |
| | | | Base 57.077638 | 3,482,706.25 | 80.880000 | 4,935,054.96 | 1,452,348.71 | 0.26 |
| 26614N102 | DUPONT DE NEMOURS INC COMMON STOCK USD.01 | | | | | | | |
| | | 61,867.000 | Local 52.696911 | 3,260,199.77 | 34.100000 | 2,109,664.70 | -1,150,535.07 | 0.11 |
| | | | Base 52.696911 | 3,260,199.77 | 34.100000 | 2,109,664.70 | -1,150,535.07 | 0.11 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | | 48,769.000 | Local 43.231948 | 2,108,378.85 | 35.920000 | 1,751,782.48 | -356,596.37 | 0.09 |
| | | | Base 43.231948 | 2,108,378.85 | 35.920000 | 1,751,782.48 | -356,596.37 | 0.09 |
| 269246401 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 18,904.000 | Local 26.880680 | 508,152.38 | 34.320000 | 648,785.28 | 140,632.90 | 0.03 |
| | | | Base 26.880680 | 508,152.38 | 34.320000 | 648,785.28 | 140,632.90 | 0.03 |
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | |
| | | 11,369.000 | Local 35.762250 | 406,581.02 | 46.580000 | 529,568.02 | 122,987.00 | 0.03 |
| | | | Base 35.762250 | 406,581.02 | 46.580000 | 529,568.02 | 122,987.00 | 0.03 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | |
| | | 63,867.000 | Local 12.755327 | 814,644.46 | 30.060000 | 1,919,842.02 | 1,105,197.56 | 0.10 |
| | | | Base 12.755327 | 814,644.46 | 30.060000 | 1,919,842.02 | 1,105,197.56 | 0.10 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | |
| | | 20,999.000 | Local 57.205877 | 1,201,266.21 | 155.830000 | 3,272,274.17 | 2,071,007.96 | 0.17 |
| | | | Base 57.205877 | 1,201,266.21 | 155.830000 | 3,272,274.17 | 2,071,007.96 | 0.17 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | | | | | | |
| | | 30,007.000 | Local 40.867526 | 1,226,311.86 | 54.790000 | 1,644,083.53 | 417,771.67 | 0.09 |
| | | | Base 40.867526 | 1,226,311.86 | 54.790000 | 1,644,083.53 | 417,771.67 | 0.09 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 17,431.000 | Local 56.393156 | 982,989.11 | 188.620000 | 3,287,835.22 | 2,304,846.11 | 0.17 |
| | | | Base 56.393156 | 982,989.11 | 188.620000 | 3,287,835.22 | 2,304,846.11 | 0.17 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,409.000 | Local 39.832769 | 972,278.05 | 100.170000 | 2,445,049.53 | 1,472,771.48 | 0.13 |
| | | | Base 39.832769 | 972,278.05 | 100.170000 | 2,445,049.53 | 1,472,771.48 | 0.13 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | |
| | | 50,921.000 | Local 39.879194 | 2,030,688.44 | 47.650000 | 2,426,385.65 | 395,697.21 | 0.13 |
| | | | Base 39.879194 | 2,030,688.44 | 47.650000 | 2,426,385.65 | 395,697.21 | 0.13 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 16,668.000 | Local 67.922539 | 1,132,132.88 | 93.970000 | 1,566,291.96 | 434,159.08 | 0.08 |
| | | | Base 67.922539 | 1,132,132.88 | 93.970000 | 1,566,291.96 | 434,159.08 | 0.08 |

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STATE STREET

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | |
| | | 10,135.000 | Local 109.891985 | 1,113,755.27 | 119.450000 | 1,210,625.75 | 96,870.48 | 0.06 |
| | | | Base 109.891985 | 1,113,755.27 | 119.450000 | 1,210,625.75 | 96,870.48 | 0.06 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | |
| | | 7,139.000 | Local 301.515307 | 2,152,517.78 | 624.570000 | 4,458,805.23 | 2,306,287.45 | 0.24 |
| | | | Base 301.515307 | 2,152,517.78 | 624.570000 | 4,458,805.23 | 2,306,287.45 | 0.24 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | |
| | | 29,198.000 | Local 46.572882 | 1,359,835.00 | 61.710000 | 1,801,808.58 | 441,973.58 | 0.10 |
| | | | Base 46.572882 | 1,359,835.00 | 61.710000 | 1,801,808.58 | 441,973.58 | 0.10 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | |
| | | 5,588.000 | Local 186.014277 | 1,039,447.78 | 220.240000 | 1,230,701.12 | 191,253.34 | 0.06 |
| | | | Base 186.014277 | 1,039,447.78 | 220.240000 | 1,230,701.12 | 191,253.34 | 0.06 |
| 30034W106 | EVERGY INC COMMON STOCK | | | | | | | |
| | | 19,031.000 | Local 54.252777 | 1,032,484.59 | 55.050000 | 1,047,656.55 | 15,171.96 | 0.06 |
| | | | Base 54.252777 | 1,032,484.59 | 55.050000 | 1,047,656.55 | 15,171.96 | 0.06 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | |
| | | 27,110.000 | Local 35.626624 | 965,837.79 | 78.210000 | 2,120,273.10 | 1,154,435.31 | 0.11 |
| | | | Base 35.626624 | 965,837.79 | 78.210000 | 2,120,273.10 | 1,154,435.31 | 0.11 |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | |
| | | 81,206.000 | Local 41.347225 | 3,357,642.74 | 36.810000 | 2,989,192.86 | -368,449.88 | 0.16 |
| | | | Base 41.347225 | 3,357,642.74 | 36.810000 | 2,989,192.86 | -368,449.88 | 0.16 |
| 30212P303 | EXPEDIA GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | | 11,665.000 | Local 70.319743 | 820,279.80 | 56.270000 | 656,389.55 | -163,890.25 | 0.03 |
| | | | Base 70.319743 | 820,279.80 | 56.270000 | 656,389.55 | -163,890.25 | 0.03 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,223.000 | Local 43.047741 | 612,268.02 | 66.720000 | 948,958.56 | 336,690.54 | 0.05 |
| | | | Base 43.047741 | 612,268.02 | 66.720000 | 948,958.56 | 336,690.54 | 0.05 |
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | |
| | | 10,841.000 | Local 87.497231 | 948,557.48 | 95.760000 | 1,038,134.16 | 89,576.68 | 0.05 |
| | | | Base 87.497231 | 948,557.48 | 95.760000 | 1,038,134.16 | 89,576.68 | 0.05 |

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|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | |
| | | 354,350.000 | Local 59.081698 | 20,935,599.65 | 37.970000 | 13,454,669.50 | -7,480,930.15 | 0.71 |
| | | | Base 59.081698 | 20,935,599.65 | 37.970000 | 13,454,669.50 | -7,480,930.15 | 0.71 |
| 302445101 | FLIR SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,200.000 | Local 30.264671 | 338,964.31 | 31.890000 | 357,168.00 | 18,203.69 | 0.02 |
| | | | Base 30.264671 | 338,964.31 | 31.890000 | 357,168.00 | 18,203.69 | 0.02 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | |
| | | 10,822.000 | Local 30.022610 | 324,904.69 | 81.690000 | 884,049.18 | 559,144.49 | 0.05 |
| | | | Base 30.022610 | 324,904.69 | 81.690000 | 884,049.18 | 559,144.49 | 0.05 |
| 30303M102 | FACEBOOK INC CLASS A COMMON STOCK USD.000006 | | | | | | | |
| | | 200,916.000 | Local 74.790992 | 15,026,706.99 | 166.800000 | 33,512,788.80 | 18,486,081.81 | 1.77 |
| | | | Base 74.790992 | 15,026,706.99 | 166.800000 | 33,512,788.80 | 18,486,081.81 | 1.77 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | |
| | | 47,958.000 | Local 16.227323 | 778,229.94 | 31.250000 | 1,498,687.50 | 720,457.56 | 0.08 |
| | | | Base 16.227323 | 778,229.94 | 31.250000 | 1,498,687.50 | 720,457.56 | 0.08 |
| 313747206 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | |
| | | 5,880.000 | Local 147.020891 | 864,482.84 | 74.610000 | 438,706.80 | -425,776.04 | 0.02 |
| | | | Base 147.020891 | 864,482.84 | 74.610000 | 438,706.80 | -425,776.04 | 0.02 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | |
| | | 20,017.000 | Local 84.274071 | 1,686,914.07 | 121.260000 | 2,427,261.42 | 740,347.35 | 0.13 |
| | | | Base 84.274071 | 1,686,914.07 | 121.260000 | 2,427,261.42 | 740,347.35 | 0.13 |
| 315616102 | F5 NETWORKS INC COMMON STOCK | | | | | | | |
| | | 5,094.000 | Local 127.964303 | 651,850.16 | 106.630000 | 543,173.22 | -108,676.94 | 0.03 |
| | | | Base 127.964303 | 651,850.16 | 106.630000 | 543,173.22 | -108,676.94 | 0.03 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | |
| | | 51,342.000 | Local 84.762325 | 4,351,867.30 | 121.640000 | 6,245,240.88 | 1,893,373.58 | 0.33 |
| | | | Base 84.762325 | 4,351,867.30 | 121.640000 | 6,245,240.88 | 1,893,373.58 | 0.33 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | |
| | | 59,387.000 | Local 24.317714 | 1,444,156.09 | 14.850000 | 881,896.95 | -562,259.14 | 0.05 |
| | | | Base 24.317714 | 1,444,156.09 | 14.850000 | 881,896.95 | -562,259.14 | 0.05 |

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| 33616C100 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | | | | | | | | |
| | 14,075.000 | Local | 87.467825 | 1,231,109.64 | 82.280000 | 1,158,091.00 | -73,018.64 | 0.06 | |
| | | Base | 87.467825 | 1,231,109.64 | 82.280000 | 1,158,091.00 | -73,018.64 | 0.06 | |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | 47,682.000 | Local | 43.118371 | 2,055,970.18 | 94.990000 | 4,529,313.18 | 2,473,343.00 | 0.24 | |
| | | Base | 43.118371 | 2,055,970.18 | 94.990000 | 4,529,313.18 | 2,473,343.00 | 0.24 | |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | 45,111.000 | Local | 43.803095 | 1,976,001.44 | 40.070000 | 1,807,597.77 | -168,403.67 | 0.10 | |
| | | Base | 43.803095 | 1,976,001.44 | 40.070000 | 1,807,597.77 | -168,403.67 | 0.10 | |
| 339041105 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | 7,245.000 | Local | 211.448624 | 1,531,945.28 | 186.540000 | 1,351,482.30 | -180,462.98 | 0.07 | |
| | | Base | 211.448624 | 1,531,945.28 | 186.540000 | 1,351,482.30 | -180,462.98 | 0.07 | |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | | |
| | 10,962.000 | Local | 25.591895 | 280,538.35 | 23.890000 | 261,882.18 | -18,656.17 | 0.01 | |
| | | Base | 25.591895 | 280,538.35 | 23.890000 | 261,882.18 | -18,656.17 | 0.01 | |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | 324,495.000 | Local | 12.160684 | 3,946,081.19 | 4.830000 | 1,567,310.85 | -2,378,770.34 | 0.08 | |
| | | Base | 12.160684 | 3,946,081.19 | 4.830000 | 1,567,310.85 | -2,378,770.34 | 0.08 | |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | 11,856.000 | Local | 81.389738 | 964,956.73 | 101.170000 | 1,199,471.52 | 234,514.79 | 0.06 | |
| | | Base | 81.389738 | 964,956.73 | 101.170000 | 1,199,471.52 | 234,514.79 | 0.06 | |
| 34959J108 | FORTIVE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 24,705.000 | Local | 23.317991 | 576,070.96 | 55.190000 | 1,363,468.95 | 787,397.99 | 0.07 | |
| | | Base | 23.317991 | 576,070.96 | 55.190000 | 1,363,468.95 | 787,397.99 | 0.07 | |
| 34964C106 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | | | | | | | |
| | 11,628.000 | Local | 56.663159 | 658,879.21 | 43.250000 | 502,911.00 | -155,968.21 | 0.03 | |
| | | Base | 56.663159 | 658,879.21 | 43.250000 | 502,911.00 | -155,968.21 | 0.03 | |
| 35137L105 | FOX CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | 29,669.000 | Local | 40.876216 | 1,212,756.45 | 23.630000 | 701,078.47 | -511,677.98 | 0.04 | |
| | | Base | 40.876216 | 1,212,756.45 | 23.630000 | 701,078.47 | -511,677.98 | 0.04 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 35137L204 | FOX CORP CLASS B COMMON STOCK USD.01 | | | | | | | |
| | | 13,584.000 | Local 40.756229 | 553,632.62 | 22.880000 | 310,801.92 | -242,830.70 | 0.02 |
| | | | Base 40.756229 | 553,632.62 | 22.880000 | 310,801.92 | -242,830.70 | 0.02 |
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | |
| | | 23,300.000 | Local 25.527015 | 594,779.45 | 16.690000 | 388,877.00 | -205,902.45 | 0.02 |
| | | | Base 25.527015 | 594,779.45 | 16.690000 | 388,877.00 | -205,902.45 | 0.02 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | |
| | | 121,137.000 | Local 23.007374 | 2,787,044.31 | 6.750000 | 817,674.75 | -1,969,369.56 | 0.04 |
| | | | Base 23.007374 | 2,787,044.31 | 6.750000 | 817,674.75 | -1,969,369.56 | 0.04 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 15,594.000 | Local 51.862514 | 808,744.05 | 81.510000 | 1,271,066.94 | 462,322.89 | 0.07 |
| | | | Base 51.862514 | 808,744.05 | 81.510000 | 1,271,066.94 | 462,322.89 | 0.07 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | |
| | | 17,807.000 | Local 26.546358 | 472,710.99 | 7.040000 | 125,361.28 | -347,349.71 | 0.01 |
| | | | Base 26.546358 | 472,710.99 | 7.040000 | 125,361.28 | -347,349.71 | 0.01 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | |
| | | 7,486.000 | Local 110.296722 | 825,681.26 | 99.570000 | 745,381.02 | -80,300.24 | 0.04 |
| | | | Base 110.296722 | 825,681.26 | 99.570000 | 745,381.02 | -80,300.24 | 0.04 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 19,599.000 | Local 66.177417 | 1,297,011.20 | 132.310000 | 2,593,143.69 | 1,296,132.49 | 0.14 |
| | | | Base 66.177417 | 1,297,011.20 | 132.310000 | 2,593,143.69 | 1,296,132.49 | 0.14 |
| 369604103 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | | | | | | | |
| | | 732,773.000 | Local 29.877170 | 21,893,183.66 | 7.940000 | 5,818,217.62 | -16,074,966.04 | 0.31 |
| | | | Base 29.877170 | 21,893,183.66 | 7.940000 | 5,818,217.62 | -16,074,966.04 | 0.31 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | |
| | | 50,552.000 | Local 31.308351 | 1,582,699.76 | 52.770000 | 2,667,629.04 | 1,084,929.28 | 0.14 |
| | | | Base 31.308351 | 1,582,699.76 | 52.770000 | 2,667,629.04 | 1,084,929.28 | 0.14 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | |
| | | 105,114.000 | Local 35.048522 | 3,684,090.34 | 20.780000 | 2,184,268.92 | -1,499,821.42 | 0.12 |
| | | | Base 35.048522 | 3,684,090.34 | 20.780000 | 2,184,268.92 | -1,499,821.42 | 0.12 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1.0 | | | | | | | |
| | | 12,175.000 | Local 44.641391 | 543,508.94 | 67.330000 | 819,742.75 | 276,233.81 | 0.04 |
| | | | Base 44.641391 | 543,508.94 | 67.330000 | 819,742.75 | 276,233.81 | 0.04 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | | 105,713.000 | Local 24.144807 | 2,552,419.94 | 74.760000 | 7,903,103.88 | 5,350,683.94 | 0.42 |
| | | | Base 24.144807 | 2,552,419.94 | 74.760000 | 7,903,103.88 | 5,350,683.94 | 0.42 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | |
| | | 25,170.000 | Local 108.313913 | 2,726,261.18 | 144.230000 | 3,630,269.10 | 904,007.92 | 0.19 |
| | | | Base 108.313913 | 2,726,261.18 | 144.230000 | 3,630,269.10 | 904,007.92 | 0.19 |
| 37959E102 | GLOBE LIFE INC COMMON STOCK USD1.0 | | | | | | | |
| | | 8,351.000 | Local 23.515288 | 196,376.17 | 71.970000 | 601,021.47 | 404,645.30 | 0.03 |
| | | | Base 23.515288 | 196,376.17 | 71.970000 | 601,021.47 | 404,645.30 | 0.03 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 26,608.000 | Local 121.816460 | 3,241,292.38 | 154.590000 | 4,113,330.72 | 872,038.34 | 0.22 |
| | | | Base 121.816460 | 3,241,292.38 | 154.590000 | 4,113,330.72 | 872,038.34 | 0.22 |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | |
| | | 3,705.000 | Local 106.425876 | 394,307.87 | 248.500000 | 920,692.50 | 526,384.63 | 0.05 |
| | | | Base 106.425876 | 394,307.87 | 248.500000 | 920,692.50 | 526,384.63 | 0.05 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,100.000 | Local 74.528196 | 1,647,073.13 | 89.850000 | 1,985,685.00 | 338,611.87 | 0.10 |
| | | | Base 74.528196 | 1,647,073.13 | 89.850000 | 1,985,685.00 | 338,611.87 | 0.10 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | |
| | | 124,140.000 | Local 15.564678 | 1,932,199.09 | 17.360000 | 2,155,070.40 | 222,871.31 | 0.11 |
| | | | Base 15.564678 | 1,932,199.09 | 17.360000 | 2,155,070.40 | 222,871.31 | 0.11 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | |
| | | 73,496.000 | Local 31.313873 | 2,301,444.39 | 6.850000 | 503,447.60 | -1,797,996.79 | 0.03 |
| | | | Base 31.313873 | 2,301,444.39 | 6.850000 | 503,447.60 | -1,797,996.79 | 0.03 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,232.000 | Local 32.297854 | 976,428.72 | 7.870000 | 237,925.84 | -738,502.88 | 0.01 |
| | | | Base 32.297854 | 976,428.72 | 7.870000 | 237,925.84 | -738,502.88 | 0.01 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,882.000 | Local 42.245576 | 544,207.51 | 18.930000 | 243,856.26 | -300,351.25 | 0.01 |
| | | | Base 42.245576 | 544,207.51 | 18.930000 | 243,856.26 | -300,351.25 | 0.01 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | |
| | | 30,109.000 | Local 44.140063 | 1,329,013.17 | 35.240000 | 1,061,041.16 | -267,972.01 | 0.06 |
| | | | Base 44.140063 | 1,329,013.17 | 35.240000 | 1,061,041.16 | -267,972.01 | 0.06 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | |
| | | 10,649.000 | Local 42.491148 | 452,488.23 | 71.550000 | 761,935.95 | 309,447.72 | 0.04 |
| | | | Base 42.491148 | 452,488.23 | 71.550000 | 761,935.95 | 309,447.72 | 0.04 |
| 42250P103 | HEALTHPEAK PROPERTIES INC REIT USD1.0 | | | | | | | |
| | | 41,494.000 | Local 35.259059 | 1,463,039.41 | 23.850000 | 989,631.90 | -473,407.51 | 0.05 |
| | | | Base 35.259059 | 1,463,039.41 | 23.850000 | 989,631.90 | -473,407.51 | 0.05 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | |
| | | 9,064.000 | Local 46.566830 | 422,081.75 | 15.650000 | 141,851.60 | -280,230.15 | 0.01 |
| | | | Base 46.566830 | 422,081.75 | 15.650000 | 141,851.60 | -280,230.15 | 0.01 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | |
| | | 6,423.000 | Local 126.232318 | 810,790.18 | 155.240000 | 997,106.52 | 186,316.34 | 0.05 |
| | | | Base 126.232318 | 810,790.18 | 155.240000 | 997,106.52 | 186,316.34 | 0.05 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 12,426.000 | Local 57.934523 | 719,894.38 | 132.500000 | 1,646,445.00 | 926,550.62 | 0.09 |
| | | | Base 57.934523 | 719,894.38 | 132.500000 | 1,646,445.00 | 926,550.62 | 0.09 |
| 42809H107 | HESS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 21,665.000 | Local 51.835573 | 1,123,017.68 | 33.300000 | 721,444.50 | -401,573.18 | 0.04 |
| | | | Base 51.835573 | 1,123,017.68 | 33.300000 | 721,444.50 | -401,573.18 | 0.04 |
| 42824C109 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | | | | | | |
| | | 108,139.000 | Local 10.814582 | 1,169,478.12 | 9.710000 | 1,050,029.69 | -119,448.43 | 0.06 |
| | | | Base 10.814582 | 1,169,478.12 | 9.710000 | 1,050,029.69 | -119,448.43 | 0.06 |
| 43300A203 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | | | | | | | |
| | | 23,590.000 | Local 70.727217 | 1,668,455.06 | 68.240000 | 1,609,781.60 | -58,673.46 | 0.08 |
| | | | Base 70.727217 | 1,668,455.06 | 68.240000 | 1,609,781.60 | -58,673.46 | 0.08 |

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Holdings

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STATE STREET

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 436106108 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 12,417.000 | Local 68.987019 | 856,611.81 | 24.510000 | 304,340.67 | -552,271.14 | 0.02 |
| | | | Base 68.987019 | 856,611.81 | 24.510000 | 304,340.67 | -552,271.14 | 0.02 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,401.000 | Local 35.626197 | 798,062.45 | 35.100000 | 786,275.10 | -11,787.35 | 0.04 |
| | | | Base 35.626197 | 798,062.45 | 35.100000 | 786,275.10 | -11,787.35 | 0.04 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | |
| | | 91,260.000 | Local 52.289993 | 4,771,984.79 | 186.710000 | 17,039,154.60 | 12,267,169.81 | 0.90 |
| | | | Base 52.289993 | 4,771,984.79 | 186.710000 | 17,039,154.60 | 12,267,169.81 | 0.90 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 59,804.000 | Local 51.382830 | 3,072,898.78 | 133.790000 | 8,001,177.16 | 4,928,278.38 | 0.42 |
| | | | Base 51.382830 | 3,072,898.78 | 133.790000 | 8,001,177.16 | 4,928,278.38 | 0.42 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | |
| | | 23,241.000 | Local 13.928445 | 323,710.98 | 46.640000 | 1,083,960.24 | 760,249.26 | 0.06 |
| | | | Base 13.928445 | 323,710.98 | 46.640000 | 1,083,960.24 | 760,249.26 | 0.06 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | | 60,118.000 | Local 18.542926 | 1,114,763.62 | 11.040000 | 663,702.72 | -451,060.90 | 0.04 |
| | | | Base 18.542926 | 1,114,763.62 | 11.040000 | 663,702.72 | -451,060.90 | 0.04 |
| 443201108 | HOWMET AEROSPACE INC COMMON STOCK | | | | | | | |
| | | 32,378.000 | Local 42.195561 | 1,366,207.89 | 16.060000 | 519,990.68 | -846,217.21 | 0.03 |
| | | | Base 42.195561 | 1,366,207.89 | 16.060000 | 519,990.68 | -846,217.21 | 0.03 |
| 444859102 | HUMANA INC COMMON STOCK USD.166 | | | | | | | |
| | | 11,056.000 | Local 60.457104 | 668,413.74 | 314.020000 | 3,471,805.12 | 2,803,391.38 | 0.18 |
| | | | Base 60.457104 | 668,413.74 | 314.020000 | 3,471,805.12 | 2,803,391.38 | 0.18 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,119.000 | Local 83.908903 | 597,347.48 | 92.230000 | 656,585.37 | 59,237.89 | 0.03 |
| | | | Base 83.908903 | 597,347.48 | 92.230000 | 656,585.37 | 59,237.89 | 0.03 |
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | | 86,225.000 | Local 10.338696 | 891,454.06 | 8.210000 | 707,907.25 | -183,546.81 | 0.04 |
| | | | Base 10.338696 | 891,454.06 | 8.210000 | 707,907.25 | -183,546.81 | 0.04 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

As of: March 31, 2020

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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | | |
| | 3,407.000 | Local | 226.950038 | 773,218.78 | 182.210000 | 620,789.47 | -152,429.31 | 0.03 | |
| | | Base | 226.950038 | 773,218.78 | 182.210000 | 620,789.47 | -152,429.31 | 0.03 | |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | 2,973.000 | Local | 234.214073 | 696,318.44 | 110.280000 | 327,862.44 | -368,456.00 | 0.02 | |
| | | Base | 234.214073 | 696,318.44 | 110.280000 | 327,862.44 | -368,456.00 | 0.02 | |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | | |
| | 6,380.000 | Local | 159.724442 | 1,019,041.94 | 138.110000 | 881,141.80 | -137,900.14 | 0.05 | |
| | | Base | 159.724442 | 1,019,041.94 | 138.110000 | 881,141.80 | -137,900.14 | 0.05 | |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | | |
| | 7,184.000 | Local | 123.176417 | 884,899.38 | 242.240000 | 1,740,252.16 | 855,352.78 | 0.09 | |
| | | Base | 123.176417 | 884,899.38 | 242.240000 | 1,740,252.16 | 855,352.78 | 0.09 | |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | | |
| | 24,523.000 | Local | 50.828697 | 1,246,472.13 | 142.120000 | 3,485,208.76 | 2,238,736.63 | 0.18 | |
| | | Base | 50.828697 | 1,246,472.13 | 142.120000 | 3,485,208.76 | 2,238,736.63 | 0.18 | |
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | | |
| | 12,273.000 | Local | 186.436705 | 2,288,137.68 | 273.120000 | 3,352,001.76 | 1,063,864.08 | 0.18 | |
| | | Base | 186.436705 | 2,288,137.68 | 273.120000 | 3,352,001.76 | 1,063,864.08 | 0.18 | |
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | | |
| | 14,971.000 | Local | 127.513515 | 1,909,004.83 | 73.230000 | 1,096,326.33 | -812,678.50 | 0.06 | |
| | | Base | 127.513515 | 1,909,004.83 | 73.230000 | 1,096,326.33 | -812,678.50 | 0.06 | |
| 45687V106 | INGERSOLL RAND INC COMMON STOCK USD.01 | | | | | | | | |
| | 28,893.000 | Local | 16.644035 | 480,896.11 | 24.800000 | 716,546.40 | 235,650.29 | 0.04 | |
| | | Base | 16.644035 | 480,896.11 | 24.800000 | 716,546.40 | 235,650.29 | 0.04 | |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | 362,854.000 | Local | 29.867448 | 10,837,522.91 | 54.120000 | 19,637,658.48 | 8,800,135.57 | 1.04 | |
| | | Base | 29.867448 | 10,837,522.91 | 54.120000 | 19,637,658.48 | 8,800,135.57 | 1.04 | |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | 46,649.000 | Local | 32.012371 | 1,493,345.09 | 80.750000 | 3,766,906.75 | 2,273,561.66 | 0.20 | |
| | | Base | 32.012371 | 1,493,345.09 | 80.750000 | 3,766,906.75 | 2,273,561.66 | 0.20 | |

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STATE STREET

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|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | |
| | | 74,106.000 | Local 119.580414 | 8,861,626.14 | 110.930000 | 8,220,578.58 | -641,047.56 | 0.43 |
| | | | Base 119.580414 | 8,861,626.14 | 110.930000 | 8,220,578.58 | -641,047.56 | 0.43 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | |
| | | 8,968.000 | Local 73.970658 | 663,368.86 | 102.080000 | 915,453.44 | 252,084.58 | 0.05 |
| | | | Base 73.970658 | 663,368.86 | 102.080000 | 915,453.44 | 252,084.58 | 0.05 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | | | | | |
| | | 32,791.000 | Local 34.856173 | 1,142,968.77 | 31.130000 | 1,020,783.83 | -122,184.94 | 0.05 |
| | | | Base 34.856173 | 1,142,968.77 | 31.130000 | 1,020,783.83 | -122,184.94 | 0.05 |
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | | | | | | | |
| | | 32,372.000 | Local 17.832329 | 577,268.17 | 16.190000 | 524,102.68 | -53,165.49 | 0.03 |
| | | | Base 17.832329 | 577,268.17 | 16.190000 | 524,102.68 | -53,165.49 | 0.03 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,733.000 | Local 63.412226 | 1,378,137.91 | 230.000000 | 4,998,590.00 | 3,620,452.09 | 0.26 |
| | | | Base 63.412226 | 1,378,137.91 | 230.000000 | 4,998,590.00 | 3,620,452.09 | 0.26 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | |
| | | 9,646.000 | Local 157.957220 | 1,523,655.34 | 495.210000 | 4,776,795.66 | 3,253,140.32 | 0.25 |
| | | | Base 157.957220 | 1,523,655.34 | 495.210000 | 4,776,795.66 | 3,253,140.32 | 0.25 |
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,044.000 | Local 105.561980 | 1,588,074.42 | 107.860000 | 1,622,645.84 | 34,571.42 | 0.09 |
| | | | Base 105.561980 | 1,588,074.42 | 107.860000 | 1,622,645.84 | 34,571.42 | 0.09 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | |
| | | 23,983.000 | Local 30.901627 | 741,113.71 | 23.800000 | 570,795.40 | -170,318.31 | 0.03 |
| | | | Base 30.901627 | 741,113.71 | 23.800000 | 570,795.40 | -170,318.31 | 0.03 |
| 464287200 | ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF | | | | | | | |
| | | 46,700.000 | Local 322.820520 | 15,075,718.27 | 258.400000 | 12,067,280.00 | -3,008,438.27 | 0.64 |
| | | | Base 322.820520 | 15,075,718.27 | 258.400000 | 12,067,280.00 | -3,008,438.27 | 0.64 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 262,614.000 | Local 44.667874 | 11,730,409.03 | 90.030000 | 23,643,138.42 | 11,912,729.39 | 1.25 |
| | | | Base 44.667874 | 11,730,409.03 | 90.030000 | 23,643,138.42 | 11,912,729.39 | 1.25 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 469814107 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | | | | | | | |
| | | 11,357.000 | Local 77.364263 | 878,625.93 | 79.270000 | 900,269.39 | 21,643.46 | 0.05 |
| | | | Base 77.364263 | 878,625.93 | 79.270000 | 900,269.39 | 21,643.46 | 0.05 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | |
| | | 220,466.000 | Local 65.223077 | 14,379,470.86 | 131.130000 | 28,909,706.58 | 14,530,235.72 | 1.53 |
| | | | Base 65.223077 | 14,379,470.86 | 131.130000 | 28,909,706.58 | 14,530,235.72 | 1.53 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | |
| | | 27,958.000 | Local 20.324431 | 568,230.43 | 19.140000 | 535,116.12 | -33,114.31 | 0.03 |
| | | | Base 20.324431 | 568,230.43 | 19.140000 | 535,116.12 | -33,114.31 | 0.03 |
| 482480100 | KLA CORP COMMON STOCK USD.001 | | | | | | | |
| | | 13,174.000 | Local 53.374904 | 703,160.98 | 143.740000 | 1,893,630.76 | 1,190,469.78 | 0.10 |
| | | | Base 53.374904 | 703,160.98 | 143.740000 | 1,893,630.76 | 1,190,469.78 | 0.10 |
| 485170302 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | | | | | | | |
| | | 8,276.000 | Local 112.396669 | 930,194.83 | 127.180000 | 1,052,541.68 | 122,346.85 | 0.06 |
| | | | Base 112.396669 | 930,194.83 | 127.180000 | 1,052,541.68 | 122,346.85 | 0.06 |
| 487836108 | KELLOGG CO COMMON STOCK USD.25 | | | | | | | |
| | | 20,814.000 | Local 46.641781 | 970,802.04 | 59.990000 | 1,248,631.86 | 277,829.82 | 0.07 |
| | | | Base 46.641781 | 970,802.04 | 59.990000 | 1,248,631.86 | 277,829.82 | 0.07 |
| 493267108 | KEYCORP COMMON STOCK USD1.0 | | | | | | | |
| | | 82,306.000 | Local 13.407713 | 1,103,535.26 | 10.370000 | 853,513.22 | -250,022.04 | 0.05 |
| | | | Base 13.407713 | 1,103,535.26 | 10.370000 | 853,513.22 | -250,022.04 | 0.05 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | | | | | | | |
| | | 15,711.000 | Local 60.082960 | 943,963.38 | 83.680000 | 1,314,696.48 | 370,733.10 | 0.07 |
| | | | Base 60.082960 | 943,963.38 | 83.680000 | 1,314,696.48 | 370,733.10 | 0.07 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | |
| | | 28,676.000 | Local 64.836453 | 1,859,250.12 | 127.870000 | 3,666,800.12 | 1,807,550.00 | 0.19 |
| | | | Base 64.836453 | 1,859,250.12 | 127.870000 | 3,666,800.12 | 1,807,550.00 | 0.19 |
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | |
| | | 35,315.000 | Local 23.315378 | 823,382.56 | 9.670000 | 341,496.05 | -481,886.51 | 0.02 |
| | | | Base 23.315378 | 823,382.56 | 9.670000 | 341,496.05 | -481,886.51 | 0.02 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | 163,304.000 | Local 34.134248 | 5,574,259.18 | 13.920000 | 2,273,191.68 | -3,301,067.50 | 0.12 |
| | | | Base 34.134248 | 5,574,259.18 | 13.920000 | 2,273,191.68 | -3,301,067.50 | 0.12 |
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | 13,101.000 | Local 50.168226 | 657,253.93 | 14.590000 | 191,143.59 | -466,110.34 | 0.01 |
| | | | Base 50.168226 | 657,253.93 | 14.590000 | 191,143.59 | -466,110.34 | 0.01 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 52,039.000 | Local 31.945251 | 1,662,398.91 | 24.740000 | 1,287,444.86 | -374,954.05 | 0.07 |
| | | | Base 31.945251 | 1,662,398.91 | 24.740000 | 1,287,444.86 | -374,954.05 | 0.07 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | 67,098.000 | Local 14.771729 | 991,153.46 | 30.120000 | 2,020,991.76 | 1,029,838.30 | 0.11 |
| | | | Base 14.771729 | 991,153.46 | 30.120000 | 2,020,991.76 | 1,029,838.30 | 0.11 |
| 501797104 | L BRANDS INC COMMON STOCK USD.5 | 19,390.000 | Local 30.504146 | 591,475.40 | 11.560000 | 224,148.40 | -367,327.00 | 0.01 |
| | | | Base 30.504146 | 591,475.40 | 11.560000 | 224,148.40 | -367,327.00 | 0.01 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | 25,586.000 | Local 31.195269 | 798,162.15 | 20.510000 | 524,768.86 | -273,393.29 | 0.03 |
| | | | Base 31.195269 | 798,162.15 | 20.510000 | 524,768.86 | -273,393.29 | 0.03 |
| 502431109 | L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0 | 18,619.000 | Local 66.537642 | 1,238,864.36 | 180.120000 | 3,353,654.28 | 2,114,789.92 | 0.18 |
| | | | Base 66.537642 | 1,238,864.36 | 180.120000 | 3,353,654.28 | 2,114,789.92 | 0.18 |
| 50540R409 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 8,103.000 | Local 76.929959 | 623,363.46 | 126.390000 | 1,024,138.17 | 400,774.71 | 0.05 |
| | | | Base 76.929959 | 623,363.46 | 126.390000 | 1,024,138.17 | 400,774.71 | 0.05 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | 12,113.000 | Local 52.625582 | 637,453.68 | 240.000000 | 2,907,120.00 | 2,269,666.32 | 0.15 |
| | | | Base 52.625582 | 637,453.68 | 240.000000 | 2,907,120.00 | 2,269,666.32 | 0.15 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 12,203.000 | Local 76.327232 | 931,421.21 | 57.100000 | 696,791.30 | -234,629.91 | 0.04 |
| | | | Base 76.327232 | 931,421.21 | 57.100000 | 696,791.30 | -234,629.91 | 0.04 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|-----------------|--------------|-----------------|----------------------------|------------------|---------------|
| 517834107 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 28,284.000 | Local 55.440575 | 1,568,081.23 | 42.470000 | 1,201,221.48 | -366,859.75 | 0.06 |
| | | | Base 55.440575 | 1,568,081.23 | 42.470000 | 1,201,221.48 | -366,859.75 | 0.06 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | |
| | | 18,635.000 | Local 45.942568 | 856,139.75 | 159.340000 | 2,969,300.90 | 2,113,161.15 | 0.16 |
| | | | Base 45.942568 | 856,139.75 | 159.340000 | 2,969,300.90 | 2,113,161.15 | 0.16 |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,991.000 | Local 24.306914 | 267,157.29 | 26.680000 | 293,239.88 | 26,082.59 | 0.02 |
| | | | Base 24.306914 | 267,157.29 | 26.680000 | 293,239.88 | 26,082.59 | 0.02 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 11,099.000 | Local 84.300766 | 935,654.20 | 91.650000 | 1,017,223.35 | 81,569.15 | 0.05 |
| | | | Base 84.300766 | 935,654.20 | 91.650000 | 1,017,223.35 | 81,569.15 | 0.05 |
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | |
| | | 23,428.000 | Local 52.026959 | 1,218,887.59 | 38.200000 | 894,949.60 | -323,937.99 | 0.05 |
| | | | Base 52.026959 | 1,218,887.59 | 38.200000 | 894,949.60 | -323,937.99 | 0.05 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | |
| | | 70,610.000 | Local 62.095665 | 4,384,574.88 | 138.720000 | 9,795,019.20 | 5,410,444.32 | 0.52 |
| | | | Base 62.095665 | 4,384,574.88 | 138.720000 | 9,795,019.20 | 5,410,444.32 | 0.52 |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | |
| | | 16,576.000 | Local 39.844090 | 660,455.63 | 26.320000 | 436,280.32 | -224,175.31 | 0.02 |
| | | | Base 39.844090 | 660,455.63 | 26.320000 | 436,280.32 | -224,175.31 | 0.02 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | |
| | | 11,778.000 | Local 70.725473 | 833,004.62 | 45.460000 | 535,427.88 | -297,576.74 | 0.03 |
| | | | Base 70.725473 | 833,004.62 | 45.460000 | 535,427.88 | -297,576.74 | 0.03 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 20,771.000 | Local 89.510780 | 1,859,228.42 | 338.950000 | 7,040,330.45 | 5,181,102.03 | 0.37 |
| | | | Base 89.510780 | 1,859,228.42 | 338.950000 | 7,040,330.45 | 5,181,102.03 | 0.37 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 21,429.000 | Local 30.377154 | 650,952.04 | 34.830000 | 746,372.07 | 95,420.03 | 0.04 |
| | | | Base 30.377154 | 650,952.04 | 34.830000 | 746,372.07 | 95,420.03 | 0.04 |

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Holdings

ST OF AZ POOL 201 LARGE CAP
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FUND: ATZ9



STATE STREET

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | |
| | | 64,087.000 | Local 27.850098 | 1,784,829.20 | 86.050000 | 5,514,686.35 | 3,729,857.15 | 0.29 |
| | | | Base 27.850098 | 1,784,829.20 | 86.050000 | 5,514,686.35 | 3,729,857.15 | 0.29 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | |
| | | 11,035.000 | Local 100.692532 | 1,111,142.09 | 103.430000 | 1,141,350.05 | 30,207.96 | 0.06 |
| | | | Base 100.692532 | 1,111,142.09 | 103.430000 | 1,141,350.05 | 30,207.96 | 0.06 |
| 552953101 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | |
| | | 43,124.000 | Local 31.937597 | 1,377,276.94 | 11.800000 | 508,863.20 | -868,413.74 | 0.03 |
| | | | Base 31.937597 | 1,377,276.94 | 11.800000 | 508,863.20 | -868,413.74 | 0.03 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,072.000 | Local 154.792486 | 1,094,692.46 | 288.960000 | 2,043,525.12 | 948,832.66 | 0.11 |
| | | | Base 154.792486 | 1,094,692.46 | 288.960000 | 2,043,525.12 | 948,832.66 | 0.11 |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,842.000 | Local 31.240565 | 807,318.68 | 4.910000 | 126,884.22 | -680,434.46 | 0.01 |
| | | | Base 31.240565 | 807,318.68 | 4.910000 | 126,884.22 | -680,434.46 | 0.01 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 67,132.000 | Local 17.216166 | 1,155,755.68 | 3.290000 | 220,864.28 | -934,891.40 | 0.01 |
| | | | Base 17.216166 | 1,155,755.68 | 3.290000 | 220,864.28 | -934,891.40 | 0.01 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | | | | | | | |
| | | 74,627.000 | Local 32.486312 | 2,424,356.01 | 23.620000 | 1,762,689.74 | -661,666.27 | 0.09 |
| | | | Base 32.486312 | 2,424,356.01 | 23.620000 | 1,762,689.74 | -661,666.27 | 0.09 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | |
| | | 3,186.000 | Local 326.310797 | 1,039,626.20 | 332.570000 | 1,059,568.02 | 19,941.82 | 0.06 |
| | | | Base 326.310797 | 1,039,626.20 | 332.570000 | 1,059,568.02 | 19,941.82 | 0.06 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | |
| | | 42,258.000 | Local 41.259550 | 1,743,546.08 | 86.460000 | 3,653,626.68 | 1,910,080.60 | 0.19 |
| | | | Base 41.259550 | 1,743,546.08 | 86.460000 | 3,653,626.68 | 1,910,080.60 | 0.19 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | |
| | | 22,730.000 | Local 40.643809 | 923,833.78 | 74.810000 | 1,700,431.30 | 776,597.52 | 0.09 |
| | | | Base 40.643809 | 923,833.78 | 74.810000 | 1,700,431.30 | 776,597.52 | 0.09 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|-------------|------------------|---------------|-----------------|----------------------------|------------------|---------------|
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | |
| | | 5,270.000 | Local 139.879581 | 737,165.39 | 189.230000 | 997,242.10 | 260,076.71 | 0.05 |
| | | | Base 139.879581 | 737,165.39 | 189.230000 | 997,242.10 | 260,076.71 | 0.05 |
| 574599106 | MASCO CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 23,706.000 | Local 20.474242 | 485,362.38 | 34.570000 | 819,516.42 | 334,154.04 | 0.04 |
| | | | Base 20.474242 | 485,362.38 | 34.570000 | 819,516.42 | 334,154.04 | 0.04 |
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | | | | | | | |
| | | 74,399.000 | Local 40.179992 | 2,989,351.19 | 241.560000 | 17,971,822.44 | 14,982,471.25 | 0.95 |
| | | | Base 40.179992 | 2,989,351.19 | 241.560000 | 17,971,822.44 | 14,982,471.25 | 0.95 |
| 57772K101 | MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001 | | | | | | | |
| | | 22,593.000 | Local 55.694406 | 1,258,303.72 | 48.610000 | 1,098,245.73 | -160,057.99 | 0.06 |
| | | | Base 55.694406 | 1,258,303.72 | 48.610000 | 1,098,245.73 | -160,057.99 | 0.06 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | | | | | | | |
| | | 10,322.000 | Local 49.317186 | 509,051.99 | 141.210000 | 1,457,569.62 | 948,517.63 | 0.08 |
| | | | Base 49.317186 | 509,051.99 | 141.210000 | 1,457,569.62 | 948,517.63 | 0.08 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | |
| | | 63,038.000 | Local 56.129523 | 3,538,292.90 | 165.350000 | 10,423,333.30 | 6,885,040.40 | 0.55 |
| | | | Base 56.129523 | 3,538,292.90 | 165.350000 | 10,423,333.30 | 6,885,040.40 | 0.55 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 15,050.000 | Local 65.068753 | 979,284.74 | 135.260000 | 2,035,663.00 | 1,056,378.26 | 0.11 |
| | | | Base 65.068753 | 979,284.74 | 135.260000 | 2,035,663.00 | 1,056,378.26 | 0.11 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | |
| | | 212,940.000 | Local 47.452459 | 10,104,526.63 | 76.940000 | 16,383,603.60 | 6,279,076.97 | 0.86 |
| | | | Base 47.452459 | 10,104,526.63 | 76.940000 | 16,383,603.60 | 6,279,076.97 | 0.86 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | |
| | | 65,545.000 | Local 36.104396 | 2,366,462.62 | 30.570000 | 2,003,710.65 | -362,751.97 | 0.11 |
| | | | Base 36.104396 | 2,366,462.62 | 30.570000 | 2,003,710.65 | -362,751.97 | 0.11 |
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | |
| | | 2,041.000 | Local 419.593694 | 856,390.73 | 690.510000 | 1,409,330.91 | 552,940.18 | 0.07 |
| | | | Base 419.593694 | 856,390.73 | 690.510000 | 1,409,330.91 | 552,940.18 | 0.07 |

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|-----------|--|-------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | |
| | | 636,928.000 | Local 40.388304 | 25,724,441.41 | 157.710000 | 100,449,914.88 | 74,725,473.47 | 5.30 |
| | | | Base 40.388304 | 25,724,441.41 | 157.710000 | 100,449,914.88 | 74,725,473.47 | 5.30 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | |
| | | 19,952.000 | Local 41.212646 | 822,274.72 | 67.800000 | 1,352,745.60 | 530,470.88 | 0.07 |
| | | | Base 41.212646 | 822,274.72 | 67.800000 | 1,352,745.60 | 530,470.88 | 0.07 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | |
| | | 92,407.000 | Local 20.736983 | 1,916,242.38 | 42.060000 | 3,886,638.42 | 1,970,396.04 | 0.21 |
| | | | Base 20.736983 | 1,916,242.38 | 42.060000 | 3,886,638.42 | 1,970,396.04 | 0.21 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | |
| | | 9,522.000 | Local 90.988659 | 866,394.01 | 103.030000 | 981,051.66 | 114,657.65 | 0.05 |
| | | | Base 90.988659 | 866,394.01 | 103.030000 | 981,051.66 | 114,657.65 | 0.05 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,951.000 | Local 82.974747 | 410,807.97 | 76.240000 | 377,464.24 | -33,343.73 | 0.02 |
| | | | Base 82.974747 | 410,807.97 | 76.240000 | 377,464.24 | -33,343.73 | 0.02 |
| 60871R209 | MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 | | | | | | | |
| | | 15,688.000 | Local 51.792228 | 812,516.47 | 39.010000 | 611,988.88 | -200,527.59 | 0.03 |
| | | | Base 51.792228 | 812,516.47 | 39.010000 | 611,988.88 | -200,527.59 | 0.03 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | |
| | | 120,408.000 | Local 19.095105 | 2,299,203.46 | 50.080000 | 6,030,032.64 | 3,730,829.18 | 0.32 |
| | | | Base 19.095105 | 2,299,203.46 | 50.080000 | 6,030,032.64 | 3,730,829.18 | 0.32 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | |
| | | 31,895.000 | Local 29.243016 | 932,706.01 | 56.260000 | 1,794,412.70 | 861,706.69 | 0.09 |
| | | | Base 29.243016 | 932,706.01 | 56.260000 | 1,794,412.70 | 861,706.69 | 0.09 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | |
| | | 13,559.000 | Local 41.835734 | 567,250.72 | 211.500000 | 2,867,728.50 | 2,300,477.78 | 0.15 |
| | | | Base 41.835734 | 567,250.72 | 211.500000 | 2,867,728.50 | 2,300,477.78 | 0.15 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | |
| | | 102,848.000 | Local 36.648629 | 3,769,238.24 | 34.000000 | 3,496,832.00 | -272,406.24 | 0.18 |
| | | | Base 36.648629 | 3,769,238.24 | 34.000000 | 3,496,832.00 | -272,406.24 | 0.18 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|--------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | 29,246.000 | Local 47.393120 | 1,386,059.20 | 10.820000 | 316,441.72 | -1,069,617.48 | 0.02 |
| | | | Base 47.393120 | 1,386,059.20 | 10.820000 | 316,441.72 | -1,069,617.48 | 0.02 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 14,310.000 | Local 80.805584 | 1,156,327.90 | 132.920000 | 1,902,085.20 | 745,757.30 | 0.10 |
| | | | Base 80.805584 | 1,156,327.90 | 132.920000 | 1,902,085.20 | 745,757.30 | 0.10 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | 21,073.000 | Local 24.574636 | 517,861.30 | 27.260000 | 574,449.98 | 56,588.68 | 0.03 |
| | | | Base 24.574636 | 517,861.30 | 27.260000 | 574,449.98 | 56,588.68 | 0.03 |
| 62944T105 | NVR INC COMMON STOCK USD.01 | 289.000 | Local 3,624.537820 | 1,047,491.43 | 2,569.110000 | 742,472.79 | -305,018.64 | 0.04 |
| | | | Base 3,624.537820 | 1,047,491.43 | 2,569.110000 | 742,472.79 | -305,018.64 | 0.04 |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | 9,597.000 | Local 36.202819 | 347,438.45 | 94.950000 | 911,235.15 | 563,796.70 | 0.05 |
| | | | Base 36.202819 | 347,438.45 | 94.950000 | 911,235.15 | 563,796.70 | 0.05 |
| 637071101 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | 32,473.000 | Local 44.775276 | 1,453,987.55 | 9.830000 | 319,209.59 | -1,134,777.96 | 0.02 |
| | | | Base 44.775276 | 1,453,987.55 | 9.830000 | 319,209.59 | -1,134,777.96 | 0.02 |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | 19,100.000 | Local 35.796520 | 683,713.54 | 41.690000 | 796,279.00 | 112,565.46 | 0.04 |
| | | | Base 35.796520 | 683,713.54 | 41.690000 | 796,279.00 | 112,565.46 | 0.04 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | 36,592.000 | Local 56.596716 | 2,070,987.04 | 375.500000 | 13,740,296.00 | 11,669,308.96 | 0.73 |
| | | | Base 56.596716 | 2,070,987.04 | 375.500000 | 13,740,296.00 | 11,669,308.96 | 0.73 |
| 651229106 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 31,882.000 | Local 33.285493 | 1,061,208.10 | 13.280000 | 423,392.96 | -637,815.14 | 0.02 |
| | | | Base 33.285493 | 1,061,208.10 | 13.280000 | 423,392.96 | -637,815.14 | 0.02 |
| 651639106 | NEWMONT CORP COMMON STOCK USD1.6 | 68,647.000 | Local 36.162758 | 2,482,464.88 | 45.280000 | 3,108,336.16 | 625,871.28 | 0.16 |
| | | | Base 36.162758 | 2,482,464.88 | 45.280000 | 3,108,336.16 | 625,871.28 | 0.16 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|---|-------------|-----------------|--------------|-----------------|----------------------------|------------------|---------------|
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | 32,476.000 | Local 12.037791 | 390,939.29 | 8.975000 | 291,472.10 | -99,467.19 | 0.02 |
| | | | Base 12.037791 | 390,939.29 | 8.975000 | 291,472.10 | -99,467.19 | 0.02 |
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | 10,178.000 | Local 12.923884 | 131,539.29 | 8.990000 | 91,500.22 | -40,039.07 | 0.00 |
| | | | Base 12.923884 | 131,539.29 | 8.990000 | 91,500.22 | -40,039.07 | 0.00 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 40,935.000 | Local 72.068686 | 2,950,131.65 | 240.620000 | 9,849,779.70 | 6,899,648.05 | 0.52 |
| | | | Base 72.068686 | 2,950,131.65 | 240.620000 | 9,849,779.70 | 6,899,648.05 | 0.52 |
| 654106103 | NIKE INC CL B COMMON STOCK | 104,167.000 | Local 18.618806 | 1,939,465.14 | 82.740000 | 8,618,777.58 | 6,679,312.44 | 0.46 |
| | | | Base 18.618806 | 1,939,465.14 | 82.740000 | 8,618,777.58 | 6,679,312.44 | 0.46 |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | 31,213.000 | Local 12.060358 | 376,439.96 | 24.970000 | 779,388.61 | 402,948.65 | 0.04 |
| | | | Base 12.060358 | 376,439.96 | 24.970000 | 779,388.61 | 402,948.65 | 0.04 |
| 655044105 | NOBLE ENERGY INC COMMON STOCK USD.01 | 39,997.000 | Local 38.947875 | 1,557,798.15 | 6.040000 | 241,581.88 | -1,316,216.27 | 0.01 |
| | | | Base 38.947875 | 1,557,798.15 | 6.040000 | 241,581.88 | -1,316,216.27 | 0.01 |
| 655664100 | NORDSTROM INC COMMON STOCK | 8,954.000 | Local 29.544512 | 264,541.56 | 15.340000 | 137,354.36 | -127,187.20 | 0.01 |
| | | | Base 29.544512 | 264,541.56 | 15.340000 | 137,354.36 | -127,187.20 | 0.01 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | 21,828.000 | Local 47.107970 | 1,028,272.78 | 146.000000 | 3,186,888.00 | 2,158,615.22 | 0.17 |
| | | | Base 47.107970 | 1,028,272.78 | 146.000000 | 3,186,888.00 | 2,158,615.22 | 0.17 |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.667 | 17,728.000 | Local 61.022497 | 1,081,806.82 | 75.460000 | 1,337,754.88 | 255,948.06 | 0.07 |
| | | | Base 61.022497 | 1,081,806.82 | 75.460000 | 1,337,754.88 | 255,948.06 | 0.07 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | 13,131.000 | Local 68.005268 | 892,977.18 | 302.550000 | 3,972,784.05 | 3,079,806.87 | 0.21 |
| | | | Base 68.005268 | 892,977.18 | 302.550000 | 3,972,784.05 | 3,079,806.87 | 0.21 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 668771108 | NORTONLIFELOCK INC COMMON STOCK USD.01 | | | | | | | |
| | | 47,898.000 | Local 28.101298 | 1,345,995.96 | 18.710000 | 896,171.58 | -449,824.38 | 0.05 |
| | | | Base 28.101298 | 1,345,995.96 | 18.710000 | 896,171.58 | -449,824.38 | 0.05 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | |
| | | 25,338.000 | Local 35.517568 | 899,944.15 | 36.020000 | 912,674.76 | 12,730.61 | 0.05 |
| | | | Base 35.517568 | 899,944.15 | 36.020000 | 912,674.76 | 12,730.61 | 0.05 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | |
| | | 51,096.000 | Local 47.648156 | 2,434,630.16 | 263.600000 | 13,468,905.60 | 11,034,275.44 | 0.71 |
| | | | Base 47.648156 | 2,434,630.16 | 263.600000 | 13,468,905.60 | 11,034,275.44 | 0.71 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | |
| | | 6,317.000 | Local 59.718225 | 377,240.03 | 301.050000 | 1,901,732.85 | 1,524,492.82 | 0.10 |
| | | | Base 59.718225 | 377,240.03 | 301.050000 | 1,901,732.85 | 1,524,492.82 | 0.10 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | |
| | | 74,699.000 | Local 44.641480 | 3,334,673.88 | 11.580000 | 865,014.42 | -2,469,659.46 | 0.05 |
| | | | Base 44.641480 | 3,334,673.88 | 11.580000 | 865,014.42 | -2,469,659.46 | 0.05 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | |
| | | 8,022.000 | Local 124.469374 | 998,493.32 | 131.260000 | 1,052,967.72 | 54,474.40 | 0.06 |
| | | | Base 124.469374 | 998,493.32 | 131.260000 | 1,052,967.72 | 54,474.40 | 0.06 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | |
| | | 18,220.000 | Local 43.997724 | 801,638.54 | 54.900000 | 1,000,278.00 | 198,639.46 | 0.05 |
| | | | Base 43.997724 | 801,638.54 | 54.900000 | 1,000,278.00 | 198,639.46 | 0.05 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,588.000 | Local 39.431825 | 1,363,867.96 | 21.810000 | 754,364.28 | -609,503.68 | 0.04 |
| | | | Base 39.431825 | 1,363,867.96 | 21.810000 | 754,364.28 | -609,503.68 | 0.04 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 181,129.000 | Local 23.092464 | 4,182,714.87 | 48.330000 | 8,753,964.57 | 4,571,249.70 | 0.46 |
| | | | Base 23.092464 | 4,182,714.87 | 48.330000 | 8,753,964.57 | 4,571,249.70 | 0.46 |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | |
| | | 36,722.000 | Local 81.629744 | 2,997,607.47 | 95.720000 | 3,515,029.84 | 517,422.37 | 0.19 |
| | | | Base 81.629744 | 2,997,607.47 | 95.720000 | 3,515,029.84 | 517,422.37 | 0.19 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | | | | | | | |
| | | 19,797.000 | Local 39.943549 | 790,762.43 | 83.600000 | 1,655,029.20 | 864,266.77 | 0.09 |
| | | | Base 39.943549 | 790,762.43 | 83.600000 | 1,655,029.20 | 864,266.77 | 0.09 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 64,209.000 | Local 26.750072 | 1,717,595.38 | 24.680000 | 1,584,678.12 | -132,917.26 | 0.08 |
| | | | Base 26.750072 | 1,717,595.38 | 24.680000 | 1,584,678.12 | -132,917.26 | 0.08 |
| 693656100 | PVH CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 6,229.000 | Local 116.880877 | 728,050.98 | 37.640000 | 234,459.56 | -493,591.42 | 0.01 |
| | | | Base 116.880877 | 728,050.98 | 37.640000 | 234,459.56 | -493,591.42 | 0.01 |
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | |
| | | 28,877.000 | Local 32.644292 | 942,669.21 | 61.130000 | 1,765,251.01 | 822,581.80 | 0.09 |
| | | | Base 32.644292 | 942,669.21 | 61.130000 | 1,765,251.01 | 822,581.80 | 0.09 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | |
| | | 7,903.000 | Local 109.177617 | 862,830.71 | 86.830000 | 686,217.49 | -176,613.22 | 0.04 |
| | | | Base 109.177617 | 862,830.71 | 86.830000 | 686,217.49 | -176,613.22 | 0.04 |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | |
| | | 10,736.000 | Local 56.781074 | 609,601.61 | 129.730000 | 1,392,781.28 | 783,179.67 | 0.07 |
| | | | Base 56.781074 | 609,601.61 | 129.730000 | 1,392,781.28 | 783,179.67 | 0.07 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | |
| | | 26,691.000 | Local 35.893006 | 958,020.23 | 62.920000 | 1,679,397.72 | 721,377.49 | 0.09 |
| | | | Base 35.893006 | 958,020.23 | 62.920000 | 1,679,397.72 | 721,377.49 | 0.09 |
| 70432V102 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,113.000 | Local 314.825429 | 1,294,876.99 | 202.010000 | 830,867.13 | -464,009.86 | 0.04 |
| | | | Base 314.825429 | 1,294,876.99 | 202.010000 | 830,867.13 | -464,009.86 | 0.04 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 98,150.000 | Local 27.005602 | 2,650,599.84 | 95.740000 | 9,396,881.00 | 6,746,281.16 | 0.50 |
| | | | Base 27.005602 | 2,650,599.84 | 95.740000 | 9,396,881.00 | 6,746,281.16 | 0.50 |
| 712704105 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | | | | | | |
| | | 37,111.000 | Local 16.392029 | 608,324.58 | 11.050000 | 410,076.55 | -198,248.03 | 0.02 |
| | | | Base 16.392029 | 608,324.58 | 11.050000 | 410,076.55 | -198,248.03 | 0.02 |

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|-----------|--|-------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | |
| | | 116,567.000 | Local 58.100607 | 6,772,613.44 | 120.100000 | 13,999,696.70 | 7,227,083.26 | 0.74 |
| | | | Base 58.100607 | 6,772,613.44 | 120.100000 | 13,999,696.70 | 7,227,083.26 | 0.74 |
| 714046109 | PERKINELMER INC COMMON STOCK USD1.0 | | | | | | | |
| | | 9,276.000 | Local 31.074103 | 288,243.38 | 75.280000 | 698,297.28 | 410,053.90 | 0.04 |
| | | | Base 31.074103 | 288,243.38 | 75.280000 | 698,297.28 | 410,053.90 | 0.04 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | |
| | | 463,357.000 | Local 28.647080 | 13,273,825.18 | 32.640000 | 15,123,972.48 | 1,850,147.30 | 0.80 |
| | | | Base 28.647080 | 13,273,825.18 | 32.640000 | 15,123,972.48 | 1,850,147.30 | 0.80 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | |
| | | 130,358.000 | Local 43.209573 | 5,632,713.54 | 72.960000 | 9,510,919.68 | 3,878,206.14 | 0.50 |
| | | | Base 43.209573 | 5,632,713.54 | 72.960000 | 9,510,919.68 | 3,878,206.14 | 0.50 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | |
| | | 37,229.000 | Local 36.567284 | 1,361,363.43 | 53.650000 | 1,997,335.85 | 635,972.42 | 0.11 |
| | | | Base 36.567284 | 1,361,363.43 | 53.650000 | 1,997,335.85 | 635,972.42 | 0.11 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | |
| | | 9,447.000 | Local 46.247623 | 436,901.29 | 75.790000 | 715,988.13 | 279,086.84 | 0.04 |
| | | | Base 46.247623 | 436,901.29 | 75.790000 | 715,988.13 | 279,086.84 | 0.04 |
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | | 13,882.000 | Local 93.388762 | 1,296,422.79 | 70.150000 | 973,822.30 | -322,600.49 | 0.05 |
| | | | Base 93.388762 | 1,296,422.79 | 70.150000 | 973,822.30 | -322,600.49 | 0.05 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | |
| | | 19,514.000 | Local 45.168815 | 881,424.25 | 97.650000 | 1,905,542.10 | 1,024,117.85 | 0.10 |
| | | | Base 45.168815 | 881,424.25 | 97.650000 | 1,905,542.10 | 1,024,117.85 | 0.10 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 21,605.000 | Local 33.343617 | 720,388.84 | 31.340000 | 677,100.70 | -43,288.14 | 0.04 |
| | | | Base 33.343617 | 720,388.84 | 31.340000 | 677,100.70 | -43,288.14 | 0.04 |
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | |
| | | 208,538.000 | Local 59.684329 | 12,446,450.65 | 110.000000 | 22,939,180.00 | 10,492,729.35 | 1.21 |
| | | | Base 59.684329 | 12,446,450.65 | 110.000000 | 22,939,180.00 | 10,492,729.35 | 1.21 |

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| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 48,966.000 | Local 22.157558 | 1,084,966.99 | 73.840000 | 3,615,649.44 | 2,530,682.45 | 0.19 |
| | | | Base 22.157558 | 1,084,966.99 | 73.840000 | 3,615,649.44 | 2,530,682.45 | 0.19 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | |
| | | 61,803.000 | Local 54.582080 | 3,373,336.30 | 80.370000 | 4,967,107.11 | 1,593,770.81 | 0.26 |
| | | | Base 54.582080 | 3,373,336.30 | 80.370000 | 4,967,107.11 | 1,593,770.81 | 0.26 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,637.000 | Local 50.752491 | 1,707,161.55 | 52.140000 | 1,753,833.18 | 46,671.63 | 0.09 |
| | | | Base 50.752491 | 1,707,161.55 | 52.140000 | 1,753,833.18 | 46,671.63 | 0.09 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | |
| | | 42,338.000 | Local 31.316153 | 1,325,863.30 | 44.910000 | 1,901,399.58 | 575,536.28 | 0.10 |
| | | | Base 31.316153 | 1,325,863.30 | 44.910000 | 1,901,399.58 | 575,536.28 | 0.10 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | |
| | | 12,560.000 | Local 109.172546 | 1,371,207.18 | 198.610000 | 2,494,541.60 | 1,123,334.42 | 0.13 |
| | | | Base 109.172546 | 1,371,207.18 | 198.610000 | 2,494,541.60 | 1,123,334.42 | 0.13 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,276.000 | Local 18.839109 | 400,820.89 | 22.320000 | 474,880.32 | 74,059.43 | 0.03 |
| | | | Base 18.839109 | 400,820.89 | 22.320000 | 474,880.32 | 74,059.43 | 0.03 |
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | |
| | | 9,701.000 | Local 81.235104 | 788,061.74 | 80.630000 | 782,191.63 | -5,870.11 | 0.04 |
| | | | Base 81.235104 | 788,061.74 | 80.630000 | 782,191.63 | -5,870.11 | 0.04 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | |
| | | 95,332.000 | Local 45.488085 | 4,336,470.10 | 67.650000 | 6,449,209.80 | 2,112,739.70 | 0.34 |
| | | | Base 45.488085 | 4,336,470.10 | 67.650000 | 6,449,209.80 | 2,112,739.70 | 0.34 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | |
| | | 11,880.000 | Local 24.494270 | 290,991.93 | 31.730000 | 376,952.40 | 85,960.47 | 0.02 |
| | | | Base 24.494270 | 290,991.93 | 31.730000 | 376,952.40 | 85,960.47 | 0.02 |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,253.000 | Local 49.293524 | 554,700.03 | 80.300000 | 903,615.90 | 348,915.87 | 0.05 |
| | | | Base 49.293524 | 554,700.03 | 80.300000 | 903,615.90 | 348,915.87 | 0.05 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | |
| | | 4,162.000 | Local 96.012814 | 399,605.33 | 66.830000 | 278,146.46 | -121,458.87 | 0.01 |
| | | | Base 96.012814 | 399,605.33 | 66.830000 | 278,146.46 | -121,458.87 | 0.01 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,359.000 | Local 77.935887 | 807,337.85 | 63.200000 | 654,688.80 | -152,649.05 | 0.03 |
| | | | Base 77.935887 | 807,337.85 | 63.200000 | 654,688.80 | -152,649.05 | 0.03 |
| 755111507 | RAYTHEON COMPANY COMMON STOCK USD.01 | | | | | | | |
| | | 23,325.000 | Local 53.043267 | 1,237,234.21 | 131.150000 | 3,059,073.75 | 1,821,839.54 | 0.16 |
| | | | Base 53.043267 | 1,237,234.21 | 131.150000 | 3,059,073.75 | 1,821,839.54 | 0.16 |
| 75513E101 | RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 67,938.000 | Local 67.157138 | 4,562,521.61 | 94.330000 | 6,408,591.54 | 1,846,069.93 | 0.34 |
| | | | Base 67.157138 | 4,562,521.61 | 94.330000 | 6,408,591.54 | 1,846,069.93 | 0.34 |
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | |
| | | 27,244.000 | Local 54.739479 | 1,491,322.36 | 49.860000 | 1,358,385.84 | -132,936.52 | 0.07 |
| | | | Base 54.739479 | 1,491,322.36 | 49.860000 | 1,358,385.84 | -132,936.52 | 0.07 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | |
| | | 13,993.000 | Local 67.333450 | 942,196.97 | 38.430000 | 537,750.99 | -404,445.98 | 0.03 |
| | | | Base 67.333450 | 942,196.97 | 38.430000 | 537,750.99 | -404,445.98 | 0.03 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | | 6,690.000 | Local 265.171788 | 1,773,999.26 | 488.290000 | 3,266,660.10 | 1,492,660.84 | 0.17 |
| | | | Base 265.171788 | 1,773,999.26 | 488.290000 | 3,266,660.10 | 1,492,660.84 | 0.17 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 80,619.000 | Local 12.720390 | 1,025,505.15 | 8.970000 | 723,152.43 | -302,352.72 | 0.04 |
| | | | Base 12.720390 | 1,025,505.15 | 8.970000 | 723,152.43 | -302,352.72 | 0.04 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,611.000 | Local 26.564365 | 467,825.03 | 75.060000 | 1,321,881.66 | 854,056.63 | 0.07 |
| | | | Base 26.564365 | 467,825.03 | 75.060000 | 1,321,881.66 | 854,056.63 | 0.07 |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | |
| | | 12,093.000 | Local 81.996300 | 991,581.25 | 147.290000 | 1,781,177.97 | 789,596.72 | 0.09 |
| | | | Base 81.996300 | 991,581.25 | 147.290000 | 1,781,177.97 | 789,596.72 | 0.09 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 770323103 | ROBERT HALF INTL INC COMMON STOCK USD.001 | | | | | | | |
| | | 9,822.000 | Local 30.521144 | 299,778.68 | 37.750000 | 370,780.50 | 71,001.82 | 0.02 |
| | | | Base 30.521144 | 299,778.68 | 37.750000 | 370,780.50 | 71,001.82 | 0.02 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | | | | | | | |
| | | 9,722.000 | Local 51.969459 | 505,247.08 | 150.910000 | 1,467,147.02 | 961,899.94 | 0.08 |
| | | | Base 51.969459 | 505,247.08 | 150.910000 | 1,467,147.02 | 961,899.94 | 0.08 |
| 775711104 | ROLLINS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 11,797.000 | Local 39.703563 | 468,382.93 | 36.140000 | 426,343.58 | -42,039.35 | 0.02 |
| | | | Base 39.703563 | 468,382.93 | 36.140000 | 426,343.58 | -42,039.35 | 0.02 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 8,807.000 | Local 96.431103 | 849,268.72 | 311.810000 | 2,746,110.67 | 1,896,841.95 | 0.14 |
| | | | Base 96.431103 | 849,268.72 | 311.810000 | 2,746,110.67 | 1,896,841.95 | 0.14 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,201.000 | Local 17.348337 | 523,937.14 | 86.970000 | 2,626,580.97 | 2,102,643.83 | 0.14 |
| | | | Base 17.348337 | 523,937.14 | 86.970000 | 2,626,580.97 | 2,102,643.83 | 0.14 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 20,442.000 | Local 51.398940 | 1,050,697.14 | 245.050000 | 5,009,312.10 | 3,958,614.96 | 0.26 |
| | | | Base 51.398940 | 1,050,697.14 | 245.050000 | 5,009,312.10 | 3,958,614.96 | 0.26 |
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | |
| | | 9,429.000 | Local 158.594468 | 1,495,387.24 | 269.970000 | 2,545,547.13 | 1,050,159.89 | 0.13 |
| | | | Base 158.594468 | 1,495,387.24 | 269.970000 | 2,545,547.13 | 1,050,159.89 | 0.13 |
| 78440X101 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | |
| | | 6,832.000 | Local 128.530744 | 878,122.04 | 43.100000 | 294,459.20 | -583,662.84 | 0.02 |
| | | | Base 128.530744 | 878,122.04 | 43.100000 | 294,459.20 | -583,662.84 | 0.02 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1 | | | | | | | |
| | | 153,708.000 | Local 273.578018 | 42,051,129.94 | 257.750000 | 39,618,237.00 | -2,432,892.94 | 2.09 |
| | | | Base 273.578018 | 42,051,129.94 | 257.750000 | 39,618,237.00 | -2,432,892.94 | 2.09 |
| 78486Q101 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | | | | | | | |
| | | 4,323.000 | Local 261.149720 | 1,128,950.24 | 151.080000 | 653,118.84 | -475,831.40 | 0.03 |
| | | | Base 261.149720 | 1,128,950.24 | 151.080000 | 653,118.84 | -475,831.40 | 0.03 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 79466L302 | SALESFORCE.COM INC COMMON STOCK USD.001 | | | | | | | |
| | | 74,243.000 | Local 66.515173 | 4,938,286.02 | 143.980000 | 10,689,507.14 | 5,751,221.12 | 0.56 |
| | | | Base 66.515173 | 4,938,286.02 | 143.980000 | 10,689,507.14 | 5,751,221.12 | 0.56 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,260.000 | Local 54.553510 | 668,826.03 | 50.520000 | 619,375.20 | -49,450.83 | 0.03 |
| | | | Base 54.553510 | 668,826.03 | 50.520000 | 619,375.20 | -49,450.83 | 0.03 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | |
| | | 115,881.000 | Local 81.840115 | 9,483,714.41 | 13.490000 | 1,563,234.69 | -7,920,479.72 | 0.08 |
| | | | Base 81.840115 | 9,483,714.41 | 13.490000 | 1,563,234.69 | -7,920,479.72 | 0.08 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | |
| | | 95,676.000 | Local 22.574992 | 2,159,884.89 | 33.620000 | 3,216,627.12 | 1,056,742.23 | 0.17 |
| | | | Base 22.574992 | 2,159,884.89 | 33.620000 | 3,216,627.12 | 1,056,742.23 | 0.17 |
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | | | | | | | |
| | | 12,910.000 | Local 24.338092 | 314,204.77 | 24.710000 | 319,006.10 | 4,801.33 | 0.02 |
| | | | Base 24.338092 | 314,204.77 | 24.710000 | 319,006.10 | 4,801.33 | 0.02 |
| 816851109 | SEMPRA ENERGY COMMON STOCK | | | | | | | |
| | | 23,612.000 | Local 64.920970 | 1,532,913.95 | 112.990000 | 2,667,919.88 | 1,135,005.93 | 0.14 |
| | | | Base 64.920970 | 1,532,913.95 | 112.990000 | 2,667,919.88 | 1,135,005.93 | 0.14 |
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | | | | | | | |
| | | 15,881.000 | Local 279.242067 | 4,434,643.26 | 286.580000 | 4,551,176.98 | 116,533.72 | 0.24 |
| | | | Base 279.242067 | 4,434,643.26 | 286.580000 | 4,551,176.98 | 116,533.72 | 0.24 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 6,859.000 | Local 102.129966 | 700,509.44 | 459.520000 | 3,151,847.68 | 2,451,338.24 | 0.17 |
| | | | Base 102.129966 | 700,509.44 | 459.520000 | 3,151,847.68 | 2,451,338.24 | 0.17 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | |
| | | 25,690.000 | Local 86.228875 | 2,215,219.80 | 54.860000 | 1,409,353.40 | -805,866.40 | 0.07 |
| | | | Base 86.228875 | 2,215,219.80 | 54.860000 | 1,409,353.40 | -805,866.40 | 0.07 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | |
| | | 14,220.000 | Local 92.557790 | 1,316,171.77 | 89.380000 | 1,270,983.60 | -45,188.17 | 0.07 |
| | | | Base 92.557790 | 1,316,171.77 | 89.380000 | 1,270,983.60 | -45,188.17 | 0.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 11,443.000 | Local 53.316792 | 610,104.05 | 37.810000 | 432,659.83 | -177,444.22 | 0.02 |
| | | | Base 53.316792 | 610,104.05 | 37.810000 | 432,659.83 | -177,444.22 | 0.02 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | |
| | | 9,550.000 | Local 66.020754 | 630,498.20 | 111.000000 | 1,060,050.00 | 429,551.80 | 0.06 |
| | | | Base 66.020754 | 630,498.20 | 111.000000 | 1,060,050.00 | 429,551.80 | 0.06 |
| 833034101 | SNAP ON INC COMMON STOCK USD1.0 | | | | | | | |
| | | 4,607.000 | Local 52.939002 | 243,889.98 | 108.820000 | 501,333.74 | 257,443.76 | 0.03 |
| | | | Base 52.939002 | 243,889.98 | 108.820000 | 501,333.74 | 257,443.76 | 0.03 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | |
| | | 87,734.000 | Local 36.128943 | 3,169,736.66 | 54.140000 | 4,749,918.76 | 1,580,182.10 | 0.25 |
| | | | Base 36.128943 | 3,169,736.66 | 54.140000 | 4,749,918.76 | 1,580,182.10 | 0.25 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | |
| | | 39,545.000 | Local 15.223077 | 601,996.57 | 35.610000 | 1,408,197.45 | 806,200.88 | 0.07 |
| | | | Base 15.223077 | 601,996.57 | 35.610000 | 1,408,197.45 | 806,200.88 | 0.07 |
| 84790A105 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 1.000 | Local 50.000000 | 50.00 | 36.370000 | 36.37 | -13.63 | 0.00 |
| | | | Base 50.000000 | 50.00 | 36.370000 | 36.37 | -13.63 | 0.00 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | |
| | | 12,752.000 | Local 59.913837 | 764,021.25 | 100.000000 | 1,275,200.00 | 511,178.75 | 0.07 |
| | | | Base 59.913837 | 764,021.25 | 100.000000 | 1,275,200.00 | 511,178.75 | 0.07 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 98,602.000 | Local 16.878015 | 1,664,206.03 | 65.740000 | 6,482,095.48 | 4,817,889.45 | 0.34 |
| | | | Base 16.878015 | 1,664,206.03 | 65.740000 | 6,482,095.48 | 4,817,889.45 | 0.34 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 30,402.000 | Local 55.426005 | 1,685,061.39 | 53.270000 | 1,619,514.54 | -65,546.85 | 0.09 |
| | | | Base 55.426005 | 1,685,061.39 | 53.270000 | 1,619,514.54 | -65,546.85 | 0.09 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | |
| | | 26,960.000 | Local 68.837731 | 1,855,865.22 | 166.490000 | 4,488,570.40 | 2,632,705.18 | 0.24 |
| | | | Base 68.837731 | 1,855,865.22 | 166.490000 | 4,488,570.40 | 2,632,705.18 | 0.24 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 871607107 | SYNOPSIS INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,575.000 | Local 74.031018 | 930,940.05 | 128.790000 | 1,619,534.25 | 688,594.20 | 0.09 |
| | | | Base 74.031018 | 930,940.05 | 128.790000 | 1,619,534.25 | 688,594.20 | 0.09 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | | | | | | |
| | | 47,146.000 | Local 31.468430 | 1,483,610.60 | 16.090000 | 758,579.14 | -725,031.46 | 0.04 |
| | | | Base 31.468430 | 1,483,610.60 | 16.090000 | 758,579.14 | -725,031.46 | 0.04 |
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 42,743.000 | Local 33.777878 | 1,443,767.82 | 45.630000 | 1,950,363.09 | 506,595.27 | 0.10 |
| | | | Base 33.777878 | 1,443,767.82 | 45.630000 | 1,950,363.09 | 506,595.27 | 0.10 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 101,457.000 | Local 11.040202 | 1,120,105.80 | 47.810000 | 4,850,659.17 | 3,730,553.37 | 0.26 |
| | | | Base 11.040202 | 1,120,105.80 | 47.810000 | 4,850,659.17 | 3,730,553.37 | 0.26 |
| 872590104 | T MOBILE US INC COMMON STOCK USD.0001 | | | | | | | |
| | | 26,496.000 | Local 78.088073 | 2,069,021.57 | 83.900000 | 2,223,014.40 | 153,992.83 | 0.12 |
| | | | Base 78.088073 | 2,069,021.57 | 83.900000 | 2,223,014.40 | 153,992.83 | 0.12 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | | | | | | | |
| | | 9,449.000 | Local 107.819109 | 1,018,782.76 | 118.610000 | 1,120,745.89 | 101,963.13 | 0.06 |
| | | | Base 107.819109 | 1,018,782.76 | 118.610000 | 1,120,745.89 | 101,963.13 | 0.06 |
| 876030107 | TAPESTRY INC COMMON STOCK USD.01 | | | | | | | |
| | | 23,099.000 | Local 32.360649 | 747,498.64 | 12.950000 | 299,132.05 | -448,366.59 | 0.02 |
| | | | Base 32.360649 | 747,498.64 | 12.950000 | 299,132.05 | -448,366.59 | 0.02 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | |
| | | 42,325.000 | Local 48.445788 | 2,050,467.97 | 92.970000 | 3,934,955.25 | 1,884,487.28 | 0.21 |
| | | | Base 48.445788 | 2,050,467.97 | 92.970000 | 3,934,955.25 | 1,884,487.28 | 0.21 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1.0 | | | | | | | |
| | | 3,884.000 | Local 262.303453 | 1,018,786.61 | 292.860000 | 1,137,468.24 | 118,681.63 | 0.06 |
| | | | Base 262.303453 | 1,018,786.61 | 292.860000 | 1,137,468.24 | 118,681.63 | 0.06 |
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 78,015.000 | Local 38.996192 | 3,042,287.90 | 99.930000 | 7,796,038.95 | 4,753,751.05 | 0.41 |
| | | | Base 38.996192 | 3,042,287.90 | 99.930000 | 7,796,038.95 | 4,753,751.05 | 0.41 |

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ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | |
| | | 19,084.000 | Local 32.110603 | 612,798.74 | 26.670000 | 508,970.28 | -103,828.46 | 0.03 |
| | | | Base 32.110603 | 612,798.74 | 26.670000 | 508,970.28 | -103,828.46 | 0.03 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | |
| | | 33,589.000 | Local 74.501576 | 2,502,433.43 | 283.600000 | 9,525,840.40 | 7,023,406.97 | 0.50 |
| | | | Base 74.501576 | 2,502,433.43 | 283.600000 | 9,525,840.40 | 7,023,406.97 | 0.50 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | |
| | | 48,082.000 | Local 78.365562 | 3,767,972.94 | 136.510000 | 6,563,673.82 | 2,795,700.88 | 0.35 |
| | | | Base 78.365562 | 3,767,972.94 | 136.510000 | 6,563,673.82 | 2,795,700.88 | 0.35 |
| 886547108 | TIFFANY + CO COMMON STOCK USD.01 | | | | | | | |
| | | 9,038.000 | Local 55.130135 | 498,266.16 | 129.500000 | 1,170,421.00 | 672,154.84 | 0.06 |
| | | | Base 55.130135 | 498,266.16 | 129.500000 | 1,170,421.00 | 672,154.84 | 0.06 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | |
| | | 9,901.000 | Local 72.698936 | 719,792.17 | 84.550000 | 837,129.55 | 117,337.38 | 0.04 |
| | | | Base 72.698936 | 719,792.17 | 84.550000 | 837,129.55 | 117,337.38 | 0.04 |
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,158.000 | Local 282.190317 | 1,173,347.34 | 320.190000 | 1,331,350.02 | 158,002.68 | 0.07 |
| | | | Base 282.190317 | 1,173,347.34 | 320.190000 | 1,331,350.02 | 158,002.68 | 0.07 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK NPV | | | | | | | |
| | | 21,561.000 | Local 47.613902 | 1,026,603.34 | 99.350000 | 2,142,085.35 | 1,115,482.01 | 0.11 |
| | | | Base 47.613902 | 1,026,603.34 | 99.350000 | 2,142,085.35 | 1,115,482.01 | 0.11 |
| 89832Q109 | TRUIST FINANCIAL CORP COMMON STOCK USD5.0 | | | | | | | |
| | | 112,227.000 | Local 33.273800 | 3,734,218.70 | 30.840000 | 3,461,080.68 | -273,138.02 | 0.18 |
| | | | Base 33.273800 | 3,734,218.70 | 30.840000 | 3,461,080.68 | -273,138.02 | 0.18 |
| 90184L102 | TWITTER INC COMMON STOCK USD.000005 | | | | | | | |
| | | 64,867.000 | Local 37.897066 | 2,458,269.00 | 24.560000 | 1,593,133.52 | -865,135.48 | 0.08 |
| | | | Base 37.897066 | 2,458,269.00 | 24.560000 | 1,593,133.52 | -865,135.48 | 0.08 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | |
| | | 24,605.000 | Local 25.354021 | 623,835.68 | 57.870000 | 1,423,891.35 | 800,055.67 | 0.08 |
| | | | Base 25.354021 | 623,835.68 | 57.870000 | 1,423,891.35 | 800,055.67 | 0.08 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

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|-----------|--|-------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 902653104 | UDR INC REIT USD.01 | | | | | | | |
| | | 24,508.000 | Local 37.081820 | 908,801.24 | 36.540000 | 895,522.32 | -13,278.92 | 0.05 |
| | | | Base 37.081820 | 908,801.24 | 36.540000 | 895,522.32 | -13,278.92 | 0.05 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | |
| | | 118,795.000 | Local 27.072975 | 3,216,134.11 | 34.450000 | 4,092,487.75 | 876,353.64 | 0.22 |
| | | | Base 27.072975 | 3,216,134.11 | 34.450000 | 4,092,487.75 | 876,353.64 | 0.22 |
| 90384S303 | ULTA BEAUTY INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,790.000 | Local 210.563092 | 1,008,597.21 | 175.700000 | 841,603.00 | -166,994.21 | 0.04 |
| | | | Base 210.563092 | 1,008,597.21 | 175.700000 | 841,603.00 | -166,994.21 | 0.04 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | |
| | | 15,745.000 | Local 27.410986 | 431,585.98 | 9.210000 | 145,011.45 | -286,574.53 | 0.01 |
| | | | Base 27.410986 | 431,585.98 | 9.210000 | 145,011.45 | -286,574.53 | 0.01 |
| 904311206 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | | | | | | | |
| | | 16,264.000 | Local 24.876929 | 404,598.37 | 8.060000 | 131,087.84 | -273,510.53 | 0.01 |
| | | | Base 24.876929 | 404,598.37 | 8.060000 | 131,087.84 | -273,510.53 | 0.01 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | |
| | | 58,114.000 | Local 32.058440 | 1,863,044.17 | 141.040000 | 8,196,398.56 | 6,333,354.39 | 0.43 |
| | | | Base 32.058440 | 1,863,044.17 | 141.040000 | 8,196,398.56 | 6,333,354.39 | 0.43 |
| 910047109 | UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,179.000 | Local 56.620948 | 1,029,312.21 | 31.550000 | 573,547.45 | -455,764.76 | 0.03 |
| | | | Base 56.620948 | 1,029,312.21 | 31.550000 | 573,547.45 | -455,764.76 | 0.03 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | |
| | | 58,653.000 | Local 72.753910 | 4,267,235.10 | 93.420000 | 5,479,363.26 | 1,212,128.16 | 0.29 |
| | | | Base 72.753910 | 4,267,235.10 | 93.420000 | 5,479,363.26 | 1,212,128.16 | 0.29 |
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | |
| | | 6,275.000 | Local 114.237578 | 716,840.80 | 102.900000 | 645,697.50 | -71,143.30 | 0.03 |
| | | | Base 114.237578 | 716,840.80 | 102.900000 | 645,697.50 | -71,143.30 | 0.03 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 79,401.000 | Local 55.418209 | 4,400,261.21 | 249.380000 | 19,801,021.38 | 15,400,760.17 | 1.05 |
| | | | Base 55.418209 | 4,400,261.21 | 249.380000 | 19,801,021.38 | 15,400,760.17 | 1.05 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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|-----------|---|-------------|------------------|---------------|-----------------|----------------------------|------------------|---------------|
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | |
| | | 6,710.000 | Local 113.991265 | 764,881.39 | 99.080000 | 664,826.80 | -100,054.59 | 0.04 |
| | | | Base 113.991265 | 764,881.39 | 99.080000 | 664,826.80 | -100,054.59 | 0.04 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | |
| | | 17,308.000 | Local 23.777364 | 411,538.62 | 15.010000 | 259,793.08 | -151,745.54 | 0.01 |
| | | | Base 23.777364 | 411,538.62 | 15.010000 | 259,793.08 | -151,745.54 | 0.01 |
| 918204108 | VF CORP COMMON STOCK | | | | | | | |
| | | 27,399.000 | Local 27.409969 | 751,005.74 | 54.080000 | 1,481,737.92 | 730,732.18 | 0.08 |
| | | | Base 27.409969 | 751,005.74 | 54.080000 | 1,481,737.92 | 730,732.18 | 0.08 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 34,346.000 | Local 31.881440 | 1,094,999.94 | 45.360000 | 1,557,934.56 | 462,934.62 | 0.08 |
| | | | Base 31.881440 | 1,094,999.94 | 45.360000 | 1,557,934.56 | 462,934.62 | 0.08 |
| 92220P105 | VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 7,589.000 | Local 49.723583 | 377,352.27 | 102.660000 | 779,086.74 | 401,734.47 | 0.04 |
| | | | Base 49.723583 | 377,352.27 | 102.660000 | 779,086.74 | 401,734.47 | 0.04 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | |
| | | 31,141.000 | Local 44.738136 | 1,393,190.29 | 26.800000 | 834,578.80 | -558,611.49 | 0.04 |
| | | | Base 44.738136 | 1,393,190.29 | 26.800000 | 834,578.80 | -558,611.49 | 0.04 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | |
| | | 8,654.000 | Local 59.117925 | 511,606.52 | 180.090000 | 1,558,498.86 | 1,046,892.34 | 0.08 |
| | | | Base 59.117925 | 511,606.52 | 180.090000 | 1,558,498.86 | 1,046,892.34 | 0.08 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | |
| | | 345,942.000 | Local 43.424707 | 15,022,430.03 | 53.730000 | 18,587,463.66 | 3,565,033.63 | 0.98 |
| | | | Base 43.424707 | 15,022,430.03 | 53.730000 | 18,587,463.66 | 3,565,033.63 | 0.98 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 13,681.000 | Local 87.108678 | 1,191,733.83 | 139.380000 | 1,906,857.78 | 715,123.95 | 0.10 |
| | | | Base 87.108678 | 1,191,733.83 | 139.380000 | 1,906,857.78 | 715,123.95 | 0.10 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,469.000 | Local 90.729491 | 1,947,871.44 | 237.950000 | 5,108,548.55 | 3,160,677.11 | 0.27 |
| | | | Base 90.729491 | 1,947,871.44 | 237.950000 | 5,108,548.55 | 3,160,677.11 | 0.27 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 92556H206 | VIACOMCBS INC CLASS B COMMON STOCK USD.001 | 45,150.000 | Local 50.779986 | 2,292,716.36 | 14.010000 | 632,551.50 | -1,660,164.86 | 0.03 |
| | | | Base 50.779986 | 2,292,716.36 | 14.010000 | 632,551.50 | -1,660,164.86 | 0.03 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 143,405.000 | Local 32.771077 | 4,699,536.29 | 161.120000 | 23,105,413.60 | 18,405,877.31 | 1.22 |
| | | | Base 32.771077 | 4,699,536.29 | 161.120000 | 23,105,413.60 | 18,405,877.31 | 1.22 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | 13,268.000 | Local 59.129486 | 784,530.02 | 36.210000 | 480,434.28 | -304,095.74 | 0.03 |
| | | | Base 59.129486 | 784,530.02 | 36.210000 | 480,434.28 | -304,095.74 | 0.03 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | 11,081.000 | Local 62.264852 | 689,956.83 | 108.070000 | 1,197,523.67 | 507,566.84 | 0.06 |
| | | | Base 62.264852 | 689,956.83 | 108.070000 | 1,197,523.67 | 507,566.84 | 0.06 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | 26,366.000 | Local 39.337024 | 1,037,159.98 | 88.130000 | 2,323,635.58 | 1,286,475.60 | 0.12 |
| | | | Base 39.337024 | 1,037,159.98 | 88.130000 | 2,323,635.58 | 1,286,475.60 | 0.12 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | 15,255.000 | Local 72.145025 | 1,100,572.35 | 48.130000 | 734,223.15 | -366,349.20 | 0.04 |
| | | | Base 72.145025 | 1,100,572.35 | 48.130000 | 734,223.15 | -366,349.20 | 0.04 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | 118,751.000 | Local 58.564426 | 6,954,584.12 | 113.620000 | 13,492,488.62 | 6,537,904.50 | 0.71 |
| | | | Base 58.564426 | 6,954,584.12 | 113.620000 | 13,492,488.62 | 6,537,904.50 | 0.71 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 62,595.000 | Local 41.403741 | 2,591,667.14 | 45.750000 | 2,863,721.25 | 272,054.11 | 0.15 |
| | | | Base 41.403741 | 2,591,667.14 | 45.750000 | 2,863,721.25 | 272,054.11 | 0.15 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 32,687.000 | Local 34.853611 | 1,139,259.99 | 92.560000 | 3,025,508.72 | 1,886,248.73 | 0.16 |
| | | | Base 34.853611 | 1,139,259.99 | 92.560000 | 3,025,508.72 | 1,886,248.73 | 0.16 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | 5,391.000 | Local 58.461107 | 315,163.83 | 182.050000 | 981,431.55 | 666,267.72 | 0.05 |
| | | | Base 58.461107 | 315,163.83 | 182.050000 | 981,431.55 | 666,267.72 | 0.05 |

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ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|--|-------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | |
| | | 321,745.000 | Local 38.361356 | 12,342,574.35 | 28.700000 | 9,234,081.50 | -3,108,492.85 | 0.49 |
| | | | Base 38.361356 | 12,342,574.35 | 28.700000 | 9,234,081.50 | -3,108,492.85 | 0.49 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | |
| | | 33,890.000 | Local 58.013006 | 1,966,060.76 | 45.780000 | 1,551,484.20 | -414,576.56 | 0.08 |
| | | | Base 58.013006 | 1,966,060.76 | 45.780000 | 1,551,484.20 | -414,576.56 | 0.08 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 24,864.000 | Local 41.155856 | 1,023,299.20 | 41.620000 | 1,034,839.68 | 11,540.48 | 0.05 |
| | | | Base 41.155856 | 1,023,299.20 | 41.620000 | 1,034,839.68 | 11,540.48 | 0.05 |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | |
| | | 35,020.000 | Local 17.486191 | 612,366.41 | 18.130000 | 634,912.60 | 22,546.19 | 0.03 |
| | | | Base 17.486191 | 612,366.41 | 18.130000 | 634,912.60 | 22,546.19 | 0.03 |
| 96145D105 | WESTROCK CO COMMON STOCK | | | | | | | |
| | | 21,584.000 | Local 43.604908 | 941,168.34 | 28.260000 | 609,963.84 | -331,204.50 | 0.03 |
| | | | Base 43.604908 | 941,168.34 | 28.260000 | 609,963.84 | -331,204.50 | 0.03 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | |
| | | 62,382.000 | Local 27.668290 | 1,726,003.25 | 16.950000 | 1,057,374.90 | -668,628.35 | 0.06 |
| | | | Base 27.668290 | 1,726,003.25 | 16.950000 | 1,057,374.90 | -668,628.35 | 0.06 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 5,277.000 | Local 93.325171 | 492,476.93 | 85.800000 | 452,766.60 | -39,710.33 | 0.02 |
| | | | Base 93.325171 | 492,476.93 | 85.800000 | 452,766.60 | -39,710.33 | 0.02 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 101,407.000 | Local 28.147924 | 2,854,396.48 | 14.150000 | 1,434,909.05 | -1,419,487.43 | 0.08 |
| | | | Base 28.147924 | 2,854,396.48 | 14.150000 | 1,434,909.05 | -1,419,487.43 | 0.08 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 8,929.000 | Local 19.035750 | 169,970.21 | 31.510000 | 281,352.79 | 111,382.58 | 0.01 |
| | | | Base 19.035750 | 169,970.21 | 31.510000 | 281,352.79 | 111,382.58 | 0.01 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | |
| | | 8,079.000 | Local 87.870875 | 709,908.80 | 60.190000 | 486,275.01 | -223,633.79 | 0.03 |
| | | | Base 87.870875 | 709,908.80 | 60.190000 | 486,275.01 | -223,633.79 | 0.03 |

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | |
| | | 43,857.000 | Local 26.932557 | 1,181,181.16 | 60.300000 | 2,644,577.10 | 1,463,395.94 | 0.14 |
| | | | Base 26.932557 | 1,181,181.16 | 60.300000 | 2,644,577.10 | 1,463,395.94 | 0.14 |
| 983919101 | XILINX INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,042.000 | Local 40.975149 | 862,199.08 | 77.940000 | 1,640,013.48 | 777,814.40 | 0.09 |
| | | | Base 40.975149 | 862,199.08 | 77.940000 | 1,640,013.48 | 777,814.40 | 0.09 |
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | |
| | | 15,072.000 | Local 31.027505 | 467,646.56 | 65.130000 | 981,639.36 | 513,992.80 | 0.05 |
| | | | Base 31.027505 | 467,646.56 | 65.130000 | 981,639.36 | 513,992.80 | 0.05 |
| 98421M106 | XEROX HOLDINGS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 15,530.000 | Local 35.783082 | 555,711.26 | 18.940000 | 294,138.20 | -261,573.06 | 0.02 |
| | | | Base 35.783082 | 555,711.26 | 18.940000 | 294,138.20 | -261,573.06 | 0.02 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | |
| | | 25,273.000 | Local 25.006230 | 631,982.45 | 68.530000 | 1,731,958.69 | 1,099,976.24 | 0.09 |
| | | | Base 25.006230 | 631,982.45 | 68.530000 | 1,731,958.69 | 1,099,976.24 | 0.09 |
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | | 4,504.000 | Local 250.447988 | 1,128,017.74 | 183.600000 | 826,934.40 | -301,083.34 | 0.04 |
| | | | Base 250.447988 | 1,128,017.74 | 183.600000 | 826,934.40 | -301,083.34 | 0.04 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,173.000 | Local 73.531357 | 1,262,754.00 | 101.080000 | 1,735,846.84 | 473,092.84 | 0.09 |
| | | | Base 73.531357 | 1,262,754.00 | 101.080000 | 1,735,846.84 | 473,092.84 | 0.09 |
| 989701107 | ZIONS BANCORP NA COMMON STOCK USD.001 | | | | | | | |
| | | 14,253.000 | Local 36.954279 | 526,709.34 | 26.760000 | 381,410.28 | -145,299.06 | 0.02 |
| | | | Base 36.954279 | 526,709.34 | 26.760000 | 381,410.28 | -145,299.06 | 0.02 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | |
| | | 39,902.000 | Local 37.657161 | 1,502,596.04 | 117.690000 | 4,696,066.38 | 3,193,470.34 | 0.25 |
| | | | Base 37.657161 | 1,502,596.04 | 117.690000 | 4,696,066.38 | 3,193,470.34 | 0.25 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | |
| | | 7,780.000 | Local 33.590244 | 261,332.10 | 92.020000 | 715,915.60 | 454,583.50 | 0.04 |
| | | | Base 33.590244 | 261,332.10 | 92.020000 | 715,915.60 | 454,583.50 | 0.04 |

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| G0177J108 | ALLERGAN PLC COMMON STOCK USD.0033 | | | | | | | |
| | | 27,633.000 | Local 170.613924 | 4,714,574.57 | 177.100000 | 4,893,804.30 | 179,229.73 | 0.26 |
| | | | Base 170.613924 | 4,714,574.57 | 177.100000 | 4,893,804.30 | 179,229.73 | 0.26 |
| G0250X107 | AMCOR PLC COMMON STOCK USD.01 | | | | | | | |
| | | 135,432.000 | Local 11.077014 | 1,500,182.16 | 8.120000 | 1,099,707.84 | -400,474.32 | 0.06 |
| | | | Base 11.077014 | 1,500,182.16 | 8.120000 | 1,099,707.84 | -400,474.32 | 0.06 |
| G0408V102 | AON PLC COMMON STOCK USD.01 | | | | | | | |
| | | 19,601.000 | Local 48.351812 | 947,743.87 | 165.040000 | 3,234,949.04 | 2,287,205.17 | 0.17 |
| | | | Base 48.351812 | 947,743.87 | 165.040000 | 3,234,949.04 | 2,287,205.17 | 0.17 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | |
| | | 53,133.000 | Local 74.647827 | 3,966,262.99 | 163.260000 | 8,674,493.58 | 4,708,230.59 | 0.46 |
| | | | Base 74.647827 | 3,966,262.99 | 163.260000 | 8,674,493.58 | 4,708,230.59 | 0.46 |
| G1890L107 | CAPRI HOLDINGS LTD COMMON STOCK | | | | | | | |
| | | 12,726.000 | Local 76.582563 | 974,589.70 | 10.790000 | 137,313.54 | -837,276.16 | 0.01 |
| | | | Base 76.582563 | 974,589.70 | 10.790000 | 137,313.54 | -837,276.16 | 0.01 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | |
| | | 34,634.000 | Local 38.815420 | 1,344,333.27 | 77.690000 | 2,690,715.46 | 1,346,382.19 | 0.14 |
| | | | Base 38.815420 | 1,344,333.27 | 77.690000 | 2,690,715.46 | 1,346,382.19 | 0.14 |
| G3223R108 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | | 3,446.000 | Local 251.911016 | 868,085.36 | 192.420000 | 663,079.32 | -205,006.04 | 0.04 |
| | | | Base 251.911016 | 868,085.36 | 192.420000 | 663,079.32 | -205,006.04 | 0.04 |
| G47567105 | IHS MARKIT LTD COMMON STOCK USD.01 | | | | | | | |
| | | 33,586.000 | Local 48.897590 | 1,642,274.47 | 60.000000 | 2,015,160.00 | 372,885.53 | 0.11 |
| | | | Base 48.897590 | 1,642,274.47 | 60.000000 | 2,015,160.00 | 372,885.53 | 0.11 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | |
| | | 31,106.000 | Local 23.263745 | 723,642.04 | 9.080000 | 282,442.48 | -441,199.56 | 0.01 |
| | | | Base 23.263745 | 723,642.04 | 9.080000 | 282,442.48 | -441,199.56 | 0.01 |
| G51502105 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | | 51,090.000 | Local 36.829473 | 1,881,617.76 | 26.960000 | 1,377,386.40 | -504,231.36 | 0.07 |
| | | | Base 36.829473 | 1,881,617.76 | 26.960000 | 1,377,386.40 | -504,231.36 | 0.07 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 44,942.000 | Local 161.072599 | 7,238,924.75 | 173.000000 | 7,774,966.00 | 536,041.25 | 0.41 |
| | | | Base 161.072599 | 7,238,924.75 | 173.000000 | 7,774,966.00 | 536,041.25 | 0.41 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | |
| | | 112,201.000 | Local 76.021042 | 8,529,636.90 | 90.180000 | 10,118,286.18 | 1,588,649.28 | 0.53 |
| | | | Base 76.021042 | 8,529,636.90 | 90.180000 | 10,118,286.18 | 1,588,649.28 | 0.53 |
| G6095L109 | APTIV PLC COMMON STOCK USD.01 | | | | | | | |
| | | 21,403.000 | Local 34.956017 | 748,163.63 | 49.240000 | 1,053,883.72 | 305,720.09 | 0.06 |
| | | | Base 34.956017 | 748,163.63 | 49.240000 | 1,053,883.72 | 305,720.09 | 0.06 |
| G6518L108 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | | | | | |
| | | 29,771.000 | Local 37.247755 | 1,108,902.90 | 12.540000 | 373,328.34 | -735,574.56 | 0.02 |
| | | | Base 37.247755 | 1,108,902.90 | 12.540000 | 373,328.34 | -735,574.56 | 0.02 |
| G66721104 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | | 17,774.000 | Local 54.035525 | 960,427.43 | 10.960000 | 194,803.04 | -765,624.39 | 0.01 |
| | | | Base 54.035525 | 960,427.43 | 10.960000 | 194,803.04 | -765,624.39 | 0.01 |
| G7945M107 | SEAGATE TECHNOLOGY COMMON STOCK USD.00001 | | | | | | | |
| | | 19,302.000 | Local 29.431300 | 568,082.96 | 48.800000 | 941,937.60 | 373,854.64 | 0.05 |
| | | | Base 29.431300 | 568,082.96 | 48.800000 | 941,937.60 | 373,854.64 | 0.05 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | |
| | | 14,048.000 | Local 27.462534 | 385,793.68 | 29.760000 | 418,068.48 | 32,274.80 | 0.02 |
| | | | Base 27.462534 | 385,793.68 | 29.760000 | 418,068.48 | 32,274.80 | 0.02 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | |
| | | 7,106.000 | Local 149.314610 | 1,061,029.62 | 139.970000 | 994,626.82 | -66,402.80 | 0.05 |
| | | | Base 149.314610 | 1,061,029.62 | 139.970000 | 994,626.82 | -66,402.80 | 0.05 |
| G87110105 | TECHNIPFMC PLC COMMON STOCK USD1.0 | | | | | | | |
| | | 35,185.000 | Local 33.841386 | 1,190,709.17 | 6.740000 | 237,146.90 | -953,562.27 | 0.01 |
| | | | Base 33.841386 | 1,190,709.17 | 6.740000 | 237,146.90 | -953,562.27 | 0.01 |
| G8994E103 | TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0 | | | | | | | |
| | | 20,237.000 | Local 31.899840 | 645,557.06 | 82.590000 | 1,671,373.83 | 1,025,816.77 | 0.09 |
| | | | Base 31.899840 | 645,557.06 | 82.590000 | 1,671,373.83 | 1,025,816.77 | 0.09 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|---|----------------|------------------|------------------|--------------------|-------------------------------|------------------|------------------|
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | |
| | | 10,768.000 | Local 129.723991 | 1,396,867.93 | 169.850000 | 1,828,944.80 | 432,076.87 | 0.10 |
| | | | Base 129.723991 | 1,396,867.93 | 169.850000 | 1,828,944.80 | 432,076.87 | 0.10 |
| G97822103 | PERRIGO CO PLC COMMON STOCK EUR.001 | | | | | | | |
| | | 11,398.000 | Local 113.680270 | 1,295,727.72 | 48.090000 | 548,129.82 | -747,597.90 | 0.03 |
| | | | Base 113.680270 | 1,295,727.72 | 48.090000 | 548,129.82 | -747,597.90 | 0.03 |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | |
| | | 37,966.000 | Local 79.522525 | 3,019,152.19 | 111.690000 | 4,240,422.54 | 1,221,270.35 | 0.22 |
| | | | Base 79.522525 | 3,019,152.19 | 111.690000 | 4,240,422.54 | 1,221,270.35 | 0.22 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF.1 | | | | | | | |
| | | 12,064.000 | Local 53.514981 | 645,604.73 | 74.960000 | 904,317.44 | 258,712.71 | 0.05 |
| | | | Base 53.514981 | 645,604.73 | 74.960000 | 904,317.44 | 258,712.71 | 0.05 |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | |
| | | 27,966.000 | Local 38.265685 | 1,070,138.14 | 62.980000 | 1,761,298.68 | 691,160.54 | 0.09 |
| | | | Base 38.265685 | 1,070,138.14 | 62.980000 | 1,761,298.68 | 691,160.54 | 0.09 |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | |
| | | 21,442.000 | Local 55.866132 | 1,197,881.61 | 49.630000 | 1,064,166.46 | -133,715.15 | 0.06 |
| | | | Base 55.866132 | 1,197,881.61 | 49.630000 | 1,064,166.46 | -133,715.15 | 0.06 |
| N59465109 | MYLAN NV COMMON STOCK EUR.01 | | | | | | | |
| | | 43,147.000 | Local 50.997105 | 2,200,372.10 | 14.910000 | 643,321.77 | -1,557,050.33 | 0.03 |
| | | | Base 50.997105 | 2,200,372.10 | 14.910000 | 643,321.77 | -1,557,050.33 | 0.03 |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | |
| | | 14,355.000 | Local 80.270566 | 1,152,283.98 | 32.170000 | 461,800.35 | -690,483.63 | 0.02 |
| | | | Base 80.270566 | 1,152,283.98 | 32.170000 | 461,800.35 | -690,483.63 | 0.02 |
| US DOLLAR Total | | 23,959,183.000 | Local | 1,114,681,909.60 | | 1,848,542,955.81 | 733,861,046.21 | 97.59 |
| | | | Base | 1,114,681,909.60 | | 1,848,542,955.81 | 733,861,046.21 | 97.59 |
| EQUITY Total | | 23,959,183.000 | Base | 1,114,681,909.60 | | 1,848,542,955.81 | 733,861,046.21 | 97.59 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

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

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | 69,593,427.010 | Base | 1,160,315,752.73 | | 1,894,176,996.45 | 733,861,243.72 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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

| | | | | | | | | | |
|-----------|---------------------------|-------|------------|---------------|------------|---------------|------|------|--|
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | 0.010000 | 01 Apr 2020 | | | |
| | 58,534,881.940 | Local | 100.000000 | 58,534,881.94 | 100.000000 | 58,534,881.94 | 0.00 | 5.17 | |
| | | Base | 100.000000 | 58,534,881.94 | 100.000000 | 58,534,881.94 | 0.00 | 5.17 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------|------|--|
| 912796SV2 | TREASURY BILL 06/20 0.00000 | | | | 1.710000 | 18 Jun 2020 | | | |
| | 20,000,000.000 | Local | 99.629500 | 19,925,900.00 | 99.629500 | 19,925,900.00 | 0.00 | 1.76 | |
| | | Base | 99.629500 | 19,925,900.00 | 99.629500 | 19,925,900.00 | 0.00 | 1.76 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------|------|--|
| 912796UA5 | TREASURY BILL 06/20 0.00000 | | | | 1.505000 | 25 Jun 2020 | | | |
| | 25,000,000.000 | Local | 99.644653 | 24,911,163.19 | 99.644653 | 24,911,163.19 | 0.00 | 2.20 | |
| | | Base | 99.644653 | 24,911,163.19 | 99.644653 | 24,911,163.19 | 0.00 | 2.20 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------------|------|--|
| 912796UB3 | TREASURY BILL 07/20 0.00000 | | | | 1.503000 | 02 Jul 2020 | | | |
| | 40,000,000.000 | Local | 99.615900 | 39,846,360.00 | 99.976618 | 39,990,647.20 | 144,287.20 | 3.53 | |
| | | Base | 99.615900 | 39,846,360.00 | 99.976618 | 39,990,647.20 | 144,287.20 | 3.53 | |

| | | | | | | | | | |
|-----------|---|-------|------------|---------------|------------|---------------|------|------|--|
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 0.620000 | 30 Apr 2020 | | | |
| | 35,000,000.000 | Local | 100.000000 | 35,000,000.00 | 100.000000 | 35,000,000.00 | 0.00 | 3.09 | |
| | | Base | 100.000000 | 35,000,000.00 | 100.000000 | 35,000,000.00 | 0.00 | 3.09 | |

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------------|----------------------------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | 0.010000 | 01 Apr 2020 | | |
| | 200,000,000.000 | Local | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 17.65 |
| | | Base | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 17.65 |
| 979QHT009 | WELLS FARGO REPO | | | | 0.010000 | 01 Apr 2020 | | |
| | 110,000,000.000 | Local | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 9.71 |
| | | Base | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 9.71 |
| US DOLLAR Total | | | | | | | | |
| | 488,534,881.940 | Local | | 488,218,305.13 | | 488,362,592.33 | 144,287.20 | 43.10 |
| | | Base | | 488,218,305.13 | | 488,362,592.33 | 144,287.20 | 43.10 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 488,534,881.940 | Base | | 488,218,305.13 | | 488,362,592.33 | 144,287.20 | 43.10 |

FIXED INCOME

| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
|----------------|--|-------|------------|--------------|------------|--------------|----------------|----------|
| 30218HAA5 | EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859 | | | | 1.859000 | 28 Aug 2021 | | |
| | 2,108,621.190 | Local | 100.246761 | 2,113,824.44 | 100.403285 | 2,117,124.94 | 3,300.50 | 0.19 |
| | | Base | 100.246761 | 2,113,824.44 | 100.403285 | 2,117,124.94 | 3,300.50 | 0.19 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | 3.875000 | 20 Apr 2042 | | |
| | 1,599,067.500 | Local | 102.728398 | 1,642,696.42 | 102.265241 | 1,635,290.23 | -7,406.19 | 0.14 |
| Original Face: | 15,000,000.000 | Base | 102.728398 | 1,642,696.42 | 102.265241 | 1,635,290.23 | -7,406.19 | 0.14 |
| 36179TDL6 | GNMA II POOL MA4607 G2 07/47 FLOATING VAR | | | | 2.000000 | 20 Jul 2047 | | |
| | 2,210,480.500 | Local | 100.371763 | 2,218,698.24 | 100.277486 | 2,216,614.27 | -2,083.97 | 0.20 |
| Original Face: | 5,000,000.000 | Base | 100.371763 | 2,218,698.24 | 100.277486 | 2,216,614.27 | -2,083.97 | 0.20 |
| 36202EDL0 | GNMA II POOL 003707 G2 05/20 FIXED 5 | | | | 5.000000 | 20 May 2020 | | |
| | 1,155.730 | Local | 100.113348 | 1,157.04 | 98.883030 | 1,142.82 | -14.22 | 0.00 |
| Original Face: | 2,793,101.000 | Base | 100.113348 | 1,157.04 | 98.883030 | 1,142.82 | -14.22 | 0.00 |
| 36202EEC9 | GNMA II POOL 003731 G2 07/20 FIXED 5 | | | | 5.000000 | 20 Jul 2020 | | |
| | 3,361.930 | Local | 100.249559 | 3,370.32 | 98.545495 | 3,313.03 | -57.29 | 0.00 |
| Original Face: | 1,680,083.000 | Base | 100.249559 | 3,370.32 | 98.545495 | 3,313.03 | -57.29 | 0.00 |

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 # 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: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 36202EJP5 | GNMA II POOL 003870 G2 07/21 FIXED 5 | | | | 5.000000 | 20 Jul 2021 | | |
| | | 6,844.900 | Local 100.957501 | 6,910.44 | 104.187829 | 7,131.55 | 221.11 | 0.00 |
| Original Face: | | 754,224.000 | Base 100.957501 | 6,910.44 | 104.187829 | 7,131.55 | 221.11 | 0.00 |
| 36202EL31 | GNMA II POOL 003946 G2 02/22 FIXED 5 | | | | 5.000000 | 20 Feb 2022 | | |
| | | 10,375.000 | Local 101.312675 | 10,511.19 | 104.845560 | 10,877.73 | 366.54 | 0.00 |
| Original Face: | | 300,000.000 | Base 101.312675 | 10,511.19 | 104.845560 | 10,877.73 | 366.54 | 0.00 |
| 36202EM48 | GNMA II POOL 003979 G2 05/22 FIXED 5 | | | | 5.000000 | 20 May 2022 | | |
| | | 3,618.820 | Local 101.452131 | 3,671.37 | 102.321597 | 3,702.83 | 31.46 | 0.00 |
| Original Face: | | 1,048,917.000 | Base 101.452131 | 3,671.37 | 102.321597 | 3,702.83 | 31.46 | 0.00 |
| 36202EMT3 | GNMA II POOL 003970 G2 04/22 FIXED 5 | | | | 5.000000 | 20 Apr 2022 | | |
| | | 7,273.730 | Local 101.404094 | 7,375.86 | 104.525186 | 7,602.88 | 227.02 | 0.00 |
| Original Face: | | 438,038.000 | Base 101.404094 | 7,375.86 | 104.525186 | 7,602.88 | 227.02 | 0.00 |
| 3622A3CX6 | GNMA II POOL 784586 G2 01/28 FIXED 3 | | | | 3.000000 | 20 Jan 2028 | | |
| | | 7,178,349.600 | Local 99.817227 | 7,165,229.53 | 104.964690 | 7,534,732.40 | 369,502.87 | 0.66 |
| Original Face: | | 10,000,000.000 | Base 99.817227 | 7,165,229.53 | 104.964690 | 7,534,732.40 | 369,502.87 | 0.66 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | 4.000000 | 16 Jul 2039 | | |
| | | 667,103.360 | Local 105.300547 | 702,463.49 | 108.141850 | 721,417.91 | 18,954.42 | 0.06 |
| Original Face: | | 17,600,000.000 | Base 105.300547 | 702,463.49 | 108.141850 | 721,417.91 | 18,954.42 | 0.06 |
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | 4.000000 | 20 May 2039 | | |
| | | 2,057,402.000 | Local 105.255030 | 2,165,519.09 | 108.888180 | 2,240,267.59 | 74,748.50 | 0.20 |
| Original Face: | | 50,000,000.000 | Base 105.255030 | 2,165,519.09 | 108.888180 | 2,240,267.59 | 74,748.50 | 0.20 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | 1.172880 | 20 Jun 2042 | | |
| | | 1,019,427.900 | Local 100.097312 | 1,020,419.93 | 98.971450 | 1,008,942.57 | -11,477.36 | 0.09 |
| Original Face: | | 10,000,000.000 | Base 100.097312 | 1,020,419.93 | 98.971450 | 1,008,942.57 | -11,477.36 | 0.09 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | 2.000000 | 16 May 2042 | | |
| | | 14,218,429.870 | Local 102.299062 | 14,545,320.39 | 102.657410 | 14,596,271.85 | 50,951.46 | 1.29 |
| Original Face: | | 41,570,000.000 | Base 102.299062 | 14,545,320.39 | 102.657410 | 14,596,271.85 | 50,951.46 | 1.29 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | 1.004630 | 16 Jun 2037 | | |
| | | 1,532,688.930 | Local 100.176585 | 1,535,395.43 | 98.822480 | 1,514,641.21 | -20,754.22 | 0.13 |
| Original Face: | | 32,313,742.000 | Base 100.176585 | 1,535,395.43 | 98.822480 | 1,514,641.21 | -20,754.22 | 0.13 |

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STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38375U4P2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA | | | | 2.000000 | 20 Jan 2065 | | |
| | | 980,046.770 | Local 99.802525 | 978,111.42 | 100.107060 | 981,096.01 | 2,984.59 | 0.09 |
| Original Face: | | 8,021,011.000 | Base 99.802525 | 978,111.42 | 100.107060 | 981,096.01 | 2,984.59 | 0.09 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | 2.000000 | 20 Dec 2063 | | |
| | | 698,587.340 | Local 99.687379 | 696,403.41 | 100.046850 | 698,914.63 | 2,511.22 | 0.06 |
| Original Face: | | 2,750,000.000 | Base 99.687379 | 696,403.41 | 100.046850 | 698,914.63 | 2,511.22 | 0.06 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | 4.500000 | 16 Aug 2039 | | |
| | | 859,984.180 | Local 106.176914 | 913,104.66 | 111.119480 | 955,609.95 | 42,505.29 | 0.08 |
| Original Face: | | 10,300,000.000 | Base 106.176914 | 913,104.66 | 111.119480 | 955,609.95 | 42,505.29 | 0.08 |
| 38376G4S6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B | | | | 3.328000 | 16 Jun 2043 | | |
| | | 7,983,746.400 | Local 102.642877 | 8,194,747.00 | 101.812770 | 8,128,473.36 | -66,273.64 | 0.72 |
| Original Face: | | 10,000,000.000 | Base 102.642877 | 8,194,747.00 | 101.812770 | 8,128,473.36 | -66,273.64 | 0.72 |
| 38376PN97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG | | | | 4.000000 | 20 Dec 2038 | | |
| | | 171,311.550 | Local 103.254077 | 176,886.16 | 101.675760 | 174,182.32 | -2,703.84 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 103.254077 | 176,886.16 | 101.675760 | 174,182.32 | -2,703.84 | 0.02 |
| 38376R3G9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP | | | | 1.881880 | 20 Apr 2067 | | |
| | | 485,523.480 | Local 100.000000 | 485,523.48 | 99.634740 | 483,750.06 | -1,773.42 | 0.04 |
| Original Face: | | 2,754,386.000 | Base 100.000000 | 485,523.48 | 99.634740 | 483,750.06 | -1,773.42 | 0.04 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | 1.861880 | 20 Jun 2063 | | |
| | | 418,761.870 | Local 100.000000 | 418,761.87 | 99.765300 | 417,779.04 | -982.83 | 0.04 |
| Original Face: | | 9,934,606.000 | Base 100.000000 | 418,761.87 | 99.765300 | 417,779.04 | -982.83 | 0.04 |
| 38376TPK2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG | | | | 3.000000 | 16 Sep 2024 | | |
| | | 217,287.120 | Local 100.905038 | 219,253.65 | 101.277640 | 220,063.27 | 809.62 | 0.02 |
| Original Face: | | 8,000,000.000 | Base 100.905038 | 219,253.65 | 101.277640 | 220,063.27 | 809.62 | 0.02 |
| 38376UVE6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE | | | | 2.500000 | 20 Dec 2045 | | |
| | | 2,770,772.500 | Local 100.127427 | 2,774,303.21 | 104.336750 | 2,890,933.98 | 116,630.77 | 0.26 |
| Original Face: | | 5,000,000.000 | Base 100.127427 | 2,774,303.21 | 104.336750 | 2,890,933.98 | 116,630.77 | 0.26 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | 4.000000 | 20 Aug 2039 | | |
| | | 480,973.710 | Local 105.330385 | 506,611.46 | 108.822320 | 523,406.75 | 16,795.29 | 0.05 |
| Original Face: | | 7,350,000.000 | Base 105.330385 | 506,611.46 | 108.822320 | 523,406.75 | 16,795.29 | 0.05 |

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STATE STREET

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | 3.000000 | 16 Sep 2039 | | |
| | | 541,155.700 | Local 99.967921 | 540,982.10 | 104.042990 | 563,034.57 | 22,052.47 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 99.967921 | 540,982.10 | 104.042990 | 563,034.57 | 22,052.47 | 0.05 |
| 38377RET8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ | | | | 3.000000 | 20 Oct 2039 | | |
| | | 948,544.700 | Local 99.807228 | 946,716.17 | 103.282220 | 979,678.02 | 32,961.85 | 0.09 |
| Original Face: | | 10,000,000.000 | Base 99.807228 | 946,716.17 | 103.282220 | 979,678.02 | 32,961.85 | 0.09 |
| 38377REV3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA | | | | 3.500000 | 20 Oct 2039 | | |
| | | 948,544.700 | Local 100.999872 | 958,028.93 | 103.954670 | 986,056.51 | 28,027.58 | 0.09 |
| Original Face: | | 10,000,000.000 | Base 100.999872 | 958,028.93 | 103.954670 | 986,056.51 | 28,027.58 | 0.09 |
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | 4.500000 | 20 Feb 2026 | | |
| | | 204,130.050 | Local 101.885641 | 207,979.21 | 106.866520 | 218,146.68 | 10,167.47 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 101.885641 | 207,979.21 | 106.866520 | 218,146.68 | 10,167.47 | 0.02 |
| 38377TGH8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA | | | | 3.000000 | 20 Apr 2040 | | |
| | | 318,783.350 | Local 99.913521 | 318,507.67 | 102.663140 | 327,273.00 | 8,765.33 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 99.913521 | 318,507.67 | 102.663140 | 327,273.00 | 8,765.33 | 0.03 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | 3.000000 | 20 Sep 2040 | | |
| | | 1,284,905.060 | Local 99.826073 | 1,282,670.26 | 106.025140 | 1,362,322.39 | 79,652.13 | 0.12 |
| Original Face: | | 10,815,142.000 | Base 99.826073 | 1,282,670.26 | 106.025140 | 1,362,322.39 | 79,652.13 | 0.12 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | 4.000000 | 20 Aug 2039 | | |
| | | 485,468.650 | Local 102.287734 | 496,574.88 | 107.815270 | 523,409.34 | 26,834.46 | 0.05 |
| Original Face: | | 5,648,629.000 | Base 102.287734 | 496,574.88 | 107.815270 | 523,409.34 | 26,834.46 | 0.05 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | 1.072880 | 20 Nov 2042 | | |
| | | 10,203,177.460 | Local 100.000000 | 10,203,177.46 | 98.167710 | 10,016,225.66 | -186,951.80 | 0.88 |
| Original Face: | | 25,333,333.000 | Base 100.000000 | 10,203,177.46 | 98.167710 | 10,016,225.66 | -186,951.80 | 0.88 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | 1.054630 | 16 Nov 2041 | | |
| | | 2,600,264.300 | Local 100.138521 | 2,603,866.20 | 98.850560 | 2,570,375.82 | -33,490.38 | 0.23 |
| Original Face: | | 10,000,000.000 | Base 100.138521 | 2,603,866.20 | 98.850560 | 2,570,375.82 | -33,490.38 | 0.23 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | 3.500000 | 20 Jun 2041 | | |
| | | 1,160,000.980 | Local 104.345007 | 1,210,403.10 | 105.912920 | 1,228,590.91 | 18,187.81 | 0.11 |
| Original Face: | | 10,359,452.000 | Base 104.345007 | 1,210,403.10 | 105.912920 | 1,228,590.91 | 18,187.81 | 0.11 |

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STATE STREET

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|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | 1.054630 | 16 Dec 2041 | | |
| | | 4,654,300.160 | Local 100.138658 | 4,660,753.74 | 98.484680 | 4,583,772.62 | -76,981.12 | 0.40 |
| Original Face: | | 12,911,372.000 | Base 100.138658 | 4,660,753.74 | 98.484680 | 4,583,772.62 | -76,981.12 | 0.40 |
| 38378BWG0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A | | | | 1.800000 | 16 Apr 2039 | | |
| | | 7,169,189.400 | Local 101.212904 | 7,256,144.79 | 99.031720 | 7,099,771.57 | -156,373.22 | 0.63 |
| Original Face: | | 20,000,000.000 | Base 101.212904 | 7,256,144.79 | 99.031720 | 7,099,771.57 | -156,373.22 | 0.63 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | 1.619870 | 16 Jun 2053 | | |
| | | 3,521,300.500 | Local 95.452798 | 3,361,179.86 | 98.424490 | 3,465,822.06 | 104,642.20 | 0.31 |
| Original Face: | | 10,000,000.000 | Base 95.452798 | 3,361,179.86 | 98.424490 | 3,465,822.06 | 104,642.20 | 0.31 |
| 38378CRA7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML | | | | 3.000000 | 20 Feb 2038 | | |
| | | 10,987.400 | Local 103.692502 | 11,393.11 | 99.958000 | 10,982.79 | -410.32 | 0.00 |
| Original Face: | | 10,000,000.000 | Base 103.692502 | 11,393.11 | 99.958000 | 10,982.79 | -410.32 | 0.00 |
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | 1.500000 | 20 Sep 2040 | | |
| | | 5,478,812.500 | Local 100.949265 | 5,530,820.94 | 101.949430 | 5,585,618.11 | 54,797.17 | 0.49 |
| Original Face: | | 25,000,000.000 | Base 100.949265 | 5,530,820.94 | 101.949430 | 5,585,618.11 | 54,797.17 | 0.49 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | 1.750000 | 16 Mar 2041 | | |
| | | 2,945,629.900 | Local 100.171256 | 2,950,674.46 | 101.916400 | 3,002,079.95 | 51,405.49 | 0.26 |
| Original Face: | | 10,000,000.000 | Base 100.171256 | 2,950,674.46 | 101.916400 | 3,002,079.95 | 51,405.49 | 0.26 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | 2.000000 | 16 Mar 2041 | | |
| | | 2,945,629.900 | Local 100.820229 | 2,969,790.81 | 103.117500 | 3,037,459.91 | 67,669.10 | 0.27 |
| Original Face: | | 10,000,000.000 | Base 100.820229 | 2,969,790.81 | 103.117500 | 3,037,459.91 | 67,669.10 | 0.27 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | 2.000000 | 20 Jan 2042 | | |
| | | 3,755,007.090 | Local 101.754144 | 3,820,875.34 | 102.723500 | 3,857,274.71 | 36,399.37 | 0.34 |
| Original Face: | | 18,249,312.000 | Base 101.754144 | 3,820,875.34 | 102.723500 | 3,857,274.71 | 36,399.37 | 0.34 |
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | 1.500000 | 20 Oct 2042 | | |
| | | 3,590,239.200 | Local 99.999999 | 3,590,239.18 | 100.925250 | 3,623,457.89 | 33,218.71 | 0.32 |
| Original Face: | | 10,000,000.000 | Base 99.999999 | 3,590,239.18 | 100.925250 | 3,623,457.89 | 33,218.71 | 0.32 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | 2.000000 | 20 Oct 2042 | | |
| | | 3,590,239.200 | Local 101.577127 | 3,646,861.82 | 102.757740 | 3,689,248.66 | 42,386.84 | 0.33 |
| Original Face: | | 10,000,000.000 | Base 101.577127 | 3,646,861.82 | 102.757740 | 3,689,248.66 | 42,386.84 | 0.33 |

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | | 2.000000 | 16 Oct 2042 | | |
| | 3,107,653.300 | Local | 101.720306 | 3,161,114.46 | 102.678090 | 3,190,879.05 | 29,764.59 | 0.28 | |
| Original Face: | 10,000,000.000 | Base | 101.720306 | 3,161,114.46 | 102.678090 | 3,190,879.05 | 29,764.59 | 0.28 | |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | 9,368,864.100 | Local | 99.192416 | 9,293,202.68 | 99.075410 | 9,282,240.52 | -10,962.16 | 0.82 | |
| Original Face: | 18,000,000.000 | Base | 99.192416 | 9,293,202.68 | 99.075410 | 9,282,240.52 | -10,962.16 | 0.82 | |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | 6,544,089.700 | Local | 94.449805 | 6,180,879.98 | 99.139010 | 6,487,745.74 | 306,865.76 | 0.57 | |
| Original Face: | 10,000,000.000 | Base | 94.449805 | 6,180,879.98 | 99.139010 | 6,487,745.74 | 306,865.76 | 0.57 | |
| 38378KP78 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB | | | | | 1.367480 | 16 Nov 2041 | | |
| | 2,314,394.850 | Local | 99.065395 | 2,292,764.41 | 99.099420 | 2,293,551.87 | 787.46 | 0.20 | |
| Original Face: | 5,000,000.000 | Base | 99.065395 | 2,292,764.41 | 99.099420 | 2,293,551.87 | 787.46 | 0.20 | |
| 38378KTH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB | | | | | 2.000000 | 16 Jun 2045 | | |
| | 7,497,287.250 | Local | 99.351863 | 7,448,694.54 | 98.357690 | 7,374,158.55 | -74,535.99 | 0.65 | |
| Original Face: | 15,000,000.000 | Base | 99.351863 | 7,448,694.54 | 98.357690 | 7,374,158.55 | -74,535.99 | 0.65 | |
| 38378X2R1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A | | | | | 2.500000 | 16 Dec 2044 | | |
| | 841,215.360 | Local | 101.362472 | 852,676.68 | 100.227380 | 843,128.12 | -9,548.56 | 0.07 | |
| Original Face: | 3,000,000.000 | Base | 101.362472 | 852,676.68 | 100.227380 | 843,128.12 | -9,548.56 | 0.07 | |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 1.367480 | 16 Jul 2050 | | |
| | 520,200.990 | Local | 101.307112 | 527,000.60 | 102.497080 | 533,190.82 | 6,190.22 | 0.05 | |
| Original Face: | 1,000,000.000 | Base | 101.307112 | 527,000.60 | 102.497080 | 533,190.82 | 6,190.22 | 0.05 | |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028000 | 16 Aug 2052 | | |
| | 1,285,191.200 | Local | 100.730951 | 1,294,585.32 | 102.993090 | 1,323,658.13 | 29,072.81 | 0.12 | |
| Original Face: | 2,000,000.000 | Base | 100.730951 | 1,294,585.32 | 102.993090 | 1,323,658.13 | 29,072.81 | 0.12 | |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.850000 | 16 Feb 2049 | | |
| | 582,397.630 | Local | 100.824919 | 587,201.94 | 102.177070 | 595,076.83 | 7,874.89 | 0.05 | |
| Original Face: | 1,000,000.000 | Base | 100.824919 | 587,201.94 | 102.177070 | 595,076.83 | 7,874.89 | 0.05 | |
| 38379PLQ8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG | | | | | 2.500000 | 20 May 2045 | | |
| | 1,317,492.800 | Local | 101.076051 | 1,331,669.69 | 104.796980 | 1,380,692.67 | 49,022.98 | 0.12 | |
| Original Face: | 5,000,000.000 | Base | 101.076051 | 1,331,669.69 | 104.796980 | 1,380,692.67 | 49,022.98 | 0.12 | |

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|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | 2.600000 | 16 Dec 2049 | | |
| | | 3,629,627.910 | Local 100.784666 | 3,658,108.38 | 101.197660 | 3,673,098.51 | 14,990.13 | 0.32 |
| Original Face: | | 5,985,000.000 | Base 100.784666 | 3,658,108.38 | 101.197660 | 3,673,098.51 | 14,990.13 | 0.32 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | 2.600000 | 16 Dec 2056 | | |
| | | 4,297,828.600 | Local 97.729076 | 4,200,228.20 | 101.635120 | 4,368,103.26 | 167,875.06 | 0.39 |
| Original Face: | | 5,000,000.000 | Base 97.729076 | 4,200,228.20 | 101.635120 | 4,368,103.26 | 167,875.06 | 0.39 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | | 6,508,676.200 | Local 100.824454 | 6,562,337.27 | 104.177090 | 6,780,549.46 | 218,212.19 | 0.60 |
| Original Face: | | 20,000,000.000 | Base 100.824454 | 6,562,337.27 | 104.177090 | 6,780,549.46 | 218,212.19 | 0.60 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | 2.500000 | 20 Dec 2045 | | |
| | | 3,332,207.900 | Local 100.227436 | 3,339,786.55 | 104.807860 | 3,492,415.79 | 152,629.24 | 0.31 |
| Original Face: | | 10,000,000.000 | Base 100.227436 | 3,339,786.55 | 104.807860 | 3,492,415.79 | 152,629.24 | 0.31 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | 2.000000 | 16 Aug 2056 | | |
| | | 3,226,645.280 | Local 95.847242 | 3,092,650.50 | 99.198420 | 3,200,781.14 | 108,130.64 | 0.28 |
| Original Face: | | 4,000,000.000 | Base 95.847242 | 3,092,650.50 | 99.198420 | 3,200,781.14 | 108,130.64 | 0.28 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | |
| | | 4,513,169.450 | Local 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.40 |
| Original Face: | | 5,000,000.000 | Base 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.40 |
| 38380G5B6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC | | | | 2.000000 | 20 Mar 2044 | | |
| | | 2,947,921.500 | Local 99.546707 | 2,934,558.78 | 101.950240 | 3,005,413.04 | 70,854.26 | 0.27 |
| Original Face: | | 5,000,000.000 | Base 99.546707 | 2,934,558.78 | 101.950240 | 3,005,413.04 | 70,854.26 | 0.27 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | |
| | | 6,515,390.500 | Local 99.900206 | 6,508,888.51 | 103.532640 | 6,745,555.79 | 236,667.28 | 0.60 |
| Original Face: | | 10,000,000.000 | Base 99.900206 | 6,508,888.51 | 103.532640 | 6,745,555.79 | 236,667.28 | 0.60 |
| 38380K3L7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC | | | | 3.500000 | 20 May 2039 | | |
| | | 2,322,689.280 | Local 101.129085 | 2,348,914.42 | 102.043690 | 2,370,157.85 | 21,243.43 | 0.21 |
| Original Face: | | 5,110,000.000 | Base 101.129085 | 2,348,914.42 | 102.043690 | 2,370,157.85 | 21,243.43 | 0.21 |
| 38380KE27 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA | | | | 3.000000 | 20 Jan 2044 | | |
| | | 3,008,305.700 | Local 99.264994 | 2,986,194.47 | 102.852850 | 3,094,128.15 | 107,933.68 | 0.27 |
| Original Face: | | 5,000,000.000 | Base 99.264994 | 2,986,194.47 | 102.852850 | 3,094,128.15 | 107,933.68 | 0.27 |

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Books Closed

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|----------------|------------------|---------------|-----------------|----------------------------|------------------|---------------|
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | | 2,508,526.950 | Local 100.084200 | 2,510,639.14 | 104.080968 | 2,610,899.13 | 100,259.99 | 0.23 |
| Original Face: | | 5,000,000.000 | Base 100.084200 | 2,510,639.14 | 104.080968 | 2,610,899.13 | 100,259.99 | 0.23 |
| 38380TQW9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA | | | | 3.000000 | 20 Nov 2044 | | |
| | | 1,971,787.020 | Local 101.463362 | 2,000,641.41 | 105.060350 | 2,071,566.34 | 70,924.93 | 0.18 |
| Original Face: | | 3,000,000.000 | Base 101.463362 | 2,000,641.41 | 105.060350 | 2,071,566.34 | 70,924.93 | 0.18 |
| 38381VHY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD | | | | 3.000000 | 20 Mar 2049 | | |
| | | 4,428,828.800 | Local 100.000000 | 4,428,828.80 | 104.055500 | 4,608,439.95 | 179,611.15 | 0.41 |
| Original Face: | | 10,000,000.000 | Base 100.000000 | 4,428,828.80 | 104.055500 | 4,608,439.95 | 179,611.15 | 0.41 |
| 6903533N5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR | | | | 2.000000 | 15 Mar 2030 | | |
| | | 25,000,000.000 | Local 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.21 |
| Original Face: | | 25,000,000.000 | Base 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.21 |
| 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 | 103.860000 | 7,270,200.00 | 270,200.00 | 0.64 |
| Original Face: | | 7,000,000.000 | Base 100.000000 | 7,000,000.00 | 103.860000 | 7,270,200.00 | 270,200.00 | 0.64 |
| 6903536U6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/20 0.00000 | | | | | 23 Jul 2020 | | |
| | | 5,800,000.000 | Local 101.564079 | 5,890,716.59 | 101.866000 | 5,908,228.00 | 17,511.41 | 0.52 |
| | | | Base 101.564079 | 5,890,716.59 | 101.866000 | 5,908,228.00 | 17,511.41 | 0.52 |
| 6903537C5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR | | | | 2.000000 | 13 Aug 2027 | | |
| | | 8,000,000.000 | Local 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.71 |
| Original Face: | | 8,000,000.000 | Base 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.71 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 2.000000 | 15 Sep 2026 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.18 |
| Original Face: | | 2,000,000.000 | Base 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.18 |
| 690353L54 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000 | | | | | 26 Jan 2021 | | |
| | | 1,200,000.000 | Local 107.315439 | 1,287,785.27 | 107.241040 | 1,286,892.48 | -892.79 | 0.11 |
| | | | Base 107.315439 | 1,287,785.27 | 107.241040 | 1,286,892.48 | -892.79 | 0.11 |
| 690353U70 | INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000 | | | | | 13 Nov 2020 | | |
| | | 871,467.670 | Local 101.961035 | 888,557.46 | 106.577082 | 928,784.81 | 40,227.35 | 0.08 |
| | | | Base 101.961035 | 888,557.46 | 106.577082 | 928,784.81 | 40,227.35 | 0.08 |

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
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STATE STREET

As of: March 31, 2020

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | | 3,000,000.000 | Local 99.877582 | 2,996,327.46 | 104.201882 | 3,126,056.46 | 129,729.00 | 0.28 |
| | | | Base 99.877582 | 2,996,327.46 | 104.201882 | 3,126,056.46 | 129,729.00 | 0.28 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | 5.320000 | 01 Apr 2027 | | |
| | | 2,578,722.240 | Local 107.078706 | 2,761,262.41 | 106.316810 | 2,741,615.22 | -19,647.19 | 0.24 |
| Original Face: | | 28,600,000.000 | Base 107.078706 | 2,761,262.41 | 106.316810 | 2,741,615.22 | -19,647.19 | 0.24 |
| 83164LLC3 | SBA POOL 509323 SBA 09/22 FLOATING VAR | | | | 4.325000 | 25 Sep 2022 | | |
| | | 148,931.140 | Local 102.011352 | 151,926.67 | 99.239590 | 147,798.65 | -4,128.02 | 0.01 |
| Original Face: | | 2,348,960.000 | Base 102.011352 | 151,926.67 | 99.239590 | 147,798.65 | -4,128.02 | 0.01 |
| 83164LLM1 | SBA POOL 509332 SBA 08/24 FLOATING VAR | | | | 4.075000 | 25 Aug 2024 | | |
| | | 647,758.000 | Local 103.020500 | 667,323.53 | 100.799735 | 652,938.35 | -14,385.18 | 0.06 |
| Original Face: | | 4,240,960.000 | Base 103.020500 | 667,323.53 | 100.799735 | 652,938.35 | -14,385.18 | 0.06 |
| 83164LLS8 | SBA POOL 509337 SBA 02/24 FLOATING VAR | | | | 4.325000 | 25 Feb 2024 | | |
| | | 704,815.070 | Local 103.096289 | 726,638.18 | 100.959534 | 711,578.01 | -15,060.17 | 0.06 |
| Original Face: | | 6,113,646.000 | Base 103.096289 | 726,638.18 | 100.959534 | 711,578.01 | -15,060.17 | 0.06 |
| 83164LLT6 | SBA POOL 509338 SBA 07/24 FLOATING VAR | | | | 5.575000 | 25 Jul 2024 | | |
| | | 727,702.820 | Local 105.240117 | 765,835.30 | 103.401976 | 752,459.10 | -13,376.20 | 0.07 |
| Original Face: | | 4,650,545.000 | Base 105.240117 | 765,835.30 | 103.401976 | 752,459.10 | -13,376.20 | 0.07 |
| 83165ALC6 | SBA POOL 521923 SBA 11/24 FLOATING VAR | | | | 5.688000 | 25 Nov 2024 | | |
| | | 1,516,459.320 | Local 105.834886 | 1,604,942.99 | 104.007563 | 1,577,232.38 | -27,710.61 | 0.14 |
| Original Face: | | 12,180,140.000 | Base 105.834886 | 1,604,942.99 | 104.007563 | 1,577,232.38 | -27,710.61 | 0.14 |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 FLOATING VAR | | | | 5.491000 | 25 Jan 2025 | | |
| | | 2,550,371.640 | Local 105.705761 | 2,695,889.74 | 103.433556 | 2,637,940.08 | -57,949.66 | 0.23 |
| Original Face: | | 10,243,765.000 | Base 105.705761 | 2,695,889.74 | 103.433556 | 2,637,940.08 | -57,949.66 | 0.23 |
| 83165AW91 | SBA POOL 522272 SBA 01/29 FLOATING VAR | | | | 6.073000 | 25 Jan 2029 | | |
| | | 2,125,278.900 | Local 110.006889 | 2,337,953.21 | 107.503427 | 2,284,747.65 | -53,205.56 | 0.20 |
| Original Face: | | 5,000,000.000 | Base 110.006889 | 2,337,953.21 | 107.503427 | 2,284,747.65 | -53,205.56 | 0.20 |
| 9128284Q0 | US TREASURY N/B 05/20 2.5 | | | | 2.500000 | 31 May 2020 | | |
| | | 20,000,000.000 | Local 99.993097 | 19,998,619.38 | 100.394900 | 20,078,980.00 | 80,360.62 | 1.77 |
| | | | Base 99.993097 | 19,998,619.38 | 100.394900 | 20,078,980.00 | 80,360.62 | 1.77 |

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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STATE STREET

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|-----------|-----------------------------|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | 80,000,000.000 | Local | | 99.943991 | 79,955,192.66 | 101.039062 | 80,831,249.60 | 876,056.94 | 7.13 |
| | | Base | | 99.943991 | 79,955,192.66 | 101.039062 | 80,831,249.60 | 876,056.94 | 7.13 |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | 10,000,000.000 | Local | | 100.072351 | 10,007,235.05 | 101.589844 | 10,158,984.40 | 151,749.35 | 0.90 |
| | | Base | | 100.072351 | 10,007,235.05 | 101.589844 | 10,158,984.40 | 151,749.35 | 0.90 |
| 9128285Q9 | US TREASURY N/B 11/20 2.75 | | | | | 2.750000 | 30 Nov 2020 | | |
| | 40,000,000.000 | Local | | 100.519384 | 40,207,753.54 | 101.753906 | 40,701,562.40 | 493,808.86 | 3.59 |
| | | Base | | 100.519384 | 40,207,753.54 | 101.753906 | 40,701,562.40 | 493,808.86 | 3.59 |
| 9128285X4 | US TREASURY N/B 01/21 2.5 | | | | | 2.500000 | 31 Jan 2021 | | |
| | 20,000,000.000 | Local | | 99.996625 | 19,999,324.98 | 101.984375 | 20,396,875.00 | 397,550.02 | 1.80 |
| | | Base | | 99.996625 | 19,999,324.98 | 101.984375 | 20,396,875.00 | 397,550.02 | 1.80 |
| 9128286V7 | US TREASURY N/B 05/21 2.125 | | | | | 2.125000 | 31 May 2021 | | |
| | 20,000,000.000 | Local | | 100.675318 | 20,135,063.56 | 102.343750 | 20,468,750.00 | 333,686.44 | 1.81 |
| | | Base | | 100.675318 | 20,135,063.56 | 102.343750 | 20,468,750.00 | 333,686.44 | 1.81 |
| 9128287F1 | US TREASURY N/B 07/21 1.75 | | | | | 1.750000 | 31 Jul 2021 | | |
| | 30,000,000.000 | Local | | 100.039152 | 30,011,745.66 | 102.093750 | 30,628,125.00 | 616,379.34 | 2.70 |
| | | Base | | 100.039152 | 30,011,745.66 | 102.093750 | 30,628,125.00 | 616,379.34 | 2.70 |
| 912828B58 | US TREASURY N/B 01/21 2.125 | | | | | 2.125000 | 31 Jan 2021 | | |
| | 5,000,000.000 | Local | | 100.592383 | 5,029,619.13 | 101.726562 | 5,086,328.10 | 56,708.97 | 0.45 |
| | | Base | | 100.592383 | 5,029,619.13 | 101.726562 | 5,086,328.10 | 56,708.97 | 0.45 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | 5,000,000.000 | Local | | 99.833836 | 4,991,691.82 | 100.937500 | 5,046,875.00 | 55,183.18 | 0.45 |
| | | Base | | 99.833836 | 4,991,691.82 | 100.937500 | 5,046,875.00 | 55,183.18 | 0.45 |
| 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 | | 99.461491 | 19,892,298.27 | 101.273438 | 20,254,687.60 | 362,389.33 | 1.79 |
| | | Base | | 99.461491 | 19,892,298.27 | 101.273438 | 20,254,687.60 | 362,389.33 | 1.79 |

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Holdings

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STATE OF ARIZONA
FUND: ATZA



STATE STREET

As of: March 31, 2020

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|--------------------------------|-----------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | | |
| 912828TR1 | US TREASURY N/B 09/19 1 | | 0.000 | Local | 0.000000 | -0.03 | 1.000000 | 30 Sep 2019 | 0.00 | 0.00 | |
| | | | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 912828VK3 | US TREASURY N/B 06/18 1.375 | | 0.000 | Local | 0.000000 | 3,127.38 | 1.375000 | 30 Jun 2018 | 0.00 | 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 | 100.215778 | 5,010,788.90 | 2.000000 | 31 Jul 2020 | 5,033,593.75 | 22,804.85 | 0.44 |
| | | | | Base | 100.215778 | 5,010,788.90 | 100.671875 | 5,033,593.75 | 22,804.85 | 0.44 | |
| 912828XG0 | US TREASURY N/B 06/22 2.125 | | 5,000,000.000 | Local | 100.456797 | 5,022,839.84 | 2.125000 | 30 Jun 2022 | 5,215,234.40 | 192,394.56 | 0.46 |
| | | | | Base | 100.456797 | 5,022,839.84 | 104.304688 | 5,215,234.40 | 192,394.56 | 0.46 | |
| 912828XH8 | US TREASURY N/B 06/20 1.625 | | 50,000,000.000 | Local | 99.955515 | 49,977,757.49 | 1.625000 | 30 Jun 2020 | 50,189,678.50 | 211,921.01 | 4.43 |
| | | | | Base | 99.955515 | 49,977,757.49 | 100.379357 | 50,189,678.50 | 211,921.01 | 4.43 | |
| 912828XV7 | US TREASURY N/B 06/19 1.25 | | 0.000 | Local | 0.000000 | -0.03 | 1.250000 | 30 Jun 2019 | 0.00 | 0.00 | |
| | | | | 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 | 99.974853 | 24,993,713.29 | 2.500000 | 30 Jun 2020 | 25,148,901.50 | 155,188.21 | 2.22 |
| | | | | Base | 99.974853 | 24,993,713.29 | 100.595606 | 25,148,901.50 | 155,188.21 | 2.22 | |
| 912828Y46 | US TREASURY N/B 07/20 2.625 | | 20,000,000.000 | Local | 99.944018 | 19,988,803.64 | 2.625000 | 31 Jul 2020 | 20,173,437.60 | 184,633.96 | 1.78 |
| | | | | Base | 99.944018 | 19,988,803.64 | 100.867188 | 20,173,437.60 | 184,633.96 | 1.78 | |
| 912828YP9 | US TREASURY N/B 10/21 1.5 | | 20,000,000.000 | Local | 99.835795 | 19,967,159.09 | 1.500000 | 31 Oct 2021 | 20,407,031.20 | 439,872.11 | 1.80 |
| | | | | Base | 99.835795 | 19,967,159.09 | 102.035156 | 20,407,031.20 | 439,872.11 | 1.80 | |
| 912828YT1 | US TREASURY N/B 11/21 1.5 | | 10,000,000.000 | Local | 100.074440 | 10,007,444.03 | 1.500000 | 30 Nov 2021 | 10,213,671.90 | 206,227.87 | 0.90 |
| | | | | Base | 100.074440 | 10,007,444.03 | 102.136719 | 10,213,671.90 | 206,227.87 | 0.90 | |

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 STATE OF ARIZONA
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STATE STREET

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | 635,509,405.150 | Local | 636,987,511.03 | | 644,697,171.31 | 7,709,660.28 | 56.90 |
| Original Face: | | 769,398,364.000 | Base | 636,987,511.03 | | 644,697,171.31 | 7,709,660.28 | 56.90 |
| FIXED INCOME Total | | | | | | | | |
| | | 635,509,405.150 | Base | 636,987,511.03 | | 644,697,171.31 | 7,709,660.28 | 56.90 |
| Original Face: | | 769,398,364.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,124,044,287.110 | Base | 1,125,205,816.18 | | 1,133,059,763.66 | 7,853,947.48 | 100.00 |
| Original Face: | | 769,398,364.000 | | | | | | |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 493,062.200 | Local | 1.000000 | 493,062.20 | 1.000000 | 493,062.20 | 0.00 | 0.01 |
| | | | Base | 1.000000 | 493,062.20 | 1.000000 | 493,062.20 | 0.00 | 0.01 |

| | | | | | | | | | |
|------------------------|--|-------------|-------|--|------------|--|------------|------|------|
| US DOLLAR Total | | 493,062.200 | Local | | 493,062.20 | | 493,062.20 | 0.00 | 0.01 |
| | | | Base | | 493,062.20 | | 493,062.20 | 0.00 | 0.01 |

| | | | | | | | | | |
|-------------------|--|-------------|------|--|------------|--|------------|------|------|
| CASH Total | | 493,062.200 | Base | | 493,062.20 | | 493,062.20 | 0.00 | 0.01 |
|-------------------|--|-------------|------|--|------------|--|------------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|---------------|-------|-----------|--------------|-------------|--------------|-------------|------|
| 02665WDC2 | AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05 | | | | 2.050000 | 10 Jan 2023 | | | |
| | | 5,000,000.000 | Local | 99.969197 | 4,998,459.85 | 97.847559 | 4,892,377.95 | -106,081.90 | 0.15 |
| | | | Base | 99.969197 | 4,998,459.85 | 97.847559 | 4,892,377.95 | -106,081.90 | 0.15 |

| | | | | | | | | | |
|-----------|-----------|----------------|-------|-----------|--------------|-------------|--------------|------|------|
| 03785DFV3 | APPLE INC | | | | 0.730000 | 29 Jun 2020 | | | |
| | | 10,000,000.000 | Local | 99.819528 | 9,981,952.78 | 99.819528 | 9,981,952.78 | 0.00 | 0.30 |
| | | | Base | 99.819528 | 9,981,952.78 | 99.819528 | 9,981,952.78 | 0.00 | 0.30 |

| | | | | | | | | | |
|-----------|----------------------|----------------|-------|-----------|--------------|-------------|--------------|------|------|
| 03948GE17 | ARCHER DANIELS MIDLA | | | | 2.050000 | 01 May 2020 | | | |
| | | 10,000,000.000 | Local | 99.829167 | 9,982,916.67 | 99.829167 | 9,982,916.67 | 0.00 | 0.30 |
| | | | Base | 99.829167 | 9,982,916.67 | 99.829167 | 9,982,916.67 | 0.00 | 0.30 |

| | | | | | | | | | |
|-----------|-------------------|----------------|-------|------------|---------------|-------------|---------------|------|------|
| 06370RZL6 | BANK OF MONTREAL- | | | | 1.761130 | 01 May 2020 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.30 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.30 |

| | | | | | | | | | |
|-----------|-------------------|----------------|-------|------------|---------------|-------------|---------------|------|------|
| 06370RZZ5 | BANK OF MONTREAL- | | | | 1.830000 | 08 May 2020 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.45 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.45 |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 09702LEK7 | BOEING COMPANY | | | | | 2.020000 | 19 May 2020 | | |
| | 30,000,000.000 | Local | | 99.730667 | 29,919,200.00 | 99.730667 | 29,919,200.00 | 0.00 | 0.91 |
| | | Base | | 99.730667 | 29,919,200.00 | 99.730667 | 29,919,200.00 | 0.00 | 0.91 |
| 13606BWJ1 | CANADIAN IMPERIAL BK | | | | | 2.034130 | 08 May 2020 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.61 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.61 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 0.020000 | 01 Apr 2020 | | |
| | 300,000,000.000 | Local | | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 9.10 |
| | | Base | | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 9.10 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 1.690000 | 01 Apr 2020 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.45 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.45 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 1.080000 | 09 Apr 2020 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.61 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.61 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 1.000000 | 17 Apr 2020 | | |
| | 25,000,000.000 | Local | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.76 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.76 |
| 14178LDP2 | CARGILL INC | | | | | 1.800000 | 23 Apr 2020 | | |
| | 20,000,000.000 | Local | | 99.890000 | 19,978,000.00 | 99.890000 | 19,978,000.00 | 0.00 | 0.61 |
| | | Base | | 99.890000 | 19,978,000.00 | 99.890000 | 19,978,000.00 | 0.00 | 0.61 |
| 15963TD89 | CHARIOT FNDG LLC | | | | | 1.750000 | 08 Apr 2020 | | |
| | 25,000,000.000 | Local | | 99.965972 | 24,991,493.05 | 99.965972 | 24,991,493.05 | 0.00 | 0.76 |
| | | Base | | 99.965972 | 24,991,493.05 | 99.965972 | 24,991,493.05 | 0.00 | 0.76 |
| 16677JG26 | CHEVRON CORP | | | | | 1.620000 | 02 Jul 2020 | | |
| | 25,000,000.000 | Local | | 99.586000 | 24,896,500.00 | 99.448256 | 24,862,064.00 | -34,436.00 | 0.75 |
| | | Base | | 99.586000 | 24,896,500.00 | 99.448256 | 24,862,064.00 | -34,436.00 | 0.75 |
| 19121AGL9 | COCA-COLA COMPANY | | | | | 1.740000 | 20 Jul 2020 | | |
| | 20,000,000.000 | Local | | 99.468333 | 19,893,666.67 | 99.521500 | 19,904,300.00 | 10,633.33 | 0.60 |
| | | Base | | 99.468333 | 19,893,666.67 | 99.521500 | 19,904,300.00 | 10,633.33 | 0.60 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | 99.234583 | 14,885,187.50 | 99.234583 | 14,885,187.45 | -0.05 | 0.45 |
| | | | Base | 99.234583 | 14,885,187.50 | 99.234583 | 14,885,187.45 | -0.05 | 0.45 |
| 233851CX0 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.21 |
| | | | Base | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.21 |
| 2546R2DH6 | WALT DISNEY CO | 10,000,000.000 | Local | 99.916889 | 9,991,688.89 | 99.916889 | 9,991,688.89 | 0.00 | 0.30 |
| | | | Base | 99.916889 | 9,991,688.89 | 99.916889 | 9,991,688.89 | 0.00 | 0.30 |
| 2546R2FW1 | WALT DISNEY CO | 25,000,000.000 | Local | 99.592500 | 24,898,125.00 | 99.693750 | 24,923,437.50 | 25,312.50 | 0.76 |
| | | | Base | 99.592500 | 24,898,125.00 | 99.693750 | 24,923,437.50 | 25,312.50 | 0.76 |
| 37829ABD9 | GLENCOVE FDG DAC/LLC | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.76 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.76 |
| 40588LD97 | HALKIN FINANCE LLC USC | 10,000,000.000 | Local | 99.959778 | 9,995,977.78 | 99.959778 | 9,995,977.78 | 0.00 | 0.30 |
| | | | Base | 99.959778 | 9,995,977.78 | 99.959778 | 9,995,977.78 | 0.00 | 0.30 |
| 45856WE62 | INTERCONTINENTAL EXCHANGE | 5,000,000.000 | Local | 99.832778 | 4,991,638.89 | 99.832778 | 4,991,638.89 | 0.00 | 0.15 |
| | | | Base | 99.832778 | 4,991,638.89 | 99.832778 | 4,991,638.89 | 0.00 | 0.15 |
| 46513JCE9 | ISRAEL ST 03/23 1.75 | 3,800,000.000 | Local | 100.000000 | 3,800,000.00 | 99.583067 | 3,784,156.55 | -15,843.45 | 0.11 |
| | | | Base | 100.000000 | 3,800,000.00 | 99.583067 | 3,784,156.55 | -15,843.45 | 0.11 |
| 46513JQC8 | ISRAEL ST 03/23 2.02 | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 99.583585 | 1,195,003.02 | -4,996.98 | 0.04 |
| | | | Base | 100.000000 | 1,200,000.00 | 99.583585 | 1,195,003.02 | -4,996.98 | 0.04 |
| 48803MQN2 | KELLS FDG LLC | 15,000,000.000 | Local | 99.839444 | 14,975,916.67 | 99.839444 | 14,975,916.67 | 0.00 | 0.45 |
| | | | Base | 99.839444 | 14,975,916.67 | 99.839444 | 14,975,916.67 | 0.00 | 0.45 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 58934AD29 | MERCK & CO. INC | 25,000,000.000 | Local | 99.997639 | 24,999,409.72 | 99.997639 | 24,999,409.72 | 0.00 | 0.76 |
| | | | Base | 99.997639 | 24,999,409.72 | 99.997639 | 24,999,409.72 | 0.00 | 0.76 |
| 58934ADV5 | MERCK & CO. INC | 20,000,000.000 | Local | 99.923778 | 19,984,755.55 | 99.923778 | 19,984,755.55 | 0.00 | 0.61 |
| | | | Base | 99.923778 | 19,984,755.55 | 99.923778 | 19,984,755.55 | 0.00 | 0.61 |
| 63743CD67 | NATL RURAL UTIL COOP | 10,000,000.000 | Local | 99.971528 | 9,997,152.78 | 99.971528 | 9,997,152.78 | 0.00 | 0.30 |
| | | | Base | 99.971528 | 9,997,152.78 | 99.971528 | 9,997,152.78 | 0.00 | 0.30 |
| 66844CD84 | NORTHWESTERN UNIVERS | 12,000,000.000 | Local | 99.968889 | 11,996,266.67 | 99.968889 | 11,996,266.67 | 0.00 | 0.36 |
| | | | Base | 99.968889 | 11,996,266.67 | 99.968889 | 11,996,266.67 | 0.00 | 0.36 |
| 66844CF58 | NORTHWESTERN UNIVERS | 10,000,000.000 | Local | 99.859167 | 9,985,916.67 | 99.859167 | 9,985,916.67 | 0.00 | 0.30 |
| | | | Base | 99.859167 | 9,985,916.67 | 99.859167 | 9,985,916.67 | 0.00 | 0.30 |
| 66844CFQ2 | NORTHWESTERN UNIVERS | 15,500,000.000 | Local | 99.626667 | 15,442,133.33 | 99.626667 | 15,442,133.33 | 0.00 | 0.47 |
| | | | Base | 99.626667 | 15,442,133.33 | 99.626667 | 15,442,133.33 | 0.00 | 0.47 |
| 71708EDM4 | PFIZER INC | 25,000,000.000 | Local | 99.910556 | 24,977,638.89 | 99.910556 | 24,977,638.89 | 0.00 | 0.76 |
| | | | Base | 99.910556 | 24,977,638.89 | 99.910556 | 24,977,638.89 | 0.00 | 0.76 |
| 71708EET8 | PFIZER INC | 5,000,000.000 | Local | 99.715333 | 4,985,766.67 | 99.715333 | 4,985,766.67 | 0.00 | 0.15 |
| | | | Base | 99.715333 | 4,985,766.67 | 99.715333 | 4,985,766.67 | 0.00 | 0.15 |
| 71708EFJ9 | PFIZER INC | 16,750,000.000 | Local | 99.649000 | 16,691,207.50 | 99.649000 | 16,691,207.50 | 0.00 | 0.51 |
| | | | Base | 99.649000 | 16,691,207.50 | 99.649000 | 16,691,207.50 | 0.00 | 0.51 |
| 7426M4G27 | PRIVATE EXP. FUNDING | 20,000,000.000 | Local | 99.591111 | 19,918,222.22 | 99.667267 | 19,933,453.40 | 15,231.18 | 0.60 |
| | | | Base | 99.591111 | 19,918,222.22 | 99.667267 | 19,933,453.40 | 15,231.18 | 0.60 |

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STATE OF ARIZONA

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STATE STREET

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|--------------------------------|---|-------|------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 74271TFC2 | PROCTOR GAMBLE AND CO | | | | | 0.850000 | 12 Jun 2020 | | |
| | 10,000,000.000 | Local | 99.830000 | 9,983,000.00 | 99.830000 | 9,983,000.00 | 0.00 | 0.30 | |
| | | Base | 99.830000 | 9,983,000.00 | 99.830000 | 9,983,000.00 | 0.00 | 0.30 | |
| 82124LDD1 | SHEFFIELD RECEIVABLE | | | | | 1.750000 | 13 Apr 2020 | | |
| | 20,000,000.000 | Local | 99.941667 | 19,988,333.33 | 99.941667 | 19,988,333.33 | 0.00 | 0.61 | |
| | | Base | 99.941667 | 19,988,333.33 | 99.941667 | 19,988,333.33 | 0.00 | 0.61 | |
| 86562KDL5 | SUMITOMO MTSU BKG CORP | | | | | 1.700000 | 20 Apr 2020 | | |
| | 20,000,000.000 | Local | 99.910278 | 19,982,055.56 | 99.910278 | 19,982,055.56 | 0.00 | 0.61 | |
| | | Base | 99.910278 | 19,982,055.56 | 99.910278 | 19,982,055.56 | 0.00 | 0.61 | |
| 912796UA5 | TREASURY BILL 06/20 0.00000 | | | | | 1.485000 | 25 Jun 2020 | | |
| | 40,000,000.000 | Local | 99.649375 | 39,859,750.00 | 99.649375 | 39,859,750.00 | 0.00 | 1.21 | |
| | | Base | 99.649375 | 39,859,750.00 | 99.649375 | 39,859,750.00 | 0.00 | 1.21 | |
| 912796UB3 | TREASURY BILL 07/20 0.00000 | | | | | 1.485000 | 02 Jul 2020 | | |
| | 120,000,000.000 | Local | 99.617774 | 119,541,328.89 | 99.976618 | 119,971,941.60 | 430,612.71 | 3.64 | |
| | | Base | 99.617774 | 119,541,328.89 | 99.976618 | 119,971,941.60 | 430,612.71 | 3.64 | |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 0.010000 | 01 Apr 2020 | | |
| | 61,831,306.000 | Local | 100.000000 | 61,831,306.00 | 100.000000 | 61,831,306.00 | 0.00 | 1.87 | |
| | | Base | 100.000000 | 61,831,306.00 | 100.000000 | 61,831,306.00 | 0.00 | 1.87 | |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.010000 | 01 Apr 2020 | | |
| | 300,000,000.000 | Local | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 9.10 | |
| | | Base | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 9.10 | |
| 95001KFY5 | WELLS FARGO BANK NA | | | | | 1.887750 | 14 Oct 2020 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 99.553000 | 24,888,250.00 | -111,750.00 | 0.75 | |
| | | Base | 100.000000 | 25,000,000.00 | 99.553000 | 24,888,250.00 | -111,750.00 | 0.75 | |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.010000 | 01 Apr 2020 | | |
| | 605,598,215.970 | Local | 100.000000 | 605,598,215.97 | 100.000000 | 605,598,215.97 | 0.00 | 18.36 | |
| | | Base | 100.000000 | 605,598,215.97 | 100.000000 | 605,598,215.97 | 0.00 | 18.36 | |
| US DOLLAR Total | | | | | | | | | |
| | 2,028,679,521.970 | Local | | 2,027,143,183.50 | | | 2,027,351,864.84 | 208,681.34 | 61.48 |
| | | Base | | 2,027,143,183.50 | | | 2,027,351,864.84 | 208,681.34 | 61.48 |

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Holdings

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STATE OF ARIZONA

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STATE STREET

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

CASH EQUIVALENT Total

| | | | | | | | | |
|--|-------------------|------|--|------------------|--|------------------|------------|-------|
| | 2,028,679,521.970 | Base | | 2,027,143,183.50 | | 2,027,351,864.84 | 208,681.34 | 61.48 |
|--|-------------------|------|--|------------------|--|------------------|------------|-------|

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 | 99.987716 | 6,999,140.12 | 99.865093 | 6,990,556.51 | -8,583.61 | 0.21 |
| | | Base | 99.987716 | 6,999,140.12 | 99.865093 | 6,990,556.51 | -8,583.61 | 0.21 |
| 023135AW6 | AMAZON.COM INC SR UNSECURED 02/23 2.4 | | | | 2.400000 | 22 Feb 2023 | | |
| | 5,000,000.000 | Local | 99.045242 | 4,952,262.09 | 104.007738 | 5,200,386.90 | 248,124.81 | 0.16 |
| | | Base | 99.045242 | 4,952,262.09 | 104.007738 | 5,200,386.90 | 248,124.81 | 0.16 |
| 025816BY4 | AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7 | | | | 3.700000 | 05 Nov 2021 | | |
| | 5,000,000.000 | Local | 99.988287 | 4,999,414.33 | 102.310516 | 5,115,525.80 | 116,111.47 | 0.16 |
| | | Base | 99.988287 | 4,999,414.33 | 102.310516 | 5,115,525.80 | 116,111.47 | 0.16 |
| 025816BZ1 | AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR | | | | 2.341000 | 05 Nov 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.432000 | 1,968,640.00 | -31,360.00 | 0.06 |
| | | Base | 100.000000 | 2,000,000.00 | 98.432000 | 1,968,640.00 | -31,360.00 | 0.06 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | 2.750000 | 20 May 2022 | | |
| | 8,000,000.000 | Local | 99.914708 | 7,993,176.64 | 101.627597 | 8,130,207.76 | 137,031.12 | 0.25 |
| | | Base | 99.914708 | 7,993,176.64 | 101.627597 | 8,130,207.76 | 137,031.12 | 0.25 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | 2.500000 | 30 Jul 2024 | | |
| | 10,000,000.000 | Local | 99.721356 | 9,972,135.63 | 101.155396 | 10,115,539.60 | 143,403.97 | 0.31 |
| | | Base | 99.721356 | 9,972,135.63 | 101.155396 | 10,115,539.60 | 143,403.97 | 0.31 |
| 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A | | | | 2.670000 | 15 Nov 2024 | | |
| | 4,500,000.000 | Local | 99.995117 | 4,499,780.27 | 102.775600 | 4,624,902.00 | 125,121.73 | 0.14 |
| Original Face: | 4,500,000.000 | Base | 99.995117 | 4,499,780.27 | 102.775600 | 4,624,902.00 | 125,121.73 | 0.14 |
| 02588QAB4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A | | | | 2.870000 | 15 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.986488 | 2,999,594.63 | 102.756890 | 3,082,706.70 | 83,112.07 | 0.09 |
| Original Face: | 3,000,000.000 | Base | 99.986488 | 2,999,594.63 | 102.756890 | 3,082,706.70 | 83,112.07 | 0.09 |

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STATE OF ARIZONA

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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 02665WCS8 | AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15 | | | | | 3.150000 | 08 Jan 2021 | | |
| | 5,000,000.000 | Local | 99.977019 | 4,998,850.96 | 100.666596 | 5,033,329.80 | 34,478.84 | 0.15 | |
| | | Base | 99.977019 | 4,998,850.96 | 100.666596 | 5,033,329.80 | 34,478.84 | 0.15 | |
| 037833CC2 | APPLE INC SR UNSECURED 08/21 1.55 | | | | | 1.550000 | 04 Aug 2021 | | |
| | 10,000,000.000 | Local | 99.678833 | 9,967,883.31 | 100.617000 | 10,061,700.00 | 93,816.69 | 0.31 | |
| | | Base | 99.678833 | 9,967,883.31 | 100.617000 | 10,061,700.00 | 93,816.69 | 0.31 | |
| 037833DC1 | APPLE INC SR UNSECURED 09/22 2.1 | | | | | 2.100000 | 12 Sep 2022 | | |
| | 10,000,000.000 | Local | 100.784546 | 10,078,454.55 | 101.473573 | 10,147,357.30 | 68,902.75 | 0.31 | |
| | | Base | 100.784546 | 10,078,454.55 | 101.473573 | 10,147,357.30 | 68,902.75 | 0.31 | |
| 05531FBJ1 | TRUIST FIN CORP SR UNSECURED 03/23 2.2 | | | | | 2.200000 | 16 Mar 2023 | | |
| | 10,000,000.000 | Local | 99.937759 | 9,993,775.92 | 100.060565 | 10,006,056.50 | 12,280.58 | 0.30 | |
| | | Base | 99.937759 | 9,993,775.92 | 100.060565 | 10,006,056.50 | 12,280.58 | 0.30 | |
| 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 | 95.588273 | 9,558,827.30 | -441,172.70 | 0.29 | |
| | | Base | 100.000000 | 10,000,000.00 | 95.588273 | 9,558,827.30 | -441,172.70 | 0.29 | |
| 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 | 100.903733 | 10,090,373.30 | 90,373.30 | 0.31 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.903733 | 10,090,373.30 | 90,373.30 | 0.31 | |
| 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 | 97.191000 | 9,719,100.00 | -280,900.00 | 0.29 | |
| | | Base | 100.000000 | 10,000,000.00 | 97.191000 | 9,719,100.00 | -280,900.00 | 0.29 | |
| 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 | 100.058000 | 10,005,800.00 | 5,800.00 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.058000 | 10,005,800.00 | 5,800.00 | 0.30 | |
| 06367TYL8 | BANK OF MONTREAL SR UNSECURED 06/20 2.1 | | | | | 2.100000 | 15 Jun 2020 | | |
| | 10,000,000.000 | Local | 99.802461 | 9,980,246.11 | 99.946000 | 9,994,600.00 | 14,353.89 | 0.30 | |
| | | Base | 99.802461 | 9,980,246.11 | 99.946000 | 9,994,600.00 | 14,353.89 | 0.30 | |
| 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 | 92.942023 | 4,647,101.15 | -352,898.85 | 0.14 | |
| | | Base | 100.000000 | 5,000,000.00 | 92.942023 | 4,647,101.15 | -352,898.85 | 0.14 | |

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 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 | 100.099908 | 10,009,990.80 | 9,990.80 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.099908 | 10,009,990.80 | 9,990.80 | 0.30 | |
| 06367WWB5 | BANK OF MONTREAL SR UNSECURED 02/25 2.25 | | | | | 2.250000 | 19 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.111685 | 9,711,168.50 | -288,831.50 | 0.29 | |
| | | Base | 100.000000 | 10,000,000.00 | 97.111685 | 9,711,168.50 | -288,831.50 | 0.29 | |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | | 3.500000 | 28 Apr 2023 | | |
| | 7,000,000.000 | Local | 99.932951 | 6,995,306.54 | 104.386844 | 7,307,079.08 | 311,772.54 | 0.22 | |
| | | Base | 99.932951 | 6,995,306.54 | 104.386844 | 7,307,079.08 | 311,772.54 | 0.22 | |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | 7,000,000.000 | Local | 99.840326 | 6,988,822.80 | 100.601721 | 7,042,120.47 | 53,297.67 | 0.21 | |
| | | Base | 99.840326 | 6,988,822.80 | 100.601721 | 7,042,120.47 | 53,297.67 | 0.21 | |
| 06406RAM9 | BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85 | | | | | 1.850000 | 27 Jan 2023 | | |
| | 5,000,000.000 | Local | 99.934187 | 4,996,709.35 | 99.365659 | 4,968,282.95 | -28,426.40 | 0.15 | |
| | | Base | 99.934187 | 4,996,709.35 | 99.365659 | 4,968,282.95 | -28,426.40 | 0.15 | |
| 064159KD7 | BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45 | | | | | 2.450000 | 19 Sep 2022 | | |
| | 17,000,000.000 | Local | 101.577587 | 17,268,189.85 | 100.816930 | 17,138,878.10 | -129,311.75 | 0.52 | |
| | | Base | 101.577587 | 17,268,189.85 | 100.816930 | 17,138,878.10 | -129,311.75 | 0.52 | |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | 15,000,000.000 | Local | 99.973649 | 14,996,047.29 | 100.245306 | 15,036,795.90 | 40,748.61 | 0.46 | |
| | | Base | 99.973649 | 14,996,047.29 | 100.245306 | 15,036,795.90 | 40,748.61 | 0.46 | |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | 2,000,000.000 | Local | 99.841075 | 1,996,821.49 | 99.038825 | 1,980,776.50 | -16,044.99 | 0.06 | |
| | | Base | 99.841075 | 1,996,821.49 | 99.038825 | 1,980,776.50 | -16,044.99 | 0.06 | |
| 097023CG8 | BOEING CO SR UNSECURED 05/22 2.7 | | | | | 2.700000 | 01 May 2022 | | |
| | 5,000,000.000 | Local | 99.877151 | 4,993,857.53 | 94.641869 | 4,732,093.45 | -261,764.08 | 0.14 | |
| | | Base | 99.877151 | 4,993,857.53 | 94.641869 | 4,732,093.45 | -261,764.08 | 0.14 | |
| 110122BY3 | BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6 | | | | | 2.600000 | 16 May 2022 | | |
| | 5,000,000.000 | Local | 99.809786 | 4,990,489.28 | 102.165098 | 5,108,254.90 | 117,765.62 | 0.15 | |
| | | Base | 99.809786 | 4,990,489.28 | 102.165098 | 5,108,254.90 | 117,765.62 | 0.15 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 126650DE7 | CVS HEALTH CORP SR UNSECURED 08/24 2.625 | | | | 2.625000 | 15 Aug 2024 | | |
| | | 2,000,000.000 | Local 99.550952 | 1,991,019.04 | 101.417030 | 2,028,340.60 | 37,321.56 | 0.06 |
| | | | Base 99.550952 | 1,991,019.04 | 101.417030 | 2,028,340.60 | 37,321.56 | 0.06 |
| 126802CL9 | CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A | | | | 2.710000 | 17 Feb 2026 | | |
| | | 10,000,000.000 | Local 102.339113 | 10,233,911.31 | 97.357150 | 9,735,715.00 | -498,196.31 | 0.30 |
| Original Face: | | 10,000,000.000 | Base 102.339113 | 10,233,911.31 | 97.357150 | 9,735,715.00 | -498,196.31 | 0.30 |
| 13605WWG2 | CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR | | | | 1.750000 | 06 Mar 2025 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 95.799110 | 9,579,911.00 | -420,089.00 | 0.29 |
| | | | Base 100.000000 | 10,000,000.00 | 95.799110 | 9,579,911.00 | -420,089.00 | 0.29 |
| 14040HBR5 | CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4 | | | | 2.400000 | 30 Oct 2020 | | |
| | | 13,226,000.000 | Local 99.616587 | 13,175,289.75 | 99.793205 | 13,198,649.29 | 23,359.54 | 0.40 |
| | | | Base 99.616587 | 13,175,289.75 | 99.793205 | 13,198,649.29 | 23,359.54 | 0.40 |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45 | | | | 3.450000 | 30 Apr 2021 | | |
| | | 15,000,000.000 | Local 99.970555 | 14,995,583.31 | 100.173973 | 15,026,095.95 | 30,512.64 | 0.46 |
| | | | Base 99.970555 | 14,995,583.31 | 100.173973 | 15,026,095.95 | 30,512.64 | 0.46 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | 2.554130 | 08 Aug 2022 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 97.854092 | 9,785,409.20 | -214,590.80 | 0.30 |
| | | | Base 100.000000 | 10,000,000.00 | 97.854092 | 9,785,409.20 | -214,590.80 | 0.30 |
| 14315EAB6 | CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A | | | | 3.110000 | 15 Feb 2022 | | |
| | | 2,327,853.900 | Local 99.999497 | 2,327,842.18 | 99.614270 | 2,318,874.67 | -8,967.51 | 0.07 |
| Original Face: | | 6,500,000.000 | Base 99.999497 | 2,327,842.18 | 99.614270 | 2,318,874.67 | -8,967.51 | 0.07 |
| 14315WAA8 | CARMAX AUTO OWNER TRUST CARMX 2019 4 A1 | | | | 1.967950 | 16 Nov 2020 | | |
| | | 2,426,307.880 | Local 100.000000 | 2,426,307.88 | 99.998730 | 2,426,277.07 | -30.81 | 0.07 |
| Original Face: | | 8,500,000.000 | Base 100.000000 | 2,426,307.88 | 99.998730 | 2,426,277.07 | -30.81 | 0.07 |
| 14315XAA6 | CARMAX AUTO OWNER TRUST CARMX 2020 1 A1 | | | | 1.776130 | 15 Jan 2021 | | |
| | | 3,508,276.340 | Local 100.000000 | 3,508,276.34 | 99.289100 | 3,483,336.00 | -24,940.34 | 0.11 |
| Original Face: | | 5,000,000.000 | Base 100.000000 | 3,508,276.34 | 99.289100 | 3,483,336.00 | -24,940.34 | 0.11 |
| 161571HN7 | CHASE ISSUANCE TRUST CHAIT 2018 A1 A1 | | | | 0.904630 | 17 Apr 2023 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 99.170020 | 9,917,002.00 | -82,998.00 | 0.30 |
| Original Face: | | 10,000,000.000 | Base 100.000000 | 10,000,000.00 | 99.170020 | 9,917,002.00 | -82,998.00 | 0.30 |

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STATE STREET

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|--------------------------------|--|----------------|------------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 17298CGH5 | CITIGROUP INC SR UNSECURED 11/21 VAR | | | | | 3.200000 | 15 Nov 2021 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.737764 | 10,173,776.40 | 173,776.40 | 0.31 | |
| | | Base | 100.000000 | 10,000,000.00 | 101.737764 | 10,173,776.40 | 173,776.40 | 0.31 | |
| 17298CHQ4 | CITIGROUP INC SR UNSECURED 12/24 VAR | | | | | 2.350000 | 30 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 103.178604 | 10,317,860.40 | 317,860.40 | 0.31 | |
| | | Base | 100.000000 | 10,000,000.00 | 103.178604 | 10,317,860.40 | 317,860.40 | 0.31 | |
| 17327TGZ3 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR | | | | | 2.000000 | 25 Nov 2022 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.584342 | 15,087,651.30 | 87,651.30 | 0.46 | |
| | | Base | 100.000000 | 15,000,000.00 | 100.584342 | 15,087,651.30 | 87,651.30 | 0.46 | |
| 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 | 98.621940 | 14,793,291.00 | -206,709.00 | 0.45 | |
| | | Base | 100.000000 | 15,000,000.00 | 98.621940 | 14,793,291.00 | -206,709.00 | 0.45 | |
| 191216AR1 | COCA COLA CO/THE SR UNSECURED 11/20 3.15 | | | | | 3.150000 | 15 Nov 2020 | | |
| | 2,000,000.000 | Local | 100.140329 | 2,002,806.57 | 100.622953 | 2,012,459.06 | 9,652.49 | 0.06 | |
| | | Base | 100.140329 | 2,002,806.57 | 100.622953 | 2,012,459.06 | 9,652.49 | 0.06 | |
| 191216CL2 | COCA COLA CO/THE SR UNSECURED 09/24 1.75 | | | | | 1.750000 | 06 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.839606 | 4,991,980.32 | 104.502491 | 5,225,124.55 | 233,144.23 | 0.16 | |
| | | Base | 99.839606 | 4,991,980.32 | 104.502491 | 5,225,124.55 | 233,144.23 | 0.16 | |
| 254683CG8 | DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4 | | | | | 3.110000 | 16 Jan 2024 | | |
| | 18,000,000.000 | Local | 99.981145 | 17,996,606.02 | 100.630880 | 18,113,558.40 | 116,952.38 | 0.55 | |
| | Original Face: | 18,000,000.000 | Base | 99.981145 | 17,996,606.02 | 100.630880 | 18,113,558.40 | 116,952.38 | 0.55 |
| 254683CK9 | DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1 | | | | | 3.040000 | 15 Jul 2024 | | |
| | 4,000,000.000 | Local | 99.998333 | 3,999,933.30 | 102.968370 | 4,118,734.80 | 118,801.50 | 0.12 | |
| | Original Face: | 4,000,000.000 | Base | 99.998333 | 3,999,933.30 | 102.968370 | 4,118,734.80 | 118,801.50 | 0.12 |
| 30231GAV4 | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222 | | | | | 2.222000 | 01 Mar 2021 | | |
| | 5,250,000.000 | Local | 100.540048 | 5,278,352.51 | 100.650323 | 5,284,141.96 | 5,789.45 | 0.16 | |
| | | Base | 100.540048 | 5,278,352.51 | 100.650323 | 5,284,141.96 | 5,789.45 | 0.16 | |
| 3130AGKE4 | FEDERAL HOME LOAN BANK BONDS 08/20 VAR | | | | | 0.080000 | 25 Aug 2020 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.001998 | 3,000,059.94 | 59.94 | 0.09 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.001998 | 3,000,059.94 | 59.94 | 0.09 | |

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|-----------|---|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3130AHXE8 | FEDERAL HOME LOAN BANK BONDS 01/25 1.95 | | | | 1.950000 | 23 Jan 2025 | | | |
| | | 8,800,000.000 | Local | 99.991181 | 8,799,223.90 | 100.246053 | 8,821,652.66 | 22,428.76 | 0.27 |
| | | | Base | 99.991181 | 8,799,223.90 | 100.246053 | 8,821,652.66 | 22,428.76 | 0.27 |
| 3130AJ5F2 | FEDERAL HOME LOAN BANK BONDS 02/25 1.75 | | | | 1.750000 | 12 Feb 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.644310 | 5,032,215.50 | 32,215.50 | 0.15 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.644310 | 5,032,215.50 | 32,215.50 | 0.15 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | 3.500000 | 01 Mar 2042 | | | |
| | | 4,267,796.330 | Local | 104.701251 | 4,468,436.13 | 107.295641 | 4,579,159.43 | 110,723.30 | 0.14 |
| | | Original Face: 11,354,753.000 | Base | 104.701251 | 4,468,436.13 | 107.295641 | 4,579,159.43 | 110,723.30 | 0.14 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | | |
| | | 1,789,030.140 | Local | 104.610955 | 1,871,521.52 | 107.310421 | 1,919,815.78 | 48,294.26 | 0.06 |
| | | Original Face: 5,677,376.000 | Base | 104.610955 | 1,871,521.52 | 107.310421 | 1,919,815.78 | 48,294.26 | 0.06 |
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | 1.263630 | 22 Jan 2021 | | | |
| | | 20,000,000.000 | Local | 99.996760 | 19,999,351.94 | 100.196489 | 20,039,297.80 | 39,945.86 | 0.61 |
| | | | Base | 99.996760 | 19,999,351.94 | 100.196489 | 20,039,297.80 | 39,945.86 | 0.61 |
| 3133EJDG1 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | 0.993630 | 21 Feb 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.569239 | 9,956,923.90 | -43,076.10 | 0.30 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.569239 | 9,956,923.90 | -43,076.10 | 0.30 |
| 3133EKTT3 | FEDERAL FARM CREDIT BANK BONDS 07/24 2.23 | | | | 2.230000 | 08 Jul 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.394070 | 10,039,407.00 | 39,407.00 | 0.30 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.394070 | 10,039,407.00 | 39,407.00 | 0.30 |
| 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 | 100.342651 | 10,034,265.10 | 34,265.10 | 0.30 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.342651 | 10,034,265.10 | 34,265.10 | 0.30 |
| 3133ELAU8 | FEDERAL FARM CREDIT BANK BONDS 11/22 1.71 | | | | 1.710000 | 25 Nov 2022 | | | |
| | | 10,000,000.000 | Local | 99.934795 | 9,993,479.45 | 100.383433 | 10,038,343.30 | 44,863.85 | 0.30 |
| | | | Base | 99.934795 | 9,993,479.45 | 100.383433 | 10,038,343.30 | 44,863.85 | 0.30 |
| 3133ELEU4 | FEDERAL FARM CREDIT BANK BONDS 03/23 1.83 | | | | 1.830000 | 20 Mar 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.015888 | 5,000,794.40 | 794.40 | 0.15 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.015888 | 5,000,794.40 | 794.40 | 0.15 |

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| 3133ELRK2 | FEDERAL FARM CREDIT BANK BONDS 03/24 1.5 | | | | | 1.500000 | 05 Mar 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.064755 | 5,003,237.75 | 3,237.75 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.064755 | 5,003,237.75 | 3,237.75 | 0.15 | |
| 3133ELRN6 | FEDERAL FARM CREDIT BANK BONDS 03/25 1.5 | | | | | 1.500000 | 05 Mar 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.160721 | 20,032,144.20 | 32,144.20 | 0.61 | |
| | | Base | 100.000000 | 20,000,000.00 | 100.160721 | 20,032,144.20 | 32,144.20 | 0.61 | |
| 3133ELSL9 | FEDERAL FARM CREDIT BANK BONDS 03/24 1.05 | | | | | 1.050000 | 12 Mar 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.227045 | 5,011,352.25 | 11,352.25 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.227045 | 5,011,352.25 | 11,352.25 | 0.15 | |
| 3133ELTC8 | FEDERAL FARM CREDIT BANK BONDS 03/25 1.125 | | | | | 1.125000 | 17 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.222827 | 10,022,282.70 | 22,282.70 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.222827 | 10,022,282.70 | 22,282.70 | 0.30 | |
| 3134GT4E0 | FREDDIE MAC NOTES 08/24 VAR | | | | | 1.650000 | 26 Aug 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.012995 | 5,000,649.75 | 649.75 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.012995 | 5,000,649.75 | 649.75 | 0.15 | |
| 3134GU6G0 | FREDDIE MAC NOTES 08/24 1.7 | | | | | 1.700000 | 05 Aug 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.489480 | 5,074,474.00 | 74,474.00 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 101.489480 | 5,074,474.00 | 74,474.00 | 0.15 | |
| 3134GUGT1 | FREDDIE MAC NOTES 10/22 1.8 | | | | | 1.800000 | 17 Oct 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.058281 | 10,005,828.10 | 5,828.10 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.058281 | 10,005,828.10 | 5,828.10 | 0.30 | |
| 3134GVCH9 | FREDDIE MAC NOTES 02/25 1.875 | | | | | 1.875000 | 14 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.375983 | 10,037,598.30 | 37,598.30 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.375983 | 10,037,598.30 | 37,598.30 | 0.30 | |
| 3134GVDA3 | FREDDIE MAC NOTES 02/25 1.875 | | | | | 1.875000 | 18 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.375043 | 10,037,504.30 | 37,504.30 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.375043 | 10,037,504.30 | 37,504.30 | 0.30 | |
| 3135G0T45 | FANNIE MAE NOTES 04/22 1.875 | | | | | 1.875000 | 05 Apr 2022 | | |
| | 15,243,000.000 | Local | 100.536941 | 15,324,845.90 | 102.979947 | 15,697,233.32 | 372,387.42 | 0.48 | |
| | | Base | 100.536941 | 15,324,845.90 | 102.979947 | 15,697,233.32 | 372,387.42 | 0.48 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------------|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3135G0V26 | FANNIE MAE NOTES 07/20 VAR | | | | | 0.070000 | 30 Jul 2020 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.989110 | 4,999,455.50 | -544.50 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.989110 | 4,999,455.50 | -544.50 | 0.15 | |
| 3135G0V67 | FANNIE MAE NOTES 10/20 VAR | | | | | 0.085000 | 30 Oct 2020 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.920699 | 9,992,069.90 | -7,930.10 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.920699 | 9,992,069.90 | -7,930.10 | 0.30 | |
| 3135G0Y49 | FANNIE MAE NOTES 02/23 1.7 | | | | | 1.700000 | 21 Feb 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.475771 | 10,047,577.10 | 47,577.10 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.475771 | 10,047,577.10 | 47,577.10 | 0.30 | |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.500000 | 25 Jul 2040 | | |
| | 158,089.170 | Local | 102.806309 | 162,525.64 | 101.848070 | 161,010.77 | -1,514.87 | 0.00 | |
| Original Face: | 2,838,688.000 | Base | 102.806309 | 162,525.64 | 101.848070 | 161,010.77 | -1,514.87 | 0.00 | |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.000000 | 25 Apr 2042 | | |
| | 1,230,492.840 | Local | 101.495146 | 1,248,890.51 | 103.216660 | 1,270,073.61 | 21,183.10 | 0.04 | |
| Original Face: | 5,677,376.000 | Base | 101.495146 | 1,248,890.51 | 103.216660 | 1,270,073.61 | 21,183.10 | 0.04 | |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.000000 | 25 May 2039 | | |
| | 1,777,414.230 | Local | 101.549549 | 1,804,956.14 | 101.309230 | 1,800,684.67 | -4,271.47 | 0.05 | |
| Original Face: | 11,275,256.000 | Base | 101.549549 | 1,804,956.14 | 101.309230 | 1,800,684.67 | -4,271.47 | 0.05 | |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.000000 | 25 May 2040 | | |
| | 1,191,639.830 | Local | 101.414875 | 1,208,500.05 | 102.142140 | 1,217,166.42 | 8,666.37 | 0.04 | |
| Original Face: | 5,677,376.000 | Base | 101.414875 | 1,208,500.05 | 102.142140 | 1,217,166.42 | 8,666.37 | 0.04 | |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | 2,407,044.000 | Local | 100.802129 | 2,426,351.61 | 101.102410 | 2,433,579.49 | 7,227.88 | 0.07 | |
| Original Face: | 6,713,909.000 | Base | 100.802129 | 2,426,351.61 | 101.102410 | 2,433,579.49 | 7,227.88 | 0.07 | |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | 1,555,670.460 | Local | 99.746571 | 1,551,727.94 | 99.691750 | 1,550,875.11 | -852.83 | 0.05 | |
| Original Face: | 5,677,376.000 | Base | 99.746571 | 1,551,727.94 | 99.691750 | 1,550,875.11 | -852.83 | 0.05 | |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | 2,393,331.110 | Local | 101.521175 | 2,429,737.87 | 102.017010 | 2,441,604.84 | 11,866.97 | 0.07 | |
| Original Face: | 6,995,663.000 | Base | 101.521175 | 2,429,737.87 | 102.017010 | 2,441,604.84 | 11,866.97 | 0.07 | |

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STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------------|---------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | 1.500000 | 25 Feb 2028 | | | |
| | | 1,555,670.460 | Local | 100.245252 | 1,559,485.77 | 100.376610 | 1,561,529.27 | 2,043.50 | 0.05 |
| Original Face: | | 5,677,376.000 | Base | 100.245252 | 1,559,485.77 | 100.376610 | 1,561,529.27 | 2,043.50 | 0.05 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | 2.000000 | 25 Dec 2042 | | | |
| | | 2,981,764.380 | Local | 100.689381 | 3,002,320.10 | 102.714440 | 3,062,702.59 | 60,382.49 | 0.09 |
| Original Face: | | 11,354,753.000 | Base | 100.689381 | 3,002,320.10 | 102.714440 | 3,062,702.59 | 60,382.49 | 0.09 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | 1.750000 | 25 Mar 2039 | | | |
| | | 922,421.720 | Local | 100.400734 | 926,118.18 | 100.761930 | 929,449.93 | 3,331.75 | 0.03 |
| Original Face: | | 5,677,376.000 | Base | 100.400734 | 926,118.18 | 100.761930 | 929,449.93 | 3,331.75 | 0.03 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | 1.500000 | 25 Aug 2041 | | | |
| | | 720,642.660 | Local | 98.595161 | 710,518.79 | 100.640410 | 725,257.73 | 14,738.94 | 0.02 |
| Original Face: | | 2,000,000.000 | Base | 98.595161 | 710,518.79 | 100.640410 | 725,257.73 | 14,738.94 | 0.02 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | 2.000000 | 25 May 2040 | | | |
| | | 2,182,136.310 | Local | 101.605083 | 2,217,161.41 | 102.142140 | 2,228,880.72 | 11,719.31 | 0.07 |
| Original Face: | | 8,516,065.000 | Base | 101.605083 | 2,217,161.41 | 102.142140 | 2,228,880.72 | 11,719.31 | 0.07 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | 1.250000 | 25 Jun 2028 | | | |
| | | 1,401,499.850 | Local | 99.880557 | 1,399,825.85 | 100.545800 | 1,409,149.24 | 9,323.39 | 0.04 |
| Original Face: | | 5,677,376.000 | Base | 99.880557 | 1,399,825.85 | 100.545800 | 1,409,149.24 | 9,323.39 | 0.04 |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | 1.500000 | 25 May 2029 | | | |
| | | 2,351,734.360 | Local | 98.442343 | 2,315,102.40 | 102.498400 | 2,410,490.09 | 95,387.69 | 0.07 |
| Original Face: | | 6,060,416.000 | Base | 98.442343 | 2,315,102.40 | 102.498400 | 2,410,490.09 | 95,387.69 | 0.07 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | 2.250000 | 15 Jan 2040 | | | |
| | | 357,336.890 | Local | 98.250326 | 351,084.66 | 102.918030 | 367,764.09 | 16,679.43 | 0.01 |
| Original Face: | | 2,838,688.000 | Base | 98.250326 | 351,084.66 | 102.918030 | 367,764.09 | 16,679.43 | 0.01 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | 3.000000 | 15 Nov 2020 | | | |
| | | 5,163.890 | Local | 100.346444 | 5,181.78 | 100.402810 | 5,184.69 | 2.91 | 0.00 |
| Original Face: | | 648,587.000 | Base | 100.346444 | 5,181.78 | 100.402810 | 5,184.69 | 2.91 | 0.00 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | 2.000000 | 15 Feb 2040 | | | |
| | | 649,132.940 | Local | 100.131978 | 649,989.65 | 101.194940 | 656,889.69 | 6,900.04 | 0.02 |
| Original Face: | | 5,946,910.000 | Base | 100.131978 | 649,989.65 | 101.194940 | 656,889.69 | 6,900.04 | 0.02 |

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|--------------------------------|-------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | 111,477.010 | Local | 103.353570 | 115,215.47 | 106.170960 | 118,356.21 | 3,140.74 | 0.00 | |
| Original Face: | 500,000.000 | Base | 103.353570 | 115,215.47 | 106.170960 | 118,356.21 | 3,140.74 | 0.00 | |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.500000 | 15 Nov 2040 | | |
| | 860,691.750 | Local | 101.376847 | 872,542.16 | 102.634280 | 883,364.78 | 10,822.62 | 0.03 | |
| Original Face: | 11,354,753.000 | Base | 101.376847 | 872,542.16 | 102.634280 | 883,364.78 | 10,822.62 | 0.03 | |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | 444,114.310 | Local | 99.402773 | 441,461.94 | 103.466770 | 459,510.73 | 18,048.79 | 0.01 | |
| Original Face: | 2,838,688.000 | Base | 99.402773 | 441,461.94 | 103.466770 | 459,510.73 | 18,048.79 | 0.01 | |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | 602,637.990 | Local | 99.977547 | 602,502.68 | 102.645440 | 618,580.42 | 16,077.74 | 0.02 | |
| Original Face: | 2,838,688.000 | Base | 99.977547 | 602,502.68 | 102.645440 | 618,580.42 | 16,077.74 | 0.02 | |
| 3137AGR0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | 446,903.030 | Local | 99.955207 | 446,702.85 | 102.044950 | 456,041.97 | 9,339.12 | 0.01 | |
| Original Face: | 3,247,459.000 | Base | 99.955207 | 446,702.85 | 102.044950 | 456,041.97 | 9,339.12 | 0.01 | |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | 1,412,633.910 | Local | 100.203559 | 1,415,509.46 | 105.622040 | 1,492,052.75 | 76,543.29 | 0.05 | |
| Original Face: | 5,677,376.000 | Base | 100.203559 | 1,415,509.46 | 105.622040 | 1,492,052.75 | 76,543.29 | 0.05 | |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | 2,048,378.230 | Local | 100.364904 | 2,055,852.84 | 102.281910 | 2,095,120.38 | 39,267.54 | 0.06 | |
| Original Face: | 8,516,065.000 | Base | 100.364904 | 2,055,852.84 | 102.281910 | 2,095,120.38 | 39,267.54 | 0.06 | |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | 1,939,684.550 | Local | 100.066213 | 1,940,968.87 | 100.286730 | 1,945,246.21 | 4,277.34 | 0.06 | |
| Original Face: | 7,380,589.000 | Base | 100.066213 | 1,940,968.87 | 100.286730 | 1,945,246.21 | 4,277.34 | 0.06 | |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | 2,365,370.560 | Local | 101.271639 | 2,395,449.53 | 102.173340 | 2,416,778.10 | 21,328.57 | 0.07 | |
| Original Face: | 5,677,376.000 | Base | 101.271639 | 2,395,449.53 | 102.173340 | 2,416,778.10 | 21,328.57 | 0.07 | |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | 1,758,953.430 | Local | 100.023951 | 1,759,374.71 | 100.455570 | 1,766,966.69 | 7,591.98 | 0.05 | |
| Original Face: | 5,677,376.000 | Base | 100.023951 | 1,759,374.71 | 100.455570 | 1,766,966.69 | 7,591.98 | 0.05 | |

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|----------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | 1.750000 | 15 Dec 2042 | | |
| | 4,397,384.020 | Local | 100.742568 | 4,430,037.60 | 101.118970 | 4,446,589.43 | 16,551.83 | 0.13 |
| Original Face: | 14,193,441.000 | Base | 100.742568 | 4,430,037.60 | 101.118970 | 4,446,589.43 | 16,551.83 | 0.13 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | 2.000000 | 15 Mar 2043 | | |
| | 3,100,379.050 | Local | 100.473017 | 3,115,044.36 | 102.269040 | 3,170,727.89 | 55,683.53 | 0.10 |
| Original Face: | 14,193,441.000 | Base | 100.473017 | 3,115,044.36 | 102.269040 | 3,170,727.89 | 55,683.53 | 0.10 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | 2.000000 | 15 Mar 2043 | | |
| | 945,671.190 | Local | 99.893810 | 944,666.98 | 102.564080 | 969,918.96 | 25,251.98 | 0.03 |
| Original Face: | 3,250,000.000 | Base | 99.893810 | 944,666.98 | 102.564080 | 969,918.96 | 25,251.98 | 0.03 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | 2.000000 | 15 Mar 2040 | | |
| | 1,748,507.190 | Local | 100.523537 | 1,757,661.28 | 102.013860 | 1,783,719.68 | 26,058.40 | 0.05 |
| Original Face: | 5,677,376.000 | Base | 100.523537 | 1,757,661.28 | 102.013860 | 1,783,719.68 | 26,058.40 | 0.05 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | 1.500000 | 15 Jul 2042 | | |
| | 2,897,400.020 | Local | 99.904370 | 2,894,629.24 | 100.448210 | 2,910,386.46 | 15,757.22 | 0.09 |
| Original Face: | 8,516,065.000 | Base | 99.904370 | 2,894,629.24 | 100.448210 | 2,910,386.46 | 15,757.22 | 0.09 |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | 1.750000 | 15 Apr 2033 | | |
| | 662,468.260 | Local | 97.872959 | 648,377.29 | 101.711530 | 673,806.60 | 25,429.31 | 0.02 |
| Original Face: | 2,500,000.000 | Base | 97.872959 | 648,377.29 | 101.711530 | 673,806.60 | 25,429.31 | 0.02 |
| 3137BUFZ6 | FREDDIE MAC FHR 4646 TB | | | | 3.500000 | 15 Apr 2028 | | |
| | 3,233,169.600 | Local | 102.757882 | 3,322,336.60 | 107.240390 | 3,467,263.69 | 144,927.09 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 102.757882 | 3,322,336.60 | 107.240390 | 3,467,263.69 | 144,927.09 | 0.11 |
| 3137BVEP7 | FREDDIE MAC FHR 4655 JA | | | | 3.000000 | 15 Oct 2040 | | |
| | 3,062,901.200 | Local | 101.765752 | 3,116,984.44 | 102.991920 | 3,154,540.75 | 37,556.31 | 0.10 |
| Original Face: | 5,000,000.000 | Base | 101.765752 | 3,116,984.44 | 102.991920 | 3,154,540.75 | 37,556.31 | 0.10 |
| 3137F4VC3 | FREDDIE MAC FHR 4774 G | | | | 4.000000 | 15 Aug 2042 | | |
| | 5,129,575.800 | Local | 102.465981 | 5,256,070.18 | 102.476850 | 5,256,627.70 | 557.52 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 102.465981 | 5,256,070.18 | 102.476850 | 5,256,627.70 | 557.52 | 0.16 |
| 3137F4ZH8 | FREDDIE MAC FHR 4791 GA | | | | 3.500000 | 15 Sep 2040 | | |
| | 1,911,749.470 | Local | 101.056827 | 1,931,953.36 | 101.441490 | 1,939,307.15 | 7,353.79 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 101.056827 | 1,931,953.36 | 101.441490 | 1,939,307.15 | 7,353.79 | 0.06 |

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| 3137FEVG2 | FREDDIE MAC FHR 4800 TA | | | | | 4.000000 | 15 Apr 2042 | | |
| | 2,219,142.800 | Local | 101.788410 | 2,258,830.17 | 101.585680 | 2,254,331.30 | -4,498.87 | 0.07 | |
| Original Face: | 5,000,000.000 | Base | 101.788410 | 2,258,830.17 | 101.585680 | 2,254,331.30 | -4,498.87 | 0.07 | |
| 3137FGYY5 | FREDDIE MAC FHR 4819 MA | | | | | 4.000000 | 15 Apr 2040 | | |
| | 1,956,925.530 | Local | 101.932672 | 1,994,746.48 | 100.625560 | 1,969,167.27 | -25,579.21 | 0.06 | |
| Original Face: | 7,000,000.000 | Base | 101.932672 | 1,994,746.48 | 100.625560 | 1,969,167.27 | -25,579.21 | 0.06 | |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | 2,896,295.740 | Local | 102.626575 | 2,972,369.12 | 103.823029 | 3,007,021.97 | 34,652.85 | 0.09 | |
| Original Face: | 8,516,065.000 | Base | 102.626575 | 2,972,369.12 | 103.823029 | 3,007,021.97 | 34,652.85 | 0.09 | |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | 620,827.070 | Local | 101.180003 | 628,152.85 | 108.268700 | 672,161.40 | 44,008.55 | 0.02 | |
| Original Face: | 44,567,405.000 | Base | 101.180003 | 628,152.85 | 108.268700 | 672,161.40 | 44,008.55 | 0.02 | |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | 24,726.600 | Local | 107.427224 | 26,563.10 | 109.905980 | 27,176.01 | 612.91 | 0.00 | |
| Original Face: | 1,000,000.000 | Base | 107.427224 | 26,563.10 | 109.905980 | 27,176.01 | 612.91 | 0.00 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 770,785.480 | Local | 105.836472 | 815,772.16 | 117.526370 | 905,876.20 | 90,104.04 | 0.03 | |
| Original Face: | 24,898,134.000 | Base | 105.836472 | 815,772.16 | 117.526370 | 905,876.20 | 90,104.04 | 0.03 | |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 498,431.880 | Local | 99.223443 | 494,561.27 | 103.041040 | 513,589.39 | 19,028.12 | 0.02 | |
| Original Face: | 5,677,376.000 | Base | 99.223443 | 494,561.27 | 103.041040 | 513,589.39 | 19,028.12 | 0.02 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 361,793.180 | Local | 105.043652 | 380,040.77 | 109.096210 | 394,702.65 | 14,661.88 | 0.01 | |
| Original Face: | 8,516,065.000 | Base | 105.043652 | 380,040.77 | 109.096210 | 394,702.65 | 14,661.88 | 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 | 100.367099 | 5,018,354.95 | 18,354.95 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.367099 | 5,018,354.95 | 18,354.95 | 0.15 | |
| 31422BTG5 | FARMER MAC NOTES 01/24 1.82 | | | | | 1.820000 | 29 Jan 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.524660 | 5,026,233.00 | 26,233.00 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.524660 | 5,026,233.00 | 26,233.00 | 0.15 | |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 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 | 98.234176 | 1,964,683.52 | -35,316.48 | 0.06 | |
| | | Base | 100.000000 | 2,000,000.00 | 98.234176 | 1,964,683.52 | -35,316.48 | 0.06 | |
| 345397YP2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR | | | | | 2.843250 | 03 Aug 2022 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 81.963760 | 16,392,752.00 | -3,607,248.00 | 0.50 | |
| | | Base | 100.000000 | 20,000,000.00 | 81.963760 | 16,392,752.00 | -3,607,248.00 | 0.50 | |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.500000 | 15 Feb 2021 | | |
| | 3,195.370 | Local | 100.838714 | 3,222.17 | 101.832949 | 3,253.94 | 31.77 | 0.00 | |
| | Original Face: 1,675,000.000 | Base | 100.838714 | 3,222.17 | 101.832949 | 3,253.94 | 31.77 | 0.00 | |
| 369550BF4 | GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR | | | | | 2.110880 | 11 May 2021 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.625945 | 4,881,297.25 | -118,702.75 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 97.625945 | 4,881,297.25 | -118,702.75 | 0.15 | |
| 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 | 97.355928 | 2,920,677.84 | -79,322.16 | 0.09 | |
| | | Base | 100.000000 | 3,000,000.00 | 97.355928 | 2,920,677.84 | -79,322.16 | 0.09 | |
| 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 | 99.102440 | 9,910,244.00 | -89,756.00 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.102440 | 9,910,244.00 | -89,756.00 | 0.30 | |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.000000 | 16 Nov 2039 | | |
| | 62,748.490 | Local | 105.384671 | 66,127.29 | 111.452620 | 69,934.84 | 3,807.55 | 0.00 | |
| | Original Face: 877,500.000 | Base | 105.384671 | 66,127.29 | 111.452620 | 69,934.84 | 3,807.55 | 0.00 | |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | | 1.718500 | 16 May 2045 | | |
| | 2,207,740.560 | Local | 98.866495 | 2,182,715.71 | 96.867110 | 2,138,574.48 | -44,141.23 | 0.06 | |
| | Original Face: 3,000,000.000 | Base | 98.866495 | 2,182,715.71 | 96.867110 | 2,138,574.48 | -44,141.23 | 0.06 | |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | 3,521,300.500 | Local | 95.452798 | 3,361,179.86 | 98.424490 | 3,465,822.06 | 104,642.20 | 0.11 | |
| | Original Face: 10,000,000.000 | Base | 95.452798 | 3,361,179.86 | 98.424490 | 3,465,822.06 | 104,642.20 | 0.11 | |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | 3,090,995.260 | Local | 102.094503 | 3,155,736.24 | 103.117500 | 3,187,357.04 | 31,620.80 | 0.10 | |
| | Original Face: 10,493,495.000 | Base | 102.094503 | 3,155,736.24 | 103.117500 | 3,187,357.04 | 31,620.80 | 0.10 | |

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|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | 4,513,169.450 | Local | 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.14 | |
| Original Face: | 5,000,000.000 | Base | 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.14 | |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | 3,257,695.250 | Local | 99.900205 | 3,254,444.23 | 103.532640 | 3,372,777.90 | 118,333.67 | 0.10 | |
| Original Face: | 5,000,000.000 | Base | 99.900205 | 3,254,444.23 | 103.532640 | 3,372,777.90 | 118,333.67 | 0.10 | |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | | 2.500000 | 20 Apr 2049 | | |
| | 3,779,524.850 | Local | 100.693453 | 3,805,734.07 | 100.654040 | 3,804,244.45 | -1,489.62 | 0.12 | |
| Original Face: | 5,000,000.000 | Base | 100.693453 | 3,805,734.07 | 100.654040 | 3,804,244.45 | -1,489.62 | 0.12 | |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | | 2.050000 | 15 Nov 2024 | | |
| | 1,000,000.000 | Local | 99.921266 | 999,212.66 | 99.586638 | 995,866.38 | -3,346.28 | 0.03 | |
| | | Base | 99.921266 | 999,212.66 | 99.586638 | 995,866.38 | -3,346.28 | 0.03 | |
| 438516BT2 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15 | | | | | 2.150000 | 08 Aug 2022 | | |
| | 15,680,000.000 | Local | 101.308801 | 15,885,219.97 | 100.894994 | 15,820,335.06 | -64,884.91 | 0.48 | |
| | | Base | 101.308801 | 15,885,219.97 | 100.894994 | 15,820,335.06 | -64,884.91 | 0.48 | |
| 44932HAK9 | IBM CREDIT LLC SR UNSECURED 11/20 3.45 | | | | | 3.450000 | 30 Nov 2020 | | |
| | 10,000,000.000 | Local | 99.973739 | 9,997,373.87 | 101.136424 | 10,113,642.40 | 116,268.53 | 0.31 | |
| | | Base | 99.973739 | 9,997,373.87 | 101.136424 | 10,113,642.40 | 116,268.53 | 0.31 | |
| 459058FM0 | INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125 | | | | | 1.125000 | 10 Aug 2020 | | |
| | 10,000,000.000 | Local | 99.786091 | 9,978,609.08 | 99.965357 | 9,996,535.70 | 17,926.62 | 0.30 | |
| | | Base | 99.786091 | 9,978,609.08 | 99.965357 | 9,996,535.70 | 17,926.62 | 0.30 | |
| 45905U5U4 | INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75 | | | | | 1.750000 | 27 Jan 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.890000 | 10,089,000.00 | 89,000.00 | 0.31 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.890000 | 10,089,000.00 | 89,000.00 | 0.31 | |
| 46649CAQ6 | JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A | | | | | 3.500000 | 25 Oct 2048 | | |
| | 2,714,432.760 | Local | 99.622034 | 2,704,173.14 | 99.295990 | 2,695,322.88 | -8,850.26 | 0.08 | |
| Original Face: | 5,000,000.000 | Base | 99.622034 | 2,704,173.14 | 99.295990 | 2,695,322.88 | -8,850.26 | 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 | 101.361304 | 5,068,065.20 | 68,065.20 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 101.361304 | 5,068,065.20 | 68,065.20 | 0.15 | |

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|--------------------------------|--|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 48128GL73 | JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR | | | | 2.250000 | 31 Oct 2024 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.448600 | 14,917,290.00 | -82,710.00 | 0.45 |
| | | | Base | 100.000000 | 15,000,000.00 | 99.448600 | 14,917,290.00 | -82,710.00 | 0.45 |
| 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 | 91.176668 | 4,558,833.40 | -441,166.60 | 0.14 |
| | | | Base | 100.000000 | 5,000,000.00 | 91.176668 | 4,558,833.40 | -441,166.60 | 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 | 95.644531 | 9,564,453.10 | -435,546.90 | 0.29 |
| | | | Base | 100.000000 | 10,000,000.00 | 95.644531 | 9,564,453.10 | -435,546.90 | 0.29 |
| 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 | 94.856314 | 9,485,631.40 | -514,368.60 | 0.29 |
| | | | Base | 100.000000 | 10,000,000.00 | 94.856314 | 9,485,631.40 | -514,368.60 | 0.29 |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | 1.250000 | 10 Mar 2023 | | | |
| | | 3,000,000.000 | Local | 99.953944 | 2,998,618.33 | 98.059562 | 2,941,786.86 | -56,831.47 | 0.09 |
| | | | Base | 99.953944 | 2,998,618.33 | 98.059562 | 2,941,786.86 | -56,831.47 | 0.09 |
| 50117PAC3 | KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A | | | | 3.100000 | 15 Aug 2022 | | | |
| | | 12,640,000.000 | Local | 99.830859 | 12,618,620.61 | 100.246990 | 12,671,219.54 | 52,598.93 | 0.38 |
| | | Original Face: 12,640,000.000 | Base | 99.830859 | 12,618,620.61 | 100.246990 | 12,671,219.54 | 52,598.93 | 0.38 |
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6 | | | | 3.600000 | 15 Apr 2024 | | | |
| | | 3,000,000.000 | Local | 99.618923 | 2,988,567.68 | 92.965001 | 2,788,950.03 | -199,617.65 | 0.08 |
| | | | Base | 99.618923 | 2,988,567.68 | 92.965001 | 2,788,950.03 | -199,617.65 | 0.08 |
| 571903AM5 | MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125 | | | | 3.125000 | 15 Oct 2021 | | | |
| | | 3,493,000.000 | Local | 101.422841 | 3,542,699.85 | 89.772563 | 3,135,755.63 | -406,944.22 | 0.10 |
| | | | Base | 101.422841 | 3,542,699.85 | 89.772563 | 3,135,755.63 | -406,944.22 | 0.10 |
| 57629WCF5 | MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95 | | | | 1.950000 | 22 Sep 2020 | | | |
| | | 23,826,000.000 | Local | 100.041935 | 23,835,991.49 | 99.714336 | 23,757,937.70 | -78,053.79 | 0.72 |
| | | | Base | 100.041935 | 23,835,991.49 | 99.714336 | 23,757,937.70 | -78,053.79 | 0.72 |
| 58013MEX8 | MCDONALD S CORP SR UNSECURED 12/20 2.75 | | | | 2.750000 | 09 Dec 2020 | | | |
| | | 10,841,000.000 | Local | 100.547993 | 10,900,407.96 | 99.554290 | 10,792,680.58 | -107,727.38 | 0.33 |
| | | | Base | 100.547993 | 10,900,407.96 | 99.554290 | 10,792,680.58 | -107,727.38 | 0.33 |

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 58769QAB7 | MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2 | | | | 2.010000 | 15 Dec 2021 | | |
| | | 2,750,000.000 | Local 99.995538 | 2,749,877.29 | 99.694480 | 2,741,598.20 | -8,279.09 | 0.08 |
| Original Face: | | 2,750,000.000 | Base 99.995538 | 2,749,877.29 | 99.694480 | 2,741,598.20 | -8,279.09 | 0.08 |
| 594918BP8 | MICROSOFT CORP SR UNSECURED 08/21 1.55 | | | | 1.550000 | 08 Aug 2021 | | |
| | | 50,000,000.000 | Local 99.973421 | 49,986,710.67 | 100.695465 | 50,347,732.50 | 361,021.83 | 1.53 |
| | | | Base 99.973421 | 49,986,710.67 | 100.695465 | 50,347,732.50 | 361,021.83 | 1.53 |
| 594918BW3 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | | | | 2.400000 | 06 Feb 2022 | | |
| | | 10,354,000.000 | Local 101.068120 | 10,464,593.14 | 102.785521 | 10,642,412.84 | 177,819.70 | 0.32 |
| | | | Base 101.068120 | 10,464,593.14 | 102.785521 | 10,642,412.84 | 177,819.70 | 0.32 |
| 64952WCE1 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2 | | | | 2.000000 | 13 Apr 2021 | | |
| | | 3,000,000.000 | Local 99.969650 | 2,999,089.49 | 99.889678 | 2,996,690.34 | -2,399.15 | 0.09 |
| | | | Base 99.969650 | 2,999,089.49 | 99.889678 | 2,996,690.34 | -2,399.15 | 0.09 |
| 654740AN9 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | | | | 2.550000 | 08 Mar 2021 | | |
| | | 10,000,000.000 | Local 99.977391 | 9,997,739.11 | 96.267300 | 9,626,730.00 | -371,009.11 | 0.29 |
| | | | Base 99.977391 | 9,997,739.11 | 96.267300 | 9,626,730.00 | -371,009.11 | 0.29 |
| 655844BJ6 | NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3 | | | | 3.000000 | 01 Apr 2022 | | |
| | | 3,140,000.000 | Local 102.023568 | 3,203,540.05 | 100.320076 | 3,150,050.39 | -53,489.66 | 0.10 |
| | | | Base 102.023568 | 3,203,540.05 | 100.320076 | 3,150,050.39 | -53,489.66 | 0.10 |
| 693476BL6 | PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375 | | | | 4.375000 | 11 Aug 2020 | | |
| | | 4,000,000.000 | Local 100.759603 | 4,030,384.13 | 100.468287 | 4,018,731.48 | -11,652.65 | 0.12 |
| | | | Base 100.759603 | 4,030,384.13 | 100.468287 | 4,018,731.48 | -11,652.65 | 0.12 |
| 717081ER0 | PFIZER INC SR UNSECURED 03/22 2.8 | | | | 2.800000 | 11 Mar 2022 | | |
| | | 3,000,000.000 | Local 99.996119 | 2,999,883.56 | 102.119373 | 3,063,581.19 | 63,697.63 | 0.09 |
| | | | Base 99.996119 | 2,999,883.56 | 102.119373 | 3,063,581.19 | 63,697.63 | 0.09 |
| 74005PBA1 | PRAXAIR INC COMPANY GUAR 02/22 2.45 | | | | 2.450000 | 15 Feb 2022 | | |
| | | 3,000,000.000 | Local 101.417339 | 3,042,520.18 | 100.365997 | 3,010,979.91 | -31,540.27 | 0.09 |
| | | | Base 101.417339 | 3,042,520.18 | 100.365997 | 3,010,979.91 | -31,540.27 | 0.09 |
| 78014RAP5 | ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR | | | | 1.545130 | 21 Sep 2021 | | |
| | | 10,000,000.000 | Local 99.904723 | 9,990,472.25 | 99.677999 | 9,967,799.90 | -22,672.35 | 0.30 |
| | | | Base 99.904723 | 9,990,472.25 | 99.677999 | 9,967,799.90 | -22,672.35 | 0.30 |

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| 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 | 100.854000 | 10,085,400.00 | 85,400.00 | 0.31 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.854000 | 10,085,400.00 | 85,400.00 | 0.31 | |
| 78014RBX7 | ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR | | | | | 2.300000 | 30 Jan 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.808700 | 10,180,870.00 | 180,870.00 | 0.31 | |
| | | Base | 100.000000 | 10,000,000.00 | 101.808700 | 10,180,870.00 | 180,870.00 | 0.31 | |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 1.500000 | 27 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.526000 | 9,952,600.00 | -47,400.00 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.526000 | 9,952,600.00 | -47,400.00 | 0.30 | |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 1.646630 | 25 Jan 2029 | | |
| | 915,632.630 | Local | 100.000000 | 915,632.63 | 95.141750 | 871,148.91 | -44,483.72 | 0.03 | |
| | Original Face: 2,838,688.000 | Base | 100.000000 | 915,632.63 | 95.141750 | 871,148.91 | -44,483.72 | 0.03 | |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | 10,000,000.000 | Local | 99.963891 | 9,996,389.05 | 101.226719 | 10,122,671.90 | 126,282.85 | 0.31 | |
| | | Base | 99.963891 | 9,996,389.05 | 101.226719 | 10,122,671.90 | 126,282.85 | 0.31 | |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | | 2.750000 | 22 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.199854 | 5,009,992.70 | 9,992.70 | 0.15 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.199854 | 5,009,992.70 | 9,992.70 | 0.15 | |
| 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 | 96.946830 | 9,694,683.00 | -305,317.00 | 0.29 | |
| | | Base | 100.000000 | 10,000,000.00 | 96.946830 | 9,694,683.00 | -305,317.00 | 0.29 | |
| 89114Q5V6 | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR | | | | | 2.300000 | 30 Aug 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.148518 | 10,014,851.80 | 14,851.80 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.148518 | 10,014,851.80 | 14,851.80 | 0.30 | |
| 89114RDF0 | TORONTO DOMINION BANK SR UNSECURED 02/25 VAR | | | | | 1.750000 | 28 Feb 2025 | | |
| | 1,429,000.000 | Local | 100.000000 | 1,429,000.00 | 100.124931 | 1,430,785.26 | 1,785.26 | 0.04 | |
| | | Base | 100.000000 | 1,429,000.00 | 100.124931 | 1,430,785.26 | 1,785.26 | 0.04 | |
| 89233MAB9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2 | | | | | 1.920000 | 15 Jul 2022 | | |
| | 8,000,000.000 | Local | 99.993382 | 7,999,470.57 | 100.154470 | 8,012,357.60 | 12,887.03 | 0.24 | |
| | Original Face: 8,000,000.000 | Base | 99.993382 | 7,999,470.57 | 100.154470 | 8,012,357.60 | 12,887.03 | 0.24 | |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 89236TEX9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR | | | | | 1.994130 | 26 Apr 2021 | | |
| | 5,000,000.000 | Local | 99.903561 | 4,995,178.04 | 97.287785 | 4,864,389.25 | -130,788.79 | 0.15 | |
| | | Base | 99.903561 | 4,995,178.04 | 97.287785 | 4,864,389.25 | -130,788.79 | 0.15 | |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | 13,000,000.000 | Local | 99.957406 | 12,994,462.78 | 100.938489 | 13,122,003.57 | 127,540.79 | 0.40 | |
| | | Base | 99.957406 | 12,994,462.78 | 100.938489 | 13,122,003.57 | 127,540.79 | 0.40 | |
| 89236TGS8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR | | | | | 1.832250 | 13 Aug 2021 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 95.637876 | 1,912,757.52 | -87,242.48 | 0.06 | |
| | | Base | 100.000000 | 2,000,000.00 | 95.637876 | 1,912,757.52 | -87,242.48 | 0.06 | |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | 10,000,000.000 | Local | 99.934760 | 9,993,476.03 | 96.480729 | 9,648,072.90 | -345,403.13 | 0.29 | |
| | | Base | 99.934760 | 9,993,476.03 | 96.480729 | 9,648,072.90 | -345,403.13 | 0.29 | |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 2,000,000.000 | Local | 99.796634 | 1,995,932.67 | 96.596652 | 1,931,933.04 | -63,999.63 | 0.06 | |
| | | Base | 99.796634 | 1,995,932.67 | 96.596652 | 1,931,933.04 | -63,999.63 | 0.06 | |
| 90327QD30 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625 | | | | | 2.625000 | 01 Jun 2021 | | |
| | 13,810,000.000 | Local | 101.144282 | 13,968,025.30 | 99.464407 | 13,736,034.61 | -231,990.69 | 0.42 | |
| | | Base | 101.144282 | 13,968,025.30 | 99.464407 | 13,736,034.61 | -231,990.69 | 0.42 | |
| 904764BF3 | UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3 | | | | | 3.000000 | 07 Mar 2022 | | |
| | 10,000,000.000 | Local | 102.580429 | 10,258,042.91 | 103.344455 | 10,334,445.50 | 76,402.59 | 0.31 | |
| | | Base | 102.580429 | 10,258,042.91 | 103.344455 | 10,334,445.50 | 76,402.59 | 0.31 | |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | | 2.400000 | 30 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.915242 | 1,998,304.84 | 99.955725 | 1,999,114.50 | 809.66 | 0.06 | |
| | | Base | 99.915242 | 1,998,304.84 | 99.955725 | 1,999,114.50 | 809.66 | 0.06 | |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | 20,000,000.000 | Local | 99.936800 | 19,987,359.94 | 101.039062 | 20,207,812.40 | 220,452.46 | 0.61 | |
| | | Base | 99.936800 | 19,987,359.94 | 101.039062 | 20,207,812.40 | 220,452.46 | 0.61 | |
| 9128285B2 | US TREASURY N/B 09/20 2.75 | | | | | 2.750000 | 30 Sep 2020 | | |
| | 40,000,000.000 | Local | 99.966362 | 39,986,544.84 | 101.312500 | 40,525,000.00 | 538,455.16 | 1.23 | |
| | | Base | 99.966362 | 39,986,544.84 | 101.312500 | 40,525,000.00 | 538,455.16 | 1.23 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | 5,000,000.000 | Local | 99.833836 | 4,991,691.82 | 100.937500 | 5,046,875.00 | 55,183.18 | 0.15 | |
| | | Base | 99.833836 | 4,991,691.82 | 100.937500 | 5,046,875.00 | 55,183.18 | 0.15 | |
| 912828XV7 | US TREASURY N/B 06/19 1.25 | | | | | 1.250000 | 30 Jun 2019 | | |
| | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 91324PDG4 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR | | | | | 1.000500 | 15 Jun 2021 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.218849 | 2,976,565.47 | -23,434.53 | 0.09 | |
| | | Base | 100.000000 | 3,000,000.00 | 99.218849 | 2,976,565.47 | -23,434.53 | 0.09 | |
| 91324PDH2 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15 | | | | | 3.150000 | 15 Jun 2021 | | |
| | 3,000,000.000 | Local | 99.978242 | 2,999,347.25 | 101.392677 | 3,041,780.31 | 42,433.06 | 0.09 | |
| | | Base | 99.978242 | 2,999,347.25 | 101.392677 | 3,041,780.31 | 42,433.06 | 0.09 | |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 8,000,000.000 | Local | 99.984661 | 7,998,772.88 | 101.677070 | 8,134,165.60 | 135,392.72 | 0.25 | |
| Original Face: | 8,000,000.000 | Base | 99.984661 | 7,998,772.88 | 101.677070 | 8,134,165.60 | 135,392.72 | 0.25 | |
| 92348NAA5 | VERIZON OWNER TRUST VZOT 2017 1A A 144A | | | | | 2.060000 | 20 Sep 2021 | | |
| | 706,620.520 | Local | 99.493355 | 703,040.46 | 99.996030 | 706,592.47 | 3,552.01 | 0.02 | |
| Original Face: | 10,000,000.000 | Base | 99.493355 | 703,040.46 | 99.996030 | 706,592.47 | 3,552.01 | 0.02 | |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | 5,500,000.000 | Local | 99.988741 | 5,499,380.75 | 94.367450 | 5,190,209.75 | -309,171.00 | 0.16 | |
| Original Face: | 5,500,000.000 | Base | 99.988741 | 5,499,380.75 | 94.367450 | 5,190,209.75 | -309,171.00 | 0.16 | |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | 5,000,000.000 | Local | 99.998949 | 4,999,947.43 | 101.202500 | 5,060,125.00 | 60,177.57 | 0.15 | |
| Original Face: | 5,000,000.000 | Base | 99.998949 | 4,999,947.43 | 101.202500 | 5,060,125.00 | 60,177.57 | 0.15 | |
| 931142EF6 | WALMART INC SR UNSECURED 06/20 VAR | | | | | 1.235130 | 23 Jun 2020 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.850891 | 9,985,089.10 | -14,910.90 | 0.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.850891 | 9,985,089.10 | -14,910.90 | 0.30 | |
| 931142EG4 | WALMART INC SR UNSECURED 06/20 2.85 | | | | | 2.850000 | 23 Jun 2020 | | |
| | 5,000,000.000 | Local | 99.996461 | 4,999,823.03 | 100.098196 | 5,004,909.80 | 5,086.77 | 0.15 | |
| | | Base | 99.996461 | 4,999,823.03 | 100.098196 | 5,004,909.80 | 5,086.77 | 0.15 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | 3,000,000.000 | Local | | 99.900053 | 2,997,001.60 | 105.128512 | 3,153,855.36 | 156,853.76 | 0.10 |
| | | Base | | 99.900053 | 2,997,001.60 | 105.128512 | 3,153,855.36 | 156,853.76 | 0.10 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 2.660880 | 11 Feb 2022 | | |
| | 4,000,000.000 | Local | | 100.000000 | 4,000,000.00 | 98.075701 | 3,923,028.04 | -76,971.96 | 0.12 |
| | | Base | | 100.000000 | 4,000,000.00 | 98.075701 | 3,923,028.04 | -76,971.96 | 0.12 |
| 94988J5T0 | WELLS FARGO BANK NA SR UNSECURED 10/21 3.625 | | | | | 3.625000 | 22 Oct 2021 | | |
| | 5,000,000.000 | Local | | 99.974991 | 4,998,749.55 | 102.739239 | 5,136,961.95 | 138,212.40 | 0.16 |
| | | Base | | 99.974991 | 4,998,749.55 | 102.739239 | 5,136,961.95 | 138,212.40 | 0.16 |
| 95000U2C6 | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75 | | | | | 3.750000 | 24 Jan 2024 | | |
| | 5,000,000.000 | Local | | 99.861921 | 4,993,096.03 | 105.682596 | 5,284,129.80 | 291,033.77 | 0.16 |
| | | Base | | 99.861921 | 4,993,096.03 | 105.682596 | 5,284,129.80 | 291,033.77 | 0.16 |
| 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 | 95.846000 | 4,792,300.00 | -207,700.00 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 95.846000 | 4,792,300.00 | -207,700.00 | 0.15 |
| 95001D4Q0 | WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR | | | | | 2.300000 | 28 Feb 2023 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 100.374167 | 10,037,416.70 | 37,416.70 | 0.30 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.374167 | 10,037,416.70 | 37,416.70 | 0.30 |
| 98163MAA6 | WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1 | | | | | 1.049220 | 15 Mar 2021 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 98.000000 | 19,600,000.00 | -400,000.00 | 0.59 |
| Original Face: | 20,000,000.000 | Base | | 100.000000 | 20,000,000.00 | 98.000000 | 19,600,000.00 | -400,000.00 | 0.59 |
| US DOLLAR Total | | | | | | | | | |
| | 1,271,844,484.180 | Local | | | 1,273,842,313.13 | | 1,269,913,095.39 | -3,929,217.74 | 38.51 |
| Original Face: | 543,773,741.000 | Base | | | 1,273,842,313.13 | | 1,269,913,095.39 | -3,929,217.74 | 38.51 |
| FIXED INCOME Total | | | | | | | | | |
| | 1,271,844,484.180 | Base | | | 1,273,842,313.13 | | 1,269,913,095.39 | -3,929,217.74 | 38.51 |
| Original Face: | 543,773,741.000 | | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

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

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 3,301,017,068.350 | Base | 3,301,478,558.83 | | 3,297,758,022.43 | -3,720,536.40 | 100.00 |
| Original Face: | | 543,773,741.000 | | | | | | |

Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | 2,951.810 | Local | 1.000000 | 2,951.81 | 1.000000 | 2,951.81 | 0.00 | 0.00 |
| | | | Base | 1.000000 | 2,951.81 | 1.000000 | 2,951.81 | 0.00 | 0.00 |

| | | | | | | | | | |
|------------------------|--|-----------|-------|--|----------|--|----------|------|------|
| US DOLLAR Total | | 2,951.810 | Local | | 2,951.81 | | 2,951.81 | 0.00 | 0.00 |
| | | | Base | | 2,951.81 | | 2,951.81 | 0.00 | 0.00 |

| | | | | | | | | | |
|-------------------|--|-----------|------|--|----------|--|----------|------|------|
| CASH Total | | 2,951.810 | Base | | 2,951.81 | | 2,951.81 | 0.00 | 0.00 |
|-------------------|--|-----------|------|--|----------|--|----------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|-------------|-------|-----------|------------|-------------|------------|-------|------|
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.719227 | 31 Dec 2030 | | | |
| | | 345,390.090 | Local | 99.953525 | 345,229.57 | 99.980000 | 345,321.01 | 91.44 | 0.31 |
| | | | Base | 99.953525 | 345,229.57 | 99.980000 | 345,321.01 | 91.44 | 0.31 |

| | | | | | | | | | |
|-----------|---------------------------------|---------------|-------|------------|--------------|-------------|------------|------------|------|
| 459200HX2 | IBM CORP SR UNSECURED 11/21 VAR | | | | 2.317380 | 06 Nov 2021 | | | |
| | | 1,000,000.000 | Local | 100.099676 | 1,000,996.76 | 98.601417 | 986,014.17 | -14,982.59 | 0.90 |
| | | | Base | 100.099676 | 1,000,996.76 | 98.601417 | 986,014.17 | -14,982.59 | 0.90 |

| | | | | | | | | | |
|------------------------|--|---------------|-------|--|--------------|--|--------------|------------|------|
| US DOLLAR Total | | 1,345,390.090 | Local | | 1,346,226.33 | | 1,331,335.18 | -14,891.15 | 1.21 |
| | | | Base | | 1,346,226.33 | | 1,331,335.18 | -14,891.15 | 1.21 |

| | | | | | | | | | |
|------------------------------|--|---------------|------|--|--------------|--|--------------|------------|------|
| CASH EQUIVALENT Total | | 1,345,390.090 | Base | | 1,346,226.33 | | 1,331,335.18 | -14,891.15 | 1.21 |
|------------------------------|--|---------------|------|--|--------------|--|--------------|------------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00724PAA7 | ADOBE INC SR UNSECURED 02/23 1.7 | | | | | 1.700000 | 01 Feb 2023 | | |
| | 345,000.000 | Local | 99.870264 | 344,552.41 | 100.638427 | 347,202.57 | 2,650.16 | 0.32 | |
| | | Base | 99.870264 | 344,552.41 | 100.638427 | 347,202.57 | 2,650.16 | 0.32 | |
| 020002BE0 | ALLSTATE CORP SR UNSECURED 03/21 VAR | | | | | 1.804630 | 29 Mar 2021 | | |
| | 1,274,000.000 | Local | 100.057819 | 1,274,736.61 | 97.629909 | 1,243,805.04 | -30,931.57 | 1.13 | |
| | | Base | 100.057819 | 1,274,736.61 | 97.629909 | 1,243,805.04 | -30,931.57 | 1.13 | |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | | 2.750000 | 20 May 2022 | | |
| | 500,000.000 | Local | 99.914708 | 499,573.54 | 101.627597 | 508,137.99 | 8,564.45 | 0.46 | |
| | | Base | 99.914708 | 499,573.54 | 101.627597 | 508,137.99 | 8,564.45 | 0.46 | |
| 02582JHJ2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A | | | | | 2.040000 | 15 May 2023 | | |
| | 650,000.000 | Local | 99.991514 | 649,944.84 | 100.129980 | 650,844.87 | 900.03 | 0.59 | |
| Original Face: | 650,000.000 | Base | 99.991514 | 649,944.84 | 100.129980 | 650,844.87 | 900.03 | 0.59 | |
| 02582JMM3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A | | | | | 2.000000 | 15 Apr 2025 | | |
| | 500,000.000 | Local | 99.987960 | 499,939.80 | 101.281860 | 506,409.30 | 6,469.50 | 0.46 | |
| Original Face: | 500,000.000 | Base | 99.987960 | 499,939.80 | 101.281860 | 506,409.30 | 6,469.50 | 0.46 | |
| 037833AR1 | APPLE INC SR UNSECURED 05/21 2.85 | | | | | 2.850000 | 06 May 2021 | | |
| | 725,000.000 | Local | 102.008571 | 739,562.14 | 100.984305 | 732,136.21 | -7,425.93 | 0.67 | |
| | | Base | 102.008571 | 739,562.14 | 100.984305 | 732,136.21 | -7,425.93 | 0.67 | |
| 037833CN8 | APPLE INC SR UNSECURED 02/22 VAR | | | | | 2.234130 | 09 Feb 2022 | | |
| | 1,350,000.000 | Local | 100.308101 | 1,354,159.36 | 98.609227 | 1,331,224.56 | -22,934.80 | 1.21 | |
| | | Base | 100.308101 | 1,354,159.36 | 98.609227 | 1,331,224.56 | -22,934.80 | 1.21 | |
| 037833DL1 | APPLE INC SR UNSECURED 09/22 1.7 | | | | | 1.700000 | 11 Sep 2022 | | |
| | 70,000.000 | Local | 99.986143 | 69,990.30 | 101.735049 | 71,214.53 | 1,224.23 | 0.06 | |
| | | Base | 99.986143 | 69,990.30 | 101.735049 | 71,214.53 | 1,224.23 | 0.06 | |
| 05522RCX4 | BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2 | | | | | 1.840000 | 17 Jan 2023 | | |
| | 1,950,000.000 | Local | 98.688968 | 1,924,434.88 | 99.949710 | 1,949,019.35 | 24,584.47 | 1.77 | |
| Original Face: | 1,950,000.000 | Base | 98.688968 | 1,924,434.88 | 99.949710 | 1,949,019.35 | 24,584.47 | 1.77 | |
| 05582QAE7 | BMW VEHICLE OWNER TRUST BMWOT 2016 A A4 | | | | | 1.370000 | 27 Dec 2022 | | |
| | 605,721.010 | Local | 99.320651 | 601,606.05 | 99.902090 | 605,127.95 | 3,521.90 | 0.55 | |
| Original Face: | 1,300,000.000 | Base | 99.320651 | 601,606.05 | 99.902090 | 605,127.95 | 3,521.90 | 0.55 | |

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Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 05588CAC6 | BMW VEHICLE OWNER TRUST BMWOT 2019 A A3 | | | | | 1.920000 | 25 Jan 2024 | | |
| | 385,000.000 | Local | | 99.988564 | 384,955.97 | 98.960570 | 380,998.19 | -3,957.78 | 0.35 |
| Original Face: | 385,000.000 | Base | | 99.988564 | 384,955.97 | 98.960570 | 380,998.19 | -3,957.78 | 0.35 |
| 06050TML3 | BANK OF AMERICA NA SR UNSECURED 05/21 VAR | | | | | 2.032750 | 24 May 2021 | | |
| | 480,000.000 | Local | | 100.000000 | 480,000.00 | 98.137000 | 471,057.60 | -8,942.40 | 0.43 |
| | | Base | | 100.000000 | 480,000.00 | 98.137000 | 471,057.60 | -8,942.40 | 0.43 |
| 06406FAB9 | BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05 | | | | | 2.050000 | 03 May 2021 | | |
| | 750,000.000 | Local | | 100.154731 | 751,160.48 | 100.464053 | 753,480.40 | 2,319.92 | 0.69 |
| | | Base | | 100.154731 | 751,160.48 | 100.464053 | 753,480.40 | 2,319.92 | 0.69 |
| 06406HDF3 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | | | | | 2.450000 | 27 Nov 2020 | | |
| | 1,000,000.000 | Local | | 99.607652 | 996,076.52 | 99.605028 | 996,050.28 | -26.24 | 0.91 |
| | | Base | | 99.607652 | 996,076.52 | 99.605028 | 996,050.28 | -26.24 | 0.91 |
| 06406RAE7 | BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95 | | | | | 2.950000 | 29 Jan 2023 | | |
| | 750,000.000 | Local | | 102.359724 | 767,697.93 | 102.235102 | 766,763.27 | -934.66 | 0.70 |
| | | Base | | 102.359724 | 767,697.93 | 102.235102 | 766,763.27 | -934.66 | 0.70 |
| 09659QAD9 | BMW VEHICLE OWNER TRUST BMWOT 2018 A A3 | | | | | 2.350000 | 25 Apr 2022 | | |
| | 250,850.110 | Local | | 99.961084 | 250,752.49 | 100.082230 | 251,056.38 | 303.89 | 0.23 |
| Original Face: | 400,000.000 | Base | | 99.961084 | 250,752.49 | 100.082230 | 251,056.38 | 303.89 | 0.23 |
| 12594DAD0 | CNH EQUIPMENT TRUST CNH 2016 B A3 | | | | | 1.630000 | 15 Aug 2021 | | |
| | 0.000 | Local | | 0.000000 | 0.08 | 0.000000 | 0.00 | -0.08 | 0.00 |
| | | Base | | 0.000000 | 0.08 | 0.000000 | 0.00 | -0.08 | 0.00 |
| 12596EAC8 | CNH EQUIPMENT TRUST CNH 2018 B A3 | | | | | 3.190000 | 15 Nov 2023 | | |
| | 270,000.000 | Local | | 99.990467 | 269,974.26 | 99.358980 | 268,269.25 | -1,705.01 | 0.24 |
| Original Face: | 270,000.000 | Base | | 99.990467 | 269,974.26 | 99.358980 | 268,269.25 | -1,705.01 | 0.24 |
| 12596JAC7 | CNH EQUIPMENT TRUST CNH 2019 A A3 | | | | | 3.010000 | 15 Apr 2024 | | |
| | 445,000.000 | Local | | 99.982899 | 444,923.90 | 99.379850 | 442,240.33 | -2,683.57 | 0.40 |
| Original Face: | 445,000.000 | Base | | 99.982899 | 444,923.90 | 99.379850 | 442,240.33 | -2,683.57 | 0.40 |
| 12597CAB3 | CNH EQUIPMENT TRUST CNH 2019 C A2 | | | | | 1.990000 | 15 Mar 2023 | | |
| | 165,000.000 | Local | | 99.990358 | 164,984.09 | 98.131860 | 161,917.57 | -3,066.52 | 0.15 |
| Original Face: | 165,000.000 | Base | | 99.990358 | 164,984.09 | 98.131860 | 161,917.57 | -3,066.52 | 0.15 |

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Holdings

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



STATE STREET

As of: March 31, 2020

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 12635YAD5 | CNH EQUIPMENT TRUST CNH 2016 C A3 | | | | | 1.440000 | 15 Dec 2021 | | |
| | 34,382.920 | Local | 99.993427 | 34,380.66 | 99.814290 | 34,319.07 | -61.59 | 0.03 | |
| Original Face: | 190,000.000 | Base | 99.993427 | 34,380.66 | 99.814290 | 34,319.07 | -61.59 | 0.03 | |
| 12637BAD3 | CNH EQUIPMENT TRUST CNH 2017 B A3 | | | | | 1.860000 | 15 Sep 2022 | | |
| | 366,968.790 | Local | 99.921225 | 366,679.71 | 99.641500 | 365,653.21 | -1,026.50 | 0.33 | |
| Original Face: | 700,000.000 | Base | 99.921225 | 366,679.71 | 99.641500 | 365,653.21 | -1,026.50 | 0.33 | |
| 14041NFB2 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8 | | | | | 2.050000 | 15 Aug 2023 | | |
| | 1,000,000.000 | Local | 98.925427 | 989,254.27 | 100.337160 | 1,003,371.60 | 14,117.33 | 0.91 | |
| Original Face: | 1,000,000.000 | Base | 98.925427 | 989,254.27 | 100.337160 | 1,003,371.60 | 14,117.33 | 0.91 | |
| 14041NFN6 | CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4 | | | | | 1.990000 | 17 Jul 2023 | | |
| | 1,000,000.000 | Local | 100.131953 | 1,001,319.53 | 100.059980 | 1,000,599.80 | -719.73 | 0.91 | |
| Original Face: | 1,000,000.000 | Base | 100.131953 | 1,001,319.53 | 100.059980 | 1,000,599.80 | -719.73 | 0.91 | |
| 14913Q2N8 | CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15 | | | | | 3.150000 | 07 Sep 2021 | | |
| | 900,000.000 | Local | 101.320373 | 911,883.36 | 101.833674 | 916,503.07 | 4,619.71 | 0.83 | |
| | | Base | 101.320373 | 911,883.36 | 101.833674 | 916,503.07 | 4,619.71 | 0.83 | |
| 14913Q2W8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65 | | | | | 2.650000 | 17 May 2021 | | |
| | 475,000.000 | Local | 99.973013 | 474,871.81 | 100.941522 | 479,472.23 | 4,600.42 | 0.44 | |
| | | Base | 99.973013 | 474,871.81 | 100.941522 | 479,472.23 | 4,600.42 | 0.44 | |
| 14913QAB5 | CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR | | | | | 1.590630 | 06 Jun 2022 | | |
| | 1,000,000.000 | Local | 100.489890 | 1,004,898.90 | 98.498094 | 984,980.94 | -19,917.96 | 0.90 | |
| | | Base | 100.489890 | 1,004,898.90 | 98.498094 | 984,980.94 | -19,917.96 | 0.90 | |
| 166764BG4 | CHEVRON CORP SR UNSECURED 05/21 2.1 | | | | | 2.100000 | 16 May 2021 | | |
| | 1,000,000.000 | Local | 98.719251 | 987,192.51 | 100.032994 | 1,000,329.94 | 13,137.43 | 0.91 | |
| | | Base | 98.719251 | 987,192.51 | 100.032994 | 1,000,329.94 | 13,137.43 | 0.91 | |
| 166764BN9 | CHEVRON CORP SR UNSECURED 03/22 2.498 | | | | | 2.498000 | 03 Mar 2022 | | |
| | 500,000.000 | Local | 101.200922 | 506,004.61 | 101.492336 | 507,461.68 | 1,457.07 | 0.46 | |
| | | Base | 101.200922 | 506,004.61 | 101.492336 | 507,461.68 | 1,457.07 | 0.46 | |
| 17275RAX0 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | | | | | 2.450000 | 15 Jun 2020 | | |
| | 2,000,000.000 | Local | 99.951204 | 1,999,024.07 | 100.179226 | 2,003,584.52 | 4,560.45 | 1.82 | |
| | | Base | 99.951204 | 1,999,024.07 | 100.179226 | 2,003,584.52 | 4,560.45 | 1.82 | |

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US BANCORP PIPER JAFFRAY VENTURES
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STATE STREET

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 17275RBJ0 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85 | | | | 1.850000 | 20 Sep 2021 | | |
| | | 570,000.000 | Local 99.965332 | 569,802.39 | 100.680299 | 573,877.70 | 4,075.31 | 0.52 |
| | | | Base 99.965332 | 569,802.39 | 100.680299 | 573,877.70 | 4,075.31 | 0.52 |
| 17325FAK4 | CITIBANK NA SR UNSECURED 10/20 VAR | | | | 2.119130 | 20 Oct 2020 | | |
| | | 1,750,000.000 | Local 100.000000 | 1,750,000.00 | 99.212010 | 1,736,210.18 | -13,789.82 | 1.58 |
| | | | Base 100.000000 | 1,750,000.00 | 99.212010 | 1,736,210.18 | -13,789.82 | 1.58 |
| 17325FAL2 | CITIBANK NA SR UNSECURED 02/21 2.85 | | | | 2.850000 | 12 Feb 2021 | | |
| | | 750,000.000 | Local 100.704940 | 755,287.05 | 100.484600 | 753,634.50 | -1,652.55 | 0.69 |
| | | | Base 100.704940 | 755,287.05 | 100.484600 | 753,634.50 | -1,652.55 | 0.69 |
| 17401QAK7 | CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR | | | | 2.216630 | 26 May 2020 | | |
| | | 1,000,000.000 | Local 100.000000 | 1,000,000.00 | 99.334885 | 993,348.85 | -6,651.15 | 0.90 |
| | | | Base 100.000000 | 1,000,000.00 | 99.334885 | 993,348.85 | -6,651.15 | 0.90 |
| 17401QAS0 | CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25 | | | | 3.250000 | 14 Feb 2022 | | |
| | | 900,000.000 | Local 99.943208 | 899,488.87 | 101.331754 | 911,985.79 | 12,496.92 | 0.83 |
| | | | Base 99.943208 | 899,488.87 | 101.331754 | 911,985.79 | 12,496.92 | 0.83 |
| 18978CAC7 | CNH EQUIPMENT TRUST CNH 2017 C A3 | | | | 2.080000 | 15 Feb 2023 | | |
| | | 389,541.950 | Local 98.763309 | 384,724.52 | 99.576660 | 387,892.86 | 3,168.34 | 0.35 |
| Original Face: | | 550,000.000 | Base 98.763309 | 384,724.52 | 99.576660 | 387,892.86 | 3,168.34 | 0.35 |
| 20030NCW9 | COMCAST CORP COMPANY GUAR 10/21 VAR | | | | 2.349380 | 01 Oct 2021 | | |
| | | 1,000,000.000 | Local 100.087319 | 1,000,873.19 | 97.791642 | 977,916.42 | -22,956.77 | 0.89 |
| | | | Base 100.087319 | 1,000,873.19 | 97.791642 | 977,916.42 | -22,956.77 | 0.89 |
| 24422EUG2 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR | | | | 1.548880 | 07 Jun 2023 | | |
| | | 850,000.000 | Local 100.061901 | 850,526.16 | 93.067277 | 791,071.85 | -59,454.31 | 0.72 |
| | | | Base 100.061901 | 850,526.16 | 93.067277 | 791,071.85 | -59,454.31 | 0.72 |
| 24422EUL1 | JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR | | | | 2.048000 | 09 Oct 2020 | | |
| | | 500,000.000 | Local 100.000000 | 500,000.00 | 98.823545 | 494,117.73 | -5,882.27 | 0.45 |
| | | | Base 100.000000 | 500,000.00 | 98.823545 | 494,117.73 | -5,882.27 | 0.45 |
| 24422EUV9 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3 | | | | 2.300000 | 07 Jun 2021 | | |
| | | 310,000.000 | Local 99.959813 | 309,875.42 | 100.439585 | 311,362.71 | 1,487.29 | 0.28 |
| | | | Base 99.959813 | 309,875.42 | 100.439585 | 311,362.71 | 1,487.29 | 0.28 |

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| 254683BP9 | DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A | | | | 1.900000 | 17 Oct 2022 | | | |
| | | 340,000.000 | Local | 99.736676 | 339,104.70 | 99.979970 | 339,931.90 | 827.20 | 0.31 |
| Original Face: | | 340,000.000 | Base | 99.736676 | 339,104.70 | 99.979970 | 339,931.90 | 827.20 | 0.31 |
| 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 | 100.671520 | 1,006,715.20 | 6,715.20 | 0.92 |
| Original Face: | | 1,000,000.000 | Base | 100.000000 | 1,000,000.00 | 100.671520 | 1,006,715.20 | 6,715.20 | 0.92 |
| 254683CB9 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6 | | | | 1.880000 | 15 Feb 2023 | | | |
| | | 1,000,000.000 | Local | 99.960017 | 999,600.17 | 99.883160 | 998,831.60 | -768.57 | 0.91 |
| Original Face: | | 1,000,000.000 | Base | 99.960017 | 999,600.17 | 99.883160 | 998,831.60 | -768.57 | 0.91 |
| 254687FJ0 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65 | | | | 1.650000 | 01 Sep 2022 | | | |
| | | 380,000.000 | Local | 99.824371 | 379,332.61 | 100.525668 | 381,997.54 | 2,664.93 | 0.35 |
| | | | Base | 99.824371 | 379,332.61 | 100.525668 | 381,997.54 | 2,664.93 | 0.35 |
| 25468PCW4 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 12/22 2.35 | | | | 2.350000 | 01 Dec 2022 | | | |
| | | 400,000.000 | Local | 101.417485 | 405,669.94 | 101.636541 | 406,546.16 | 876.22 | 0.37 |
| | | | Base | 101.417485 | 405,669.94 | 101.636541 | 406,546.16 | 876.22 | 0.37 |
| 25468PDE3 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15 | | | | 2.150000 | 17 Sep 2020 | | | |
| | | 500,000.000 | Local | 100.151130 | 500,755.65 | 99.526467 | 497,632.34 | -3,123.31 | 0.45 |
| | | | Base | 100.151130 | 500,755.65 | 99.526467 | 497,632.34 | -3,123.31 | 0.45 |
| 29736RAE0 | ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35 | | | | 2.350000 | 15 Aug 2022 | | | |
| | | 580,000.000 | Local | 100.416647 | 582,416.55 | 100.851553 | 584,939.01 | 2,522.46 | 0.53 |
| | | | Base | 100.416647 | 582,416.55 | 100.851553 | 584,939.01 | 2,522.46 | 0.53 |
| 29736RAL4 | ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8 | | | | 1.800000 | 07 Feb 2020 | | | |
| | | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 30231GAV4 | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222 | | | | 2.222000 | 01 Mar 2021 | | | |
| | | 1,000,000.000 | Local | 100.357467 | 1,003,574.67 | 100.650323 | 1,006,503.23 | 2,928.56 | 0.92 |
| | | | Base | 100.357467 | 1,003,574.67 | 100.650323 | 1,006,503.23 | 2,928.56 | 0.92 |
| 3128MDND1 | FED HM LN PC POOL G14688 FG 03/23 FIXED 2 | | | | 2.000000 | 01 Mar 2023 | | | |
| | | 158,503.900 | Local | 100.791671 | 159,758.73 | 102.906970 | 163,111.56 | 3,352.83 | 0.15 |
| Original Face: | | 1,419,000.000 | Base | 100.791671 | 159,758.73 | 102.906970 | 163,111.56 | 3,352.83 | 0.15 |

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| 31307NTV6 | FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2028 | | |
| | 1,601,999.100 | Local | | 101.931583 | 1,632,943.04 | 103.830871 | 1,663,369.62 | 30,426.58 | 1.51 |
| Original Face: | 3,600,000.000 | Base | | 101.931583 | 1,632,943.04 | 103.830871 | 1,663,369.62 | 30,426.58 | 1.51 |
| 3130AHJY0 | FEDERAL HOME LOAN BANK BONDS 11/21 1.625 | | | | | 1.625000 | 19 Nov 2021 | | |
| | 745,000.000 | Local | | 99.862416 | 743,975.00 | 101.952649 | 759,547.24 | 15,572.24 | 0.69 |
| | | Base | | 99.862416 | 743,975.00 | 101.952649 | 759,547.24 | 15,572.24 | 0.69 |
| 3130AJ5Q8 | FEDERAL HOME LOAN BANK BONDS 02/23 1.75 | | | | | 1.750000 | 14 Feb 2023 | | |
| | 1,000,000.000 | Local | | 100.000000 | 1,000,000.00 | 100.089099 | 1,000,890.99 | 890.99 | 0.91 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.089099 | 1,000,890.99 | 890.99 | 0.91 |
| 3130AJ6U8 | FEDERAL HOME LOAN BANK BONDS 02/22 1.65 | | | | | 1.650000 | 18 Feb 2022 | | |
| | 2,000,000.000 | Local | | 100.000000 | 2,000,000.00 | 100.055644 | 2,001,112.88 | 1,112.88 | 1.82 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.055644 | 2,001,112.88 | 1,112.88 | 1.82 |
| 3133EK3K0 | FEDERAL FARM CREDIT BANK BONDS 10/21 VAR | | | | | 0.731630 | 18 Oct 2021 | | |
| | 1,000,000.000 | Local | | 100.000000 | 1,000,000.00 | 100.064418 | 1,000,644.18 | 644.18 | 0.91 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.064418 | 1,000,644.18 | 644.18 | 0.91 |
| 3135G0W33 | FANNIE MAE NOTES 09/22 1.375 | | | | | 1.375000 | 06 Sep 2022 | | |
| | 500,000.000 | Local | | 99.718044 | 498,590.22 | 102.410094 | 512,050.47 | 13,460.25 | 0.47 |
| | | Base | | 99.718044 | 498,590.22 | 102.410094 | 512,050.47 | 13,460.25 | 0.47 |
| 3135G0X81 | FANNIE MAE NOTES 01/23 1.7 | | | | | 1.700000 | 30 Jan 2023 | | |
| | 500,000.000 | Local | | 100.000000 | 500,000.00 | 100.261622 | 501,308.11 | 1,308.11 | 0.46 |
| | | Base | | 100.000000 | 500,000.00 | 100.261622 | 501,308.11 | 1,308.11 | 0.46 |
| 3136A5KR6 | FANNIE MAE FNR 2012 31 AD | | | | | 1.750000 | 25 Oct 2022 | | |
| | 49,565.560 | Local | | 100.427474 | 49,777.44 | 100.395090 | 49,761.39 | -16.05 | 0.05 |
| Original Face: | 1,000,000.000 | Base | | 100.427474 | 49,777.44 | 100.395090 | 49,761.39 | -16.05 | 0.05 |
| 3137A4WA1 | FREDDIE MAC FHR 3775 LH | | | | | 2.250000 | 15 Dec 2020 | | |
| | 9,024.620 | Local | | 100.253085 | 9,047.46 | 100.253780 | 9,047.52 | 0.06 | 0.01 |
| Original Face: | 1,000,000.000 | Base | | 100.253085 | 9,047.46 | 100.253780 | 9,047.52 | 0.06 | 0.01 |
| 3137AUPE3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2 | | | | | 2.396000 | 25 Jun 2022 | | |
| | 1,935,000.000 | Local | | 98.952462 | 1,914,730.14 | 102.197500 | 1,977,521.63 | 62,791.49 | 1.80 |
| Original Face: | 1,935,000.000 | Base | | 98.952462 | 1,914,730.14 | 102.197500 | 1,977,521.63 | 62,791.49 | 1.80 |

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| 3137B1BR2 | FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1 | | | | | 1.692000 | 25 Apr 2022 | | |
| | 1,594,544.150 | Local | 99.694126 | 1,589,666.85 | 100.758760 | 1,606,642.91 | 16,976.06 | 1.46 | |
| Original Face: | 5,000,000.000 | Base | 99.694126 | 1,589,666.85 | 100.758760 | 1,606,642.91 | 16,976.06 | 1.46 | |
| 3137BFE80 | FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1 | | | | | 2.720000 | 25 Aug 2024 | | |
| | 477,508.980 | Local | 101.230067 | 483,382.66 | 103.881450 | 496,043.25 | 12,660.59 | 0.45 | |
| Original Face: | 700,000.000 | Base | 101.230067 | 483,382.66 | 103.881450 | 496,043.25 | 12,660.59 | 0.45 | |
| 3138NYD28 | FNMA POOL AR1920 FN 01/23 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2023 | | |
| | 77,622.030 | Local | 100.808533 | 78,249.63 | 103.693353 | 80,488.89 | 2,239.26 | 0.07 | |
| Original Face: | 485,000.000 | Base | 100.808533 | 78,249.63 | 103.693353 | 80,488.89 | 2,239.26 | 0.07 | |
| 31418AS90 | FNMA POOL MA1443 FN 05/23 FIXED 2 | | | | | 2.000000 | 01 May 2023 | | |
| | 663,316.550 | Local | 100.702564 | 667,976.77 | 101.862078 | 675,668.02 | 7,691.25 | 0.62 | |
| Original Face: | 5,000,000.000 | Base | 100.702564 | 667,976.77 | 101.862078 | 675,668.02 | 7,691.25 | 0.62 | |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | | 2.600000 | 15 Jun 2022 | | |
| | 600,000.000 | Local | 100.602600 | 603,615.60 | 98.837933 | 593,027.60 | -10,588.00 | 0.54 | |
| | | Base | 100.602600 | 603,615.60 | 98.837933 | 593,027.60 | -10,588.00 | 0.54 | |
| 31677QBG3 | FIFTH THIRD BANK SR UNSECURED 06/21 2.25 | | | | | 2.250000 | 14 Jun 2021 | | |
| | 600,000.000 | Local | 99.504523 | 597,027.14 | 100.093324 | 600,559.94 | 3,532.80 | 0.55 | |
| | | Base | 99.504523 | 597,027.14 | 100.093324 | 600,559.94 | 3,532.80 | 0.55 | |
| 31677QBK4 | FIFTH THIRD BANK SR UNSECURED 10/20 2.2 | | | | | 2.200000 | 30 Oct 2020 | | |
| | 900,000.000 | Local | 99.993511 | 899,941.60 | 99.678761 | 897,108.85 | -2,832.75 | 0.82 | |
| | | Base | 99.993511 | 899,941.60 | 99.678761 | 897,108.85 | -2,832.75 | 0.82 | |
| 31679RAD7 | FIFTH THIRD AUTO TRUST FITAT 2017 1 A3 | | | | | 1.800000 | 15 Feb 2022 | | |
| | 96,111.040 | Local | 99.999303 | 96,110.37 | 99.804950 | 95,923.58 | -186.79 | 0.09 | |
| Original Face: | 325,000.000 | Base | 99.999303 | 96,110.37 | 99.804950 | 95,923.58 | -186.79 | 0.09 | |
| 31680YAD9 | FIFTH THIRD AUTO TRUST FITAT 2019 1 A3 | | | | | 2.640000 | 15 Dec 2023 | | |
| | 515,000.000 | Local | 99.982318 | 514,908.94 | 98.860850 | 509,133.38 | -5,775.56 | 0.46 | |
| Original Face: | 515,000.000 | Base | 99.982318 | 514,908.94 | 98.860850 | 509,133.38 | -5,775.56 | 0.46 | |
| 34528FAD0 | FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3 | | | | | 3.030000 | 15 Nov 2022 | | |
| | 557,407.900 | Local | 99.990476 | 557,354.81 | 99.985640 | 557,327.86 | -26.95 | 0.51 | |
| Original Face: | 700,000.000 | Base | 99.990476 | 557,354.81 | 99.985640 | 557,327.86 | -26.95 | 0.51 | |

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 34531HAD1 | FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3 | | | | | 1.690000 | 15 Nov 2021 | | |
| | 209,689.030 | Local | 99.998913 | 209,686.75 | 99.490590 | 208,620.85 | -1,065.90 | 0.19 | |
| Original Face: | 630,000.000 | Base | 99.998913 | 209,686.75 | 99.490590 | 208,620.85 | -1,065.90 | 0.19 | |
| 34531KAD4 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3 | | | | | 1.870000 | 15 Mar 2024 | | |
| | 515,000.000 | Local | 99.994738 | 514,972.90 | 98.742350 | 508,523.10 | -6,449.80 | 0.46 | |
| Original Face: | 515,000.000 | Base | 99.994738 | 514,972.90 | 98.742350 | 508,523.10 | -6,449.80 | 0.46 | |
| 34532AAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3 | | | | | 2.010000 | 15 Mar 2022 | | |
| | 373,973.170 | Local | 99.991812 | 373,942.55 | 100.018170 | 374,041.12 | 98.57 | 0.34 | |
| Original Face: | 750,000.000 | Base | 99.991812 | 373,942.55 | 100.018170 | 374,041.12 | 98.57 | 0.34 | |
| 34533FAD3 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3 | | | | | 2.780000 | 15 Sep 2023 | | |
| | 400,000.000 | Local | 99.987033 | 399,948.13 | 101.471790 | 405,887.16 | 5,939.03 | 0.37 | |
| Original Face: | 400,000.000 | Base | 99.987033 | 399,948.13 | 101.471790 | 405,887.16 | 5,939.03 | 0.37 | |
| 36258NAC6 | GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3 | | | | | 1.840000 | 16 Sep 2024 | | |
| | 595,000.000 | Local | 99.977513 | 594,866.20 | 96.202070 | 572,402.32 | -22,463.88 | 0.52 | |
| Original Face: | 595,000.000 | Base | 99.977513 | 594,866.20 | 96.202070 | 572,402.32 | -22,463.88 | 0.52 | |
| 369550BA5 | GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875 | | | | | 2.875000 | 11 May 2020 | | |
| | 1,267,000.000 | Local | 100.022695 | 1,267,287.55 | 100.069000 | 1,267,874.23 | 586.68 | 1.15 | |
| | | Base | 100.022695 | 1,267,287.55 | 100.069000 | 1,267,874.23 | 586.68 | 1.15 | |
| 369550BE7 | GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3 | | | | | 3.000000 | 11 May 2021 | | |
| | 746,000.000 | Local | 100.174070 | 747,298.56 | 100.769425 | 751,739.91 | 4,441.35 | 0.68 | |
| | | Base | 100.174070 | 747,298.56 | 100.769425 | 751,739.91 | 4,441.35 | 0.68 | |
| 36966THX3 | GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR | | | | | 2.631250 | 15 Apr 2020 | | |
| | 750,000.000 | Local | 100.000837 | 750,006.28 | 99.706355 | 747,797.66 | -2,208.62 | 0.68 | |
| | | Base | 100.000837 | 750,006.28 | 99.706355 | 747,797.66 | -2,208.62 | 0.68 | |
| 3814267X7 | GOLDMAN SACHS BANK USA SR UNSECURED 05/21 VAR | | | | | 2.183310 | 24 May 2021 | | |
| | 613,000.000 | Local | 100.026499 | 613,162.44 | 97.265203 | 596,235.69 | -16,926.75 | 0.54 | |
| | | Base | 100.026499 | 613,162.44 | 97.265203 | 596,235.69 | -16,926.75 | 0.54 | |
| 38148PP84 | GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2 | | | | | 3.200000 | 05 Jun 2020 | | |
| | 1,000,000.000 | Local | 100.208327 | 1,002,083.27 | 100.017890 | 1,000,178.90 | -1,904.37 | 0.91 | |
| | | Base | 100.208327 | 1,002,083.27 | 100.017890 | 1,000,178.90 | -1,904.37 | 0.91 | |

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38377XPJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD | | | | | 2.000000 | 20 Oct 2038 | | |
| | 2,323.720 | Local | 101.277693 | 2,353.41 | 100.212650 | 2,328.66 | -24.75 | 0.00 | |
| Original Face: | 2,750,000.000 | Base | 101.277693 | 2,353.41 | 100.212650 | 2,328.66 | -24.75 | 0.00 | |
| 437076BR2 | HOME DEPOT INC SR UNSECURED 06/20 VAR | | | | | 1.464250 | 05 Jun 2020 | | |
| | 1,010,000.000 | Local | 100.000000 | 1,010,000.00 | 99.586176 | 1,005,820.38 | -4,179.62 | 0.92 | |
| | | Base | 100.000000 | 1,010,000.00 | 99.586176 | 1,005,820.38 | -4,179.62 | 0.92 | |
| 437076BU5 | HOME DEPOT INC SR UNSECURED 03/22 VAR | | | | | 1.890380 | 01 Mar 2022 | | |
| | 1,000,000.000 | Local | 99.975957 | 999,759.57 | 97.137534 | 971,375.34 | -28,384.23 | 0.88 | |
| | | Base | 99.975957 | 999,759.57 | 97.137534 | 971,375.34 | -28,384.23 | 0.88 | |
| 43811BAC8 | HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3 | | | | | 1.680000 | 16 Aug 2021 | | |
| | 231,957.060 | Local | 99.998215 | 231,952.92 | 99.756580 | 231,392.43 | -560.49 | 0.21 | |
| Original Face: | 830,000.000 | Base | 99.998215 | 231,952.92 | 99.756580 | 231,392.43 | -560.49 | 0.21 | |
| 43813FAC7 | HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3 | | | | | 2.050000 | 22 Nov 2021 | | |
| | 345,527.710 | Local | 99.929030 | 345,282.49 | 99.983070 | 345,469.21 | 186.72 | 0.31 | |
| Original Face: | 850,000.000 | Base | 99.929030 | 345,282.49 | 99.983070 | 345,469.21 | 186.72 | 0.31 | |
| 43813VAC2 | HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3 | | | | | 1.830000 | 18 Jan 2024 | | |
| | 445,000.000 | Local | 99.983674 | 444,927.35 | 99.255760 | 441,688.13 | -3,239.22 | 0.40 | |
| Original Face: | 445,000.000 | Base | 99.983674 | 444,927.35 | 99.255760 | 441,688.13 | -3,239.22 | 0.40 | |
| 43814PAC4 | HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3 | | | | | 1.790000 | 20 Sep 2021 | | |
| | 93,612.940 | Local | 99.995353 | 93,608.59 | 99.897660 | 93,517.14 | -91.45 | 0.09 | |
| Original Face: | 255,000.000 | Base | 99.995353 | 93,608.59 | 99.897660 | 93,517.14 | -91.45 | 0.09 | |
| 43814UAG4 | HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3 | | | | | 3.010000 | 18 May 2022 | | |
| | 308,077.280 | Local | 99.998789 | 308,073.55 | 100.585550 | 309,881.23 | 1,807.68 | 0.28 | |
| Original Face: | 325,000.000 | Base | 99.998789 | 308,073.55 | 100.585550 | 309,881.23 | 1,807.68 | 0.28 | |
| 43814WAC9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3 | | | | | 2.830000 | 20 Mar 2023 | | |
| | 500,000.000 | Local | 99.998042 | 499,990.21 | 98.853250 | 494,266.25 | -5,723.96 | 0.45 | |
| Original Face: | 500,000.000 | Base | 99.998042 | 499,990.21 | 98.853250 | 494,266.25 | -5,723.96 | 0.45 | |
| 43815HAC1 | HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3 | | | | | 2.950000 | 22 Aug 2022 | | |
| | 246,740.740 | Local | 99.991647 | 246,720.13 | 100.748240 | 248,586.95 | 1,866.82 | 0.23 | |
| Original Face: | 250,000.000 | Base | 99.991647 | 246,720.13 | 100.748240 | 248,586.95 | 1,866.82 | 0.23 | |

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Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

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|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 438516BT2 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15 | | | | | 2.150000 | 08 Aug 2022 | | |
| | 245,000.000 | Local | | 99.906347 | 244,770.55 | 100.894994 | 247,192.74 | 2,422.19 | 0.23 |
| | | Base | | 99.906347 | 244,770.55 | 100.894994 | 247,192.74 | 2,422.19 | 0.23 |
| 44644AAH0 | HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125 | | | | | 3.125000 | 01 Apr 2022 | | |
| | 665,000.000 | Local | | 99.941212 | 664,609.06 | 101.902726 | 677,653.13 | 13,044.07 | 0.62 |
| | | Base | | 99.941212 | 664,609.06 | 101.902726 | 677,653.13 | 13,044.07 | 0.62 |
| 44891JAC2 | HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3 | | | | | 1.940000 | 15 Feb 2024 | | |
| | 370,000.000 | Local | | 99.995824 | 369,984.55 | 99.303730 | 367,423.80 | -2,560.75 | 0.33 |
| | Original Face: 370,000.000 | Base | | 99.995824 | 369,984.55 | 99.303730 | 367,423.80 | -2,560.75 | 0.33 |
| 44931PAD8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3 | | | | | 1.760000 | 16 Aug 2021 | | |
| | 150,837.600 | Local | | 99.433258 | 149,982.74 | 100.012160 | 150,855.94 | 873.20 | 0.14 |
| | Original Face: 800,000.000 | Base | | 99.433258 | 149,982.74 | 100.012160 | 150,855.94 | 873.20 | 0.14 |
| 44932GAD7 | HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3 | | | | | 1.770000 | 18 Jan 2022 | | |
| | 795,647.950 | Local | | 99.731705 | 793,513.27 | 99.790040 | 793,977.41 | 464.14 | 0.72 |
| | Original Face: 1,897,000.000 | Base | | 99.731705 | 793,513.27 | 99.790040 | 793,977.41 | 464.14 | 0.72 |
| 44932HAE3 | IBM CREDIT LLC SR UNSECURED 01/21 VAR | | | | | 2.079130 | 20 Jan 2021 | | |
| | 578,000.000 | Local | | 100.129874 | 578,750.67 | 98.461518 | 569,107.57 | -9,643.10 | 0.52 |
| | | Base | | 100.129874 | 578,750.67 | 98.461518 | 569,107.57 | -9,643.10 | 0.52 |
| 458140BC3 | INTEL CORP SR UNSECURED 05/22 VAR | | | | | 2.080880 | 11 May 2022 | | |
| | 1,500,000.000 | Local | | 100.100894 | 1,501,513.41 | 98.596600 | 1,478,949.00 | -22,564.41 | 1.35 |
| | | Base | | 100.100894 | 1,501,513.41 | 98.596600 | 1,478,949.00 | -22,564.41 | 1.35 |
| 459200JX0 | IBM CORP SR UNSECURED 05/22 2.85 | | | | | 2.850000 | 13 May 2022 | | |
| | 500,000.000 | Local | | 101.754392 | 508,771.96 | 102.553568 | 512,767.84 | 3,995.88 | 0.47 |
| | | Base | | 101.754392 | 508,771.96 | 102.553568 | 512,767.84 | 3,995.88 | 0.47 |
| 46625HNY2 | JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR | | | | | 2.979500 | 29 Oct 2020 | | |
| | 500,000.000 | Local | | 100.299514 | 501,497.57 | 100.142831 | 500,714.16 | -783.41 | 0.46 |
| | | Base | | 100.299514 | 501,497.57 | 100.142831 | 500,714.16 | -783.41 | 0.46 |
| 46625HRT9 | JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4 | | | | | 2.400000 | 07 Jun 2021 | | |
| | 600,000.000 | Local | | 99.318873 | 595,913.24 | 100.206059 | 601,236.35 | 5,323.11 | 0.55 |
| | | Base | | 99.318873 | 595,913.24 | 100.206059 | 601,236.35 | 5,323.11 | 0.55 |

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Holdings

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



STATE STREET

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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 46647PAG1 | JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR | | | | | 2.260380 | 01 Jun 2021 | | |
| | 600,000.000 | Local | 100.000000 | 600,000.00 | 99.400700 | 596,404.20 | -3,595.80 | 0.54 | |
| | | Base | 100.000000 | 600,000.00 | 99.400700 | 596,404.20 | -3,595.80 | 0.54 | |
| 47788BAE4 | JOHN DEERE OWNER TRUST JDOT 2017 B A4 | | | | | 2.110000 | 15 Jul 2024 | | |
| | 1,000,000.000 | Local | 98.646499 | 986,464.99 | 99.659500 | 996,595.00 | 10,130.01 | 0.91 | |
| | Original Face: 1,000,000.000 | Base | 98.646499 | 986,464.99 | 99.659500 | 996,595.00 | 10,130.01 | 0.91 | |
| 478160BN3 | JOHNSON + JOHNSON SR UNSECURED 12/21 2.45 | | | | | 2.450000 | 05 Dec 2021 | | |
| | 440,000.000 | Local | 100.862155 | 443,793.48 | 102.373227 | 450,442.20 | 6,648.72 | 0.41 | |
| | | Base | 100.862155 | 443,793.48 | 102.373227 | 450,442.20 | 6,648.72 | 0.41 | |
| 478160BS2 | JOHNSON + JOHNSON SR UNSECURED 03/21 1.65 | | | | | 1.650000 | 01 Mar 2021 | | |
| | 1,300,000.000 | Local | 99.892565 | 1,298,603.34 | 100.378932 | 1,304,926.12 | 6,322.78 | 1.19 | |
| | | Base | 99.892565 | 1,298,603.34 | 100.378932 | 1,304,926.12 | 6,322.78 | 1.19 | |
| 478160CH5 | JOHNSON + JOHNSON SR UNSECURED 11/20 1.95 | | | | | 1.950000 | 10 Nov 2020 | | |
| | 135,000.000 | Local | 99.978222 | 134,970.60 | 101.048269 | 136,415.16 | 1,444.56 | 0.12 | |
| | | Base | 99.978222 | 134,970.60 | 101.048269 | 136,415.16 | 1,444.56 | 0.12 | |
| 48125LRP9 | JP MORGAN CHASE BANK NA SR UNSECURED 04/21 VAR | | | | | 2.134130 | 26 Apr 2021 | | |
| | 500,000.000 | Local | 100.012656 | 500,063.28 | 97.452445 | 487,262.23 | -12,801.05 | 0.44 | |
| | | Base | 100.012656 | 500,063.28 | 97.452445 | 487,262.23 | -12,801.05 | 0.44 | |
| 49327M2R4 | KEY BANK NA SR UNSECURED 11/21 VAR | | | | | 2.492750 | 22 Nov 2021 | | |
| | 990,000.000 | Local | 100.587543 | 995,816.68 | 97.233797 | 962,614.59 | -33,202.09 | 0.88 | |
| | | Base | 100.587543 | 995,816.68 | 97.233797 | 962,614.59 | -33,202.09 | 0.88 | |
| 49327M2T0 | KEY BANK NA SR UNSECURED 09/22 2.3 | | | | | 2.300000 | 14 Sep 2022 | | |
| | 500,000.000 | Local | 99.938234 | 499,691.17 | 99.538775 | 497,693.88 | -1,997.29 | 0.45 | |
| | | Base | 99.938234 | 499,691.17 | 99.538775 | 497,693.88 | -1,997.29 | 0.45 | |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | 305,000.000 | Local | 99.953944 | 304,859.53 | 98.059562 | 299,081.66 | -5,777.87 | 0.27 | |
| | | Base | 99.953944 | 304,859.53 | 98.059562 | 299,081.66 | -5,777.87 | 0.27 | |
| 55279HAM2 | MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR | | | | | 2.301750 | 18 May 2022 | | |
| | 1,800,000.000 | Local | 100.000000 | 1,800,000.00 | 96.160391 | 1,730,887.04 | -69,112.96 | 1.58 | |
| | | Base | 100.000000 | 1,800,000.00 | 96.160391 | 1,730,887.04 | -69,112.96 | 1.58 | |

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Holdings

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

FUND: ATZD



STATE STREET

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| 55279HAR1 | MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625 | | | | | 2.625000 | 25 Jan 2021 | | |
| | 550,000.000 | Local | 100.223838 | 551,231.11 | 100.304554 | 551,675.05 | 443.94 | 0.50 | |
| | | Base | 100.223838 | 551,231.11 | 100.304554 | 551,675.05 | 443.94 | 0.50 | |
| 58769TAD7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3 | | | | | 1.940000 | 15 Mar 2024 | | |
| | 1,175,000.000 | Local | 100.050858 | 1,175,597.58 | 97.130340 | 1,141,281.50 | -34,316.08 | 1.04 | |
| | Original Face: 1,175,000.000 | Base | 100.050858 | 1,175,597.58 | 97.130340 | 1,141,281.50 | -34,316.08 | 1.04 | |
| 58772RAB0 | MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A | | | | | 2.710000 | 15 Apr 2021 | | |
| | 290.830 | Local | 99.821201 | 290.31 | 99.985870 | 290.79 | 0.48 | 0.00 | |
| | Original Face: 400,000.000 | Base | 99.821201 | 290.31 | 99.985870 | 290.79 | 0.48 | 0.00 | |
| 58772RAD6 | MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3 | | | | | 3.030000 | 17 Jan 2023 | | |
| | 800,000.000 | Local | 101.037800 | 808,302.40 | 99.823340 | 798,586.72 | -9,715.68 | 0.73 | |
| | Original Face: 800,000.000 | Base | 101.037800 | 808,302.40 | 99.823340 | 798,586.72 | -9,715.68 | 0.73 | |
| 637432NJ0 | NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7 | | | | | 2.700000 | 15 Feb 2023 | | |
| | 485,000.000 | Local | 99.473499 | 482,446.47 | 101.019797 | 489,946.02 | 7,499.55 | 0.45 | |
| | | Base | 99.473499 | 482,446.47 | 101.019797 | 489,946.02 | 7,499.55 | 0.45 | |
| 63743HES7 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR | | | | | 1.749630 | 30 Jun 2021 | | |
| | 500,000.000 | Local | 100.226780 | 501,133.90 | 98.575273 | 492,876.37 | -8,257.53 | 0.45 | |
| | | Base | 100.226780 | 501,133.90 | 98.575273 | 492,876.37 | -8,257.53 | 0.45 | |
| 63743HET5 | NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75 | | | | | 1.750000 | 21 Jan 2022 | | |
| | 455,000.000 | Local | 99.918884 | 454,630.92 | 100.133341 | 455,606.70 | 975.78 | 0.41 | |
| | | Base | 99.918884 | 454,630.92 | 100.133341 | 455,606.70 | 975.78 | 0.41 | |
| 654747AD6 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3 | | | | | 1.740000 | 16 Aug 2021 | | |
| | 93,919.360 | Local | 99.998275 | 93,917.74 | 99.862090 | 93,789.84 | -127.90 | 0.09 | |
| | Original Face: 420,000.000 | Base | 99.998275 | 93,917.74 | 99.862090 | 93,789.84 | -127.90 | 0.09 | |
| 65478GAD2 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3 | | | | | 1.750000 | 15 Oct 2021 | | |
| | 792,876.900 | Local | 99.572671 | 789,488.71 | 100.064840 | 793,391.00 | 3,902.29 | 0.72 | |
| | Original Face: 1,887,000.000 | Base | 99.572671 | 789,488.71 | 100.064840 | 793,391.00 | 3,902.29 | 0.72 | |
| 65478HAD0 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3 | | | | | 2.120000 | 18 Apr 2022 | | |
| | 219,129.940 | Local | 99.993410 | 219,115.50 | 100.045440 | 219,229.51 | 114.01 | 0.20 | |
| | Original Face: 335,000.000 | Base | 99.993410 | 219,115.50 | 100.045440 | 219,229.51 | 114.01 | 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 65479JAB9 | NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A | | | | 1.970000 | 15 Sep 2022 | | |
| | | 335,000.000 | Local 99.999140 | 334,997.12 | 98.995630 | 331,635.36 | -3,361.76 | 0.30 |
| Original Face: | | 335,000.000 | Base 99.999140 | 334,997.12 | 98.995630 | 331,635.36 | -3,361.76 | 0.30 |
| 665859AL8 | NORTHERN TRUST CORP SR UNSECURED 11/20 3.45 | | | | 3.450000 | 04 Nov 2020 | | |
| | | 1,001,000.000 | Local 100.278726 | 1,003,790.05 | 100.238926 | 1,003,391.65 | -398.40 | 0.91 |
| | | | Base 100.278726 | 1,003,790.05 | 100.238926 | 1,003,391.65 | -398.40 | 0.91 |
| 68389XBB0 | ORACLE CORP SR UNSECURED 05/22 2.5 | | | | 2.500000 | 15 May 2022 | | |
| | | 700,000.000 | Local 99.452239 | 696,165.67 | 101.712421 | 711,986.95 | 15,821.28 | 0.65 |
| | | | Base 99.452239 | 696,165.67 | 101.712421 | 711,986.95 | 15,821.28 | 0.65 |
| 68389XBK0 | ORACLE CORP SR UNSECURED 09/21 1.9 | | | | 1.900000 | 15 Sep 2021 | | |
| | | 500,000.000 | Local 100.035898 | 500,179.49 | 100.294659 | 501,473.30 | 1,293.81 | 0.46 |
| | | | Base 100.035898 | 500,179.49 | 100.294659 | 501,473.30 | 1,293.81 | 0.46 |
| 68389XBR5 | ORACLE CORP SR UNSECURED 02/23 2.625 | | | | 2.625000 | 15 Feb 2023 | | |
| | | 700,000.000 | Local 101.765119 | 712,355.83 | 102.659570 | 718,616.99 | 6,261.16 | 0.65 |
| | | | Base 101.765119 | 712,355.83 | 102.659570 | 718,616.99 | 6,261.16 | 0.65 |
| 69353RES3 | PNC BANK NA SR UNSECURED 07/20 2.6 | | | | 2.600000 | 21 Jul 2020 | | |
| | | 950,000.000 | Local 99.878442 | 948,845.20 | 99.845978 | 948,536.79 | -308.41 | 0.86 |
| | | | Base 99.878442 | 948,845.20 | 99.845978 | 948,536.79 | -308.41 | 0.86 |
| 69353RFH6 | PNC BANK NA SR UNSECURED 01/21 2.5 | | | | 2.500000 | 22 Jan 2021 | | |
| | | 850,000.000 | Local 99.605058 | 846,642.99 | 100.198455 | 851,686.87 | 5,043.88 | 0.78 |
| | | | Base 99.605058 | 846,642.99 | 100.198455 | 851,686.87 | 5,043.88 | 0.78 |
| 69353RFN3 | PNC BANK NA SR UNSECURED 06/21 VAR | | | | 1.206000 | 10 Jun 2021 | | |
| | | 300,000.000 | Local 100.000000 | 300,000.00 | 98.318494 | 294,955.48 | -5,044.52 | 0.27 |
| | | | Base 100.000000 | 300,000.00 | 98.318494 | 294,955.48 | -5,044.52 | 0.27 |
| 69371RN77 | PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3 | | | | 2.300000 | 10 Aug 2022 | | |
| | | 250,000.000 | Local 100.200800 | 250,502.00 | 99.181732 | 247,954.33 | -2,547.67 | 0.23 |
| | | | Base 100.200800 | 250,502.00 | 99.181732 | 247,954.33 | -2,547.67 | 0.23 |
| 69371RP34 | PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR | | | | 1.994130 | 10 May 2021 | | |
| | | 2,080,000.000 | Local 100.007577 | 2,080,157.61 | 95.924903 | 1,995,237.98 | -84,919.63 | 1.82 |
| | | | Base 100.007577 | 2,080,157.61 | 95.924903 | 1,995,237.98 | -84,919.63 | 1.82 |

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 713448BR8 | PEPSICO INC SR UNSECURED 11/20 3.125 | | | | | 3.125000 | 01 Nov 2020 | | |
| | 1,000,000.000 | Local | | 101.011191 | 1,010,111.91 | 100.790944 | 1,007,909.44 | -2,202.47 | 0.92 |
| | | Base | | 101.011191 | 1,010,111.91 | 100.790944 | 1,007,909.44 | -2,202.47 | 0.92 |
| 742718EN5 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85 | | | | | 1.850000 | 02 Feb 2021 | | |
| | 900,000.000 | Local | | 100.297068 | 902,673.61 | 100.882497 | 907,942.47 | 5,268.86 | 0.83 |
| | | Base | | 100.297068 | 902,673.61 | 100.882497 | 907,942.47 | 5,268.86 | 0.83 |
| 742718FA2 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9 | | | | | 1.900000 | 23 Oct 2020 | | |
| | 780,000.000 | Local | | 99.971329 | 779,776.37 | 100.092474 | 780,721.30 | 944.93 | 0.71 |
| | | Base | | 99.971329 | 779,776.37 | 100.092474 | 780,721.30 | 944.93 | 0.71 |
| 828807CN5 | SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75 | | | | | 2.750000 | 01 Feb 2023 | | |
| | 795,000.000 | Local | | 101.651325 | 808,128.03 | 97.570169 | 775,682.84 | -32,445.19 | 0.71 |
| | | Base | | 101.651325 | 808,128.03 | 97.570169 | 775,682.84 | -32,445.19 | 0.71 |
| 828807DA2 | SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35 | | | | | 2.350000 | 30 Jan 2022 | | |
| | 1,207,000.000 | Local | | 100.719863 | 1,215,688.75 | 98.630779 | 1,190,473.50 | -25,215.25 | 1.08 |
| | | Base | | 100.719863 | 1,215,688.75 | 98.630779 | 1,190,473.50 | -25,215.25 | 1.08 |
| 855244AJ8 | STARBUCKS CORP SR UNSECURED 02/21 2.1 | | | | | 2.100000 | 04 Feb 2021 | | |
| | 1,000,000.000 | Local | | 100.061716 | 1,000,617.16 | 100.064974 | 1,000,649.74 | 32.58 | 0.91 |
| | | Base | | 100.061716 | 1,000,617.16 | 100.064974 | 1,000,649.74 | 32.58 | 0.91 |
| 857477AS2 | STATE STREET CORP SR UNSECURED 08/20 2.55 | | | | | 2.550000 | 18 Aug 2020 | | |
| | 1,050,000.000 | Local | | 100.251566 | 1,052,641.44 | 100.161971 | 1,051,700.70 | -940.74 | 0.96 |
| | | Base | | 100.251566 | 1,052,641.44 | 100.161971 | 1,051,700.70 | -940.74 | 0.96 |
| 857477AV5 | STATE STREET CORP SR UNSECURED 05/21 1.95 | | | | | 1.950000 | 19 May 2021 | | |
| | 823,000.000 | Local | | 99.001744 | 814,784.35 | 99.560722 | 819,384.74 | 4,600.39 | 0.75 |
| | | Base | | 99.001744 | 814,784.35 | 99.560722 | 819,384.74 | 4,600.39 | 0.75 |
| 86787EAX5 | TRUIST BANK SR UNSECURED 08/22 VAR | | | | | 3.502000 | 02 Aug 2022 | | |
| | 450,000.000 | Local | | 101.870529 | 458,417.38 | 101.193724 | 455,371.76 | -3,045.62 | 0.41 |
| | | Base | | 101.870529 | 458,417.38 | 101.193724 | 455,371.76 | -3,045.62 | 0.41 |
| 86787EAZ0 | TRUIST BANK SR UNSECURED 10/21 VAR | | | | | 2.294130 | 26 Oct 2021 | | |
| | 500,000.000 | Local | | 100.240394 | 501,201.97 | 97.292015 | 486,460.08 | -14,741.89 | 0.44 |
| | | Base | | 100.240394 | 501,201.97 | 97.292015 | 486,460.08 | -14,741.89 | 0.44 |

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | 600,000.000 | Local | 99.963890 | 599,783.34 | 101.226719 | 607,360.31 | 7,576.97 | 0.55 | |
| | | Base | 99.963890 | 599,783.34 | 101.226719 | 607,360.31 | 7,576.97 | 0.55 | |
| 882508AY0 | TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75 | | | | | 2.750000 | 12 Mar 2021 | | |
| | 1,111,000.000 | Local | 100.788521 | 1,119,760.47 | 100.544405 | 1,117,048.34 | -2,712.13 | 1.02 | |
| | | Base | 100.788521 | 1,119,760.47 | 100.544405 | 1,117,048.34 | -2,712.13 | 1.02 | |
| 88579YBF7 | 3M COMPANY SR UNSECURED 03/22 2.75 | | | | | 2.750000 | 01 Mar 2022 | | |
| | 1,335,000.000 | Local | 100.137064 | 1,336,829.81 | 100.737858 | 1,344,850.40 | 8,020.59 | 1.22 | |
| | | Base | 100.137064 | 1,336,829.81 | 100.737858 | 1,344,850.40 | 8,020.59 | 1.22 | |
| 88579YBL4 | 3M COMPANY SR UNSECURED 02/23 1.75 | | | | | 1.750000 | 14 Feb 2023 | | |
| | 755,000.000 | Local | 99.686453 | 752,632.72 | 100.409555 | 758,092.14 | 5,459.42 | 0.69 | |
| | | Base | 99.686453 | 752,632.72 | 100.409555 | 758,092.14 | 5,459.42 | 0.69 | |
| 89232HAB1 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2 | | | | | 1.670000 | 15 Nov 2022 | | |
| | 600,000.000 | Local | 99.998830 | 599,992.98 | 99.538980 | 597,233.88 | -2,759.10 | 0.54 | |
| Original Face: | 600,000.000 | Base | 99.998830 | 599,992.98 | 99.538980 | 597,233.88 | -2,759.10 | 0.54 | |
| 89233MAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3 | | | | | 1.920000 | 16 Jan 2024 | | |
| | 345,000.000 | Local | 99.993533 | 344,977.69 | 99.081380 | 341,830.76 | -3,146.93 | 0.31 | |
| Original Face: | 345,000.000 | Base | 99.993533 | 344,977.69 | 99.081380 | 341,830.76 | -3,146.93 | 0.31 | |
| 89237RAD0 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3 | | | | | 1.780000 | 15 Nov 2021 | | |
| | 823,485.280 | Local | 99.431651 | 818,805.01 | 99.611400 | 820,285.22 | 1,480.21 | 0.75 | |
| Original Face: | 1,645,000.000 | Base | 99.431651 | 818,805.01 | 99.611400 | 820,285.22 | 1,480.21 | 0.75 | |
| 89239AAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3 | | | | | 2.910000 | 17 Jul 2023 | | |
| | 550,000.000 | Local | 99.986438 | 549,925.41 | 99.831460 | 549,073.03 | -852.38 | 0.50 | |
| Original Face: | 550,000.000 | Base | 99.986438 | 549,925.41 | 99.831460 | 549,073.03 | -852.38 | 0.50 | |
| 89788JAB5 | TRUIST BANK SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 09 Mar 2023 | | |
| | 1,000,000.000 | Local | 99.931509 | 999,315.09 | 97.682283 | 976,822.83 | -22,492.26 | 0.89 | |
| | | Base | 99.931509 | 999,315.09 | 97.682283 | 976,822.83 | -22,492.26 | 0.89 | |
| 911312BP0 | UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05 | | | | | 2.050000 | 01 Apr 2021 | | |
| | 1,100,000.000 | Local | 99.188421 | 1,091,072.63 | 99.877617 | 1,098,653.79 | 7,581.16 | 1.00 | |
| | | Base | 99.188421 | 1,091,072.63 | 99.877617 | 1,098,653.79 | 7,581.16 | 1.00 | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|----------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91324PCU4 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125 | | | | | 2.125000 | 15 Mar 2021 | | |
| | 500,000.000 | Local | 100.205388 | 501,026.94 | 99.989613 | 499,948.07 | -1,078.87 | 0.46 | |
| | | Base | 100.205388 | 501,026.94 | 99.989613 | 499,948.07 | -1,078.87 | 0.46 | |
| 91324PDB5 | UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR | | | | | 1.901250 | 15 Oct 2020 | | |
| | 1,000,000.000 | Local | 99.960812 | 999,608.12 | 98.507156 | 985,071.56 | -14,536.56 | 0.90 | |
| | | Base | 99.960812 | 999,608.12 | 98.507156 | 985,071.56 | -14,536.56 | 0.90 | |
| 91324PDD1 | UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375 | | | | | 2.375000 | 15 Oct 2022 | | |
| | 500,000.000 | Local | 100.828420 | 504,142.10 | 101.337366 | 506,686.83 | 2,544.73 | 0.46 | |
| | | Base | 100.828420 | 504,142.10 | 101.337366 | 506,686.83 | 2,544.73 | 0.46 | |
| 91324PDG4 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR | | | | | 1.000500 | 15 Jun 2021 | | |
| | 500,000.000 | Local | 100.084372 | 500,421.86 | 99.218849 | 496,094.25 | -4,327.61 | 0.45 | |
| | | Base | 100.084372 | 500,421.86 | 99.218849 | 496,094.25 | -4,327.61 | 0.45 | |
| 931142EH2 | WALMART INC SR UNSECURED 06/21 VAR | | | | | 1.425130 | 23 Jun 2021 | | |
| | 625,000.000 | Local | 100.000000 | 625,000.00 | 98.538724 | 615,867.03 | -9,132.97 | 0.56 | |
| | | Base | 100.000000 | 625,000.00 | 98.538724 | 615,867.03 | -9,132.97 | 0.56 | |
| 949746RT0 | WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR | | | | | 2.593750 | 04 Mar 2021 | | |
| | 500,000.000 | Local | 100.625712 | 503,128.56 | 98.259158 | 491,295.79 | -11,832.77 | 0.45 | |
| | | Base | 100.625712 | 503,128.56 | 98.259158 | 491,295.79 | -11,832.77 | 0.45 | |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 2.660880 | 11 Feb 2022 | | |
| | 1,000,000.000 | Local | 100.210344 | 1,002,103.44 | 98.075701 | 980,757.01 | -21,346.43 | 0.89 | |
| | | Base | 100.210344 | 1,002,103.44 | 98.075701 | 980,757.01 | -21,346.43 | 0.89 | |
| 94988J5M5 | WELLS FARGO BANK NA SR UNSECURED 01/21 VAR | | | | | 2.141250 | 15 Jan 2021 | | |
| | 600,000.000 | Local | 100.000000 | 600,000.00 | 98.992000 | 593,952.00 | -6,048.00 | 0.54 | |
| | | Base | 100.000000 | 600,000.00 | 98.992000 | 593,952.00 | -6,048.00 | 0.54 | |
| 94988J5X1 | WELLS FARGO BANK NA SR UNSECURED 05/22 VAR | | | | | 2.897000 | 27 May 2022 | | |
| | 400,000.000 | Local | 100.876135 | 403,504.54 | 99.961406 | 399,845.62 | -3,658.92 | 0.36 | |
| | | Base | 100.876135 | 403,504.54 | 99.961406 | 399,845.62 | -3,658.92 | 0.36 | |
| US DOLLAR Total | | | | | | | | | |
| | 108,756,158.120 | Local | | 108,847,978.60 | | | 108,477,078.45 | -370,900.15 | 98.78 |
| Original Face: | 55,178,000.000 | Base | | 108,847,978.60 | | | 108,477,078.45 | -370,900.15 | 98.78 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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

| | | | | | | | | |
|----------------|-----------------|------|--|----------------|--|----------------|-------------|-------|
| | 108,756,158.120 | Base | | 108,847,978.60 | | 108,477,078.45 | -370,900.15 | 98.78 |
| Original Face: | 55,178,000.000 | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 110,104,500.020 | Base | 110,197,156.74 | | 109,811,365.44 | -385,791.30 | 100.00 |
| Original Face: | | 55,178,000.000 | | | | | | |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 756,250.010 | Local | 1.000000 | 756,250.01 | 1.000000 | 756,250.01 | 0.07 |
| | | | Base | 1.000000 | 756,250.01 | 1.000000 | 756,250.01 | 0.07 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 756,250.010 | Local | 756,250.01 | | 756,250.01 | 0.00 | 0.07 |
| | | Base | 756,250.01 | | 756,250.01 | 0.00 | 0.07 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 756,250.010 | Base | 756,250.01 | | 756,250.01 | 0.00 | 0.07 |

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 |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 1.79 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 1.79 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 27,000,000.000 | Local | 100.000000 | 27,000,000.00 | 100.000000 | 27,000,000.00 | 2.41 |
| | | | Base | 100.000000 | 27,000,000.00 | 100.000000 | 27,000,000.00 | 2.41 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 2.68 |
| | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 2.68 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 35,000,000.000 | Local | 100.000000 | 35,000,000.00 | 100.000000 | 35,000,000.00 | 3.13 |
| | | | Base | 100.000000 | 35,000,000.00 | 100.000000 | 35,000,000.00 | 3.13 |

| 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 | 99.656583 | 19,931,316.67 | 99.656583 | 19,931,316.67 | 1.78 |
| | | | Base | 99.656583 | 19,931,316.67 | 99.656583 | 19,931,316.67 | 1.78 |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912796SZ3 | TREASURY BILL 07/20 0.00000 | | | | 1.925200 | 16 Jul 2020 | | |
| | 20,000,000.000 | Local | 99.433136 | 19,886,627.11 | 99.967917 | 19,993,583.40 | 106,956.29 | 1.79 |
| | | Base | 99.433136 | 19,886,627.11 | 99.967917 | 19,993,583.40 | 106,956.29 | 1.79 |
| 912796UB3 | TREASURY BILL 07/20 0.00000 | | | | 1.500000 | 02 Jul 2020 | | |
| | 110,000,000.000 | Local | 99.614185 | 109,575,604.01 | 99.976618 | 109,812,046.15 | 236,442.14 | 9.82 |
| | | Base | 99.614185 | 109,575,604.01 | 99.976618 | 109,812,046.15 | 236,442.14 | 9.82 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 0.620000 | 30 Apr 2020 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.34 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.34 |
| 979QHR003 | SOUTH STREET REPO | | | | 0.010000 | 01 Apr 2020 | | |
| | 180,196,785.290 | Local | 100.000000 | 180,196,785.29 | 100.000000 | 180,196,785.29 | 0.00 | 16.11 |
| | | Base | 100.000000 | 180,196,785.29 | 100.000000 | 180,196,785.29 | 0.00 | 16.11 |
| US DOLLAR Total | | | | | | | | |
| | 457,196,785.290 | Local | | 456,590,333.08 | | 456,933,731.51 | 343,398.43 | 40.86 |
| | | Base | | 456,590,333.08 | | 456,933,731.51 | 343,398.43 | 40.86 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 457,196,785.290 | Base | | 456,590,333.08 | | 456,933,731.51 | 343,398.43 | 40.86 |
| 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 | | |
| | 6,445,315.820 | Local | 101.140738 | 6,518,840.01 | 104.355171 | 6,726,020.35 | 207,180.34 | 0.60 |
| Original Face: | 20,540,000.000 | Base | 101.140738 | 6,518,840.01 | 104.355171 | 6,726,020.35 | 207,180.34 | 0.60 |
| 3130AF5B9 | FEDERAL HOME LOAN BANK BONDS 10/21 3 | | | | 3.000000 | 12 Oct 2021 | | |
| | 20,000,000.000 | Local | 99.966848 | 19,993,369.52 | 104.008732 | 20,801,746.40 | 808,376.88 | 1.86 |
| | | Base | 99.966848 | 19,993,369.52 | 104.008732 | 20,801,746.40 | 808,376.88 | 1.86 |
| 3130AHCV3 | FEDERAL HOME LOAN BANK BONDS 10/23 1.75 | | | | 1.750000 | 18 Oct 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.812935 | 5,090,646.75 | 90,646.75 | 0.46 |
| | | Base | 100.000000 | 5,000,000.00 | 101.812935 | 5,090,646.75 | 90,646.75 | 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | |
| | 9,204,054.600 | Local | 104.701250 | 9,636,760.26 | 107.295641 | 9,875,549.38 | 238,789.12 | 0.88 | |
| Original Face: | 24,487,993.000 | Base | 104.701250 | 9,636,760.26 | 107.295641 | 9,875,549.38 | 238,789.12 | 0.88 | |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | 3,151,156.700 | Local | 104.610953 | 3,296,455.06 | 107.310421 | 3,381,519.52 | 85,064.46 | 0.30 | |
| Original Face: | 10,000,000.000 | Base | 104.610953 | 3,296,455.06 | 107.310421 | 3,381,519.52 | 85,064.46 | 0.30 | |
| 3132X0NX5 | FARMER MAC NOTES 01/22 VAR | | | | | 2.168630 | 03 Jan 2022 | | |
| | 5,000,000.000 | Local | 100.139663 | 5,006,983.16 | 100.063193 | 5,003,159.65 | -3,823.51 | 0.45 | |
| | | Base | 100.139663 | 5,006,983.16 | 100.063193 | 5,003,159.65 | -3,823.51 | 0.45 | |
| 313370US5 | FEDERAL HOME LOAN BANK BONDS 09/20 2.875 | | | | | 2.875000 | 11 Sep 2020 | | |
| | 9,300,000.000 | Local | 99.979132 | 9,298,059.30 | 101.162384 | 9,408,101.71 | 110,042.41 | 0.84 | |
| | | Base | 99.979132 | 9,298,059.30 | 101.162384 | 9,408,101.71 | 110,042.41 | 0.84 | |
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | | 1.263630 | 22 Jan 2021 | | |
| | 10,000,000.000 | Local | 99.996760 | 9,999,675.97 | 100.196489 | 10,019,648.90 | 19,972.93 | 0.90 | |
| | | Base | 99.996760 | 9,999,675.97 | 100.196489 | 10,019,648.90 | 19,972.93 | 0.90 | |
| 3133EJT74 | FEDERAL FARM CREDIT BANK BONDS 11/21 3.05 | | | | | 3.050000 | 15 Nov 2021 | | |
| | 5,000,000.000 | Local | 99.947517 | 4,997,375.87 | 104.196401 | 5,209,820.05 | 212,444.18 | 0.47 | |
| | | Base | 99.947517 | 4,997,375.87 | 104.196401 | 5,209,820.05 | 212,444.18 | 0.47 | |
| 3133EKDM5 | FEDERAL FARM CREDIT BANK BONDS 03/21 VAR | | | | | 0.130000 | 18 Mar 2021 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.783786 | 4,989,189.30 | -10,810.70 | 0.45 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.783786 | 4,989,189.30 | -10,810.70 | 0.45 | |
| 3133EKTT3 | FEDERAL FARM CREDIT BANK BONDS 07/24 2.23 | | | | | 2.230000 | 08 Jul 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.394070 | 10,039,407.00 | 39,407.00 | 0.90 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.394070 | 10,039,407.00 | 39,407.00 | 0.90 | |
| 3133ELMJ0 | FEDERAL FARM CREDIT BANK BONDS 02/24 1.69 | | | | | 1.690000 | 12 Feb 2024 | | |
| | 3,610,000.000 | Local | 100.274855 | 3,619,922.28 | 100.787201 | 3,638,417.96 | 18,495.68 | 0.33 | |
| | | Base | 100.274855 | 3,619,922.28 | 100.787201 | 3,638,417.96 | 18,495.68 | 0.33 | |
| 3133ELQG2 | FEDERAL FARM CREDIT BANK BONDS 06/25 1.8 | | | | | 1.800000 | 02 Jun 2025 | | |
| | 8,825,000.000 | Local | 100.000000 | 8,825,000.00 | 100.130907 | 8,836,552.54 | 11,552.54 | 0.79 | |
| | | Base | 100.000000 | 8,825,000.00 | 100.130907 | 8,836,552.54 | 11,552.54 | 0.79 | |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3133ELRK2 | FEDERAL FARM CREDIT BANK BONDS 03/24 1.5 | | | | 1.500000 | 05 Mar 2024 | | | |
| | | 29,290,000.000 | Local | 100.023051 | 29,296,751.50 | 100.064755 | 29,308,966.74 | 12,215.24 | 2.62 |
| | | | Base | 100.023051 | 29,296,751.50 | 100.064755 | 29,308,966.74 | 12,215.24 | 2.62 |
| 3133ELTC8 | FEDERAL FARM CREDIT BANK BONDS 03/25 1.125 | | | | 1.125000 | 17 Mar 2025 | | | |
| | | 10,000,000.000 | Local | 100.023014 | 10,002,301.37 | 100.222827 | 10,022,282.70 | 19,981.33 | 0.90 |
| | | | Base | 100.023014 | 10,002,301.37 | 100.222827 | 10,022,282.70 | 19,981.33 | 0.90 |
| 3134GTUM3 | FREDDIE MAC NOTES 06/24 2.4 | | | | 2.400000 | 17 Jun 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.317138 | 5,015,856.90 | 15,856.90 | 0.45 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.317138 | 5,015,856.90 | 15,856.90 | 0.45 |
| 3134GUH60 | FREDDIE MAC NOTES 12/24 2 | | | | 2.000000 | 30 Dec 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.956114 | 5,047,805.70 | 47,805.70 | 0.45 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.956114 | 5,047,805.70 | 47,805.70 | 0.45 |
| 3134GUH78 | FREDDIE MAC NOTES 12/24 2 | | | | 2.000000 | 30 Dec 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.003011 | 10,100,301.10 | 100,301.10 | 0.90 |
| | | | Base | 100.000000 | 10,000,000.00 | 101.003011 | 10,100,301.10 | 100,301.10 | 0.90 |
| 3134GUS92 | FREDDIE MAC NOTES 01/25 1.8 | | | | 1.800000 | 16 Jan 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.140622 | 5,057,031.10 | 57,031.10 | 0.45 |
| | | | Base | 100.000000 | 5,000,000.00 | 101.140622 | 5,057,031.10 | 57,031.10 | 0.45 |
| 3134GUW22 | FREDDIE MAC NOTES 01/25 2 | | | | 2.000000 | 10 Jan 2025 | | | |
| | | 5,000,000.000 | Local | 99.985876 | 4,999,293.78 | 100.337425 | 5,016,871.25 | 17,577.47 | 0.45 |
| | | | Base | 99.985876 | 4,999,293.78 | 100.337425 | 5,016,871.25 | 17,577.47 | 0.45 |
| 3134GVCN6 | FREDDIE MAC NOTES 02/25 1.75 | | | | 1.750000 | 18 Feb 2025 | | | |
| | | 10,000,000.000 | Local | 99.903733 | 9,990,373.30 | 100.360457 | 10,036,045.70 | 45,672.40 | 0.90 |
| | | | Base | 99.903733 | 9,990,373.30 | 100.360457 | 10,036,045.70 | 45,672.40 | 0.90 |
| 3135G0U35 | FANNIE MAE NOTES 06/21 2.75 | | | | 2.750000 | 22 Jun 2021 | | | |
| | | 10,000,000.000 | Local | 99.990594 | 9,999,059.38 | 102.861050 | 10,286,105.00 | 287,045.62 | 0.92 |
| | | | Base | 99.990594 | 9,999,059.38 | 102.861050 | 10,286,105.00 | 287,045.62 | 0.92 |
| 3135G0U92 | FANNIE MAE NOTES 01/22 2.625 | | | | 2.625000 | 11 Jan 2022 | | | |
| | | 16,000,000.000 | Local | 99.957299 | 15,993,167.88 | 103.868514 | 16,618,962.24 | 625,794.36 | 1.49 |
| | | | Base | 99.957299 | 15,993,167.88 | 103.868514 | 16,618,962.24 | 625,794.36 | 1.49 |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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|--------------------------------|----------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | | 1.750000 | 25 Apr 2042 | | |
| | 3,430,025.250 | Local | 99.767478 | 3,422,049.70 | 101.257300 | 3,473,150.96 | 51,101.26 | 0.31 | |
| Original Face: | 11,452,445.000 | Base | 99.767478 | 3,422,049.70 | 101.257300 | 3,473,150.96 | 51,101.26 | 0.31 | |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | | 1.750000 | 25 Aug 2042 | | |
| | 4,334,118.120 | Local | 100.286637 | 4,346,541.29 | 101.555230 | 4,401,523.63 | 54,982.34 | 0.39 | |
| Original Face: | 11,058,708.000 | Base | 100.286637 | 4,346,541.29 | 101.555230 | 4,401,523.63 | 54,982.34 | 0.39 | |
| 3136AM6C8 | FANNIE MAE FNR 2015 24 A | | | | | 3.000000 | 25 Jun 2039 | | |
| | 4,682,787.060 | Local | 101.857915 | 4,769,789.27 | 101.128000 | 4,735,608.90 | -34,180.37 | 0.42 | |
| Original Face: | 38,900,000.000 | Base | 101.857915 | 4,769,789.27 | 101.128000 | 4,735,608.90 | -34,180.37 | 0.42 | |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.500000 | 15 Apr 2038 | | |
| | 352,360.900 | Local | 98.616980 | 347,487.68 | 101.240330 | 356,731.34 | 9,243.66 | 0.03 | |
| Original Face: | 5,000,000.000 | Base | 98.616980 | 347,487.68 | 101.240330 | 356,731.34 | 9,243.66 | 0.03 | |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | 2,122,945.500 | Local | 99.977554 | 2,122,468.98 | 102.645440 | 2,179,106.75 | 56,637.77 | 0.19 | |
| Original Face: | 10,000,000.000 | Base | 99.977554 | 2,122,468.98 | 102.645440 | 2,179,106.75 | 56,637.77 | 0.19 | |
| 3137APS27 | FREDDIE MAC FHR 4053 PA | | | | | 3.000000 | 15 Apr 2040 | | |
| | 1,697,623.700 | Local | 102.903150 | 1,746,908.27 | 102.484900 | 1,739,807.95 | -7,100.32 | 0.16 | |
| Original Face: | 10,000,000.000 | Base | 102.903150 | 1,746,908.27 | 102.484900 | 1,739,807.95 | -7,100.32 | 0.16 | |
| 3137AQT6 | FREDDIE MAC FHR 4048 CA | | | | | 2.000000 | 15 Sep 2041 | | |
| | 2,363,781.420 | Local | 100.735179 | 2,381,159.44 | 102.047350 | 2,412,176.30 | 31,016.86 | 0.22 | |
| Original Face: | 12,022,600.000 | Base | 100.735179 | 2,381,159.44 | 102.047350 | 2,412,176.30 | 31,016.86 | 0.22 | |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | 3,695,445.280 | Local | 100.364903 | 3,708,930.08 | 102.281910 | 3,779,772.02 | 70,841.94 | 0.34 | |
| Original Face: | 15,363,692.000 | Base | 100.364903 | 3,708,930.08 | 102.281910 | 3,779,772.02 | 70,841.94 | 0.34 | |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.000000 | 15 Jul 2027 | | |
| | 5,635,550.400 | Local | 101.347938 | 5,711,514.15 | 102.300350 | 5,765,187.78 | 53,673.63 | 0.52 | |
| Original Face: | 24,000,000.000 | Base | 101.347938 | 5,711,514.15 | 102.300350 | 5,765,187.78 | 53,673.63 | 0.52 | |
| 3137ASUV4 | FREDDIE MAC FHR 4094 CA | | | | | 2.000000 | 15 Aug 2039 | | |
| | 821,393.000 | Local | 100.336282 | 824,155.20 | 101.266140 | 831,792.99 | 7,637.79 | 0.07 | |
| Original Face: | 10,000,000.000 | Base | 100.336282 | 824,155.20 | 101.266140 | 831,792.99 | 7,637.79 | 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137AUBR9 | FREDDIE MAC FHR 4111 AG | | | | | 1.750000 | 15 Aug 2039 | | |
| | 2,672,323.690 | Local | 100.754856 | 2,692,495.88 | 100.703140 | 2,691,113.87 | -1,382.01 | 0.24 | |
| Original Face: | 29,723,368.000 | Base | 100.754856 | 2,692,495.88 | 100.703140 | 2,691,113.87 | -1,382.01 | 0.24 | |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.000000 | 15 Feb 2042 | | |
| | 1,101,316.910 | Local | 101.646704 | 1,119,452.34 | 102.537970 | 1,129,268.00 | 9,815.66 | 0.10 | |
| Original Face: | 9,815,000.000 | Base | 101.646704 | 1,119,452.34 | 102.537970 | 1,129,268.00 | 9,815.66 | 0.10 | |
| 3137BMUC8 | FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1 | | | | | 1.669000 | 25 Jan 2021 | | |
| | 1,546,126.880 | Local | 100.049645 | 1,546,894.46 | 100.253670 | 1,550,048.94 | 3,154.48 | 0.14 | |
| Original Face: | 4,690,000.000 | Base | 100.049645 | 1,546,894.46 | 100.253670 | 1,550,048.94 | 3,154.48 | 0.14 | |
| 3137BVEP7 | FREDDIE MAC FHR 4655 JA | | | | | 3.000000 | 15 Oct 2040 | | |
| | 6,125,802.400 | Local | 101.765752 | 6,233,968.87 | 102.991920 | 6,309,081.51 | 75,112.64 | 0.56 | |
| Original Face: | 10,000,000.000 | Base | 101.765752 | 6,233,968.87 | 102.991920 | 6,309,081.51 | 75,112.64 | 0.56 | |
| 3137FEVL1 | FREDDIE MAC FHR 4800 UA | | | | | 3.500000 | 15 Dec 2044 | | |
| | 8,196,134.340 | Local | 99.894409 | 8,187,479.95 | 102.603350 | 8,409,508.40 | 222,028.45 | 0.75 | |
| Original Face: | 14,712,277.000 | Base | 99.894409 | 8,187,479.95 | 102.603350 | 8,409,508.40 | 222,028.45 | 0.75 | |
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.000000 | 15 Sep 2030 | | |
| | 893,889.800 | Local | 101.699730 | 909,083.51 | 103.793130 | 927,796.20 | 18,712.69 | 0.08 | |
| Original Face: | 10,000,000.000 | Base | 101.699730 | 909,083.51 | 103.793130 | 927,796.20 | 18,712.69 | 0.08 | |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.500000 | 25 Oct 2031 | | |
| | 966,475.660 | Local | 108.998335 | 1,053,442.38 | 112.248540 | 1,084,854.82 | 31,412.44 | 0.10 | |
| Original Face: | 12,777,000.000 | Base | 108.998335 | 1,053,442.38 | 112.248540 | 1,084,854.82 | 31,412.44 | 0.10 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 309,575.600 | Local | 105.836471 | 327,643.89 | 117.526370 | 363,832.97 | 36,189.08 | 0.03 | |
| Original Face: | 10,000,000.000 | Base | 105.836471 | 327,643.89 | 117.526370 | 363,832.97 | 36,189.08 | 0.03 | |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.000000 | 25 Jul 2041 | | |
| | 315,463.500 | Local | 104.180274 | 328,650.74 | 110.996790 | 350,154.36 | 21,503.62 | 0.03 | |
| Original Face: | 5,000,000.000 | Base | 104.180274 | 328,650.74 | 110.996790 | 350,154.36 | 21,503.62 | 0.03 | |
| 31398CD47 | FREDDIE MAC FHR 3527 DA | | | | | 4.000000 | 15 Apr 2029 | | |
| | 338,096.640 | Local | 102.603841 | 346,900.14 | 103.505100 | 349,947.27 | 3,047.13 | 0.03 | |
| Original Face: | 16,000,000.000 | Base | 102.603841 | 346,900.14 | 103.505100 | 349,947.27 | 3,047.13 | 0.03 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | 4.500000 | 15 Dec 2039 | | |
| | | 212,418.050 | Local 105.043649 | 223,131.67 | 109.096210 | 231,740.04 | 8,608.37 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 105.043649 | 223,131.67 | 109.096210 | 231,740.04 | 8,608.37 | 0.02 |
| 31422BDM9 | FARMER MAC NOTES 06/20 2.6 | | | | 2.600000 | 30 Jun 2020 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 100.545480 | 10,054,548.00 | 54,548.00 | 0.90 |
| | | | Base 100.000000 | 10,000,000.00 | 100.545480 | 10,054,548.00 | 54,548.00 | 0.90 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | 3.875000 | 20 Apr 2042 | | |
| | | 1,052,807.390 | Local 102.728359 | 1,081,531.75 | 102.265241 | 1,076,656.01 | -4,875.74 | 0.10 |
| Original Face: | | 9,875,825.000 | Base 102.728359 | 1,081,531.75 | 102.265241 | 1,076,656.01 | -4,875.74 | 0.10 |
| 3617HPQB3 | GNMA II POOL BJ2250 G2 11/33 FIXED 3.5 | | | | 3.500000 | 20 Nov 2033 | | |
| | | 2,111,043.700 | Local 99.943233 | 2,109,845.32 | 104.102885 | 2,197,657.40 | 87,812.08 | 0.20 |
| Original Face: | | 5,000,000.000 | Base 99.943233 | 2,109,845.32 | 104.102885 | 2,197,657.40 | 87,812.08 | 0.20 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | 2.000000 | 20 Aug 2041 | | |
| | | 3,260,951.900 | Local 100.990378 | 3,293,247.66 | 103.603510 | 3,378,460.63 | 85,212.97 | 0.30 |
| Original Face: | | 10,000,000.000 | Base 100.990378 | 3,293,247.66 | 103.603510 | 3,378,460.63 | 85,212.97 | 0.30 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | 2.000000 | 20 Dec 2063 | | |
| | | 508,063.520 | Local 99.687378 | 506,475.20 | 100.046850 | 508,301.55 | 1,826.35 | 0.05 |
| Original Face: | | 2,000,000.000 | Base 99.687378 | 506,475.20 | 100.046850 | 508,301.55 | 1,826.35 | 0.05 |
| 38376UVE6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE | | | | 2.500000 | 20 Dec 2045 | | |
| | | 2,770,772.500 | Local 100.127427 | 2,774,303.21 | 104.336750 | 2,890,933.98 | 116,630.77 | 0.26 |
| Original Face: | | 5,000,000.000 | Base 100.127427 | 2,774,303.21 | 104.336750 | 2,890,933.98 | 116,630.77 | 0.26 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | 1.619870 | 16 Jun 2053 | | |
| | | 3,521,300.500 | Local 95.452798 | 3,361,179.86 | 98.424490 | 3,465,822.06 | 104,642.20 | 0.31 |
| Original Face: | | 10,000,000.000 | Base 95.452798 | 3,361,179.86 | 98.424490 | 3,465,822.06 | 104,642.20 | 0.31 |
| 38378KGB3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | |
| | | 6,544,089.700 | Local 94.449805 | 6,180,879.98 | 99.139010 | 6,487,745.74 | 306,865.76 | 0.58 |
| Original Face: | | 10,000,000.000 | Base 94.449805 | 6,180,879.98 | 99.139010 | 6,487,745.74 | 306,865.76 | 0.58 |
| 38379HVF9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB | | | | 2.500000 | 20 Apr 2043 | | |
| | | 8,894,012.720 | Local 100.000000 | 8,894,012.72 | 102.194100 | 9,089,156.25 | 195,143.53 | 0.81 |
| Original Face: | | 11,635,033.000 | Base 100.000000 | 8,894,012.72 | 102.194100 | 9,089,156.25 | 195,143.53 | 0.81 |

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | 4,297,828.600 | Local | 97.729076 | 4,200,228.20 | 101.635120 | 4,368,103.26 | 167,875.06 | 0.39 | |
| Original Face: | 5,000,000.000 | Base | 97.729076 | 4,200,228.20 | 101.635120 | 4,368,103.26 | 167,875.06 | 0.39 | |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | 3,254,338.100 | Local | 100.824454 | 3,281,168.62 | 104.177090 | 3,390,274.73 | 109,106.11 | 0.30 | |
| Original Face: | 10,000,000.000 | Base | 100.824454 | 3,281,168.62 | 104.177090 | 3,390,274.73 | 109,106.11 | 0.30 | |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | 3,332,207.900 | Local | 100.227436 | 3,339,786.55 | 104.807860 | 3,492,415.79 | 152,629.24 | 0.31 | |
| Original Face: | 10,000,000.000 | Base | 100.227436 | 3,339,786.55 | 104.807860 | 3,492,415.79 | 152,629.24 | 0.31 | |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | 3,226,645.280 | Local | 95.847242 | 3,092,650.50 | 99.198420 | 3,200,781.14 | 108,130.64 | 0.29 | |
| Original Face: | 4,000,000.000 | Base | 95.847242 | 3,092,650.50 | 99.198420 | 3,200,781.14 | 108,130.64 | 0.29 | |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | 4,513,169.450 | Local | 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.40 | |
| Original Face: | 5,000,000.000 | Base | 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.40 | |
| 38380BPR0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP | | | | | 2.250000 | 20 Dec 2042 | | |
| | 2,829,433.550 | Local | 98.916773 | 2,798,784.37 | 103.307350 | 2,923,012.82 | 124,228.45 | 0.26 | |
| Original Face: | 5,000,000.000 | Base | 98.916773 | 2,798,784.37 | 103.307350 | 2,923,012.82 | 124,228.45 | 0.26 | |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | 6,515,390.500 | Local | 99.900206 | 6,508,888.52 | 103.532640 | 6,745,555.79 | 236,667.27 | 0.60 | |
| Original Face: | 10,000,000.000 | Base | 99.900206 | 6,508,888.52 | 103.532640 | 6,745,555.79 | 236,667.27 | 0.60 | |
| 38380H5Z1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD | | | | | 2.250000 | 20 Dec 2042 | | |
| | 2,729,198.450 | Local | 99.231198 | 2,708,216.32 | 101.811040 | 2,778,625.33 | 70,409.01 | 0.25 | |
| Original Face: | 5,000,000.000 | Base | 99.231198 | 2,708,216.32 | 101.811040 | 2,778,625.33 | 70,409.01 | 0.25 | |
| 38380KE27 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA | | | | | 3.000000 | 20 Jan 2044 | | |
| | 3,008,305.700 | Local | 99.264994 | 2,986,194.47 | 102.852850 | 3,094,128.15 | 107,933.68 | 0.28 | |
| Original Face: | 5,000,000.000 | Base | 99.264994 | 2,986,194.47 | 102.852850 | 3,094,128.15 | 107,933.68 | 0.28 | |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | 2,508,526.950 | Local | 100.068892 | 2,510,255.12 | 104.080968 | 2,610,899.13 | 100,644.01 | 0.23 | |
| Original Face: | 5,000,000.000 | Base | 100.068892 | 2,510,255.12 | 104.080968 | 2,610,899.13 | 100,644.01 | 0.23 | |

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | |
| | 4,109,094.350 | Local | 99.611806 | 4,093,143.11 | 105.180730 | 4,321,975.43 | 228,832.32 | 0.39 | |
| Original Face: | 5,000,000.000 | Base | 99.611806 | 4,093,143.11 | 105.180730 | 4,321,975.43 | 228,832.32 | 0.39 | |
| 38381TVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD | | | | | 3.000000 | 20 Apr 2049 | | |
| | 4,443,372.630 | Local | 99.867353 | 4,437,478.63 | 104.446130 | 4,640,930.75 | 203,452.12 | 0.41 | |
| Original Face: | 9,953,662.330 | Base | 99.867353 | 4,437,478.63 | 104.446130 | 4,640,930.75 | 203,452.12 | 0.41 | |
| 6903534B0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | 7,000,000.000 | Local | 104.869452 | 7,340,861.67 | 106.663000 | 7,466,410.00 | 125,548.33 | 0.67 | |
| | | Base | 104.869452 | 7,340,861.67 | 106.663000 | 7,466,410.00 | 125,548.33 | 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 | 100.487495 | 1,738,433.66 | 102.969383 | 1,781,370.33 | 42,936.67 | 0.16 | |
| | | Base | 100.487495 | 1,738,433.66 | 102.969383 | 1,781,370.33 | 42,936.67 | 0.16 | |
| 9128284Q0 | US TREASURY N/B 05/20 2.5 | | | | | 2.500000 | 31 May 2020 | | |
| | 20,000,000.000 | Local | 99.992440 | 19,998,487.90 | 100.394900 | 20,078,980.00 | 80,492.10 | 1.80 | |
| | | Base | 99.992440 | 19,998,487.90 | 100.394900 | 20,078,980.00 | 80,492.10 | 1.80 | |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | 65,000,000.000 | Local | 99.953085 | 64,969,505.55 | 101.039062 | 65,675,390.30 | 705,884.75 | 5.87 | |
| | | Base | 99.953085 | 64,969,505.55 | 101.039062 | 65,675,390.30 | 705,884.75 | 5.87 | |
| 9128285B2 | US TREASURY N/B 09/20 2.75 | | | | | 2.750000 | 30 Sep 2020 | | |
| | 55,000,000.000 | Local | 99.959231 | 54,977,577.18 | 101.312500 | 55,721,875.00 | 744,297.82 | 4.98 | |
| | | Base | 99.959231 | 54,977,577.18 | 101.312500 | 55,721,875.00 | 744,297.82 | 4.98 | |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | 15,000,000.000 | Local | 100.030555 | 15,004,583.23 | 101.589844 | 15,238,476.60 | 233,893.37 | 1.36 | |
| | | Base | 100.030555 | 15,004,583.23 | 101.589844 | 15,238,476.60 | 233,893.37 | 1.36 | |
| 9128285Q9 | US TREASURY N/B 11/20 2.75 | | | | | 2.750000 | 30 Nov 2020 | | |
| | 10,000,000.000 | Local | 100.013313 | 10,001,331.30 | 101.753906 | 10,175,390.60 | 174,059.30 | 0.91 | |
| | | Base | 100.013313 | 10,001,331.30 | 101.753906 | 10,175,390.60 | 174,059.30 | 0.91 | |

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | 99.996625 | 24,999,156.23 | 101.984375 | 25,496,093.75 | 496,937.52 | 2.28 | |
| | | Base | 99.996625 | 24,999,156.23 | 101.984375 | 25,496,093.75 | 496,937.52 | 2.28 | |
| 9128286D7 | US TREASURY N/B 02/21 2.5 | | | | | 2.500000 | 28 Feb 2021 | | |
| | 10,000,000.000 | Local | 100.027137 | 10,002,713.73 | 102.195312 | 10,219,531.20 | 216,817.47 | 0.91 | |
| | | Base | 100.027137 | 10,002,713.73 | 102.195312 | 10,219,531.20 | 216,817.47 | 0.91 | |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | 5,000,000.000 | Local | 99.833836 | 4,991,691.82 | 100.937500 | 5,046,875.00 | 55,183.18 | 0.45 | |
| | | Base | 99.833836 | 4,991,691.82 | 100.937500 | 5,046,875.00 | 55,183.18 | 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 | 99.989574 | 9,998,957.38 | 100.671875 | 10,067,187.50 | 68,230.12 | 0.90 | |
| | | Base | 99.989574 | 9,998,957.38 | 100.671875 | 10,067,187.50 | 68,230.12 | 0.90 | |
| 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 | 99.970662 | 24,992,665.42 | 100.595606 | 25,148,901.50 | 156,236.08 | 2.25 | |
| | | Base | 99.970662 | 24,992,665.42 | 100.595606 | 25,148,901.50 | 156,236.08 | 2.25 | |
| 912828Y46 | US TREASURY N/B 07/20 2.625 | | | | | 2.625000 | 31 Jul 2020 | | |
| | 40,000,000.000 | Local | 100.195782 | 40,078,312.66 | 100.867188 | 40,346,875.20 | 268,562.54 | 3.61 | |
| | | Base | 100.195782 | 40,078,312.66 | 100.867188 | 40,346,875.20 | 268,562.54 | 3.61 | |
| 912828Z60 | US TREASURY N/B 01/22 1.375 | | | | | 1.375000 | 31 Jan 2022 | | |
| | 20,000,000.000 | Local | 99.853208 | 19,970,641.67 | 102.125000 | 20,425,000.00 | 454,358.33 | 1.83 | |
| | | Base | 99.853208 | 19,970,641.67 | 102.125000 | 20,425,000.00 | 454,358.33 | 1.83 | |
| US DOLLAR Total | | | | | | | | | |
| | 649,799,734.610 | Local | | 650,424,693.95 | | 660,693,972.97 | 10,269,279.02 | 59.08 | |
| Original Face: | 473,007,603.330 | Base | | 650,424,693.95 | | 660,693,972.97 | 10,269,279.02 | 59.08 | |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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

| | | | | | | | | |
|----------------|-----------------|------|--|----------------|--|----------------|---------------|-------|
| | 649,799,734.610 | Base | | 650,424,693.95 | | 660,693,972.97 | 10,269,279.02 | 59.08 |
| Original Face: | 473,007,603.330 | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,107,752,769.910 | Base | 1,107,771,277.04 | | 1,118,383,954.49 | 10,612,677.45 | 100.00 |
| Original Face: | | 473,007,603.330 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 65,898.070 | Local | 1.000000 | 65,898.07 | 1.000000 | 65,898.07 | 0.00 |
| | | | Base | 1.000000 | 65,898.07 | 1.000000 | 65,898.07 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | 65,898.070 | Local | | 65,898.07 | | 65,898.07 | 0.00 |
| | | | Base | | 65,898.07 | | 65,898.07 | 0.00 |
| CASH Total | | | | | | | | |
| | | 65,898.070 | Base | | 65,898.07 | | 65,898.07 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 03785DFS0 | APPLE INC | | | | 1.050000 | 26 Jun 2020 | | |
| | | 25,000,000.000 | Local | 99.749167 | 24,937,291.67 | 99.749167 | 24,937,291.67 | 1.47 |
| | | | Base | 99.749167 | 24,937,291.67 | 99.749167 | 24,937,291.67 | 1.47 |
| 03785DHX7 | APPLE INC | | | | 1.590000 | 31 Aug 2020 | | |
| | | 10,000,000.000 | Local | 99.328667 | 9,932,866.67 | 99.434644 | 9,943,464.40 | 10,597.73 |
| | | | Base | 99.328667 | 9,932,866.67 | 99.434644 | 9,943,464.40 | 10,597.73 |
| 03785DLW4 | APPLE INC | | | | 1.680000 | 30 Nov 2020 | | |
| | | 10,000,000.000 | Local | 98.866000 | 9,886,600.00 | 98.924725 | 9,892,472.50 | 5,872.50 |
| | | | Base | 98.866000 | 9,886,600.00 | 98.924725 | 9,892,472.50 | 5,872.50 |
| 03785DMJ2 | APPLE INC | | | | 1.700000 | 18 Dec 2020 | | |
| | | 10,000,000.000 | Local | 98.767500 | 9,876,750.00 | 98.851600 | 9,885,160.00 | 8,410.00 |
| | | | Base | 98.767500 | 9,876,750.00 | 98.851600 | 9,885,160.00 | 8,410.00 |
| 07644AEC4 | BEDFORD ROW FDG CORP | | | | 1.630000 | 12 May 2020 | | |
| | | 13,590,000.000 | Local | 99.814361 | 13,564,771.68 | 99.814361 | 13,564,771.68 | 0.00 |
| | | | Base | 99.814361 | 13,564,771.68 | 99.814361 | 13,564,771.68 | 0.00 |

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Books Closed

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ST OF AZ POOL 5 LGIP
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|--------------------------------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 07644AGM0 | BEDFORD ROW FDG CORP | 15,000,000.000 | Local | 99.463500 | 14,919,525.00 | 99.574500 | 14,936,175.00 | 16,650.00 | 0.88 |
| | | | Base | 99.463500 | 14,919,525.00 | 99.574500 | 14,936,175.00 | 16,650.00 | 0.88 |
| 08465RD16 | BERKSHIRE HATHAWAY ENE | 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 |
| 08465RD81 | BERKSHIRE HATHAWAY ENE | 8,800,000.000 | Local | 99.973750 | 8,797,690.00 | 99.973750 | 8,797,690.00 | 0.00 | 0.52 |
| | | | Base | 99.973750 | 8,797,690.00 | 99.973750 | 8,797,690.00 | 0.00 | 0.52 |
| 13738JDE7 | CAN AST + CAN LTD JT | 15,000,000.000 | Local | 99.940778 | 14,991,116.67 | 99.940778 | 14,991,116.67 | 0.00 | 0.88 |
| | | | Base | 99.940778 | 14,991,116.67 | 99.940778 | 14,991,116.67 | 0.00 | 0.88 |
| 13738JE55 | CAN AST + CAN LTD JT | 15,000,000.000 | Local | 99.840389 | 14,976,058.33 | 99.840389 | 14,976,058.33 | 0.00 | 0.88 |
| | | | Base | 99.840389 | 14,976,058.33 | 99.840389 | 14,976,058.33 | 0.00 | 0.88 |
| 15060XDQ2 | CEDAR SPRING CPTL CO | 15,000,000.000 | Local | 99.893944 | 14,984,091.67 | 99.893944 | 14,984,091.67 | 0.00 | 0.88 |
| | | | Base | 99.893944 | 14,984,091.67 | 99.893944 | 14,984,091.67 | 0.00 | 0.88 |
| 16677JE44 | CHEVRON CORP | 22,200,000.000 | Local | 99.904667 | 22,178,836.00 | 99.904667 | 22,178,836.00 | 0.00 | 1.30 |
| | | | Base | 99.904667 | 22,178,836.00 | 99.904667 | 22,178,836.00 | 0.00 | 1.30 |
| 16677JHS8 | CHEVRON CORP | 10,000,000.000 | Local | 99.673333 | 9,967,333.33 | 99.163325 | 9,916,332.50 | -51,000.83 | 0.58 |
| | | | Base | 99.673333 | 9,967,333.33 | 99.163325 | 9,916,332.50 | -51,000.83 | 0.58 |
| 16677JJH0 | CHEVRON CORP | 10,000,000.000 | Local | 99.248889 | 9,924,888.89 | 99.047028 | 9,904,702.80 | -20,186.09 | 0.58 |
| | | | Base | 99.248889 | 9,924,888.89 | 99.047028 | 9,904,702.80 | -20,186.09 | 0.58 |
| 19121AF97 | COCA-COLA COMPANY | 25,000,000.000 | Local | 99.831333 | 24,957,833.33 | 99.831333 | 24,957,833.33 | 0.00 | 1.47 |
| | | | Base | 99.831333 | 24,957,833.33 | 99.831333 | 24,957,833.33 | 0.00 | 1.47 |

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|--------------------------------|---------------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 19121AP13 | COCA-COLA COMPANY | 5,000,000.000 | Local | 99.090500 | 4,954,525.00 | 1.070000 | 01 Feb 2021 | | |
| | | | Base | 99.090500 | 4,954,525.00 | 98.640000 | 4,932,000.00 | -22,525.00 | 0.29 |
| 2063C0D66 | CONCORD MIN CPTL CO | 10,000,000.000 | Local | 99.983750 | 9,998,375.00 | 1.170000 | 06 Apr 2020 | | |
| | | | Base | 99.983750 | 9,998,375.00 | 99.983750 | 9,998,375.00 | 0.00 | 0.59 |
| 2063C0DW9 | CONCORD MIN CPTL CO | 16,192,000.000 | Local | 99.857417 | 16,168,912.91 | 1.770000 | 30 Apr 2020 | | |
| | | | Base | 99.857417 | 16,168,912.91 | 99.857417 | 16,168,912.91 | 0.00 | 0.95 |
| 2063C0EC2 | CONCORD MIN CPTL CO | 20,000,000.000 | Local | 99.787028 | 19,957,405.55 | 1.870000 | 12 May 2020 | | |
| | | | Base | 99.787028 | 19,957,405.55 | 99.787028 | 19,957,405.55 | 0.00 | 1.17 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | 64,586,591.380 | Local | 100.000000 | 64,586,591.38 | 0.010000 | 01 Apr 2020 | | |
| | | | Base | 100.000000 | 64,586,591.38 | 100.000000 | 64,586,591.38 | 0.00 | 3.80 |
| 22845APX2 | CROWN POINT CAP CO. | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 1.012630 | 08 Jul 2020 | | |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.18 |
| 22845AQR4 | CROWN POINT CAP CO. | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 1.506750 | 05 Nov 2020 | | |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.59 |
| 2284K2CK5 | CROWN POINT CAP CO. | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 1.851130 | 01 Jun 2020 | | |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.88 |
| 2546R2DW3 | WALT DISNEY CO | 20,000,000.000 | Local | 99.868694 | 19,973,738.89 | 1.630000 | 30 Apr 2020 | | |
| | | | Base | 99.868694 | 19,973,738.89 | 99.868694 | 19,973,738.89 | 0.00 | 1.17 |
| 30229AD63 | EXXON MOBIL CORP | 20,000,000.000 | Local | 99.976389 | 19,995,277.78 | 1.700000 | 06 Apr 2020 | | |
| | | | Base | 99.976389 | 19,995,277.78 | 99.976389 | 19,995,277.78 | 0.00 | 1.18 |

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|--------------------------------|---------------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 30229ADW6 | EXXON MOBIL CORP | 10,000,000.000 | Local | 99.870306 | 9,987,030.55 | 99.870306 | 9,987,030.55 | 0.00 | 0.59 |
| | | | Base | 99.870306 | 9,987,030.55 | 99.870306 | 9,987,030.55 | 0.00 | 0.59 |
| 30601YE50 | FAIRWAY FINANCE CORP | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.47 |
| | | | Base | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.47 |
| 37829ACG1 | GLENCOVE FDG DAC/LLC | 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 |
| 37829ACQ9 | GLENCOVE FDG DAC/LLC | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.59 |
| | | | 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 | 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 |
| 37829ADA3 | GLENCOVE FDG DAC/LLC | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.88 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.88 |
| 38346LD37 | GOTHAM FDG CORP | 20,000,000.000 | Local | 99.990833 | 19,998,166.67 | 99.990833 | 19,998,166.67 | 0.00 | 1.18 |
| | | | Base | 99.990833 | 19,998,166.67 | 99.990833 | 19,998,166.67 | 0.00 | 1.18 |
| 40588LDW6 | HALKIN FINANCE LLC USC | 20,000,000.000 | Local | 99.845333 | 19,969,066.67 | 99.845333 | 19,969,066.67 | 0.00 | 1.17 |
| | | | Base | 99.845333 | 19,969,066.67 | 99.845333 | 19,969,066.67 | 0.00 | 1.17 |
| 45779PD13 | INSTITUTIONAL SECURED | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.47 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.47 |
| 45856WDP1 | INTERCONTINENTAL EXCHANGE | 15,255,000.000 | Local | 99.897944 | 15,239,431.42 | 99.897944 | 15,239,431.42 | 0.00 | 0.90 |
| | | | Base | 99.897944 | 15,239,431.42 | 99.897944 | 15,239,431.42 | 0.00 | 0.90 |

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|--------------------------------|---------------------------|-------|-------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
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| 45856WE62 | INTERCONTINENTAL EXCHANGE | | | | | 1.660000 | 06 May 2020 | | |
| | 15,000,000.000 | Local | | 99.838611 | 14,975,791.67 | 99.838611 | 14,975,791.67 | 0.00 | 0.88 |
| | | Base | | 99.838611 | 14,975,791.67 | 99.838611 | 14,975,791.67 | 0.00 | 0.88 |
| 45856WE62 | INTERCONTINENTAL EXCHANGE | | | | | 1.720000 | 06 May 2020 | | |
| | 10,000,000.000 | Local | | 99.832778 | 9,983,277.78 | 99.832778 | 9,983,277.78 | 0.00 | 0.59 |
| | | Base | | 99.832778 | 9,983,277.78 | 99.832778 | 9,983,277.78 | 0.00 | 0.59 |
| 45856WEE5 | INTERCONTINENTAL EXCHANGE | | | | | 1.700000 | 14 May 2020 | | |
| | 10,000,000.000 | Local | | 99.796944 | 9,979,694.44 | 99.796944 | 9,979,694.44 | 0.00 | 0.59 |
| | | Base | | 99.796944 | 9,979,694.44 | 99.796944 | 9,979,694.44 | 0.00 | 0.59 |
| 45920FEJ3 | INTL BUS MACH CORP | | | | | 1.150000 | 18 May 2020 | | |
| | 20,000,000.000 | Local | | 99.849861 | 19,969,972.22 | 99.849861 | 19,969,972.22 | 0.00 | 1.17 |
| | | Base | | 99.849861 | 19,969,972.22 | 99.849861 | 19,969,972.22 | 0.00 | 1.17 |
| 4820P2D93 | JUPITER SECT CO LLC | | | | | 1.750000 | 09 Apr 2020 | | |
| | 20,000,000.000 | Local | | 99.961111 | 19,992,222.22 | 99.961111 | 19,992,222.22 | 0.00 | 1.17 |
| | | Base | | 99.961111 | 19,992,222.22 | 99.961111 | 19,992,222.22 | 0.00 | 1.17 |
| 4820P2DP7 | JUPITER SECT CO LLC | | | | | 1.710000 | 23 Apr 2020 | | |
| | 18,161,000.000 | Local | | 99.895500 | 18,142,021.76 | 99.895500 | 18,142,021.76 | 0.00 | 1.07 |
| | | Base | | 99.895500 | 18,142,021.76 | 99.895500 | 18,142,021.76 | 0.00 | 1.07 |
| 48802TT47 | KELLS FDG LLC | | | | | 1.680000 | 26 May 2020 | | |
| | 20,000,000.000 | Local | | 99.743333 | 19,948,666.66 | 99.743333 | 19,948,666.66 | 0.00 | 1.17 |
| | | Base | | 99.743333 | 19,948,666.66 | 99.743333 | 19,948,666.66 | 0.00 | 1.17 |
| 48802TU86 | KELLS FDG LLC | | | | | 0.930000 | 27 Jul 2020 | | |
| | 5,000,000.000 | Local | | 99.697750 | 4,984,887.50 | 99.569700 | 4,978,485.00 | -6,402.50 | 0.29 |
| | | Base | | 99.697750 | 4,984,887.50 | 99.569700 | 4,978,485.00 | -6,402.50 | 0.29 |
| 48803MPQ6 | KELLS FDG LLC | | | | | 2.050000 | 02 Apr 2020 | | |
| | 10,000,000.000 | Local | | 99.994306 | 9,999,430.55 | 99.994306 | 9,999,430.55 | 0.00 | 0.59 |
| | | Base | | 99.994306 | 9,999,430.55 | 99.994306 | 9,999,430.55 | 0.00 | 0.59 |
| 48803MQT9 | KELLS FDG LLC | | | | | 1.650000 | 08 Jun 2020 | | |
| | 5,000,000.000 | Local | | 99.711250 | 4,985,562.50 | 99.711250 | 4,985,562.50 | 0.00 | 0.29 |
| | | Base | | 99.711250 | 4,985,562.50 | 99.711250 | 4,985,562.50 | 0.00 | 0.29 |

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| 48803TMT8 | KELLS FDG LLC | 10,000,000.000 | Local | 99.897945 | 9,989,794.45 | 99.897945 | 9,989,794.45 | 0.00 | 0.59 |
| | | | Base | 99.897945 | 9,989,794.45 | 99.897945 | 9,989,794.45 | 0.00 | 0.59 |
| 52952LD25 | LEXINGTN PKR CAP CO LL | 20,000,000.000 | Local | 99.995389 | 19,999,077.78 | 99.995389 | 19,999,077.78 | 0.00 | 1.18 |
| | | | Base | 99.995389 | 19,999,077.78 | 99.995389 | 19,999,077.78 | 0.00 | 1.18 |
| 52952LDD1 | LEXINGTN PKR CAP CO LL | 20,000,000.000 | Local | 99.945000 | 19,989,000.00 | 99.945000 | 19,989,000.00 | 0.00 | 1.17 |
| | | | Base | 99.945000 | 19,989,000.00 | 99.945000 | 19,989,000.00 | 0.00 | 1.17 |
| 53127TD34 | LIBERTY FUNDING LLC | 7,100,000.000 | Local | 99.989889 | 7,099,282.11 | 99.989889 | 7,099,282.11 | 0.00 | 0.42 |
| | | | Base | 99.989889 | 7,099,282.11 | 99.989889 | 7,099,282.11 | 0.00 | 0.42 |
| 56274LE42 | MANHATTAN ASSET FDG. | 10,000,000.000 | Local | 99.846917 | 9,984,691.67 | 99.846917 | 9,984,691.67 | 0.00 | 0.59 |
| | | | Base | 99.846917 | 9,984,691.67 | 99.846917 | 9,984,691.67 | 0.00 | 0.59 |
| 56274LEB6 | MANHATTAN ASSET FDG. | 7,538,000.000 | Local | 99.815556 | 7,524,096.58 | 99.815556 | 7,524,096.58 | 0.00 | 0.44 |
| | | | Base | 99.815556 | 7,524,096.58 | 99.815556 | 7,524,096.58 | 0.00 | 0.44 |
| 57576JD74 | MASSACHUSETTS MUT LIFE INS CO | 25,000,000.000 | Local | 99.982500 | 24,995,625.00 | 99.982500 | 24,995,625.00 | 0.00 | 1.47 |
| | | | Base | 99.982500 | 24,995,625.00 | 99.982500 | 24,995,625.00 | 0.00 | 1.47 |
| 58934ADV5 | MERCK & CO. INC | 20,000,000.000 | Local | 99.923778 | 19,984,755.55 | 99.923778 | 19,984,755.55 | 0.00 | 1.17 |
| | | | Base | 99.923778 | 19,984,755.55 | 99.923778 | 19,984,755.55 | 0.00 | 1.17 |
| 63763PEF2 | NATIONAL SECS CLEARING | 15,000,000.000 | Local | 99.798333 | 14,969,750.00 | 99.798333 | 14,969,750.00 | 0.00 | 0.88 |
| | | | Base | 99.798333 | 14,969,750.00 | 99.798333 | 14,969,750.00 | 0.00 | 0.88 |
| 63763PES4 | NATIONAL SECS CLEARING | 13,000,000.000 | Local | 99.851806 | 12,980,734.72 | 99.851806 | 12,980,734.72 | 0.00 | 0.76 |
| | | | Base | 99.851806 | 12,980,734.72 | 99.851806 | 12,980,734.72 | 0.00 | 0.76 |

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| 63763PFP9 | NATIONAL SECS CLEARING | | | | 1.000000 | 23 Jun 2020 | | | |
| | | 16,730,000.000 | Local | 99.769444 | 16,691,428.05 | 99.769444 | 16,691,428.05 | 0.00 | 0.98 |
| | | | Base | 99.769444 | 16,691,428.05 | 99.769444 | 16,691,428.05 | 0.00 | 0.98 |
| 64105RED8 | NESTLE FIN FRANCE S. | | | | 1.630000 | 13 May 2020 | | | |
| | | 10,000,000.000 | Local | 99.809833 | 9,980,983.33 | 99.809833 | 9,980,983.33 | 0.00 | 0.59 |
| | | | Base | 99.809833 | 9,980,983.33 | 99.809833 | 9,980,983.33 | 0.00 | 0.59 |
| 64951WFC3 | NEW YORK LFE CAP COR | | | | 0.980000 | 12 Jun 2020 | | | |
| | | 9,153,000.000 | Local | 99.804000 | 9,135,060.12 | 99.804000 | 9,135,060.12 | 0.00 | 0.54 |
| | | | Base | 99.804000 | 9,135,060.12 | 99.804000 | 9,135,060.12 | 0.00 | 0.54 |
| 66844CDH4 | NORTHWESTERN UNIVERS | | | | 1.600000 | 17 Apr 2020 | | | |
| | | 10,000,000.000 | Local | 99.928889 | 9,992,888.89 | 99.928889 | 9,992,888.89 | 0.00 | 0.59 |
| | | | Base | 99.928889 | 9,992,888.89 | 99.928889 | 9,992,888.89 | 0.00 | 0.59 |
| 66844CF25 | NORTHWESTERN UNIVERS | | | | 1.450000 | 02 Jun 2020 | | | |
| | | 10,000,000.000 | Local | 99.750278 | 9,975,027.77 | 99.750278 | 9,975,027.77 | 0.00 | 0.59 |
| | | | Base | 99.750278 | 9,975,027.77 | 99.750278 | 9,975,027.77 | 0.00 | 0.59 |
| 66844CF58 | NORTHWESTERN UNIVERS | | | | 0.780000 | 05 Jun 2020 | | | |
| | | 10,000,000.000 | Local | 99.859167 | 9,985,916.67 | 99.859167 | 9,985,916.67 | 0.00 | 0.59 |
| | | | Base | 99.859167 | 9,985,916.67 | 99.859167 | 9,985,916.67 | 0.00 | 0.59 |
| 66844CFQ2 | NORTHWESTERN UNIVERS | | | | 1.600000 | 24 Jun 2020 | | | |
| | | 20,000,000.000 | Local | 99.626667 | 19,925,333.33 | 99.626667 | 19,925,333.33 | 0.00 | 1.17 |
| | | | Base | 99.626667 | 19,925,333.33 | 99.626667 | 19,925,333.33 | 0.00 | 1.17 |
| 67983TE44 | OLD LINE FUNDING LLC | | | | 1.850000 | 04 May 2020 | | | |
| | | 10,000,000.000 | Local | 99.830417 | 9,983,041.67 | 99.830417 | 9,983,041.67 | 0.00 | 0.59 |
| | | | Base | 99.830417 | 9,983,041.67 | 99.830417 | 9,983,041.67 | 0.00 | 0.59 |
| 71344TDU3 | PEPSICO INC | | | | 1.250000 | 28 Apr 2020 | | | |
| | | 3,500,000.000 | Local | 99.906250 | 3,496,718.75 | 99.906250 | 3,496,718.75 | 0.00 | 0.21 |
| | | | Base | 99.906250 | 3,496,718.75 | 99.906250 | 3,496,718.75 | 0.00 | 0.21 |
| 71708EFB6 | PFIZER INC | | | | 0.970000 | 11 Jun 2020 | | | |
| | | 20,000,000.000 | Local | 99.808694 | 19,961,738.89 | 99.808694 | 19,961,738.89 | 0.00 | 1.17 |
| | | | Base | 99.808694 | 19,961,738.89 | 99.808694 | 19,961,738.89 | 0.00 | 1.17 |

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|--------------------------------|-----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 71708EFC4 | PFIZER INC | 10,000,000.000 | Local | 99.674000 | 9,967,400.00 | 99.674000 | 9,967,400.00 | 0.00 | 0.59 |
| | | | Base | 99.674000 | 9,967,400.00 | 99.674000 | 9,967,400.00 | 0.00 | 0.59 |
| 71708EFV2 | PFIZER INC | 20,000,000.000 | Local | 99.594556 | 19,918,911.11 | 99.594556 | 19,918,911.11 | 0.00 | 1.17 |
| | | | Base | 99.594556 | 19,918,911.11 | 99.594556 | 19,918,911.11 | 0.00 | 1.17 |
| 74271TFB4 | PROCTOR GAMBLE AND CO | 20,000,000.000 | Local | 99.832361 | 19,966,472.22 | 99.832361 | 19,966,472.22 | 0.00 | 1.17 |
| | | | Base | 99.832361 | 19,966,472.22 | 99.832361 | 19,966,472.22 | 0.00 | 1.17 |
| 82124LDD1 | SHEFFIELD RECEIVABLE | 20,000,000.000 | Local | 99.963333 | 19,992,666.67 | 99.963333 | 19,992,666.67 | 0.00 | 1.17 |
| | | | Base | 99.963333 | 19,992,666.67 | 99.963333 | 19,992,666.67 | 0.00 | 1.17 |
| 82124LEV0 | SHEFFIELD RECEIVABLE | 15,000,000.000 | Local | 99.735778 | 14,960,366.67 | 99.735778 | 14,960,366.67 | 0.00 | 0.88 |
| | | | Base | 99.735778 | 14,960,366.67 | 99.735778 | 14,960,366.67 | 0.00 | 0.88 |
| 8225X2F17 | SHELL INTNL FNC B.V | 10,000,000.000 | Local | 99.659417 | 9,965,941.67 | 99.659417 | 9,965,941.67 | 0.00 | 0.59 |
| | | | Base | 99.659417 | 9,965,941.67 | 99.659417 | 9,965,941.67 | 0.00 | 0.59 |
| 8225X2FR0 | SHELL INTNL FNC B.V | 4,000,000.000 | Local | 99.589167 | 3,983,566.67 | 99.589167 | 3,983,566.67 | 0.00 | 0.23 |
| | | | Base | 99.589167 | 3,983,566.67 | 99.589167 | 3,983,566.67 | 0.00 | 0.23 |
| 8225X2FV1 | SHELL INTNL FNC B.V | 5,000,000.000 | Local | 99.577250 | 4,978,862.50 | 99.577250 | 4,978,862.50 | 0.00 | 0.29 |
| | | | Base | 99.577250 | 4,978,862.50 | 99.577250 | 4,978,862.50 | 0.00 | 0.29 |
| 8225X2FW9 | SHELL INTNL FNC B.V | 3,000,000.000 | Local | 99.570000 | 2,987,100.00 | 99.698750 | 2,990,962.50 | 3,862.50 | 0.18 |
| | | | Base | 99.570000 | 2,987,100.00 | 99.698750 | 2,990,962.50 | 3,862.50 | 0.18 |
| 8225X2HX5 | SHELL INTNL FNC B.V | 4,000,000.000 | Local | 99.309667 | 3,972,386.67 | 99.438444 | 3,977,537.76 | 5,151.09 | 0.23 |
| | | | Base | 99.309667 | 3,972,386.67 | 99.438444 | 3,977,537.76 | 5,151.09 | 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 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 8225X2JU9 | SHELL INTNL FNC B.V | 10,000,000.000 | Local | 99.115000 | 9,911,500.00 | 99.335000 | 9,933,500.00 | 22,000.00 | 0.58 |
| | | | Base | 99.115000 | 9,911,500.00 | 99.335000 | 9,933,500.00 | 22,000.00 | 0.58 |
| 88602TDL4 | THUNDER BAY FNDNG LLC | 10,000,000.000 | Local | 99.914500 | 9,991,450.00 | 99.914500 | 9,991,450.00 | 0.00 | 0.59 |
| | | | Base | 99.914500 | 9,991,450.00 | 99.914500 | 9,991,450.00 | 0.00 | 0.59 |
| 88602TFB4 | THUNDER BAY FNDNG LLC | 20,000,000.000 | Local | 99.674583 | 19,934,916.67 | 99.674583 | 19,934,916.67 | 0.00 | 1.17 |
| | | | Base | 99.674583 | 19,934,916.67 | 99.674583 | 19,934,916.67 | 0.00 | 1.17 |
| 89114NF83 | TORONTO-DOMINION | 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 |
| 89119AF29 | TORONTO DOMINION BANK | 20,000,000.000 | Local | 99.690000 | 19,938,000.00 | 99.690000 | 19,938,000.00 | 0.00 | 1.17 |
| | | | Base | 99.690000 | 19,938,000.00 | 99.690000 | 19,938,000.00 | 0.00 | 1.17 |
| 89233A4V8 | TOYOTA MOTOR CREDIT | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.18 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.18 |
| 89233GFJ0 | TOYOTA MOTOR CREDIT | 20,000,000.000 | Local | 99.822333 | 19,964,466.67 | 99.822333 | 19,964,466.67 | 0.00 | 1.17 |
| | | | Base | 99.822333 | 19,964,466.67 | 99.822333 | 19,964,466.67 | 0.00 | 1.17 |
| 89233GGH3 | TOYOTA MOTOR CREDIT | 10,000,000.000 | Local | 99.762222 | 9,976,222.23 | 99.522364 | 9,952,236.40 | -23,985.83 | 0.58 |
| | | | Base | 99.762222 | 9,976,222.23 | 99.522364 | 9,952,236.40 | -23,985.83 | 0.58 |
| 90328AF32 | USAA CAPITAL CORP | 25,000,000.000 | Local | 99.825000 | 24,956,250.00 | 99.825000 | 24,956,250.00 | 0.00 | 1.47 |
| | | | Base | 99.825000 | 24,956,250.00 | 99.825000 | 24,956,250.00 | 0.00 | 1.47 |
| 9113A2FW1 | UNITED PARCEL SERVIC | 20,000,000.000 | Local | 99.710000 | 19,942,000.00 | 99.736250 | 19,947,250.00 | 5,250.00 | 1.17 |
| | | | Base | 99.710000 | 19,942,000.00 | 99.736250 | 19,947,250.00 | 5,250.00 | 1.17 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------------------|----------------|----------------|------------------|----------------------------|------------------|---------------|--------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92646KD74 | VICTORY RECEIVABLES | 20,000,000.000 | Local | 99.981500 | 19,996,300.00 | 99.981500 | 19,996,300.00 | 0.00 | 1.18 |
| | | | Base | 99.981500 | 19,996,300.00 | 99.981500 | 19,996,300.00 | 0.00 | 1.18 |
| 92646KD74 | VICTORY RECEIVABLES | 20,000,000.000 | Local | 99.980833 | 19,996,166.67 | 99.980833 | 19,996,166.67 | 0.00 | 1.18 |
| | | | Base | 99.980833 | 19,996,166.67 | 99.980833 | 19,996,166.67 | 0.00 | 1.18 |
| 92646KDD1 | VICTORY RECEIVABLES | 10,000,000.000 | Local | 99.945000 | 9,994,500.00 | 99.945000 | 9,994,500.00 | 0.00 | 0.59 |
| | | | Base | 99.945000 | 9,994,500.00 | 99.945000 | 9,994,500.00 | 0.00 | 0.59 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | 200,000,000.000 | Local | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 11.75 |
| | | | Base | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 11.75 |
| 979QRC005 | BANK OF AMERICA REPO | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 5.88 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 5.88 |
| US DOLLAR Total | | 1,589,805,591.380 | Local | | 1,587,626,094.11 | | 1,587,579,787.68 | -46,306.43 | 93.30 |
| | | | Base | | 1,587,626,094.11 | | 1,587,579,787.68 | -46,306.43 | 93.30 |
| CASH EQUIVALENT Total | | 1,589,805,591.380 | Base | | 1,587,626,094.11 | | 1,587,579,787.68 | -46,306.43 | 93.30 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| 14315WAA8 | CARMAX AUTO OWNER TRUST CARMX 2019 4 A1 | 2,854,479.860 | Local | 100.000000 | 2,854,479.86 | 99.998730 | 2,854,443.61 | -36.25 | 0.17 |
| | | | Original Face: | 10,000,000.000 | Base | 100.000000 | 2,854,479.86 | 99.998730 | 2,854,443.61 |
| 14315XAA6 | CARMAX AUTO OWNER TRUST CARMX 2020 1 A1 | 7,016,552.680 | Local | 100.000000 | 7,016,552.68 | 99.289100 | 6,966,672.01 | -49,880.67 | 0.41 |
| | | | Original Face: | 10,000,000.000 | Base | 100.000000 | 7,016,552.68 | 99.289100 | 6,966,672.01 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36259KAA5 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1 | | | | | 1.634930 | 22 Feb 2021 | | |
| | 9,897,306.770 | Local | 100.000000 | 9,897,306.77 | 99.581910 | 9,855,927.12 | -41,379.65 | 0.58 | |
| Original Face: | 12,500,000.000 | Base | 100.000000 | 9,897,306.77 | 99.581910 | 9,855,927.12 | -41,379.65 | 0.58 | |
| 39154TBA5 | GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A | | | | | 1.691300 | 15 Feb 2021 | | |
| | 3,741,120.750 | Local | 100.000000 | 3,741,120.75 | 97.478010 | 3,646,770.06 | -94,350.69 | 0.21 | |
| Original Face: | 4,250,000.000 | Base | 100.000000 | 3,741,120.75 | 97.478010 | 3,646,770.06 | -94,350.69 | 0.21 | |
| 44891JAA6 | HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1 | | | | | 1.907130 | 15 Oct 2020 | | |
| | 1,072,205.160 | Local | 100.000000 | 1,072,205.16 | 99.998810 | 1,072,192.40 | -12.76 | 0.06 | |
| Original Face: | 4,500,000.000 | Base | 100.000000 | 1,072,205.16 | 99.998810 | 1,072,192.40 | -12.76 | 0.06 | |
| 9127962A6 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 07 Apr 2020 | | |
| | 10,000,000.000 | Local | 99.974083 | 9,997,408.33 | 99.998880 | 9,999,888.00 | 2,479.67 | 0.59 | |
| | | Base | 99.974083 | 9,997,408.33 | 99.998880 | 9,999,888.00 | 2,479.67 | 0.59 | |
| 9127962B4 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 14 Apr 2020 | | |
| | 10,000,000.000 | Local | 99.943649 | 9,994,364.87 | 99.996220 | 9,999,622.00 | 5,257.13 | 0.59 | |
| | | Base | 99.943649 | 9,994,364.87 | 99.996220 | 9,999,622.00 | 5,257.13 | 0.59 | |
| 9127962C2 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 21 Apr 2020 | | |
| | 10,000,000.000 | Local | 99.912847 | 9,991,284.74 | 99.995430 | 9,999,543.00 | 8,258.26 | 0.59 | |
| | | Base | 99.912847 | 9,991,284.74 | 99.995430 | 9,999,543.00 | 8,258.26 | 0.59 | |
| 912796TT6 | TREASURY BILL 05/20 0.00000 | | | | | | 07 May 2020 | | |
| | 10,000,000.000 | Local | 99.844500 | 9,984,450.02 | 99.993625 | 9,999,362.50 | 14,912.48 | 0.59 | |
| | | Base | 99.844500 | 9,984,450.02 | 99.993625 | 9,999,362.50 | 14,912.48 | 0.59 | |
| 912796TW9 | TREASURY BILL 05/20 0.00000 | | | | | 0.010000 | 28 May 2020 | | |
| | 10,000,000.000 | Local | 99.753792 | 9,975,379.18 | 99.988125 | 9,998,812.50 | 23,433.32 | 0.59 | |
| | | Base | 99.753792 | 9,975,379.18 | 99.988125 | 9,998,812.50 | 23,433.32 | 0.59 | |
| 912796TX7 | TREASURY BILL 06/20 0.00000 | | | | | 0.010000 | 04 Jun 2020 | | |
| | 10,000,000.000 | Local | 99.722222 | 9,972,222.21 | 99.987111 | 9,998,711.10 | 26,488.89 | 0.59 | |
| | | Base | 99.722222 | 9,972,222.21 | 99.987111 | 9,998,711.10 | 26,488.89 | 0.59 | |
| 912796UA5 | TREASURY BILL 06/20 0.00000 | | | | | 0.010000 | 25 Jun 2020 | | |
| | 10,000,000.000 | Local | 99.632847 | 9,963,284.72 | 99.984299 | 9,998,429.90 | 35,145.18 | 0.59 | |
| | | Base | 99.632847 | 9,963,284.72 | 99.984299 | 9,998,429.90 | 35,145.18 | 0.59 | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|--|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 98163MAA6 | WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1 | | | | 1.049220 | 15 Mar 2021 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 98.000000 | 19,600,000.00 | -400,000.00 | 1.15 |
| Original Face: | | 20,000,000.000 | Base | 100.000000 | 20,000,000.00 | 98.000000 | 19,600,000.00 | -400,000.00 | 1.15 |
| US DOLLAR Total | | | | | | | | | |
| | | 114,581,665.220 | Local | | 114,460,059.29 | | 113,990,374.20 | -469,685.09 | 6.70 |
| Original Face: | | 61,250,000.000 | Base | | 114,460,059.29 | | 113,990,374.20 | -469,685.09 | 6.70 |
| FIXED INCOME Total | | | | | | | | | |
| | | 114,581,665.220 | Base | | 114,460,059.29 | | 113,990,374.20 | -469,685.09 | 6.70 |
| Original Face: | | 61,250,000.000 | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,704,453,154.670 | Base | 1,702,152,051.47 | | 1,701,636,059.95 | -515,991.52 | 100.00 |
| Original Face: | | 61,250,000.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | 154,997,463.270 | Local | 1.000000 | 154,997,463.27 | 1.000000 | 154,997,463.27 | 0.00 | 9.08 |
| | | Base | 1.000000 | 154,997,463.27 | 1.000000 | 154,997,463.27 | 0.00 | 9.08 |
| US DOLLAR Total | | | | | | | | |
| | 154,997,463.270 | Local | | 154,997,463.27 | | 154,997,463.27 | 0.00 | 9.08 |
| | | Base | | 154,997,463.27 | | 154,997,463.27 | 0.00 | 9.08 |
| CASH Total | | | | | | | | |
| | 154,997,463.270 | Base | | 154,997,463.27 | | 154,997,463.27 | 0.00 | 9.08 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.600000 | 15 Apr 2020 | | |
| | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 2.34 |
| | | Base | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 2.34 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | 0.010000 | 01 Apr 2020 | | |
| | 101,878,526.670 | Local | 100.000000 | 101,878,526.67 | 100.000000 | 101,878,526.67 | 0.00 | 5.97 |
| | | Base | 100.000000 | 101,878,526.67 | 100.000000 | 101,878,526.67 | 0.00 | 5.97 |
| 7426M4D12 | PRIVATE EXP. FUNDING | | | | 1.810000 | 01 Apr 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 |
| 7426M4DW4 | PRIVATE EXP. FUNDING | | | | 1.770000 | 30 Apr 2020 | | |
| | 15,000,000.000 | Local | 99.857417 | 14,978,612.50 | 99.857417 | 14,978,612.50 | 0.00 | 0.88 |
| | | Base | 99.857417 | 14,978,612.50 | 99.857417 | 14,978,612.50 | 0.00 | 0.88 |
| 8579929T0 | STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL | | | | 0.332072 | 31 Dec 2030 | | |
| | 6,236,702.370 | Local | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.00 | 0.37 |
| | | Base | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.00 | 0.37 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912796SM2 | TREASURY BILL 04/20 0.00000 | | | | | 1.629000 | 23 Apr 2020 | | |
| | 10,000,000.000 | Local | | 99.900450 | 9,990,045.00 | 99.900450 | 9,990,045.00 | 0.00 | 0.59 |
| | | Base | | 99.900450 | 9,990,045.00 | 99.900450 | 9,990,045.00 | 0.00 | 0.59 |
| 912796SV2 | TREASURY BILL 06/20 0.00000 | | | | | 1.531000 | 18 Jun 2020 | | |
| | 10,000,000.000 | Local | | 99.668283 | 9,966,828.33 | 99.668283 | 9,966,828.33 | 0.00 | 0.58 |
| | | Base | | 99.668283 | 9,966,828.33 | 99.668283 | 9,966,828.33 | 0.00 | 0.58 |
| 912796TQ2 | TREASURY BILL 04/20 0.00000 | | | | | 1.550000 | 09 Apr 2020 | | |
| | 20,000,000.000 | Local | | 99.965556 | 19,993,111.11 | 99.965556 | 19,993,111.11 | 0.00 | 1.17 |
| | | Base | | 99.965556 | 19,993,111.11 | 99.965556 | 19,993,111.11 | 0.00 | 1.17 |
| 912796TR0 | TREASURY BILL 04/20 0.00000 | | | | | 1.536000 | 16 Apr 2020 | | |
| | 30,000,000.000 | Local | | 99.934728 | 29,980,418.33 | 99.934728 | 29,980,418.33 | 0.00 | 1.76 |
| | | Base | | 99.934728 | 29,980,418.33 | 99.934728 | 29,980,418.33 | 0.00 | 1.76 |
| 912796TS8 | TREASURY BILL 04/20 0.00000 | | | | | 1.520300 | 30 Apr 2020 | | |
| | 20,000,000.000 | Local | | 99.877531 | 19,975,506.28 | 99.877531 | 19,975,506.28 | 0.00 | 1.17 |
| | | Base | | 99.877531 | 19,975,506.28 | 99.877531 | 19,975,506.28 | 0.00 | 1.17 |
| 912796TZ2 | TREASURY BILL 06/20 0.00000 | | | | | 1.525000 | 11 Jun 2020 | | |
| | 10,000,000.000 | Local | | 99.699236 | 9,969,923.61 | 99.699236 | 9,969,923.61 | 0.00 | 0.58 |
| | | Base | | 99.699236 | 9,969,923.61 | 99.699236 | 9,969,923.61 | 0.00 | 0.58 |
| 912796WW5 | TREASURY BILL 07/20 0.00000 | | | | | 1.530000 | 09 Jul 2020 | | |
| | 10,000,000.000 | Local | | 99.579250 | 9,957,925.00 | 99.978903 | 9,997,890.30 | 39,965.30 | 0.59 |
| | | Base | | 99.579250 | 9,957,925.00 | 99.978903 | 9,997,890.30 | 39,965.30 | 0.59 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 0.010000 | 01 Apr 2020 | | |
| | 138,168,693.990 | Local | | 100.000000 | 138,168,693.99 | 100.000000 | 138,168,693.99 | 0.00 | 8.09 |
| | | Base | | 100.000000 | 138,168,693.99 | 100.000000 | 138,168,693.99 | 0.00 | 8.09 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 0.620000 | 30 Apr 2020 | | |
| | 50,000,000.000 | Local | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.93 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.93 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.010000 | 01 Apr 2020 | | |
| | 106,000,000.000 | Local | | 100.000000 | 106,000,000.00 | 100.000000 | 106,000,000.00 | 0.00 | 6.21 |
| | | Base | | 100.000000 | 106,000,000.00 | 100.000000 | 106,000,000.00 | 0.00 | 6.21 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--------------------------------------|-------|------------|----------------|-----------------|----------------------------|------------------|---------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 0.200000 | 01 Apr 2020 | | |
| | 75,000,000.000 | Local | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 4.39 |
| | | Base | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 4.39 |
| 979QHR003 | SOUTH STREET REPO | | | | 0.600000 | 13 Apr 2020 | | |
| | 45,000,000.000 | Local | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 2.64 |
| | | Base | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 2.64 |
| 979QHT009 | WELLS FARGO REPO | | | | 0.010000 | 01 Apr 2020 | | |
| | 110,000,000.000 | Local | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 6.44 |
| | | Base | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 6.44 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | 1.260000 | 01 Apr 2020 | | |
| | 2,534.530 | Local | 100.000000 | 2,534.53 | 100.000000 | 2,534.53 | 0.00 | 0.00 |
| | | Base | 100.000000 | 2,534.53 | 100.000000 | 2,534.53 | 0.00 | 0.00 |
| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 VAR | | | | 0.100000 | 03 Apr 2020 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.93 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.93 |
| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 VAR | | | | 0.010000 | 06 Apr 2020 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.93 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.93 |
| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 VAR | | | | 0.030000 | 01 May 2020 | | |
| | 45,000,000.000 | Local | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 2.64 |
| | | Base | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 2.64 |
| US DOLLAR Total | | | | | | | | |
| | 952,286,457.560 | Local | | 952,098,827.72 | | 952,138,793.02 | 39,965.30 | 55.78 |
| | | Base | | 952,098,827.72 | | 952,138,793.02 | 39,965.30 | 55.78 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 952,286,457.560 | Base | | 952,098,827.72 | | 952,138,793.02 | 39,965.30 | 55.78 |
| FIXED INCOME | | | | | | | | |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 9127962A6 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 07 Apr 2020 | | |
| | 50,000,000.000 | Local | | 99.974183 | 49,987,091.67 | 99.998880 | 49,999,440.00 | 12,348.33 | 2.93 |
| | | Base | | 99.974183 | 49,987,091.67 | 99.998880 | 49,999,440.00 | 12,348.33 | 2.93 |
| 9127962B4 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 14 Apr 2020 | | |
| | 80,000,000.000 | Local | | 99.943819 | 79,955,055.17 | 99.996220 | 79,996,976.00 | 41,920.83 | 4.69 |
| | | Base | | 99.943819 | 79,955,055.17 | 99.996220 | 79,996,976.00 | 41,920.83 | 4.69 |
| 9127962C2 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 21 Apr 2020 | | |
| | 50,000,000.000 | Local | | 99.912922 | 49,956,461.14 | 99.995430 | 49,997,715.00 | 41,253.86 | 2.93 |
| | | Base | | 99.912922 | 49,956,461.14 | 99.995430 | 49,997,715.00 | 41,253.86 | 2.93 |
| 912796SM2 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 23 Apr 2020 | | |
| | 50,000,000.000 | Local | | 99.906463 | 49,953,231.65 | 99.998075 | 49,999,037.50 | 45,805.85 | 2.93 |
| | | Base | | 99.906463 | 49,953,231.65 | 99.998075 | 49,999,037.50 | 45,805.85 | 2.93 |
| 912796SR1 | TREASURY BILL 05/20 0.00000 | | | | | 0.010000 | 21 May 2020 | | |
| | 50,000,000.000 | Local | | 99.785004 | 49,892,502.15 | 99.990972 | 49,995,486.00 | 102,983.85 | 2.93 |
| | | Base | | 99.785004 | 49,892,502.15 | 99.990972 | 49,995,486.00 | 102,983.85 | 2.93 |
| 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 | | 99.548940 | 9,954,894.03 | 99.976812 | 9,997,681.20 | 42,787.17 | 0.59 |
| | | Base | | 99.548940 | 9,954,894.03 | 99.976812 | 9,997,681.20 | 42,787.17 | 0.59 |
| 912796TM1 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 02 Apr 2020 | | |
| | 30,000,000.000 | Local | | 99.995460 | 29,998,638.05 | 99.999999 | 29,999,999.70 | 1,361.65 | 1.76 |
| | | Base | | 99.995460 | 29,998,638.05 | 99.999999 | 29,999,999.70 | 1,361.65 | 1.76 |
| 912796TQ2 | TREASURY BILL 04/20 0.00000 | | | | | 0.010000 | 09 Apr 2020 | | |
| | 10,000,000.000 | Local | | 99.962667 | 9,996,266.67 | 99.998022 | 9,999,802.20 | 3,535.53 | 0.59 |
| | | Base | | 99.962667 | 9,996,266.67 | 99.998022 | 9,999,802.20 | 3,535.53 | 0.59 |
| 912796TR0 | TREASURY BILL 04/20 0.00000 | | | | | | 16 Apr 2020 | | |
| | 20,000,000.000 | Local | | 99.936250 | 19,987,250.00 | 99.996875 | 19,999,375.00 | 12,125.00 | 1.17 |
| | | Base | | 99.936250 | 19,987,250.00 | 99.996875 | 19,999,375.00 | 12,125.00 | 1.17 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 912796TS8 | TREASURY BILL 04/20 0.00000 | | | | 0.010000 | 30 Apr 2020 | | | |
| | | 50,000,000.000 | Local | 99.874978 | 49,937,488.88 | 99.995549 | 49,997,774.50 | 60,285.62 | 2.93 |
| | | | Base | 99.874978 | 49,937,488.88 | 99.995549 | 49,997,774.50 | 60,285.62 | 2.93 |
| 912796TT6 | TREASURY BILL 05/20 0.00000 | | | | 0.010000 | 07 May 2020 | | | |
| | | 60,000,000.000 | Local | 99.845778 | 59,907,466.96 | 99.993625 | 59,996,175.00 | 88,708.04 | 3.51 |
| | | | Base | 99.845778 | 59,907,466.96 | 99.993625 | 59,996,175.00 | 88,708.04 | 3.51 |
| 912796TV1 | TREASURY BILL 05/20 0.00000 | | | | 0.010000 | 14 May 2020 | | | |
| | | 40,000,000.000 | Local | 99.815518 | 39,926,207.27 | 99.990743 | 39,996,297.20 | 70,089.93 | 2.34 |
| | | | Base | 99.815518 | 39,926,207.27 | 99.990743 | 39,996,297.20 | 70,089.93 | 2.34 |
| 912796TW9 | TREASURY BILL 05/20 0.00000 | | | | 0.010000 | 28 May 2020 | | | |
| | | 15,000,000.000 | Local | 99.755797 | 14,963,369.58 | 99.988125 | 14,998,218.75 | 34,849.17 | 0.88 |
| | | | Base | 99.755797 | 14,963,369.58 | 99.988125 | 14,998,218.75 | 34,849.17 | 0.88 |
| 912796TX7 | TREASURY BILL 06/20 0.00000 | | | | 0.010000 | 04 Jun 2020 | | | |
| | | 10,000,000.000 | Local | 99.720889 | 9,972,088.90 | 99.987111 | 9,998,711.10 | 26,622.20 | 0.59 |
| | | | Base | 99.720889 | 9,972,088.90 | 99.987111 | 9,998,711.10 | 26,622.20 | 0.59 |
| 912796UA5 | TREASURY BILL 06/20 0.00000 | | | | 0.010000 | 25 Jun 2020 | | | |
| | | 20,000,000.000 | Local | 99.631372 | 19,926,274.32 | 99.984299 | 19,996,859.80 | 70,585.48 | 1.17 |
| | | | Base | 99.631372 | 19,926,274.32 | 99.984299 | 19,996,859.80 | 70,585.48 | 1.17 |
| 912796UB3 | TREASURY BILL 07/20 0.00000 | | | | 0.010000 | 02 Jul 2020 | | | |
| | | 30,000,000.000 | Local | 99.853625 | 29,956,087.40 | 99.974444 | 29,992,333.20 | 36,245.80 | 1.76 |
| | | | Base | 99.853625 | 29,956,087.40 | 99.974444 | 29,992,333.20 | 36,245.80 | 1.76 |
| 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 |
| 912796WX3 | TREASURY BILL 07/20 0.00000 | | | | 0.010000 | 23 Jul 2020 | | | |
| | | 10,000,000.000 | Local | 99.519436 | 9,951,943.58 | 99.964770 | 9,996,477.00 | 44,533.42 | 0.59 |
| | | | Base | 99.519436 | 9,951,943.58 | 99.964770 | 9,996,477.00 | 44,533.42 | 0.59 |
| 912796WY1 | TREASURY BILL 07/20 0.00000 | | | | 0.010000 | 30 Jul 2020 | | | |
| | | 15,000,000.000 | Local | 99.489167 | 14,923,374.99 | 99.970750 | 14,995,612.50 | 72,237.51 | 0.88 |
| | | | Base | 99.489167 | 14,923,374.99 | 99.970750 | 14,995,612.50 | 72,237.51 | 0.88 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|-----------------------------|-------|-----------|------------|-----------------|----------------------------|------------------|---------------|-------|
| 912796XB0 | TREASURY BILL 03/20 0.00000 | | | | | 17 Mar 2020 | | | |
| | | 0.000 | Local | 0.000000 | -646.25 | 0.000000 | 0.00 | 646.25 | 0.00 |
| | | | Base | 0.000000 | -646.25 | 0.000000 | 0.00 | 646.25 | 0.00 |
| US DOLLAR Total | | | | | | | | | |
| | 600,000,000.000 | | Local | | 599,139,386.67 | | 599,953,971.65 | 814,584.98 | 35.14 |
| | | | Base | | 599,139,386.67 | | 599,953,971.65 | 814,584.98 | 35.14 |
| FIXED INCOME Total | | | | | | | | | |
| | 600,000,000.000 | | Base | | 599,139,386.67 | | 599,953,971.65 | 814,584.98 | 35.14 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,707,283,920.830 | Base | 1,706,235,677.66 | | 1,707,090,227.94 | 854,550.28 | 100.00 |

Holdings

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

FUND: ATZH



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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

| | | | | | | | | | |
|----------|--|-------|-----------|---------------|-----------|---------------|--------|------|--|
| 919TFTI0 | DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264 | | | | 3.535523 | 31 Dec 2030 | | | |
| | 10,362,223.800 | Local | 99.970678 | 10,359,185.44 | 99.980000 | 10,360,151.36 | 965.92 | 2.39 | |
| | | Base | 99.970678 | 10,359,185.44 | 99.980000 | 10,360,151.36 | 965.92 | 2.39 | |

| | | | | | | | | | |
|------------------------|--|----------------|-------|--|---------------|--|---------------|--------|------|
| US DOLLAR Total | | 10,362,223.800 | Local | | 10,359,185.44 | | 10,360,151.36 | 965.92 | 2.39 |
| | | | Base | | 10,359,185.44 | | 10,360,151.36 | 965.92 | 2.39 |

| | | | | | | | | | |
|------------------------------|--|----------------|------|--|---------------|--|---------------|--------|------|
| CASH EQUIVALENT Total | | 10,362,223.800 | Base | | 10,359,185.44 | | 10,360,151.36 | 965.92 | 2.39 |
|------------------------------|--|----------------|------|--|---------------|--|---------------|--------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|-------|------------|---------------|------------|---------------|------|------|--|
| 052476SL3 | AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR | | | | 4.500000 | 15 May 2031 | | | |
| | 18,000,000.000 | Local | 100.000000 | 18,000,000.00 | 100.000000 | 18,000,000.00 | 0.00 | 4.15 | |
| | | Base | 100.000000 | 18,000,000.00 | 100.000000 | 18,000,000.00 | 0.00 | 4.15 | |

Holdings

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

FUND: ATZH



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | 103.548051 | 1,553,220.76 | 103.873000 | 1,558,095.00 | 4,874.24 | 0.36 | |
| | | Base | 103.548051 | 1,553,220.76 | 103.873000 | 1,558,095.00 | 4,874.24 | 0.36 | |
| 166394AB2 | CHESTERFIELD CNTY VA CHF 01/21 FIXED 5 | | | | | 5.000000 | 01 Jan 2021 | | |
| | 3,500,000.000 | Local | 102.798958 | 3,597,963.54 | 102.923000 | 3,602,305.00 | 4,341.46 | 0.83 | |
| | | Base | 102.798958 | 3,597,963.54 | 102.923000 | 3,602,305.00 | 4,341.46 | 0.83 | |
| 18085PKE3 | CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR | | | | | 4.950000 | 01 Jul 2029 | | |
| | 6,200,000.000 | Local | 100.000000 | 6,200,000.00 | 100.000000 | 6,200,000.00 | 0.00 | 1.43 | |
| | | Base | 100.000000 | 6,200,000.00 | 100.000000 | 6,200,000.00 | 0.00 | 1.43 | |
| 18085PNC4 | CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR | | | | | 4.500000 | 01 Jul 2040 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 0.92 | |
| | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 0.92 | |
| 190828WN9 | COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5 | | | | | 5.000000 | 01 Jul 2021 | | |
| | 2,155,000.000 | Local | 104.778459 | 2,257,975.79 | 104.867000 | 2,259,883.85 | 1,908.06 | 0.52 | |
| | | Base | 104.778459 | 2,257,975.79 | 104.867000 | 2,259,883.85 | 1,908.06 | 0.52 | |
| 1994916D8 | COLUMBUS OH COL 07/22 FIXED 3 | | | | | 3.000000 | 01 Jul 2022 | | |
| | 5,000,000.000 | Local | 103.734057 | 5,186,702.86 | 104.090000 | 5,204,500.00 | 17,797.14 | 1.20 | |
| | | Base | 103.734057 | 5,186,702.86 | 104.090000 | 5,204,500.00 | 17,797.14 | 1.20 | |
| 25009XNN1 | DES MOINES IA DES 06/21 FIXED 5 | | | | | 5.000000 | 01 Jun 2021 | | |
| | 4,000,000.000 | Local | 104.122104 | 4,164,884.16 | 104.473000 | 4,178,920.00 | 14,035.84 | 0.96 | |
| | | Base | 104.122104 | 4,164,884.16 | 104.473000 | 4,178,920.00 | 14,035.84 | 0.96 | |
| 2548392M4 | DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR | | | | | 4.500000 | 01 Apr 2038 | | |
| | 10,070,000.000 | Local | 100.000000 | 10,070,000.00 | 100.000000 | 10,070,000.00 | 0.00 | 2.32 | |
| | | Base | 100.000000 | 10,070,000.00 | 100.000000 | 10,070,000.00 | 0.00 | 2.32 | |
| 280659UU5 | EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5 | | | | | 5.000000 | 01 Feb 2021 | | |
| | 4,425,000.000 | Local | 103.137704 | 4,563,843.38 | 103.248000 | 4,568,724.00 | 4,880.62 | 1.05 | |
| | | Base | 103.137704 | 4,563,843.38 | 103.248000 | 4,568,724.00 | 4,880.62 | 1.05 | |
| 280659UV3 | EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5 | | | | | 5.000000 | 01 Feb 2022 | | |
| | 4,825,000.000 | Local | 106.835916 | 5,154,832.95 | 107.066000 | 5,165,934.50 | 11,101.55 | 1.19 | |
| | | Base | 106.835916 | 5,154,832.95 | 107.066000 | 5,165,934.50 | 11,101.55 | 1.19 | |

& 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 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: March 31, 2020

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Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 340765HC3 | FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR | | | | 4.750000 | 01 Sep 2035 | | |
| | | 5,150,000.000 | Local 100.000000 | 5,150,000.00 | 100.000000 | 5,150,000.00 | 0.00 | 1.19 |
| | | | Base 100.000000 | 5,150,000.00 | 100.000000 | 5,150,000.00 | 0.00 | 1.19 |
| 34153QPX8 | FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5 | | | | 5.000000 | 01 Jun 2021 | | |
| | | 11,785,000.000 | Local 104.797047 | 12,350,332.01 | 104.508000 | 12,316,267.80 | -34,064.21 | 2.84 |
| | | | Base 104.797047 | 12,350,332.01 | 104.508000 | 12,316,267.80 | -34,064.21 | 2.84 |
| 349426AB2 | FORT WORTH TX FTW 03/21 FIXED 5 | | | | 5.000000 | 01 Mar 2021 | | |
| | | 4,535,000.000 | Local 103.296142 | 4,684,480.02 | 103.526000 | 4,694,904.10 | 10,424.08 | 1.08 |
| | | | Base 103.296142 | 4,684,480.02 | 103.526000 | 4,694,904.10 | 10,424.08 | 1.08 |
| 3733846Q4 | GEORGIA ST GAS 12/21 FIXED 5 | | | | 5.000000 | 01 Dec 2021 | | |
| | | 5,000,000.000 | Local 105.643270 | 5,282,163.48 | 106.480000 | 5,324,000.00 | 41,836.52 | 1.23 |
| | | | Base 105.643270 | 5,282,163.48 | 106.480000 | 5,324,000.00 | 41,836.52 | 1.23 |
| 373385AZ6 | GEORGIA ST GAS 07/21 FIXED 5 | | | | 5.000000 | 01 Jul 2021 | | |
| | | 550,000.000 | Local 104.243711 | 573,340.41 | 104.867000 | 576,768.50 | 3,428.09 | 0.13 |
| | | | Base 104.243711 | 573,340.41 | 104.867000 | 576,768.50 | 3,428.09 | 0.13 |
| 407271FL4 | HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR | | | | 4.000000 | 01 Apr 2028 | | |
| | | 5,290,000.000 | Local 100.000000 | 5,290,000.00 | 100.000000 | 5,290,000.00 | 0.00 | 1.22 |
| | | | Base 100.000000 | 5,290,000.00 | 100.000000 | 5,290,000.00 | 0.00 | 1.22 |
| 442435XR9 | HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR | | | | 4.350000 | 15 May 2034 | | |
| | | 9,000,000.000 | Local 100.000000 | 9,000,000.00 | 100.000000 | 9,000,000.00 | 0.00 | 2.07 |
| | | | Base 100.000000 | 9,000,000.00 | 100.000000 | 9,000,000.00 | 0.00 | 2.07 |
| 45471ABR2 | INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR | | | | 0.950000 | 01 Nov 2039 | | |
| | | 4,285,000.000 | Local 100.000000 | 4,285,000.00 | 100.000000 | 4,285,000.00 | 0.00 | 0.99 |
| | | | Base 100.000000 | 4,285,000.00 | 100.000000 | 4,285,000.00 | 0.00 | 0.99 |
| 45471AEB4 | INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR | | | | 3.700000 | 01 Mar 2036 | | |
| | | 4,650,000.000 | Local 100.000000 | 4,650,000.00 | 100.000000 | 4,650,000.00 | 0.00 | 1.07 |
| | | | Base 100.000000 | 4,650,000.00 | 100.000000 | 4,650,000.00 | 0.00 | 1.07 |
| 4637773G5 | IRVING TX IRV 09/21 FIXED 4 | | | | 4.000000 | 15 Sep 2021 | | |
| | | 4,255,000.000 | Local 104.038871 | 4,426,853.98 | 104.138000 | 4,431,071.90 | 4,217.92 | 1.02 |
| | | | Base 104.038871 | 4,426,853.98 | 104.138000 | 4,431,071.90 | 4,217.92 | 1.02 |

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Holdings

ST OF AZ POOL 10 ST OPERATING
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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 485116XP7 | KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5 | | | | | 5.000000 | 01 Dec 2020 | | |
| | 2,250,000.000 | Local | 102.552382 | 2,307,428.59 | 102.598000 | 2,308,455.00 | 1,026.41 | 0.53 | |
| | | Base | 102.552382 | 2,307,428.59 | 102.598000 | 2,308,455.00 | 1,026.41 | 0.53 | |
| 485116XQ5 | KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3 | | | | | 3.000000 | 01 Dec 2020 | | |
| | 1,200,000.000 | Local | 101.233162 | 1,214,797.94 | 101.279000 | 1,215,348.00 | 550.06 | 0.28 | |
| | | Base | 101.233162 | 1,214,797.94 | 101.279000 | 1,215,348.00 | 550.06 | 0.28 | |
| 486063XU9 | KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5 | | | | | 5.000000 | 15 Feb 2021 | | |
| | 1,000,000.000 | Local | 103.146940 | 1,031,469.40 | 103.444000 | 1,034,440.00 | 2,970.60 | 0.24 | |
| | | Base | 103.146940 | 1,031,469.40 | 103.444000 | 1,034,440.00 | 2,970.60 | 0.24 | |
| 494656U33 | KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4 | | | | | 4.000000 | 01 Dec 2020 | | |
| | 2,000,000.000 | Local | 101.870021 | 2,037,400.42 | 101.939000 | 2,038,780.00 | 1,379.58 | 0.47 | |
| | | Base | 101.870021 | 2,037,400.42 | 101.939000 | 2,038,780.00 | 1,379.58 | 0.47 | |
| 494656U41 | KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4 | | | | | 4.000000 | 01 Dec 2021 | | |
| | 3,000,000.000 | Local | 104.612991 | 3,138,389.72 | 104.835000 | 3,145,050.00 | 6,660.28 | 0.72 | |
| | | Base | 104.612991 | 3,138,389.72 | 104.835000 | 3,145,050.00 | 6,660.28 | 0.72 | |
| 494890C38 | KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4 | | | | | 4.000000 | 01 Dec 2020 | | |
| | 2,700,000.000 | Local | 101.822626 | 2,749,210.91 | 101.905000 | 2,751,435.00 | 2,224.09 | 0.63 | |
| | | Base | 101.822626 | 2,749,210.91 | 101.905000 | 2,751,435.00 | 2,224.09 | 0.63 | |
| 4952244N4 | KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4 | | | | | 4.000000 | 01 Dec 2020 | | |
| | 3,750,000.000 | Local | 101.795143 | 3,817,317.86 | 101.939000 | 3,822,712.50 | 5,394.64 | 0.88 | |
| | | Base | 101.795143 | 3,817,317.86 | 101.939000 | 3,822,712.50 | 5,394.64 | 0.88 | |
| 495278W90 | KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4 | | | | | 4.000000 | 01 Dec 2020 | | |
| | 2,500,000.000 | Local | 101.882969 | 2,547,074.23 | 101.932000 | 2,548,300.00 | 1,225.77 | 0.59 | |
| | | Base | 101.882969 | 2,547,074.23 | 101.932000 | 2,548,300.00 | 1,225.77 | 0.59 | |
| 517845GL1 | LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5 | | | | | 5.000000 | 01 Jun 2022 | | |
| | 3,795,000.000 | Local | 107.916599 | 4,095,434.92 | 108.277000 | 4,109,112.15 | 13,677.23 | 0.95 | |
| | | Base | 107.916599 | 4,095,434.92 | 108.277000 | 4,109,112.15 | 13,677.23 | 0.95 | |
| 52882PDC9 | LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5 | | | | | 5.000000 | 15 Aug 2021 | | |
| | 1,175,000.000 | Local | 105.060777 | 1,234,464.13 | 105.412000 | 1,238,591.00 | 4,126.87 | 0.29 | |
| | | Base | 105.060777 | 1,234,464.13 | 105.412000 | 1,238,591.00 | 4,126.87 | 0.29 | |

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|--------------------------------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 545910AM3 | LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR | | | | 3.900000 | 15 Feb 2038 | | | |
| | | 15,205,000.000 | Local | 100.000000 | 15,205,000.00 | 100.000000 | 15,205,000.00 | 0.00 | 3.50 |
| | | | Base | 100.000000 | 15,205,000.00 | 100.000000 | 15,205,000.00 | 0.00 | 3.50 |
| 546398C71 | LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR | | | | 4.850000 | 01 Jul 2047 | | | |
| | | 8,505,000.000 | Local | 100.000000 | 8,505,000.00 | 100.000000 | 8,505,000.00 | 0.00 | 1.96 |
| | | | Base | 100.000000 | 8,505,000.00 | 100.000000 | 8,505,000.00 | 0.00 | 1.96 |
| 54659LAK0 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR | | | | 4.600000 | 01 Oct 2039 | | | |
| | | 900,000.000 | Local | 100.000000 | 900,000.00 | 100.000000 | 900,000.00 | 0.00 | 0.21 |
| | | | Base | 100.000000 | 900,000.00 | 100.000000 | 900,000.00 | 0.00 | 0.21 |
| 54834RAB5 | LOWER NECHES VLY TX AUTH INDL LOWDEV 11/29 ADJUSTABLE VAR | | | | 0.750000 | 01 Nov 2029 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 2.30 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 2.30 |
| 574193SR0 | MARYLAND ST MDS 08/21 FIXED 5 | | | | 5.000000 | 01 Aug 2021 | | | |
| | | 19,000,000.000 | Local | 105.768180 | 20,095,954.13 | 105.190000 | 19,986,100.00 | -109,854.13 | 4.60 |
| | | | Base | 105.768180 | 20,095,954.13 | 105.190000 | 19,986,100.00 | -109,854.13 | 4.60 |
| 574204M67 | MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5 | | | | 5.000000 | 01 Oct 2022 | | | |
| | | 6,250,000.000 | Local | 109.221300 | 6,826,331.25 | 109.553000 | 6,847,062.50 | 20,731.25 | 1.58 |
| | | | Base | 109.221300 | 6,826,331.25 | 109.553000 | 6,847,062.50 | 20,731.25 | 1.58 |
| 5742173V5 | MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR | | | | 4.950000 | 01 Jul 2043 | | | |
| | | 4,065,000.000 | Local | 100.000000 | 4,065,000.00 | 100.000000 | 4,065,000.00 | 0.00 | 0.94 |
| | | | Base | 100.000000 | 4,065,000.00 | 100.000000 | 4,065,000.00 | 0.00 | 0.94 |
| 574217G74 | MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR | | | | 4.000000 | 01 Jul 2034 | | | |
| | | 11,880,000.000 | Local | 100.000000 | 11,880,000.00 | 100.000000 | 11,880,000.00 | 0.00 | 2.74 |
| | | | Base | 100.000000 | 11,880,000.00 | 100.000000 | 11,880,000.00 | 0.00 | 2.74 |
| 57582RWK8 | MASSACHUSETTS ST MAS 01/21 FIXED 5 | | | | 5.000000 | 01 Jan 2021 | | | |
| | | 14,000,000.000 | Local | 103.249007 | 14,454,860.93 | 102.931000 | 14,410,340.00 | -44,520.93 | 3.32 |
| | | | Base | 103.249007 | 14,454,860.93 | 102.931000 | 14,410,340.00 | -44,520.93 | 3.32 |
| 57582RXU5 | MASSACHUSETTS ST MAS 05/21 FIXED 5 | | | | 5.000000 | 01 May 2021 | | | |
| | | 4,000,000.000 | Local | 103.882925 | 4,155,316.98 | 104.232000 | 4,169,280.00 | 13,963.02 | 0.96 |
| | | | Base | 103.882925 | 4,155,316.98 | 104.232000 | 4,169,280.00 | 13,963.02 | 0.96 |

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| 592646X24 | MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR | | | | | 4.500000 | 01 Oct 2039 | | |
| | 4,930,000.000 | Local | 100.000000 | 4,930,000.00 | 100.000000 | 4,930,000.00 | 0.00 | 1.14 | |
| | | Base | 100.000000 | 4,930,000.00 | 100.000000 | 4,930,000.00 | 0.00 | 1.14 | |
| 594615GH3 | MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR | | | | | 4.500000 | 15 Oct 2052 | | |
| | 3,900,000.000 | Local | 100.000000 | 3,900,000.00 | 100.000000 | 3,900,000.00 | 0.00 | 0.90 | |
| | | Base | 100.000000 | 3,900,000.00 | 100.000000 | 3,900,000.00 | 0.00 | 0.90 | |
| 60412AFS7 | MINNESOTA ST MNS 08/21 FIXED 5 | | | | | 5.000000 | 01 Aug 2021 | | |
| | 5,650,000.000 | Local | 105.548528 | 5,963,491.81 | 105.231000 | 5,945,551.50 | -17,940.31 | 1.37 | |
| | | Base | 105.548528 | 5,963,491.81 | 105.231000 | 5,945,551.50 | -17,940.31 | 1.37 | |
| 60528ACC6 | MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR | | | | | 0.750000 | 01 Nov 2035 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 2.30 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 2.30 | |
| 613340U48 | MONTGOMERY CNTY MD MON 07/21 FIXED 5 | | | | | 5.000000 | 01 Jul 2021 | | |
| | 3,000,000.000 | Local | 104.515692 | 3,135,470.77 | 104.867000 | 3,146,010.00 | 10,539.23 | 0.72 | |
| | | Base | 104.515692 | 3,135,470.77 | 104.867000 | 3,146,010.00 | 10,539.23 | 0.72 | |
| 64966L4X6 | NEW YORK NY NYC 08/21 FIXED 5 | | | | | 5.000000 | 01 Aug 2021 | | |
| | 9,850,000.000 | Local | 105.383949 | 10,380,318.94 | 105.136000 | 10,355,896.00 | -24,422.94 | 2.39 | |
| | | Base | 105.383949 | 10,380,318.94 | 105.136000 | 10,355,896.00 | -24,422.94 | 2.39 | |
| 64971QQ63 | NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR | | | | | 4.500000 | 01 Nov 2041 | | |
| | 3,320,000.000 | Local | 100.000000 | 3,320,000.00 | 100.000000 | 3,320,000.00 | 0.00 | 0.76 | |
| | | Base | 100.000000 | 3,320,000.00 | 100.000000 | 3,320,000.00 | 0.00 | 0.76 | |
| 66702RXC1 | NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5 | | | | | 5.000000 | 15 Feb 2021 | | |
| | 2,175,000.000 | Local | 103.315953 | 2,247,121.98 | 103.444000 | 2,249,907.00 | 2,785.02 | 0.52 | |
| | | Base | 103.315953 | 2,247,121.98 | 103.444000 | 2,249,907.00 | 2,785.02 | 0.52 | |
| 66702RXD9 | NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5 | | | | | 5.000000 | 15 Feb 2022 | | |
| | 2,715,000.000 | Local | 107.055500 | 2,906,556.82 | 107.311000 | 2,913,493.65 | 6,936.83 | 0.67 | |
| | | Base | 107.055500 | 2,906,556.82 | 107.311000 | 2,913,493.65 | 6,936.83 | 0.67 | |
| 677632JG7 | OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR | | | | | 4.700000 | 01 Jun 2035 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 0.92 | |
| | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 0.92 | |

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| 67765QGA8 | OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4 | | | | | 4.000000 | 01 Jun 2021 | | |
| | 2,000,000.000 | Local | 103.141986 | 2,062,839.71 | 103.367000 | 2,067,340.00 | 4,500.29 | 0.48 | |
| | | Base | 103.141986 | 2,062,839.71 | 103.367000 | 2,067,340.00 | 4,500.29 | 0.48 | |
| 67765QGB6 | OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4 | | | | | 4.000000 | 01 Dec 2021 | | |
| | 2,350,000.000 | Local | 104.460819 | 2,454,829.25 | 104.801000 | 2,462,823.50 | 7,994.25 | 0.57 | |
| | | Base | 104.460819 | 2,454,829.25 | 104.801000 | 2,462,823.50 | 7,994.25 | 0.57 | |
| 6817125B7 | OMAHA NE OMA 04/20 FIXED 4 | | | | | 4.000000 | 15 Apr 2020 | | |
| | 1,005,000.000 | Local | 100.108617 | 1,006,091.60 | 100.105000 | 1,006,055.25 | -36.35 | 0.23 | |
| | | Base | 100.108617 | 1,006,091.60 | 100.105000 | 1,006,055.25 | -36.35 | 0.23 | |
| 6817125C5 | OMAHA NE OMA 04/21 FIXED 4 | | | | | 4.000000 | 15 Apr 2021 | | |
| | 1,420,000.000 | Local | 102.924942 | 1,461,534.18 | 103.021000 | 1,462,898.20 | 1,364.02 | 0.34 | |
| | | Base | 102.924942 | 1,461,534.18 | 103.021000 | 1,462,898.20 | 1,364.02 | 0.34 | |
| 6845036V2 | ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR | | | | | 4.500000 | 01 Jan 2039 | | |
| | 8,475,000.000 | Local | 100.000000 | 8,475,000.00 | 100.000000 | 8,475,000.00 | 0.00 | 1.95 | |
| | | Base | 100.000000 | 8,475,000.00 | 100.000000 | 8,475,000.00 | 0.00 | 1.95 | |
| 709224M30 | PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR | | | | | 4.250000 | 01 Dec 2038 | | |
| | 9,000,000.000 | Local | 100.000000 | 9,000,000.00 | 100.000000 | 9,000,000.00 | 0.00 | 2.07 | |
| | | Base | 100.000000 | 9,000,000.00 | 100.000000 | 9,000,000.00 | 0.00 | 2.07 | |
| 720286DW0 | PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4 | | | | | 4.000000 | 01 Dec 2021 | | |
| | 660,000.000 | Local | 104.453997 | 689,396.38 | 104.801000 | 691,686.60 | 2,290.22 | 0.16 | |
| | | Base | 104.453997 | 689,396.38 | 104.801000 | 691,686.60 | 2,290.22 | 0.16 | |
| 720611XS6 | PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4 | | | | | 4.000000 | 01 Dec 2020 | | |
| | 2,000,000.000 | Local | 101.761585 | 2,035,231.69 | 101.724000 | 2,034,480.00 | -751.69 | 0.47 | |
| | | Base | 101.761585 | 2,035,231.69 | 101.724000 | 2,034,480.00 | -751.69 | 0.47 | |
| 720611XT4 | PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4 | | | | | 4.000000 | 01 Dec 2021 | | |
| | 2,000,000.000 | Local | 104.324944 | 2,086,498.88 | 104.294000 | 2,085,880.00 | -618.88 | 0.48 | |
| | | Base | 104.324944 | 2,086,498.88 | 104.294000 | 2,085,880.00 | -618.88 | 0.48 | |
| 762243MY6 | RHODE ISLAND ST HLTH EDUCNTL RISMED 05/35 ADJUSTABLE VAR | | | | | 4.200000 | 01 May 2035 | | |
| | 6,475,000.000 | Local | 100.000000 | 6,475,000.00 | 100.000000 | 6,475,000.00 | 0.00 | 1.49 | |
| | | Base | 100.000000 | 6,475,000.00 | 100.000000 | 6,475,000.00 | 0.00 | 1.49 | |

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| 770265FS0 | ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5 | | | | | 5.000000 | 01 Feb 2021 | | |
| | 2,315,000.000 | Local | 103.103315 | 2,386,841.74 | 103.206000 | 2,389,218.90 | 2,377.16 | 0.55 | |
| | | Base | 103.103315 | 2,386,841.74 | 103.206000 | 2,389,218.90 | 2,377.16 | 0.55 | |
| 770265FT8 | ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5 | | | | | 5.000000 | 01 Feb 2022 | | |
| | 2,535,000.000 | Local | 106.760137 | 2,706,369.47 | 106.971000 | 2,711,714.85 | 5,345.38 | 0.62 | |
| | | Base | 106.760137 | 2,706,369.47 | 106.971000 | 2,711,714.85 | 5,345.38 | 0.62 | |
| 792909BJ1 | SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR | | | | | 3.720000 | 15 Nov 2035 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 2.76 | |
| | | Base | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 2.76 | |
| 803301BY5 | SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR | | | | | 3.710000 | 01 Jul 2037 | | |
| | 7,235,000.000 | Local | 100.000000 | 7,235,000.00 | 100.000000 | 7,235,000.00 | 0.00 | 1.67 | |
| | | Base | 100.000000 | 7,235,000.00 | 100.000000 | 7,235,000.00 | 0.00 | 1.67 | |
| 87638QBE8 | TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR | | | | | 0.900000 | 01 Oct 2041 | | |
| | 12,940,000.000 | Local | 100.000000 | 12,940,000.00 | 100.000000 | 12,940,000.00 | 0.00 | 2.98 | |
| | | Base | 100.000000 | 12,940,000.00 | 100.000000 | 12,940,000.00 | 0.00 | 2.98 | |
| 882724PY7 | TEXAS ST TXS 08/20 FIXED 4 | | | | | 4.000000 | 27 Aug 2020 | | |
| | 10,690,000.000 | Local | 101.101606 | 10,807,761.65 | 101.128000 | 10,810,583.20 | 2,821.55 | 2.49 | |
| | | Base | 101.101606 | 10,807,761.65 | 101.128000 | 10,810,583.20 | 2,821.55 | 2.49 | |
| 899645B53 | TULSA OK TUL 03/22 FIXED 5 | | | | | 5.000000 | 01 Mar 2022 | | |
| | 15,500,000.000 | Local | 106.773875 | 16,549,950.57 | 107.049000 | 16,592,595.00 | 42,644.43 | 3.82 | |
| | | Base | 106.773875 | 16,549,950.57 | 107.049000 | 16,592,595.00 | 42,644.43 | 3.82 | |
| 910678A68 | UNITED TX INDEP SCH DIST UNDSOCD 08/21 FIXED 4 | | | | | 4.000000 | 15 Aug 2021 | | |
| | 3,185,000.000 | Local | 103.608485 | 3,299,930.24 | 104.055000 | 3,314,151.75 | 14,221.51 | 0.76 | |
| | | Base | 103.608485 | 3,299,930.24 | 104.055000 | 3,314,151.75 | 14,221.51 | 0.76 | |
| 927889FJ9 | VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5 | | | | | 5.000000 | 01 Feb 2021 | | |
| | 4,250,000.000 | Local | 103.033957 | 4,378,943.19 | 103.248000 | 4,388,040.00 | 9,096.81 | 1.01 | |
| | | Base | 103.033957 | 4,378,943.19 | 103.248000 | 4,388,040.00 | 9,096.81 | 1.01 | |
| 930876EA1 | WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5 | | | | | 5.000000 | 01 Sep 2021 | | |
| | 1,250,000.000 | Local | 105.102007 | 1,313,775.09 | 105.514000 | 1,318,925.00 | 5,149.91 | 0.30 | |
| | | Base | 105.102007 | 1,313,775.09 | 105.514000 | 1,318,925.00 | 5,149.91 | 0.30 | |

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZH



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|--|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| 93974ECD6 | WASHINGTON ST WAS 01/21 FIXED 5 | | | | 5.000000 | 01 Jan 2021 | | | |
| | | 1,750,000.000 | Local | 102.774780 | 1,798,558.65 | 102.938000 | 1,801,415.00 | 2,856.35 | 0.41 |
| | | | Base | 102.774780 | 1,798,558.65 | 102.938000 | 1,801,415.00 | 2,856.35 | 0.41 |
| 93974ECE4 | WASHINGTON ST WAS 01/22 FIXED 5 | | | | 5.000000 | 01 Jan 2022 | | | |
| | | 1,420,000.000 | Local | 106.411707 | 1,511,046.24 | 106.783000 | 1,516,318.60 | 5,272.36 | 0.35 |
| | | | Base | 106.411707 | 1,511,046.24 | 106.783000 | 1,516,318.60 | 5,272.36 | 0.35 |
| 956622P40 | WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR | | | | 4.250000 | 01 Jun 2034 | | | |
| | | 7,550,000.000 | Local | 100.000000 | 7,550,000.00 | 100.000000 | 7,550,000.00 | 0.00 | 1.74 |
| | | | Base | 100.000000 | 7,550,000.00 | 100.000000 | 7,550,000.00 | 0.00 | 1.74 |
| 962523JM9 | WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4 | | | | 4.000000 | 01 Dec 2020 | | | |
| | | 1,000,000.000 | Local | 101.741425 | 1,017,414.25 | 101.925000 | 1,019,250.00 | 1,835.75 | 0.23 |
| | | | Base | 101.741425 | 1,017,414.25 | 101.925000 | 1,019,250.00 | 1,835.75 | 0.23 |
| 97705MNZ4 | WISCONSIN ST WIS 05/21 FIXED 5 | | | | 5.000000 | 01 May 2021 | | | |
| | | 10,530,000.000 | Local | 104.153275 | 10,967,339.84 | 104.221000 | 10,974,471.30 | 7,131.46 | 2.53 |
| | | | Base | 104.153275 | 10,967,339.84 | 104.221000 | 10,974,471.30 | 7,131.46 | 2.53 |
| US DOLLAR Total | | 414,425,000.000 | Local | | 423,694,357.69 | | 423,790,086.10 | 95,728.41 | 97.61 |
| | | | Base | | 423,694,357.69 | | 423,790,086.10 | 95,728.41 | 97.61 |
| FIXED INCOME Total | | 414,425,000.000 | Base | | 423,694,357.69 | | 423,790,086.10 | 95,728.41 | 97.61 |

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZH



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 424,787,223.790 | Base | 434,053,543.12 | | 434,150,237.45 | 96,694.33 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 324,552.080 | Local | 1.000000 | 324,552.08 | 1.000000 | 324,552.08 | 0.08 |
| | | | Base | 1.000000 | 324,552.08 | 1.000000 | 324,552.08 | 0.08 |
| US DOLLAR Total | | | | | | | | |
| | | 324,552.080 | Local | | 324,552.08 | | 324,552.08 | 0.08 |
| | | | Base | | 324,552.08 | | 324,552.08 | 0.08 |
| CASH Total | | | | | | | | |
| | | 324,552.080 | Base | | 324,552.08 | | 324,552.08 | 0.08 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 031162CN8 | AMGEN INC SR UNSECURED 05/20 VAR | | | | 2.180880 | 11 May 2020 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 1.27 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 1.27 |
| 03675LE15 | ANTHEM INC | | | | 1.350000 | 01 May 2020 | | |
| | | 7,000,000.000 | Local | 99.887500 | 6,992,125.00 | 99.887500 | 6,992,125.00 | 1.77 |
| | | | Base | 99.887500 | 6,992,125.00 | 99.887500 | 6,992,125.00 | 1.77 |
| 07010JDL2 | BASIN ELEC PWR COOP | | | | 1.200000 | 20 Apr 2020 | | |
| | | 5,000,000.000 | Local | 99.936667 | 4,996,833.33 | 99.936667 | 4,996,833.33 | 1.27 |
| | | | Base | 99.936667 | 4,996,833.33 | 99.936667 | 4,996,833.33 | 1.27 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 1.690000 | 01 Apr 2020 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 1.27 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 1.27 |
| 17327AJF5 | CITIGROUP GLOBAL MKTS INC S | | | | 0.850000 | 15 Sep 2020 | | |
| | | 2,500,000.000 | Local | 99.605694 | 2,490,142.36 | 99.605694 | 2,490,142.36 | 0.63 |
| | | | Base | 99.605694 | 2,490,142.36 | 99.605694 | 2,490,142.36 | 0.63 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | 99.987656 | 4,999,382.80 | 99.987656 | 4,999,382.80 | 0.00 | 1.27 |
| | | Base | | 99.987656 | 4,999,382.80 | 99.987656 | 4,999,382.80 | 0.00 | 1.27 |
| 37829ADG0 | GLENCOVE FDG DAC/LLC | | | | | 1.068500 | 27 Aug 2020 | | |
| | 7,000,000.000 | Local | | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 1.77 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 1.77 |
| 40588LF12 | HALKIN FINANCE LLC USC | | | | | 1.830000 | 01 Jun 2020 | | |
| | 5,000,000.000 | Local | | 99.689917 | 4,984,495.83 | 99.689917 | 4,984,495.83 | 0.00 | 1.26 |
| | | Base | | 99.689917 | 4,984,495.83 | 99.689917 | 4,984,495.83 | 0.00 | 1.26 |
| 45779PD70 | INSTITUTIONAL SECURED | | | | | 1.740000 | 07 Apr 2020 | | |
| | 5,000,000.000 | Local | | 99.971000 | 4,998,550.00 | 99.971000 | 4,998,550.00 | 0.00 | 1.27 |
| | | Base | | 99.971000 | 4,998,550.00 | 99.971000 | 4,998,550.00 | 0.00 | 1.27 |
| 48802TU60 | KELLS FDG LLC | | | | | 1.650000 | 18 Jun 2020 | | |
| | 5,000,000.000 | Local | | 99.642500 | 4,982,125.00 | 99.642500 | 4,982,125.00 | 0.00 | 1.26 |
| | | Base | | 99.642500 | 4,982,125.00 | 99.642500 | 4,982,125.00 | 0.00 | 1.26 |
| 52952LDE9 | LEXINGTN PKR CAP CO LL | | | | | 1.650000 | 14 Apr 2020 | | |
| | 5,000,000.000 | Local | | 99.940417 | 4,997,020.83 | 99.940417 | 4,997,020.83 | 0.00 | 1.27 |
| | | Base | | 99.940417 | 4,997,020.83 | 99.940417 | 4,997,020.83 | 0.00 | 1.27 |
| 62455AE11 | MOUNTCLIFF | | | | | 1.930000 | 01 May 2020 | | |
| | 5,000,000.000 | Local | | 99.839167 | 4,991,958.33 | 99.839167 | 4,991,958.33 | 0.00 | 1.26 |
| | | Base | | 99.839167 | 4,991,958.33 | 99.839167 | 4,991,958.33 | 0.00 | 1.26 |
| 71708EFB6 | PFIZER INC | | | | | 0.960000 | 11 Jun 2020 | | |
| | 5,000,000.000 | Local | | 99.810667 | 4,990,533.34 | 99.810667 | 4,990,533.34 | 0.00 | 1.26 |
| | | Base | | 99.810667 | 4,990,533.34 | 99.810667 | 4,990,533.34 | 0.00 | 1.26 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.010000 | 01 Apr 2020 | | |
| | 14,500,000.000 | Local | | 100.000000 | 14,500,000.00 | 100.000000 | 14,500,000.00 | 0.00 | 3.67 |
| | | Base | | 100.000000 | 14,500,000.00 | 100.000000 | 14,500,000.00 | 0.00 | 3.67 |
| US DOLLAR Total | | | | | | | | | |
| | 81,000,000.000 | Local | | | 80,923,166.82 | | 80,923,166.82 | 0.00 | 20.49 |
| | | Base | | | 80,923,166.82 | | 80,923,166.82 | 0.00 | 20.49 |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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

| | | | | | | | | |
|----------------|------|--|--|---------------|--|---------------|------|-------|
| 81,000,000.000 | Base | | | 80,923,166.82 | | 80,923,166.82 | 0.00 | 20.49 |
|----------------|------|--|--|---------------|--|---------------|------|-------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|----------------|---|-------|------------|--------------|------------|--------------|-------------|------|
| 00206RCL4 | AT+T INC SR UNSECURED 06/20 2.45 | | | | 2.450000 | 30 Jun 2020 | | |
| | 2,100,000.000 | Local | 100.110252 | 2,102,315.30 | 99.940333 | 2,098,746.99 | -3,568.31 | 0.53 |
| | | Base | 100.110252 | 2,102,315.30 | 99.940333 | 2,098,746.99 | -3,568.31 | 0.53 |
| 00206RCR1 | AT+T INC SR UNSECURED 02/21 2.8 | | | | 2.800000 | 17 Feb 2021 | | |
| | 2,000,000.000 | Local | 100.384202 | 2,007,684.03 | 100.442648 | 2,008,852.96 | 1,168.93 | 0.51 |
| | | Base | 100.384202 | 2,007,684.03 | 100.442648 | 2,008,852.96 | 1,168.93 | 0.51 |
| 0258M0EB1 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25 | | | | 2.250000 | 05 May 2021 | | |
| | 2,000,000.000 | Local | 99.987494 | 1,999,749.87 | 100.263205 | 2,005,264.10 | 5,514.23 | 0.51 |
| | | Base | 99.987494 | 1,999,749.87 | 100.263205 | 2,005,264.10 | 5,514.23 | 0.51 |
| 037411AX3 | APACHE CORP SR UNSECURED 02/21 3.625 | | | | 3.625000 | 01 Feb 2021 | | |
| | 1,000,000.000 | Local | 99.939363 | 999,393.63 | 80.839700 | 808,397.00 | -190,996.63 | 0.20 |
| | | Base | 99.939363 | 999,393.63 | 80.839700 | 808,397.00 | -190,996.63 | 0.20 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | 2.970000 | 21 Dec 2020 | | |
| | 280,911.230 | Local | 99.996981 | 280,902.75 | 99.998910 | 280,908.17 | 5.42 | 0.07 |
| Original Face: | 2,500,000.000 | Base | 99.996981 | 280,902.75 | 99.998910 | 280,908.17 | 5.42 | 0.07 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | | | | 1.865630 | 25 Jun 2022 | | |
| | 5,500,000.000 | Local | 100.213053 | 5,511,717.91 | 95.043006 | 5,227,365.33 | -284,352.58 | 1.32 |
| | | Base | 100.213053 | 5,511,717.91 | 95.043006 | 5,227,365.33 | -284,352.58 | 1.32 |
| 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 | 100.819205 | 5,040,960.25 | 40,960.25 | 1.28 |
| | | Base | 100.000000 | 5,000,000.00 | 100.819205 | 5,040,960.25 | 40,960.25 | 1.28 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.973649 | 4,998,682.43 | 100.245306 | 5,012,265.30 | 13,582.87 | 1.27 |
| | | Base | 99.973649 | 4,998,682.43 | 100.245306 | 5,012,265.30 | 13,582.87 | 1.27 |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: March 31, 2020

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 084659AS0 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05 | | | | | 4.050000 | 15 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.871568 | 4,993,578.40 | 108.304988 | 5,415,249.40 | 421,671.00 | 1.37 | |
| | | Base | 99.871568 | 4,993,578.40 | 108.304988 | 5,415,249.40 | 421,671.00 | 1.37 | |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | | 2.400000 | 30 Apr 2030 | | |
| | 2,500,000.000 | Local | 99.921422 | 2,498,035.56 | 99.631409 | 2,490,785.23 | -7,250.33 | 0.63 | |
| | | Base | 99.921422 | 2,498,035.56 | 99.631409 | 2,490,785.23 | -7,250.33 | 0.63 | |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | | 2.950000 | 01 Feb 2030 | | |
| | 5,000,000.000 | Local | 99.890469 | 4,994,523.44 | 93.724103 | 4,686,205.15 | -308,318.29 | 1.19 | |
| | | Base | 99.890469 | 4,994,523.44 | 93.724103 | 4,686,205.15 | -308,318.29 | 1.19 | |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 1.374630 | 17 Jul 2023 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.719990 | 2,991,599.70 | -8,400.30 | 0.76 | |
| Original Face: | 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 99.719990 | 2,991,599.70 | -8,400.30 | 0.76 | |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 1.104630 | 15 Mar 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.944200 | 4,997,210.00 | -2,790.00 | 1.27 | |
| Original Face: | 5,000,000.000 | Base | 100.000000 | 5,000,000.00 | 99.944200 | 4,997,210.00 | -2,790.00 | 1.27 | |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 2.554130 | 08 Aug 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.854092 | 4,892,704.60 | -107,295.40 | 1.24 | |
| | | Base | 100.000000 | 5,000,000.00 | 97.854092 | 4,892,704.60 | -107,295.40 | 1.24 | |
| 172967KK6 | CITIGROUP INC SR UNSECURED 03/21 2.7 | | | | | 2.700000 | 30 Mar 2021 | | |
| | 5,000,000.000 | Local | 100.666276 | 5,033,313.78 | 100.415753 | 5,020,787.65 | -12,526.13 | 1.27 | |
| | | Base | 100.666276 | 5,033,313.78 | 100.415753 | 5,020,787.65 | -12,526.13 | 1.27 | |
| 17325FAM0 | CITIBANK NA SR UNSECURED 02/21 VAR | | | | | 2.063130 | 12 Feb 2021 | | |
| | 5,000,000.000 | Local | 98.877847 | 4,943,892.36 | 99.080300 | 4,954,015.00 | 10,122.64 | 1.25 | |
| | | Base | 98.877847 | 4,943,892.36 | 99.080300 | 4,954,015.00 | 10,122.64 | 1.25 | |
| 17325FAX6 | CITIBANK NA SR UNSECURED 05/22 VAR | | | | | 2.294630 | 20 May 2022 | | |
| | 4,900,000.000 | Local | 100.146695 | 4,907,188.05 | 96.629333 | 4,734,837.32 | -172,350.73 | 1.20 | |
| | | Base | 100.146695 | 4,907,188.05 | 96.629333 | 4,734,837.32 | -172,350.73 | 1.20 | |
| 191216BT6 | COCA COLA CO/THE SR UNSECURED 10/20 1.875 | | | | | 1.875000 | 27 Oct 2020 | | |
| | 3,000,000.000 | Local | 99.979866 | 2,999,395.99 | 100.050590 | 3,001,517.70 | 2,121.71 | 0.76 | |
| | | Base | 99.979866 | 2,999,395.99 | 100.050590 | 3,001,517.70 | 2,121.71 | 0.76 | |

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 # Issue has not been redenominated but Local is converted

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 24422ETRO | JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR | | | | 1.485130 | 22 Jun 2020 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 99.717383 | 4,985,869.15 | -14,130.85 | 1.26 |
| | | | Base 100.000000 | 5,000,000.00 | 99.717383 | 4,985,869.15 | -14,130.85 | 1.26 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | 1.304630 | 15 Dec 2026 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 95.957460 | 3,838,298.40 | -161,701.60 | 0.97 |
| Original Face: | | 4,000,000.000 | Base 100.000000 | 4,000,000.00 | 95.957460 | 3,838,298.40 | -161,701.60 | 0.97 |
| 29736RAN0 | ESTEE LAUDER CO INC SR UNSECURED 12/24 2 | | | | 2.000000 | 01 Dec 2024 | | |
| | | 3,000,000.000 | Local 99.463295 | 2,983,898.86 | 99.593617 | 2,987,808.51 | 3,909.65 | 0.76 |
| | | | Base 99.463295 | 2,983,898.86 | 99.593617 | 2,987,808.51 | 3,909.65 | 0.76 |
| 30231GAV4 | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222 | | | | 2.222000 | 01 Mar 2021 | | |
| | | 1,500,000.000 | Local 100.000000 | 1,500,000.00 | 100.650323 | 1,509,754.85 | 9,754.85 | 0.38 |
| | | | Base 100.000000 | 1,500,000.00 | 100.650323 | 1,509,754.85 | 9,754.85 | 0.38 |
| 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 | 101.788382 | 2,544,709.55 | 44,709.55 | 0.64 |
| | | | Base 100.000000 | 2,500,000.00 | 101.788382 | 2,544,709.55 | 44,709.55 | 0.64 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | 2.500000 | 15 Aug 2042 | | |
| | | 1,770,756.810 | Local 101.272124 | 1,793,283.03 | 105.678818 | 1,871,314.87 | 78,031.84 | 0.47 |
| Original Face: | | 5,000,000.000 | Base 101.272124 | 1,793,283.03 | 105.678818 | 1,871,314.87 | 78,031.84 | 0.47 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | 4.000000 | 01 Feb 2034 | | |
| | | 3,604,578.350 | Local 102.819275 | 3,706,201.31 | 105.461171 | 3,801,430.54 | 95,229.23 | 0.96 |
| Original Face: | | 5,000,000.000 | Base 102.819275 | 3,706,201.31 | 105.461171 | 3,801,430.54 | 95,229.23 | 0.96 |
| 3133EG6J9 | FEDERAL FARM CREDIT BANK BONDS 02/24 VAR | | | | 1.335130 | 07 Feb 2024 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.112605 | 5,005,630.25 | 5,630.25 | 1.27 |
| | | | Base 100.000000 | 5,000,000.00 | 100.112605 | 5,005,630.25 | 5,630.25 | 1.27 |
| 3136A53R5 | FANNIE MAE FNR 2012 55 PD | | | | 3.000000 | 25 May 2042 | | |
| | | 1,411,664.600 | Local 102.587484 | 1,448,191.20 | 106.362320 | 1,501,479.22 | 53,288.02 | 0.38 |
| Original Face: | | 5,100,000.000 | Base 102.587484 | 1,448,191.20 | 106.362320 | 1,501,479.22 | 53,288.02 | 0.38 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | 2.126750 | 25 Jun 2022 | | |
| | | 1,724,098.560 | Local 100.000000 | 1,724,098.56 | 99.395820 | 1,713,681.90 | -10,416.66 | 0.43 |
| Original Face: | | 3,000,000.000 | Base 100.000000 | 1,724,098.56 | 99.395820 | 1,713,681.90 | -10,416.66 | 0.43 |

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136A9LG1 | FANNIE MAE FNR 2012 114 GB | | | | | 1.750000 | 25 Mar 2040 | | |
| | 1,444,321.250 | Local | 100.386316 | 1,449,900.90 | 101.251170 | 1,462,392.16 | 12,491.26 | 0.37 | |
| Original Face: | 7,000,000.000 | Base | 100.386316 | 1,449,900.90 | 101.251170 | 1,462,392.16 | 12,491.26 | 0.37 | |
| 3136ACJY8 | FANNIE MAE FNR 2013 17 PC | | | | | 2.000000 | 25 Mar 2039 | | |
| | 812,366.250 | Local | 100.206620 | 814,044.76 | 101.008910 | 820,562.29 | 6,517.53 | 0.21 | |
| Original Face: | 5,000,000.000 | Base | 100.206620 | 814,044.76 | 101.008910 | 820,562.29 | 6,517.53 | 0.21 | |
| 3136AEFZ5 | FANNIE MAE FNR 2013 53 JL | | | | | 3.000000 | 25 Jun 2043 | | |
| | 2,057,554.710 | Local | 99.420613 | 2,045,633.50 | 105.272070 | 2,166,030.43 | 120,396.93 | 0.55 | |
| Original Face: | 9,000,000.000 | Base | 99.420613 | 2,045,633.50 | 105.272070 | 2,166,030.43 | 120,396.93 | 0.55 | |
| 3136AU5B3 | FANNIE MAE FNR 2017 4 CA | | | | | 3.500000 | 25 Jun 2042 | | |
| | 724,386.990 | Local | 102.137552 | 739,871.14 | 104.587810 | 757,620.49 | 17,749.35 | 0.19 | |
| Original Face: | 1,445,000.000 | Base | 102.137552 | 739,871.14 | 104.587810 | 757,620.49 | 17,749.35 | 0.19 | |
| 3136B02X3 | FANNIE MAE FNR 2018 13 PA | | | | | 3.000000 | 25 Mar 2048 | | |
| | 1,504,316.270 | Local | 98.708564 | 1,484,888.99 | 104.677610 | 1,574,682.32 | 89,793.33 | 0.40 | |
| Original Face: | 2,025,000.000 | Base | 98.708564 | 1,484,888.99 | 104.677610 | 1,574,682.32 | 89,793.33 | 0.40 | |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | 3,742,739.250 | Local | 98.701772 | 3,694,149.97 | 106.717760 | 3,994,167.49 | 300,017.52 | 1.01 | |
| Original Face: | 5,000,000.000 | Base | 98.701772 | 3,694,149.97 | 106.717760 | 3,994,167.49 | 300,017.52 | 1.01 | |
| 3136B2HG0 | FANNIE MAE FNR 2018 49 LV | | | | | 3.500000 | 25 Oct 2029 | | |
| | 4,340,798.900 | Local | 101.699525 | 4,414,571.85 | 106.030040 | 4,602,550.81 | 187,978.96 | 1.17 | |
| Original Face: | 5,000,000.000 | Base | 101.699525 | 4,414,571.85 | 106.030040 | 4,602,550.81 | 187,978.96 | 1.17 | |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | | 3.000000 | 25 Aug 2048 | | |
| | 2,573,999.910 | Local | 101.307450 | 2,607,653.66 | 107.063940 | 2,755,825.72 | 148,172.06 | 0.70 | |
| Original Face: | 3,000,000.000 | Base | 101.307450 | 2,607,653.66 | 107.063940 | 2,755,825.72 | 148,172.06 | 0.70 | |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | 2,573,999.910 | Local | 99.863800 | 2,570,494.12 | 106.040620 | 2,729,485.46 | 158,991.34 | 0.69 | |
| Original Face: | 3,000,000.000 | Base | 99.863800 | 2,570,494.12 | 106.040620 | 2,729,485.46 | 158,991.34 | 0.69 | |
| 3136B72Q3 | FANNIE MAE FNR 2019 79 CA | | | | | 3.000000 | 25 Jan 2043 | | |
| | 4,873,351.200 | Local | 101.560709 | 4,949,410.03 | 104.103220 | 5,073,315.52 | 123,905.49 | 1.28 | |
| Original Face: | 5,000,000.000 | Base | 101.560709 | 4,949,410.03 | 104.103220 | 5,073,315.52 | 123,905.49 | 1.28 | |

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STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136B73V1 | FANNIE MAE FNR 2019 79 CH | | | | | 3.000000 | 25 Jan 2043 | | |
| | 4,873,351.200 | Local | 101.795694 | 4,960,861.67 | 105.106070 | 5,122,187.92 | 161,326.25 | 1.30 | |
| Original Face: | 5,000,000.000 | Base | 101.795694 | 4,960,861.67 | 105.106070 | 5,122,187.92 | 161,326.25 | 1.30 | |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | | 3.000000 | 25 May 2031 | | |
| | 4,906,671.650 | Local | 102.894807 | 5,048,710.34 | 107.009110 | 5,250,585.66 | 201,875.32 | 1.33 | |
| Original Face: | 5,000,000.000 | Base | 102.894807 | 5,048,710.34 | 107.009110 | 5,250,585.66 | 201,875.32 | 1.33 | |
| 3136B8GT0 | FANNIE MAE FNR 2020 5 BA | | | | | 3.000000 | 25 Nov 2044 | | |
| | 2,466,024.630 | Local | 101.742793 | 2,509,002.34 | 104.208520 | 2,569,807.77 | 60,805.43 | 0.65 | |
| Original Face: | 2,500,000.000 | Base | 101.742793 | 2,509,002.34 | 104.208520 | 2,569,807.77 | 60,805.43 | 0.65 | |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.500000 | 15 Apr 2038 | | |
| | 352,360.900 | Local | 98.616980 | 347,487.68 | 101.240330 | 356,731.34 | 9,243.66 | 0.09 | |
| Original Face: | 5,000,000.000 | Base | 98.616980 | 347,487.68 | 101.240330 | 356,731.34 | 9,243.66 | 0.09 | |
| 3137A0WX9 | FREDDIE MAC FHR 3714 KA | | | | | 2.750000 | 15 Nov 2039 | | |
| | 2,362,097.600 | Local | 101.384232 | 2,394,794.50 | 100.448020 | 2,372,680.27 | -22,114.23 | 0.60 | |
| Original Face: | 40,000,000.000 | Base | 101.384232 | 2,394,794.50 | 100.448020 | 2,372,680.27 | -22,114.23 | 0.60 | |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | 629,405.000 | Local | 98.250327 | 618,392.47 | 102.918030 | 647,771.23 | 29,378.76 | 0.16 | |
| Original Face: | 5,000,000.000 | Base | 98.250327 | 618,392.47 | 102.918030 | 647,771.23 | 29,378.76 | 0.16 | |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.000000 | 15 Nov 2020 | | |
| | 31,847.040 | Local | 100.115490 | 31,883.82 | 100.402810 | 31,975.32 | 91.50 | 0.01 | |
| Original Face: | 4,000,000.000 | Base | 100.115490 | 31,883.82 | 100.402810 | 31,975.32 | 91.50 | 0.01 | |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | 445,907.980 | Local | 101.827610 | 454,057.44 | 106.170960 | 473,424.78 | 19,367.34 | 0.12 | |
| Original Face: | 2,000,000.000 | Base | 101.827610 | 454,057.44 | 106.170960 | 473,424.78 | 19,367.34 | 0.12 | |
| 3137A8Q92 | FREDDIE MAC FHR 3841 AB | | | | | 4.000000 | 15 Jan 2037 | | |
| | 28,196.520 | Local | 101.924422 | 28,739.14 | 100.082620 | 28,219.82 | -519.32 | 0.01 | |
| Original Face: | 3,000,000.000 | Base | 101.924422 | 28,739.14 | 100.082620 | 28,219.82 | -519.32 | 0.01 | |
| 3137A8QA9 | FREDDIE MAC FHR 3841 AV | | | | | 4.000000 | 15 Mar 2024 | | |
| | 1,734,474.750 | Local | 101.600953 | 1,762,242.87 | 101.278710 | 1,756,653.65 | -5,589.22 | 0.44 | |
| Original Face: | 4,750,000.000 | Base | 101.600953 | 1,762,242.87 | 101.278710 | 1,756,653.65 | -5,589.22 | 0.44 | |

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STATE STREET

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View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | 312,901.100 | Local | | 99.402786 | 311,032.41 | 103.466770 | 323,748.66 | 12,716.25 | 0.08 |
| Original Face: | 2,000,000.000 | Base | | 99.402786 | 311,032.41 | 103.466770 | 323,748.66 | 12,716.25 | 0.08 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | 1,799,426.660 | Local | | 102.924408 | 1,852,049.23 | 107.127660 | 1,927,683.67 | 75,634.44 | 0.49 |
| Original Face: | 2,000,000.000 | Base | | 102.924408 | 1,852,049.23 | 107.127660 | 1,927,683.67 | 75,634.44 | 0.49 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | 497,636.200 | Local | | 100.203564 | 498,649.21 | 105.622040 | 525,613.51 | 26,964.30 | 0.13 |
| Original Face: | 2,000,000.000 | Base | | 100.203564 | 498,649.21 | 105.622040 | 525,613.51 | 26,964.30 | 0.13 |
| 3137BUFY9 | FREDDIE MAC FHR 4646 TA | | | | | 3.500000 | 15 Apr 2028 | | |
| | 1,616,584.800 | Local | | 102.798771 | 1,661,829.31 | 107.526090 | 1,738,250.43 | 76,421.12 | 0.44 |
| Original Face: | 5,000,000.000 | Base | | 102.798771 | 1,661,829.31 | 107.526090 | 1,738,250.43 | 76,421.12 | 0.44 |
| 3137F5MS5 | FREDDIE MAC FHR 4798 G | | | | | 4.000000 | 15 Nov 2030 | | |
| | 1,981,959.730 | Local | | 101.815021 | 2,017,932.71 | 100.680120 | 1,995,439.43 | -22,493.28 | 0.51 |
| Original Face: | 5,705,000.000 | Base | | 101.815021 | 2,017,932.71 | 100.680120 | 1,995,439.43 | -22,493.28 | 0.51 |
| 3137FDKH4 | FREDDIE MAC FHR 4759 NA | | | | | 3.000000 | 15 Aug 2044 | | |
| | 4,333,330.380 | Local | | 98.664273 | 4,275,448.90 | 104.529970 | 4,529,628.95 | 254,180.05 | 1.15 |
| Original Face: | 5,500,000.000 | Base | | 98.664273 | 4,275,448.90 | 104.529970 | 4,529,628.95 | 254,180.05 | 1.15 |
| 3137FGYW9 | FREDDIE MAC FHR 4819 LV | | | | | 4.000000 | 15 Sep 2029 | | |
| | 4,386,820.750 | Local | | 102.715744 | 4,505,955.56 | 105.866360 | 4,644,167.45 | 138,211.89 | 1.18 |
| Original Face: | 5,000,000.000 | Base | | 102.715744 | 4,505,955.56 | 105.866360 | 4,644,167.45 | 138,211.89 | 1.18 |
| 3137FJGN3 | FREDDIE MAC FHR 4842 VA | | | | | 4.500000 | 15 Nov 2029 | | |
| | 4,490,267.200 | Local | | 104.476434 | 4,691,271.05 | 109.524270 | 4,917,932.37 | 226,661.32 | 1.25 |
| Original Face: | 5,000,000.000 | Base | | 104.476434 | 4,691,271.05 | 109.524270 | 4,917,932.37 | 226,661.32 | 1.25 |
| 3137FNN30 | FREDDIE MAC FHR 4914 MV | | | | | 3.000000 | 25 Dec 2030 | | |
| | 2,390,565.480 | Local | | 103.142365 | 2,465,685.78 | 106.838520 | 2,554,044.78 | 88,359.00 | 0.65 |
| Original Face: | 2,500,000.000 | Base | | 103.142365 | 2,465,685.78 | 106.838520 | 2,554,044.78 | 88,359.00 | 0.65 |
| 3137FQKZ5 | FREDDIE MAC FHR 4945 CA | | | | | 3.000000 | 25 Mar 2043 | | |
| | 4,865,355.700 | Local | | 101.857735 | 4,955,741.13 | 104.841640 | 5,100,918.71 | 145,177.58 | 1.29 |
| Original Face: | 5,000,000.000 | Base | | 101.857735 | 4,955,741.13 | 104.841640 | 5,100,918.71 | 145,177.58 | 1.29 |

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STATE STREET

As of: March 31, 2020

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.000000 | 01 Oct 2026 | | |
| | 95,688.530 | Local | 101.371105 | 97,000.52 | 105.048898 | 100,519.75 | 3,519.23 | 0.03 | |
| Original Face: | 500,000.000 | Base | 101.371105 | 97,000.52 | 105.048898 | 100,519.75 | 3,519.23 | 0.03 | |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | 2,714,952.400 | Local | 100.586407 | 2,730,873.07 | 104.059218 | 2,825,158.24 | 94,285.17 | 0.72 | |
| Original Face: | 5,000,000.000 | Base | 100.586407 | 2,730,873.07 | 104.059218 | 2,825,158.24 | 94,285.17 | 0.72 | |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | 2,882,446.770 | Local | 104.576101 | 3,014,350.45 | 109.069697 | 3,143,875.96 | 129,525.51 | 0.80 | |
| Original Face: | 7,000,000.000 | Base | 104.576101 | 3,014,350.45 | 109.069697 | 3,143,875.96 | 129,525.51 | 0.80 | |
| 31393MGQ8 | FREDDIE MAC FHR 2585 CJ | | | | | 4.500000 | 15 Dec 2032 | | |
| | 3,666.000 | Local | 101.618658 | 3,725.34 | 100.057310 | 3,668.10 | -57.24 | 0.00 | |
| Original Face: | 10,000,000.000 | Base | 101.618658 | 3,725.34 | 100.057310 | 3,668.10 | -57.24 | 0.00 | |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | 4,025,443.450 | Local | 102.476832 | 4,125,146.93 | 109.637110 | 4,413,379.86 | 288,232.93 | 1.12 | |
| Original Face: | 7,000,000.000 | Base | 102.476832 | 4,125,146.93 | 109.637110 | 4,413,379.86 | 288,232.93 | 1.12 | |
| 31397SAY0 | FANNIE MAE FNR 2011 23 AB | | | | | 2.750000 | 25 Jun 2020 | | |
| | 51.150 | Local | 100.039101 | 51.17 | 100.006560 | 51.15 | -0.02 | 0.00 | |
| Original Face: | 3,000,000.000 | Base | 100.039101 | 51.17 | 100.006560 | 51.15 | -0.02 | 0.00 | |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 263,377.950 | Local | 99.223435 | 261,332.65 | 103.041040 | 271,387.38 | 10,054.73 | 0.07 | |
| Original Face: | 3,000,000.000 | Base | 99.223435 | 261,332.65 | 103.041040 | 271,387.38 | 10,054.73 | 0.07 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 212,418.050 | Local | 105.043649 | 223,131.67 | 109.096210 | 231,740.04 | 8,608.37 | 0.06 | |
| Original Face: | 5,000,000.000 | Base | 105.043649 | 223,131.67 | 109.096210 | 231,740.04 | 8,608.37 | 0.06 | |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2034 | | |
| | 2,344,195.980 | Local | 102.410227 | 2,400,696.42 | 107.469550 | 2,519,296.87 | 118,600.45 | 0.64 | |
| Original Face: | 7,000,000.000 | Base | 102.410227 | 2,400,696.42 | 107.469550 | 2,519,296.87 | 118,600.45 | 0.64 | |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A | | | | | 2.030000 | 15 Dec 2027 | | |
| | 5,000,000.000 | Local | 97.340549 | 4,867,027.46 | 99.991110 | 4,999,555.50 | 132,528.04 | 1.27 | |
| Original Face: | 5,000,000.000 | Base | 97.340549 | 4,867,027.46 | 99.991110 | 4,999,555.50 | 132,528.04 | 1.27 | |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | 3.190000 | 15 Jul 2031 | | |
| | | 6,000,000.000 | Local 103.600580 | 6,216,034.81 | 109.534210 | 6,572,052.60 | 356,017.79 | 1.66 |
| Original Face: | | 6,000,000.000 | Base 103.600580 | 6,216,034.81 | 109.534210 | 6,572,052.60 | 356,017.79 | 1.66 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | 4.500000 | 15 Feb 2021 | | |
| | | 3,449.620 | Local 100.274813 | 3,459.10 | 101.832949 | 3,512.85 | 53.75 | 0.00 |
| Original Face: | | 1,808,277.000 | Base 100.274813 | 3,459.10 | 101.832949 | 3,512.85 | 53.75 | 0.00 |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | 2.491630 | 15 Aug 2024 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 92.692182 | 4,634,609.10 | -365,390.90 | 1.17 |
| | | | Base 100.000000 | 5,000,000.00 | 92.692182 | 4,634,609.10 | -365,390.90 | 1.17 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | 3.000000 | 16 Sep 2039 | | |
| | | 541,155.700 | Local 99.967900 | 540,981.99 | 104.042990 | 563,034.57 | 22,052.58 | 0.14 |
| Original Face: | | 5,000,000.000 | Base 99.967900 | 540,981.99 | 104.042990 | 563,034.57 | 22,052.58 | 0.14 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | 3.000000 | 20 Sep 2040 | | |
| | | 356,418.360 | Local 99.826025 | 355,798.28 | 106.025140 | 377,893.07 | 22,094.79 | 0.10 |
| Original Face: | | 3,000,000.000 | Base 99.826025 | 355,798.28 | 106.025140 | 377,893.07 | 22,094.79 | 0.10 |
| 38378B7E3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC | | | | 1.744000 | 16 May 2046 | | |
| | | 473,995.180 | Local 96.275559 | 456,341.51 | 98.943030 | 468,985.19 | 12,643.68 | 0.12 |
| Original Face: | | 675,000.000 | Base 96.275559 | 456,341.51 | 98.943030 | 468,985.19 | 12,643.68 | 0.12 |
| 38378XAW1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB | | | | 1.780000 | 16 Jun 2040 | | |
| | | 572,451.000 | Local 101.710125 | 582,240.63 | 100.625480 | 576,031.57 | -6,209.06 | 0.15 |
| Original Face: | | 2,289,667.000 | Base 101.710125 | 582,240.63 | 100.625480 | 576,031.57 | -6,209.06 | 0.15 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | | 1,627,169.050 | Local 100.824454 | 1,640,584.31 | 104.177090 | 1,695,137.37 | 54,553.06 | 0.43 |
| Original Face: | | 5,000,000.000 | Base 100.824454 | 1,640,584.31 | 104.177090 | 1,695,137.37 | 54,553.06 | 0.43 |
| 38379UK39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF | | | | 2.150000 | 16 Feb 2057 | | |
| | | 1,426,006.610 | Local 95.995560 | 1,368,903.03 | 99.454220 | 1,418,223.75 | 49,320.72 | 0.36 |
| Original Face: | | 1,600,000.000 | Base 95.995560 | 1,368,903.03 | 99.454220 | 1,418,223.75 | 49,320.72 | 0.36 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | |
| | | 4,974,422.180 | Local 101.368607 | 5,042,502.46 | 105.657712 | 5,255,860.66 | 213,358.20 | 1.33 |
| Original Face: | | 5,000,000.000 | Base 101.368607 | 5,042,502.46 | 105.657712 | 5,255,860.66 | 213,358.20 | 1.33 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38381AFU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV | | | | 3.500000 | 20 Jan 2030 | | |
| | | 5,527,251.150 | Local 100.826486 | 5,572,933.12 | 107.389470 | 5,935,685.72 | 362,752.60 | 1.50 |
| Original Face: | | 6,180,040.000 | Base 100.826486 | 5,572,933.12 | 107.389470 | 5,935,685.72 | 362,752.60 | 1.50 |
| 38382BSL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC | | | | 2.500000 | 20 Dec 2049 | | |
| | | 6,905,557.360 | Local 100.565468 | 6,944,606.06 | 103.516950 | 7,148,422.36 | 203,816.30 | 1.81 |
| Original Face: | | 6,993,000.000 | Base 100.565468 | 6,944,606.06 | 103.516950 | 7,148,422.36 | 203,816.30 | 1.81 |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | 2.500000 | 15 Apr 2027 | | |
| | | 5,000,000.000 | Local 99.513388 | 4,975,669.38 | 100.784615 | 5,039,230.75 | 63,561.37 | 1.28 |
| | | | Base 99.513388 | 4,975,669.38 | 100.784615 | 5,039,230.75 | 63,561.37 | 1.28 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | | 5,000,000.000 | Local 99.618076 | 4,980,903.81 | 92.836033 | 4,641,801.65 | -339,102.16 | 1.18 |
| | | | Base 99.618076 | 4,980,903.81 | 92.836033 | 4,641,801.65 | -339,102.16 | 1.18 |
| 494368BH5 | KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4 | | | | 2.400000 | 01 Mar 2022 | | |
| | | 1,000,000.000 | Local 99.709740 | 997,097.40 | 100.782534 | 1,007,825.34 | 10,727.94 | 0.26 |
| | | | Base 99.709740 | 997,097.40 | 100.782534 | 1,007,825.34 | 10,727.94 | 0.26 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | | 5,000,000.000 | Local 99.617318 | 4,980,865.92 | 96.408944 | 4,820,447.20 | -160,418.72 | 1.22 |
| | | | Base 99.617318 | 4,980,865.92 | 96.408944 | 4,820,447.20 | -160,418.72 | 1.22 |
| 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 | 95.996100 | 4,799,805.00 | -200,195.00 | 1.22 |
| | | | Base 100.000000 | 5,000,000.00 | 95.996100 | 4,799,805.00 | -200,195.00 | 1.22 |
| 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 | 98.136474 | 1,962,729.48 | -37,270.52 | 0.50 |
| | | | Base 100.000000 | 2,000,000.00 | 98.136474 | 1,962,729.48 | -37,270.52 | 0.50 |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | 2.800000 | 17 May 2022 | | |
| | | 5,000,000.000 | Local 99.963890 | 4,998,194.52 | 101.226719 | 5,061,335.95 | 63,141.43 | 1.28 |
| | | | Base 99.963890 | 4,998,194.52 | 101.226719 | 5,061,335.95 | 63,141.43 | 1.28 |
| 871829BK2 | SYSCO CORPORATION COMPANY GUAR 02/30 2.4 | | | | 2.400000 | 15 Feb 2030 | | |
| | | 3,000,000.000 | Local 99.651756 | 2,989,552.67 | 82.057931 | 2,461,737.93 | -527,814.74 | 0.62 |
| | | | Base 99.651756 | 2,989,552.67 | 82.057931 | 2,461,737.93 | -527,814.74 | 0.62 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 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 | 99.961282 | 3,998,451.28 | -1,548.72 | 1.01 | |
| | | Base | 100.000000 | 4,000,000.00 | 99.961282 | 3,998,451.28 | -1,548.72 | 1.01 | |
| 911312BT2 | UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2 | | | | | 2.200000 | 01 Sep 2024 | | |
| | 3,000,000.000 | Local | 99.924869 | 2,997,746.06 | 102.177458 | 3,065,323.74 | 67,577.68 | 0.78 | |
| | | Base | 99.924869 | 2,997,746.06 | 102.177458 | 3,065,323.74 | 67,577.68 | 0.78 | |
| 91159HHP8 | US BANCORP SR UNSECURED 01/22 2.625 | | | | | 2.625000 | 24 Jan 2022 | | |
| | 2,500,000.000 | Local | 99.937548 | 2,498,438.71 | 101.377991 | 2,534,449.78 | 36,011.07 | 0.64 | |
| | | Base | 99.937548 | 2,498,438.71 | 101.377991 | 2,534,449.78 | 36,011.07 | 0.64 | |
| 91159HHQ6 | US BANCORP SR UNSECURED 01/22 VAR | | | | | 2.440880 | 24 Jan 2022 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 98.010441 | 2,450,261.03 | -49,738.97 | 0.62 | |
| | | Base | 100.000000 | 2,500,000.00 | 98.010441 | 2,450,261.03 | -49,738.97 | 0.62 | |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | 10,000,000.000 | Local | 100.178655 | 10,017,865.49 | 101.589844 | 10,158,984.40 | 141,118.91 | 2.57 | |
| | | Base | 100.178655 | 10,017,865.49 | 101.589844 | 10,158,984.40 | 141,118.91 | 2.57 | |
| 9128285R7 | US TREASURY N/B 12/21 2.625 | | | | | 2.625000 | 15 Dec 2021 | | |
| | 5,000,000.000 | Local | 100.454603 | 5,022,730.13 | 104.109375 | 5,205,468.75 | 182,738.62 | 1.32 | |
| | | Base | 100.454603 | 5,022,730.13 | 104.109375 | 5,205,468.75 | 182,738.62 | 1.32 | |
| 9128285S5 | US TREASURY N/B 12/20 2.5 | | | | | 2.500000 | 31 Dec 2020 | | |
| | 7,500,000.000 | Local | 99.990206 | 7,499,265.44 | 101.828125 | 7,637,109.38 | 137,843.94 | 1.93 | |
| | | Base | 99.990206 | 7,499,265.44 | 101.828125 | 7,637,109.38 | 137,843.94 | 1.93 | |
| 912828MP2 | US TREASURY N/B 02/20 3.625 | | | | | 3.625000 | 15 Feb 2020 | | |
| | 0.000 | Local | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 | |
| | | Base | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 | |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 15 Aug 2020 | | |
| | 5,000,000.000 | Local | 100.030728 | 5,001,536.39 | 100.984375 | 5,049,218.75 | 47,682.36 | 1.28 | |
| | | Base | 100.030728 | 5,001,536.39 | 100.984375 | 5,049,218.75 | 47,682.36 | 1.28 | |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 2,500,000.000 | Local | 99.984661 | 2,499,616.52 | 101.677070 | 2,541,926.75 | 42,310.23 | 0.64 | |
| | Original Face: | Base | 99.984661 | 2,499,616.52 | 101.677070 | 2,541,926.75 | 42,310.23 | 0.64 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | 99.980069 | 1,999,601.37 | 94.525820 | 1,890,516.40 | -109,084.97 | 0.48 |
| Original Face: | | 2,000,000.000 | Base | 99.980069 | 1,999,601.37 | 94.525820 | 1,890,516.40 | -109,084.97 | 0.48 |
| 92349FAA1 | VERIZON OWNER TRUST VZOT 2018 1A A1A 144A | | | | 2.820000 | 20 Sep 2022 | | | |
| | | 5,000,000.000 | Local | 98.637088 | 4,931,854.40 | 100.124590 | 5,006,229.50 | 74,375.10 | 1.27 |
| Original Face: | | 5,000,000.000 | Base | 98.637088 | 4,931,854.40 | 100.124590 | 5,006,229.50 | 74,375.10 | 1.27 |
| 94106LBF5 | WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95 | | | | 2.950000 | 15 Jun 2024 | | | |
| | | 5,000,000.000 | Local | 99.995021 | 4,999,751.05 | 101.664889 | 5,083,244.45 | 83,493.40 | 1.29 |
| | | | Base | 99.995021 | 4,999,751.05 | 101.664889 | 5,083,244.45 | 83,493.40 | 1.29 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | 2.660880 | 11 Feb 2022 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.075701 | 2,942,271.03 | -57,728.97 | 0.75 |
| | | | Base | 100.000000 | 3,000,000.00 | 98.075701 | 2,942,271.03 | -57,728.97 | 0.75 |
| 94988J5W3 | WELLS FARGO BANK NA SR UNSECURED 05/22 VAR | | | | 2.257630 | 27 May 2022 | | | |
| | | 5,000,000.000 | Local | 100.184207 | 5,009,210.36 | 98.575368 | 4,928,768.40 | -80,441.96 | 1.25 |
| | | | Base | 100.184207 | 5,009,210.36 | 98.575368 | 4,928,768.40 | -80,441.96 | 1.25 |
| US DOLLAR Total | | 308,895,145.950 | Local | | 310,436,053.50 | | 313,676,966.10 | 3,240,912.60 | 79.43 |
| Original Face: | | 299,570,984.000 | Base | | 310,436,053.50 | | 313,676,966.10 | 3,240,912.60 | 79.43 |
| FIXED INCOME Total | | 308,895,145.950 | Base | | 310,436,053.50 | | 313,676,966.10 | 3,240,912.60 | 79.43 |
| Original Face: | | 299,570,984.000 | | | | | | | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 390,219,698.030 | Base | 391,683,772.40 | | 394,924,685.00 | 3,240,912.60 | 100.00 |
| Original Face: | | 299,570,984.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,257.050 | Local | 1.000000 | 1,257.05 | 1.000000 | 1,257.05 | 0.00 | 100.00 |
| | | | Base | 1.000000 | 1,257.05 | 1.000000 | 1,257.05 | 0.00 | 100.00 |
| US DOLLAR Total | | | | | | | | | |
| | | 1,257.050 | Local | | 1,257.05 | | 1,257.05 | 0.00 | 100.00 |
| | | | Base | | 1,257.05 | | 1,257.05 | 0.00 | 100.00 |
| CASH Total | | | | | | | | | |
| | | 1,257.050 | Base | | 1,257.05 | | 1,257.05 | 0.00 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 1,257.050 | Base | 1,257.05 | | 1,257.05 | 0.00 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 441,507.280 | Local | 1.000000 | 441,507.28 | 1.000000 | 441,507.28 | 0.15 |
| | | | Base | 1.000000 | 441,507.28 | 1.000000 | 441,507.28 | 0.15 |

| | | | | | | | | |
|------------------------|--|-------------|-------|--|------------|--|------------|------|
| US DOLLAR Total | | 441,507.280 | Local | | 441,507.28 | | 441,507.28 | 0.15 |
| | | | Base | | 441,507.28 | | 441,507.28 | 0.15 |

| | | | | | | | | |
|-------------------|--|-------------|------|--|------------|--|------------|------|
| CASH Total | | 441,507.280 | Base | | 441,507.28 | | 441,507.28 | 0.15 |
|-------------------|--|-------------|------|--|------------|--|------------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 03675LE15 | ANTHEM INC | | | | 1.350000 | 01 May 2020 | | |
| | | 3,000,000.000 | Local | 99.887500 | 2,996,625.00 | 99.887500 | 2,996,625.00 | 0.98 |
| | | | Base | 99.887500 | 2,996,625.00 | 99.887500 | 2,996,625.00 | 0.98 |

| | | | | | | | | |
|-----------|-----------------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 17327AJF5 | CITIGROUP GLOBAL MKTS INC S | | | | 0.850000 | 15 Sep 2020 | | |
| | | 2,500,000.000 | Local | 99.605694 | 2,490,142.36 | 99.605694 | 2,490,142.36 | 0.82 |
| | | | Base | 99.605694 | 2,490,142.36 | 99.605694 | 2,490,142.36 | 0.82 |

| | | | | | | | | |
|-----------|--|---------------|-------|-----------|--------------|-------------|--------------|------|
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | 2.600000 | 15 Jun 2022 | | |
| | | 5,000,000.000 | Local | 99.987656 | 4,999,382.80 | 99.987656 | 4,999,382.80 | 1.64 |
| | | | Base | 99.987656 | 4,999,382.80 | 99.987656 | 4,999,382.80 | 1.64 |

| | | | | | | | | |
|-----------|-----------------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 45779PD70 | INSTITUTIONAL SECURED | | | | 1.740000 | 07 Apr 2020 | | |
| | | 5,000,000.000 | Local | 99.971000 | 4,998,550.00 | 99.971000 | 4,998,550.00 | 1.64 |
| | | | Base | 99.971000 | 4,998,550.00 | 99.971000 | 4,998,550.00 | 1.64 |

| | | | | | | | | |
|-----------|---------------|---------------|-------|-----------|--------------|-------------|--------------|------|
| 48802TU60 | KELLS FDG LLC | | | | 1.650000 | 18 Jun 2020 | | |
| | | 5,000,000.000 | Local | 99.642500 | 4,982,125.00 | 99.642500 | 4,982,125.00 | 1.64 |
| | | | Base | 99.642500 | 4,982,125.00 | 99.642500 | 4,982,125.00 | 1.64 |

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL
View Date: April 9, 2020



STATE STREET

As of: March 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 | |
| 71708EFB6 | PFIZER INC | 3,800,000.000 | Local | 99.810667 | 3,792,805.34 | 0.960000 | 11 Jun 2020 | 0.00 | 1.25 |
| | | | Base | 99.810667 | 3,792,805.34 | 99.810667 | 3,792,805.34 | 0.00 | 1.25 |
| 979QHR003 | SOUTH STREET REPO | 15,500,000.000 | Local | 100.000000 | 15,500,000.00 | 0.010000 | 01 Apr 2020 | 0.00 | 5.09 |
| | | | Base | 100.000000 | 15,500,000.00 | 100.000000 | 15,500,000.00 | 0.00 | 5.09 |
| US DOLLAR Total | | 39,800,000.000 | Local | | 39,759,630.50 | | 39,759,630.50 | 0.00 | 13.07 |
| | | | Base | | 39,759,630.50 | | 39,759,630.50 | 0.00 | 13.07 |
| CASH EQUIVALENT Total | | 39,800,000.000 | Base | | 39,759,630.50 | | 39,759,630.50 | 0.00 | 13.07 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| 00206RCR1 | AT+T INC SR UNSECURED 02/21 2.8 | 2,000,000.000 | Local | 100.384202 | 2,007,684.03 | 2.800000 | 17 Feb 2021 | 1,168.93 | 0.66 |
| | | | Base | 100.384202 | 2,007,684.03 | 100.442648 | 2,008,852.96 | 1,168.93 | 0.66 |
| 0258M0EB1 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25 | 3,000,000.000 | Local | 99.987494 | 2,999,624.81 | 2.250000 | 05 May 2021 | 8,271.34 | 0.99 |
| | | | Base | 99.987494 | 2,999,624.81 | 100.263205 | 3,007,896.15 | 8,271.34 | 0.99 |
| 02665WCS8 | AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15 | 5,000,000.000 | Local | 99.977019 | 4,998,850.96 | 3.150000 | 08 Jan 2021 | 34,478.84 | 1.65 |
| | | | Base | 99.977019 | 4,998,850.96 | 100.666596 | 5,033,329.80 | 34,478.84 | 1.65 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | 337,093.470 | Local | 99.996944 | 337,083.17 | 2.970000 | 21 Dec 2020 | 6.63 | 0.11 |
| | | Original Face: 3,000,000.000 | Base | 99.996944 | 337,083.17 | 99.998910 | 337,089.80 | 6.63 | 0.11 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | 5,395,000.000 | Local | 100.213053 | 5,406,494.20 | 1.865630 | 25 Jun 2022 | -278,924.03 | 1.69 |
| | | | Base | 100.213053 | 5,406,494.20 | 95.043006 | 5,127,570.17 | -278,924.03 | 1.69 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | 3.500000 | 28 Apr 2023 | | |
| | 5,000,000.000 | Local | 99.932951 | 4,996,647.53 | 104.386844 | 5,219,342.20 | 222,694.67 | 1.72 |
| | | Base | 99.932951 | 4,996,647.53 | 104.386844 | 5,219,342.20 | 222,694.67 | 1.72 |
| 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 | 100.819205 | 5,040,960.25 | 40,960.25 | 1.66 |
| | | Base | 100.000000 | 5,000,000.00 | 100.819205 | 5,040,960.25 | 40,960.25 | 1.66 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.973649 | 4,998,682.43 | 100.245306 | 5,012,265.30 | 13,582.87 | 1.65 |
| | | Base | 99.973649 | 4,998,682.43 | 100.245306 | 5,012,265.30 | 13,582.87 | 1.65 |
| 084659AS0 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.871568 | 4,993,578.40 | 108.304988 | 5,415,249.40 | 421,671.00 | 1.78 |
| | | Base | 99.871568 | 4,993,578.40 | 108.304988 | 5,415,249.40 | 421,671.00 | 1.78 |
| 084670BQ0 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | | | | 2.200000 | 15 Mar 2021 | | |
| | 3,000,000.000 | Local | 99.962269 | 2,998,868.07 | 100.478242 | 3,014,347.26 | 15,479.19 | 0.99 |
| | | Base | 99.962269 | 2,998,868.07 | 100.478242 | 3,014,347.26 | 15,479.19 | 0.99 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | |
| | 2,500,000.000 | Local | 99.921422 | 2,498,035.56 | 99.631409 | 2,490,785.23 | -7,250.33 | 0.82 |
| | | Base | 99.921422 | 2,498,035.56 | 99.631409 | 2,490,785.23 | -7,250.33 | 0.82 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | 2.950000 | 01 Feb 2030 | | |
| | 5,000,000.000 | Local | 99.890469 | 4,994,523.44 | 93.724103 | 4,686,205.15 | -308,318.29 | 1.54 |
| | | Base | 99.890469 | 4,994,523.44 | 93.724103 | 4,686,205.15 | -308,318.29 | 1.54 |
| 110122BZ0 | BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9 | | | | 2.900000 | 26 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.677621 | 4,983,881.03 | 105.975432 | 5,298,771.60 | 314,890.57 | 1.74 |
| | | Base | 99.677621 | 4,983,881.03 | 105.975432 | 5,298,771.60 | 314,890.57 | 1.74 |
| 12624KAN6 | COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A | | | | 3.791000 | 15 Aug 2045 | | |
| | 3,522,266.000 | Local | 103.648161 | 3,650,763.93 | 101.040130 | 3,558,902.15 | -91,861.78 | 1.17 |
| Original Face: | 3,522,266.000 | Base | 103.648161 | 3,650,763.93 | 101.040130 | 3,558,902.15 | -91,861.78 | 1.17 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | 1.374630 | 17 Jul 2023 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.719990 | 2,991,599.70 | -8,400.30 | 0.98 |
| Original Face: | 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 99.719990 | 2,991,599.70 | -8,400.30 | 0.98 |

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Books Closed

Prepared by State Street

Holdings

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

As of: March 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 | | | | | 1.104630 | 15 Mar 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.944200 | 4,997,210.00 | -2,790.00 | 1.64 |
| Original Face: | 5,000,000.000 | Base | | 100.000000 | 5,000,000.00 | 99.944200 | 4,997,210.00 | -2,790.00 | 1.64 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 2.554130 | 08 Aug 2022 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 97.854092 | 4,892,704.60 | -107,295.40 | 1.61 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.854092 | 4,892,704.60 | -107,295.40 | 1.61 |
| 161571HE7 | CHASE ISSUANCE TRUST CHAIT 2016 A4 A4 | | | | | 1.490000 | 15 Jul 2022 | | |
| | 5,000,000.000 | Local | | 99.993598 | 4,999,679.92 | 99.765870 | 4,988,293.50 | -11,386.42 | 1.64 |
| Original Face: | 5,000,000.000 | Base | | 99.993598 | 4,999,679.92 | 99.765870 | 4,988,293.50 | -11,386.42 | 1.64 |
| 172967KK6 | CITIGROUP INC SR UNSECURED 03/21 2.7 | | | | | 2.700000 | 30 Mar 2021 | | |
| | 2,200,000.000 | Local | | 100.666275 | 2,214,658.06 | 100.415753 | 2,209,146.57 | -5,511.49 | 0.73 |
| | | Base | | 100.666275 | 2,214,658.06 | 100.415753 | 2,209,146.57 | -5,511.49 | 0.73 |
| 17325FAM0 | CITIBANK NA SR UNSECURED 02/21 VAR | | | | | 2.063130 | 12 Feb 2021 | | |
| | 5,000,000.000 | Local | | 98.877847 | 4,943,892.36 | 99.080300 | 4,954,015.00 | 10,122.64 | 1.63 |
| | | Base | | 98.877847 | 4,943,892.36 | 99.080300 | 4,954,015.00 | 10,122.64 | 1.63 |
| 24422ETR0 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR | | | | | 1.485130 | 22 Jun 2020 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.717383 | 4,985,869.15 | -14,130.85 | 1.64 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.717383 | 4,985,869.15 | -14,130.85 | 1.64 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | | 1.304630 | 15 Dec 2026 | | |
| | 4,725,000.000 | Local | | 100.000000 | 4,725,000.00 | 95.957460 | 4,533,989.99 | -191,010.01 | 1.49 |
| Original Face: | 4,725,000.000 | Base | | 100.000000 | 4,725,000.00 | 95.957460 | 4,533,989.99 | -191,010.01 | 1.49 |
| 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 | 100.650323 | 1,509,754.85 | 9,754.85 | 0.50 |
| | | Base | | 100.000000 | 1,500,000.00 | 100.650323 | 1,509,754.85 | 9,754.85 | 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 | 101.788382 | 2,544,709.55 | 44,709.55 | 0.84 |
| | | Base | | 100.000000 | 2,500,000.00 | 101.788382 | 2,544,709.55 | 44,709.55 | 0.84 |
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | | 1.054630 | 15 May 2036 | | |
| | 312,520.800 | Local | | 99.919564 | 312,269.42 | 100.220871 | 313,211.07 | 941.65 | 0.10 |
| Original Face: | 16,000,000.000 | Base | | 99.919564 | 312,269.42 | 100.220871 | 313,211.07 | 941.65 | 0.10 |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3128HXS7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | 1,770,756.810 | Local | 101.272124 | 1,793,283.03 | 105.678818 | 1,871,314.87 | 78,031.84 | 0.62 | |
| Original Face: | 5,000,000.000 | Base | 101.272124 | 1,793,283.03 | 105.678818 | 1,871,314.87 | 78,031.84 | 0.62 | |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | 3,724,336.300 | Local | 104.530212 | 3,893,056.63 | 106.388992 | 3,962,283.85 | 69,227.22 | 1.30 | |
| Original Face: | 10,000,000.000 | Base | 104.530212 | 3,893,056.63 | 106.388992 | 3,962,283.85 | 69,227.22 | 1.30 | |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | | 5.300000 | 25 Jan 2027 | | |
| | 2,500,000.000 | Local | 111.923966 | 2,798,099.14 | 129.135406 | 3,228,385.15 | 430,286.01 | 1.06 | |
| | | Base | 111.923966 | 2,798,099.14 | 129.135406 | 3,228,385.15 | 430,286.01 | 1.06 | |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | | 5.250000 | 22 Mar 2027 | | |
| | 2,500,000.000 | Local | 111.351733 | 2,783,793.32 | 129.368758 | 3,234,218.95 | 450,425.63 | 1.06 | |
| | | Base | 111.351733 | 2,783,793.32 | 129.368758 | 3,234,218.95 | 450,425.63 | 1.06 | |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 2.126750 | 25 Jun 2022 | | |
| | 1,724,098.560 | Local | 100.000000 | 1,724,098.56 | 99.395820 | 1,713,681.90 | -10,416.66 | 0.56 | |
| Original Face: | 3,000,000.000 | Base | 100.000000 | 1,724,098.56 | 99.395820 | 1,713,681.90 | -10,416.66 | 0.56 | |
| 3136A6UL6 | FANNIE MAE FNR 2012 63 BT | | | | | 3.000000 | 25 Mar 2039 | | |
| | 5,000,000.000 | Local | 101.051041 | 5,052,552.06 | 102.730070 | 5,136,503.50 | 83,951.44 | 1.69 | |
| Original Face: | 5,000,000.000 | Base | 101.051041 | 5,052,552.06 | 102.730070 | 5,136,503.50 | 83,951.44 | 1.69 | |
| 3136A9MN5 | FANNIEMAE ACES FNA 2012 M14 A2 | | | | | 2.301000 | 25 Sep 2022 | | |
| | 1,494,485.820 | Local | 100.312932 | 1,499,162.54 | 101.933810 | 1,523,386.34 | 24,223.80 | 0.50 | |
| Original Face: | 2,000,000.000 | Base | 100.312932 | 1,499,162.54 | 101.933810 | 1,523,386.34 | 24,223.80 | 0.50 | |
| 3136B2HG0 | FANNIE MAE FNR 2018 49 LV | | | | | 3.500000 | 25 Oct 2029 | | |
| | 4,340,798.900 | Local | 101.699525 | 4,414,571.85 | 106.030040 | 4,602,550.81 | 187,978.96 | 1.51 | |
| Original Face: | 5,000,000.000 | Base | 101.699525 | 4,414,571.85 | 106.030040 | 4,602,550.81 | 187,978.96 | 1.51 | |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | 1,715,999.940 | Local | 99.863800 | 1,713,662.74 | 106.040620 | 1,819,656.98 | 105,994.24 | 0.60 | |
| Original Face: | 2,000,000.000 | Base | 99.863800 | 1,713,662.74 | 106.040620 | 1,819,656.98 | 105,994.24 | 0.60 | |
| 3136B8GT0 | FANNIE MAE FNR 2020 5 BA | | | | | 3.000000 | 25 Nov 2044 | | |
| | 2,466,024.630 | Local | 101.742793 | 2,509,002.34 | 104.208520 | 2,569,807.77 | 60,805.43 | 0.84 | |
| Original Face: | 2,500,000.000 | Base | 101.742793 | 2,509,002.34 | 104.208520 | 2,569,807.77 | 60,805.43 | 0.84 | |

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | 2.000000 | 15 Feb 2041 | | | |
| | 895,770.400 | Local | 100.742170 | 902,418.54 | 102.479660 | 917,982.46 | 15,563.92 | | 0.30 |
| Original Face: | 5,000,000.000 | Base | 100.742170 | 902,418.54 | 102.479660 | 917,982.46 | 15,563.92 | | 0.30 |
| 3137AJMF8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2 | | | | 2.967600 | 25 Oct 2021 | | | |
| | 4,675,691.900 | Local | 101.091831 | 4,726,742.54 | 102.536790 | 4,794,304.38 | 67,561.84 | | 1.58 |
| Original Face: | 5,000,000.000 | Base | 101.091831 | 4,726,742.54 | 102.536790 | 4,794,304.38 | 67,561.84 | | 1.58 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | 3.500000 | 15 Jan 2027 | | | |
| | 2,699,139.990 | Local | 102.927079 | 2,778,145.94 | 107.127660 | 2,891,525.51 | 113,379.57 | | 0.95 |
| Original Face: | 3,000,000.000 | Base | 102.927079 | 2,778,145.94 | 107.127660 | 2,891,525.51 | 113,379.57 | | 0.95 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | 3.500000 | 15 Jan 2032 | | | |
| | 4,065,185.480 | Local | 101.272284 | 4,116,906.17 | 108.238340 | 4,400,089.28 | 283,183.11 | | 1.45 |
| Original Face: | 5,565,000.000 | Base | 101.272284 | 4,116,906.17 | 108.238340 | 4,400,089.28 | 283,183.11 | | 1.45 |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | 3.500000 | 15 Jun 2040 | | | |
| | 4,494,000.000 | Local | 105.567979 | 4,744,224.97 | 106.796920 | 4,799,453.58 | 55,228.61 | | 1.58 |
| Original Face: | 4,494,000.000 | Base | 105.567979 | 4,744,224.97 | 106.796920 | 4,799,453.58 | 55,228.61 | | 1.58 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | 3.000000 | 15 Mar 2027 | | | |
| | 497,636.200 | Local | 100.203564 | 498,649.21 | 105.622040 | 525,613.51 | 26,964.30 | | 0.17 |
| Original Face: | 2,000,000.000 | Base | 100.203564 | 498,649.21 | 105.622040 | 525,613.51 | 26,964.30 | | 0.17 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | 2.000000 | 15 Jan 2042 | | | |
| | 866,799.050 | Local | 100.367318 | 869,982.96 | 102.643660 | 889,714.27 | 19,731.31 | | 0.29 |
| Original Face: | 5,000,000.000 | Base | 100.367318 | 869,982.96 | 102.643660 | 889,714.27 | 19,731.31 | | 0.29 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | 1.500000 | 15 Oct 2041 | | | |
| | 1,817,215.270 | Local | 100.370945 | 1,823,956.14 | 100.564760 | 1,827,478.17 | 3,522.03 | | 0.60 |
| Original Face: | 14,878,168.000 | Base | 100.370945 | 1,823,956.14 | 100.564760 | 1,827,478.17 | 3,522.03 | | 0.60 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | 3.000000 | 15 Feb 2043 | | | |
| | 5,000,000.000 | Local | 99.115747 | 4,955,787.33 | 106.710820 | 5,335,541.00 | 379,753.67 | | 1.75 |
| Original Face: | 5,000,000.000 | Base | 99.115747 | 4,955,787.33 | 106.710820 | 5,335,541.00 | 379,753.67 | | 1.75 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | 2.000000 | 15 Mar 2043 | | | |
| | 1,092,187.250 | Local | 99.629547 | 1,088,141.21 | 102.269040 | 1,116,969.42 | 28,828.21 | | 0.37 |
| Original Face: | 5,000,000.000 | Base | 99.629547 | 1,088,141.21 | 102.269040 | 1,116,969.42 | 28,828.21 | | 0.37 |

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| 3137BUFY9 | FREDDIE MAC FHR 4646 TA | | | | | 3.500000 | 15 Apr 2028 | | |
| | 1,616,584.800 | Local | 102.798771 | 1,661,829.31 | 107.526090 | 1,738,250.43 | 76,421.12 | 0.57 | |
| Original Face: | 5,000,000.000 | Base | 102.798771 | 1,661,829.31 | 107.526090 | 1,738,250.43 | 76,421.12 | 0.57 | |
| 3137F5Y94 | FREDDIE MAC FHR 4800 MA | | | | | 4.000000 | 15 Apr 2042 | | |
| | 2,138,586.450 | Local | 102.123344 | 2,183,996.00 | 102.156440 | 2,184,703.78 | 707.78 | 0.72 | |
| Original Face: | 5,000,000.000 | Base | 102.123344 | 2,183,996.00 | 102.156440 | 2,184,703.78 | 707.78 | 0.72 | |
| 3137FGA39 | FREDDIE MAC FHR 4806 A | | | | | 4.000000 | 15 Jun 2042 | | |
| | 2,274,253.700 | Local | 102.019798 | 2,320,189.02 | 102.239850 | 2,325,193.57 | 5,004.55 | 0.76 | |
| Original Face: | 5,000,000.000 | Base | 102.019798 | 2,320,189.02 | 102.239850 | 2,325,193.57 | 5,004.55 | 0.76 | |
| 3137FNN30 | FREDDIE MAC FHR 4914 MV | | | | | 3.000000 | 25 Dec 2030 | | |
| | 2,390,565.480 | Local | 103.142365 | 2,465,685.78 | 106.838520 | 2,554,044.78 | 88,359.00 | 0.84 | |
| Original Face: | 2,500,000.000 | Base | 103.142365 | 2,465,685.78 | 106.838520 | 2,554,044.78 | 88,359.00 | 0.84 | |
| 3137GAWQ6 | FREDDIE MAC FHR 3738 BH | | | | | 3.000000 | 15 Dec 2038 | | |
| | 1,129,967.950 | Local | 101.200054 | 1,143,528.18 | 101.577090 | 1,147,788.56 | 4,260.38 | 0.38 | |
| Original Face: | 5,000,000.000 | Base | 101.200054 | 1,143,528.18 | 101.577090 | 1,147,788.56 | 4,260.38 | 0.38 | |
| 3137GAWS2 | FREDDIE MAC FHR 3738 BJ | | | | | 3.500000 | 15 Dec 2038 | | |
| | 1,129,967.950 | Local | 102.901940 | 1,162,758.94 | 101.928780 | 1,151,762.55 | -10,996.39 | 0.38 | |
| Original Face: | 5,000,000.000 | Base | 102.901940 | 1,162,758.94 | 101.928780 | 1,151,762.55 | -10,996.39 | 0.38 | |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2042 | | |
| | 1,994,301.700 | Local | 103.582438 | 2,065,746.33 | 107.292841 | 2,139,742.95 | 73,996.62 | 0.70 | |
| Original Face: | 5,000,000.000 | Base | 103.582438 | 2,065,746.33 | 107.292841 | 2,139,742.95 | 73,996.62 | 0.70 | |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | 2,714,952.400 | Local | 100.586407 | 2,730,873.07 | 104.059218 | 2,825,158.24 | 94,285.17 | 0.93 | |
| Original Face: | 5,000,000.000 | Base | 100.586407 | 2,730,873.07 | 104.059218 | 2,825,158.24 | 94,285.17 | 0.93 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 309,575.600 | Local | 105.836035 | 327,642.54 | 117.526370 | 363,832.97 | 36,190.43 | 0.12 | |
| Original Face: | 10,000,000.000 | Base | 105.836035 | 327,642.54 | 117.526370 | 363,832.97 | 36,190.43 | 0.12 | |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.000000 | 25 Jul 2040 | | |
| | 4,696,066.620 | Local | 106.969107 | 5,023,340.55 | 106.706320 | 5,010,999.87 | -12,340.68 | 1.65 | |
| Original Face: | 6,000,000.000 | Base | 106.969107 | 5,023,340.55 | 106.706320 | 5,010,999.87 | -12,340.68 | 1.65 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | | | |
| | | 0.010 | Local | -600.000000 | -0.06 | 100.000000 | 0.01 | 0.07 | 0.00 |
| Original Face: | | 5,568,000.000 | Base | -600.000000 | -0.06 | 100.000000 | 0.01 | 0.07 | 0.00 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | 4.500000 | 15 Dec 2039 | | | |
| | | 212,418.050 | Local | 105.043649 | 223,131.67 | 109.096210 | 231,740.04 | 8,608.37 | 0.08 |
| Original Face: | | 5,000,000.000 | Base | 105.043649 | 223,131.67 | 109.096210 | 231,740.04 | 8,608.37 | 0.08 |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A | | | | 2.030000 | 15 Dec 2027 | | | |
| | | 5,000,000.000 | Local | 97.340549 | 4,867,027.46 | 99.991110 | 4,999,555.50 | 132,528.04 | 1.64 |
| Original Face: | | 5,000,000.000 | Base | 97.340549 | 4,867,027.46 | 99.991110 | 4,999,555.50 | 132,528.04 | 1.64 |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | 2.491630 | 15 Aug 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 92.692182 | 4,634,609.10 | -365,390.90 | 1.52 |
| | | | Base | 100.000000 | 5,000,000.00 | 92.692182 | 4,634,609.10 | -365,390.90 | 1.52 |
| 38377XC75 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN | | | | 3.500000 | 16 Apr 2035 | | | |
| | | 454,538.550 | Local | 103.009380 | 468,217.34 | 100.232400 | 455,594.90 | -12,622.44 | 0.15 |
| Original Face: | | 5,000,000.000 | Base | 103.009380 | 468,217.34 | 100.232400 | 455,594.90 | -12,622.44 | 0.15 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | | |
| | | 3,272,044.850 | Local | 94.449806 | 3,090,440.00 | 99.139010 | 3,243,872.87 | 153,432.87 | 1.07 |
| Original Face: | | 5,000,000.000 | Base | 94.449806 | 3,090,440.00 | 99.139010 | 3,243,872.87 | 153,432.87 | 1.07 |
| 38378NWG4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB | | | | 3.000000 | 16 Apr 2025 | | | |
| | | 626,426.610 | Local | 99.943301 | 626,071.43 | 102.831010 | 644,160.81 | 18,089.38 | 0.21 |
| Original Face: | | 1,238,000.000 | Base | 99.943301 | 626,071.43 | 102.831010 | 644,160.81 | 18,089.38 | 0.21 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | | |
| | | 1,627,169.050 | Local | 100.824454 | 1,640,584.31 | 104.177090 | 1,695,137.37 | 54,553.06 | 0.56 |
| Original Face: | | 5,000,000.000 | Base | 100.824454 | 1,640,584.31 | 104.177090 | 1,695,137.37 | 54,553.06 | 0.56 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | | |
| | | 3,979,537.750 | Local | 101.368607 | 4,034,001.97 | 105.657712 | 4,204,688.53 | 170,686.56 | 1.38 |
| Original Face: | | 4,000,000.000 | Base | 101.368607 | 4,034,001.97 | 105.657712 | 4,204,688.53 | 170,686.56 | 1.38 |
| 437076AW2 | HOME DEPOT INC SR UNSECURED 04/21 4.4 | | | | 4.400000 | 01 Apr 2021 | | | |
| | | 3,000,000.000 | Local | 101.232397 | 3,036,971.90 | 101.790249 | 3,053,707.47 | 16,735.57 | 1.00 |
| | | | Base | 101.232397 | 3,036,971.90 | 101.790249 | 3,053,707.47 | 16,735.57 | 1.00 |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: 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 | 99.895579 | 3,496,345.28 | 103.603977 | 3,626,139.20 | 129,793.92 | 1.19 | |
| | | Base | 99.895579 | 3,496,345.28 | 103.603977 | 3,626,139.20 | 129,793.92 | 1.19 | |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | | 2.250000 | 06 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.618076 | 4,980,903.81 | 92.836033 | 4,641,801.65 | -339,102.16 | 1.53 | |
| | | Base | 99.618076 | 4,980,903.81 | 92.836033 | 4,641,801.65 | -339,102.16 | 1.53 | |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.617318 | 4,980,865.92 | 96.408944 | 4,820,447.20 | -160,418.72 | 1.58 | |
| | | Base | 99.617318 | 4,980,865.92 | 96.408944 | 4,820,447.20 | -160,418.72 | 1.58 | |
| 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 | 95.996100 | 4,799,805.00 | -200,195.00 | 1.58 | |
| | | Base | 100.000000 | 5,000,000.00 | 95.996100 | 4,799,805.00 | -200,195.00 | 1.58 | |
| 713448BY3 | PEPSICO INC SR UNSECURED 03/22 2.75 | | | | | 2.750000 | 05 Mar 2022 | | |
| | 3,000,000.000 | Local | 99.966534 | 2,998,996.02 | 103.967884 | 3,119,036.52 | 120,040.50 | 1.03 | |
| | | Base | 99.966534 | 2,998,996.02 | 103.967884 | 3,119,036.52 | 120,040.50 | 1.03 | |
| 742718DY2 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3 | | | | | 2.300000 | 06 Feb 2022 | | |
| | 3,000,000.000 | Local | 99.869165 | 2,996,074.94 | 102.286465 | 3,068,593.95 | 72,519.01 | 1.01 | |
| | | Base | 99.869165 | 2,996,074.94 | 102.286465 | 3,068,593.95 | 72,519.01 | 1.01 | |
| 78008SVU7 | ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR | | | | | 2.134130 | 08 May 2020 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.004511 | 3,000,135.33 | 135.33 | 0.99 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.004511 | 3,000,135.33 | 135.33 | 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 | 98.136474 | 1,962,729.48 | -37,270.52 | 0.65 | |
| | | Base | 100.000000 | 2,000,000.00 | 98.136474 | 1,962,729.48 | -37,270.52 | 0.65 | |
| 907818EZ7 | UNION PACIFIC CORP SR UNSECURED 03/22 2.95 | | | | | 2.950000 | 01 Mar 2022 | | |
| | 4,000,000.000 | Local | 99.972192 | 3,998,887.67 | 101.876335 | 4,075,053.40 | 76,165.73 | 1.34 | |
| | | Base | 99.972192 | 3,998,887.67 | 101.876335 | 4,075,053.40 | 76,165.73 | 1.34 | |
| 91159HHP8 | US BANCORP SR UNSECURED 01/22 2.625 | | | | | 2.625000 | 24 Jan 2022 | | |
| | 2,500,000.000 | Local | 99.906322 | 2,497,658.06 | 101.377991 | 2,534,449.78 | 36,791.72 | 0.83 | |
| | | Base | 99.906322 | 2,497,658.06 | 101.377991 | 2,534,449.78 | 36,791.72 | 0.83 | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-----------------|------------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91159HHQ6 | US BANCORP SR UNSECURED 01/22 VAR | | | | 2.440880 | 24 Jan 2022 | | |
| | | 2,500,000.000 | Local 100.000000 | 2,500,000.00 | 98.010441 | 2,450,261.03 | -49,738.97 | 0.81 |
| | | | Base 100.000000 | 2,500,000.00 | 98.010441 | 2,450,261.03 | -49,738.97 | 0.81 |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | 2.875000 | 31 Oct 2020 | | |
| | | 5,000,000.000 | Local 100.097456 | 5,004,872.81 | 101.589844 | 5,079,492.20 | 74,619.39 | 1.67 |
| | | | Base 100.097456 | 5,004,872.81 | 101.589844 | 5,079,492.20 | 74,619.39 | 1.67 |
| 9128285S5 | US TREASURY N/B 12/20 2.5 | | | | 2.500000 | 31 Dec 2020 | | |
| | | 2,500,000.000 | Local 100.052612 | 2,501,315.29 | 101.828125 | 2,545,703.13 | 44,387.84 | 0.84 |
| | | | Base 100.052612 | 2,501,315.29 | 101.828125 | 2,545,703.13 | 44,387.84 | 0.84 |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | 2.625000 | 15 Aug 2020 | | |
| | | 5,000,000.000 | Local 100.030728 | 5,001,536.39 | 100.984375 | 5,049,218.75 | 47,682.36 | 1.66 |
| | | | Base 100.030728 | 5,001,536.39 | 100.984375 | 5,049,218.75 | 47,682.36 | 1.66 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | 2.930000 | 20 Sep 2023 | | |
| | | 2,500,000.000 | Local 99.984661 | 2,499,616.52 | 101.677070 | 2,541,926.75 | 42,310.23 | 0.84 |
| Original Face: | | 2,500,000.000 | Base 99.984661 | 2,499,616.52 | 101.677070 | 2,541,926.75 | 42,310.23 | 0.84 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | 1.980000 | 22 Jul 2024 | | |
| | | 2,000,000.000 | Local 99.980069 | 1,999,601.37 | 94.525820 | 1,890,516.40 | -109,084.97 | 0.62 |
| Original Face: | | 2,000,000.000 | Base 99.980069 | 1,999,601.37 | 94.525820 | 1,890,516.40 | -109,084.97 | 0.62 |
| 92349FAA1 | VERIZON OWNER TRUST VZOT 2018 1A A1A 144A | | | | 2.820000 | 20 Sep 2022 | | |
| | | 5,000,000.000 | Local 98.637088 | 4,931,854.40 | 100.124590 | 5,006,229.50 | 74,375.10 | 1.65 |
| Original Face: | | 5,000,000.000 | Base 98.637088 | 4,931,854.40 | 100.124590 | 5,006,229.50 | 74,375.10 | 1.65 |
| 949746SB8 | WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR | | | | 2.819130 | 26 Jul 2021 | | |
| | | 5,000,000.000 | Local 100.873359 | 5,043,667.93 | 99.128750 | 4,956,437.50 | -87,230.43 | 1.63 |
| | | | Base 100.873359 | 5,043,667.93 | 99.128750 | 4,956,437.50 | -87,230.43 | 1.63 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | 2.660880 | 11 Feb 2022 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 98.075701 | 2,942,271.03 | -57,728.97 | 0.97 |
| | | | Base 100.000000 | 3,000,000.00 | 98.075701 | 2,942,271.03 | -57,728.97 | 0.97 |
| US DOLLAR Total | | | | | | | | |
| | | 259,398,964.290 | Local | 261,250,686.69 | | 264,047,325.20 | 2,796,638.51 | 86.79 |
| Original Face: | | 228,490,434.000 | Base | 261,250,686.69 | | 264,047,325.20 | 2,796,638.51 | 86.79 |

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Books Closed

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Holdings

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



STATE STREET

As of: March 31, 2020

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Base Currency: USD - US DOLLAR

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

FIXED INCOME Total

| | | | | | | | | |
|----------------|-----------------|------|--|----------------|--|----------------|--------------|-------|
| | 259,398,964.290 | Base | | 261,250,686.69 | | 264,047,325.20 | 2,796,638.51 | 86.79 |
| Original Face: | 228,490,434.000 | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 299,640,471.570 | Base | 301,451,824.47 | | 304,248,462.98 | 2,796,638.51 | 100.00 |
| Original Face: | | 228,490,434.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 |
|-----|-----------|---------------|----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,374,908.510 | Local 1.000000 | 5,374,908.51 | 1.000000 | 5,374,908.51 | 0.00 | 0.87 |
| | | | Base 1.000000 | 5,374,908.51 | 1.000000 | 5,374,908.51 | 0.00 | 0.87 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|---------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 5,374,908.510 | Local | 5,374,908.51 | | 5,374,908.51 | 0.00 | 0.87 |
| | | Base | 5,374,908.51 | | 5,374,908.51 | 0.00 | 0.87 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|---------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 5,374,908.510 | Base | 5,374,908.51 | | 5,374,908.51 | 0.00 | 0.87 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 03675LE15 | ANTHEM INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|------------|----------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | | 20,000,000.000 | Local 99.887500 | 19,977,500.00 | 1.350000 | 01 May 2020 19,977,500.00 | 0.00 | 3.22 |
| | | | Base 99.887500 | 19,977,500.00 | 99.887500 | 19,977,500.00 | 0.00 | 3.22 |

| 04821TD69 | ATLANTIC ASSET SECUR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------------------|----------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | | 25,000,000.000 | Local 99.973750 | 24,993,437.50 | 1.890000 | 06 Apr 2020 24,993,437.50 | 0.00 | 4.03 |
| | | | Base 99.973750 | 24,993,437.50 | 99.973750 | 24,993,437.50 | 0.00 | 4.03 |

| 06051GHC6 | BANK OF AMERICA CORP SR UNSECURED 12/23 VAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,000,000.000 | Local 102.160697 | 5,108,034.86 | 3.004000 | 20 Dec 2023 5,108,034.86 | 0.00 | 0.82 |
| | | | Base 102.160697 | 5,108,034.86 | 102.160697 | 5,108,034.86 | 0.00 | 0.82 |

| 13738JE14 | CAN AST + CAN LTD JT | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------------------|----------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 10,000,000.000 | Local 99.857500 | 9,985,750.00 | 1.710000 | 01 May 2020 9,985,750.00 | 0.00 | 1.61 |
| | | | Base 99.857500 | 9,985,750.00 | 99.857500 | 9,985,750.00 | 0.00 | 1.61 |

| 13738JEL0 | CAN AST + CAN LTD JT | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------------------|----------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | | 20,000,000.000 | Local 99.741389 | 19,948,277.78 | 1.900000 | 20 May 2020 19,948,277.78 | 0.00 | 3.21 |
| | | | Base 99.741389 | 19,948,277.78 | 99.741389 | 19,948,277.78 | 0.00 | 3.21 |

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: March 31, 2020

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 1.690000 | 01 Apr 2020 | | |
| | 55,000,000.000 | Local | 100.000000 | 55,000,000.00 | 100.000000 | 55,000,000.00 | 0.00 | 8.86 |
| | | Base | 100.000000 | 55,000,000.00 | 100.000000 | 55,000,000.00 | 0.00 | 8.86 |
| 17177LF17 | CIESCO LLC | | | | 1.880000 | 01 Jun 2020 | | |
| | 5,000,000.000 | Local | 99.681444 | 4,984,072.22 | 99.681444 | 4,984,072.22 | 0.00 | 0.80 |
| | | Base | 99.681444 | 4,984,072.22 | 99.681444 | 4,984,072.22 | 0.00 | 0.80 |
| 17327AJF5 | CITIGROUP GLOBAL MKTS INC S | | | | 0.850000 | 15 Sep 2020 | | |
| | 5,000,000.000 | Local | 99.605694 | 4,980,284.72 | 99.605694 | 4,980,284.72 | 0.00 | 0.80 |
| | | Base | 99.605694 | 4,980,284.72 | 99.605694 | 4,980,284.72 | 0.00 | 0.80 |
| 17327AK14 | CITIGROUP GLOBAL MKTS INC S | | | | 0.850000 | 01 Oct 2020 | | |
| | 15,000,000.000 | Local | 99.567917 | 14,935,187.50 | 99.567917 | 14,935,187.50 | 0.00 | 2.41 |
| | | Base | 99.567917 | 14,935,187.50 | 99.567917 | 14,935,187.50 | 0.00 | 2.41 |
| 22845AMB3 | CROWN POINT CAP CO. | | | | 1.645250 | 01 May 2020 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.61 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.61 |
| 26244HDD2 | DUKE ENERGY CORP | | | | 3.500000 | 13 Apr 2020 | | |
| | 15,000,000.000 | Local | 99.883333 | 14,982,500.00 | 99.883333 | 14,982,500.00 | 0.00 | 2.41 |
| | | Base | 99.883333 | 14,982,500.00 | 99.883333 | 14,982,500.00 | 0.00 | 2.41 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | 2.600000 | 15 Jun 2022 | | |
| | 5,000,000.000 | Local | 99.987656 | 4,999,382.80 | 99.987656 | 4,999,382.80 | 0.00 | 0.81 |
| | | Base | 99.987656 | 4,999,382.80 | 99.987656 | 4,999,382.80 | 0.00 | 0.81 |
| 40588LF12 | HALKIN FINANCE LLC USC | | | | 1.830000 | 01 Jun 2020 | | |
| | 5,000,000.000 | Local | 99.689917 | 4,984,495.83 | 99.689917 | 4,984,495.83 | 0.00 | 0.80 |
| | | Base | 99.689917 | 4,984,495.83 | 99.689917 | 4,984,495.83 | 0.00 | 0.80 |
| 41282JD16 | HARLEY-DAVIDSON FND CP | | | | 1.700000 | 01 Apr 2020 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.22 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.22 |
| 45779PD70 | INSTITUTIONAL SECURED | | | | 1.740000 | 07 Apr 2020 | | |
| | 10,000,000.000 | Local | 99.971000 | 9,997,100.00 | 99.971000 | 9,997,100.00 | 0.00 | 1.61 |
| | | Base | 99.971000 | 9,997,100.00 | 99.971000 | 9,997,100.00 | 0.00 | 1.61 |

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 48802TU60 | KELLS FDG LLC | 15,000,000.000 | Local | 99.642500 | 14,946,375.00 | 99.642500 | 14,946,375.00 | 0.00 | 2.41 |
| | | | Base | 99.642500 | 14,946,375.00 | 99.642500 | 14,946,375.00 | 0.00 | 2.41 |
| 62454XBK3 | MOUNTCLIFF | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 2.42 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 2.42 |
| 62455AE11 | MOUNTCLIFF | 20,000,000.000 | Local | 99.839167 | 19,967,833.33 | 99.839167 | 19,967,833.33 | 0.00 | 3.22 |
| | | | Base | 99.839167 | 19,967,833.33 | 99.839167 | 19,967,833.33 | 0.00 | 3.22 |
| 67983TES1 | OLD LINE FUNDING LLC | 4,030,000.000 | Local | 99.715833 | 4,018,548.08 | 99.715833 | 4,018,548.08 | 0.00 | 0.65 |
| | | | Base | 99.715833 | 4,018,548.08 | 99.715833 | 4,018,548.08 | 0.00 | 0.65 |
| 71708EFB6 | PFIZER INC | 15,000,000.000 | Local | 99.810667 | 14,971,600.00 | 99.810667 | 14,971,600.00 | 0.00 | 2.41 |
| | | | Base | 99.810667 | 14,971,600.00 | 99.810667 | 14,971,600.00 | 0.00 | 2.41 |
| 85520LFJ9 | STARBIRD FDG. CORP | 10,000,000.000 | Local | 99.642500 | 9,964,250.00 | 99.642500 | 9,964,250.00 | 0.00 | 1.60 |
| | | | Base | 99.642500 | 9,964,250.00 | 99.642500 | 9,964,250.00 | 0.00 | 1.60 |
| 86563GDW9 | SUMITOMO MITSUI TRUST NY | 10,000,000.000 | Local | 99.849361 | 9,984,936.11 | 99.849361 | 9,984,936.11 | 0.00 | 1.61 |
| | | | Base | 99.849361 | 9,984,936.11 | 99.849361 | 9,984,936.11 | 0.00 | 1.61 |
| 979QHR003 | SOUTH STREET REPO | 20,859,998.720 | Local | 100.000000 | 20,859,998.72 | 100.000000 | 20,859,998.72 | 0.00 | 3.36 |
| | | | Base | 100.000000 | 20,859,998.72 | 100.000000 | 20,859,998.72 | 0.00 | 3.36 |
| US DOLLAR Total | | 334,889,998.720 | Local | | 334,589,564.45 | | 334,589,564.45 | 0.00 | 53.89 |
| | | | Base | | 334,589,564.45 | | 334,589,564.45 | 0.00 | 53.89 |
| CASH EQUIVALENT Total | | 334,889,998.720 | Base | | 334,589,564.45 | | 334,589,564.45 | 0.00 | 53.89 |

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STATE STREET

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|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|----------------|---|-------|------------|---------------|------------|--------------|-------------|------|
| 00206RCK6 | AT+T INC SR UNSECURED 06/20 VAR | | | | 2.304630 | 30 Jun 2020 | | |
| | 5,648,000.000 | Local | 100.239538 | 5,661,529.13 | 99.347878 | 5,611,168.15 | -50,360.98 | 0.90 |
| | | Base | 100.239538 | 5,661,529.13 | 99.347878 | 5,611,168.15 | -50,360.98 | 0.90 |
| 00206RCR1 | AT+T INC SR UNSECURED 02/21 2.8 | | | | 2.800000 | 17 Feb 2021 | | |
| | 4,000,000.000 | Local | 100.384202 | 4,015,368.07 | 100.442648 | 4,017,705.92 | 2,337.85 | 0.65 |
| | | Base | 100.384202 | 4,015,368.07 | 100.442648 | 4,017,705.92 | 2,337.85 | 0.65 |
| 025816BZ1 | AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR | | | | 2.341000 | 05 Nov 2021 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.432000 | 4,921,600.00 | -78,400.00 | 0.79 |
| | | Base | 100.000000 | 5,000,000.00 | 98.432000 | 4,921,600.00 | -78,400.00 | 0.79 |
| 0258M0EB1 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25 | | | | 2.250000 | 05 May 2021 | | |
| | 5,000,000.000 | Local | 99.987494 | 4,999,374.70 | 100.263205 | 5,013,160.25 | 13,785.55 | 0.81 |
| | | Base | 99.987494 | 4,999,374.70 | 100.263205 | 5,013,160.25 | 13,785.55 | 0.81 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | 2.970000 | 21 Dec 2020 | | |
| | 337,093.470 | Local | 99.996944 | 337,083.17 | 99.998910 | 337,089.80 | 6.63 | 0.05 |
| Original Face: | 3,000,000.000 | Base | 99.996944 | 337,083.17 | 99.998910 | 337,089.80 | 6.63 | 0.05 |
| 06050TML3 | BANK OF AMERICA NA SR UNSECURED 05/21 VAR | | | | 2.032750 | 24 May 2021 | | |
| | 10,110,000.000 | Local | 100.014855 | 10,111,501.81 | 98.137000 | 9,921,650.70 | -189,851.11 | 1.60 |
| | | Base | 100.014855 | 10,111,501.81 | 98.137000 | 9,921,650.70 | -189,851.11 | 1.60 |
| 06051GFW4 | BANK OF AMERICA CORP SR UNSECURED 04/21 2.625 | | | | 2.625000 | 19 Apr 2021 | | |
| | 3,000,000.000 | Local | 99.995176 | 2,999,855.27 | 100.541151 | 3,016,234.53 | 16,379.26 | 0.49 |
| | | Base | 99.995176 | 2,999,855.27 | 100.541151 | 3,016,234.53 | 16,379.26 | 0.49 |
| 06051GGX1 | BANK OF AMERICA CORP SR UNSECURED 01/22 VAR | | | | 2.186250 | 23 Jan 2022 | | |
| | 5,000,000.000 | Local | 99.889208 | 4,994,460.39 | 95.991146 | 4,799,557.30 | -194,903.09 | 0.77 |
| | | Base | 99.889208 | 4,994,460.39 | 95.991146 | 4,799,557.30 | -194,903.09 | 0.77 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | | | | 1.865630 | 25 Jun 2022 | | |
| | 10,000,000.000 | Local | 100.211269 | 10,021,126.91 | 95.043006 | 9,504,300.60 | -516,826.31 | 1.53 |
| | | Base | 100.211269 | 10,021,126.91 | 95.043006 | 9,504,300.60 | -516,826.31 | 1.53 |

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STATE OF ARIZONA

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STATE STREET

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | | 10,000,000.000 | Local 99.973649 | 9,997,364.86 | 100.245306 | 10,024,530.60 | 27,165.74 | 1.61 |
| | | | Base 99.973649 | 9,997,364.86 | 100.245306 | 10,024,530.60 | 27,165.74 | 1.61 |
| 14913Q2A6 | CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85 | | | | 1.850000 | 04 Sep 2020 | | |
| | | 10,000,000.000 | Local 99.988011 | 9,998,801.09 | 99.762192 | 9,976,219.20 | -22,581.89 | 1.61 |
| | | | Base 99.988011 | 9,998,801.09 | 99.762192 | 9,976,219.20 | -22,581.89 | 1.61 |
| 161571HE7 | CHASE ISSUANCE TRUST CHAIT 2016 A4 A4 | | | | 1.490000 | 15 Jul 2022 | | |
| | | 5,000,000.000 | Local 99.993598 | 4,999,679.92 | 99.765870 | 4,988,293.50 | -11,386.42 | 0.80 |
| Original Face: | | 5,000,000.000 | Base 99.993598 | 4,999,679.92 | 99.765870 | 4,988,293.50 | -11,386.42 | 0.80 |
| 17325FAX6 | CITIBANK NA SR UNSECURED 05/22 VAR | | | | 2.294630 | 20 May 2022 | | |
| | | 10,000,000.000 | Local 100.146695 | 10,014,669.48 | 96.629333 | 9,662,933.30 | -351,736.18 | 1.56 |
| | | | Base 100.146695 | 10,014,669.48 | 96.629333 | 9,662,933.30 | -351,736.18 | 1.56 |
| 24422EUW7 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR | | | | 1.398880 | 07 Jun 2021 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 98.143665 | 9,814,366.50 | -185,633.50 | 1.58 |
| | | | Base 100.000000 | 10,000,000.00 | 98.143665 | 9,814,366.50 | -185,633.50 | 1.58 |
| 254683BX2 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2 | | | | 2.390000 | 15 Jul 2024 | | |
| | | 10,000,000.000 | Local 99.973201 | 9,997,320.09 | 101.697710 | 10,169,771.00 | 172,450.91 | 1.64 |
| Original Face: | | 10,000,000.000 | Base 99.973201 | 9,997,320.09 | 101.697710 | 10,169,771.00 | 172,450.91 | 1.64 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | 3.000000 | 01 Nov 2026 | | |
| | | 417,517.710 | Local 101.387747 | 423,311.80 | 104.917959 | 438,051.06 | 14,739.26 | 0.07 |
| Original Face: | | 2,096,032.000 | Base 101.387747 | 423,311.80 | 104.917959 | 438,051.06 | 14,739.26 | 0.07 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | 3.500000 | 01 Dec 2030 | | |
| | | 2,957,750.250 | Local 101.043801 | 2,988,623.29 | 105.265386 | 3,113,487.22 | 124,863.93 | 0.50 |
| Original Face: | | 5,000,000.000 | Base 101.043801 | 2,988,623.29 | 105.265386 | 3,113,487.22 | 124,863.93 | 0.50 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | 3.500000 | 01 Mar 2042 | | |
| | | 3,249,401.670 | Local 104.701249 | 3,402,164.14 | 107.295641 | 3,486,466.35 | 84,302.21 | 0.56 |
| Original Face: | | 8,645,247.000 | Base 104.701249 | 3,402,164.14 | 107.295641 | 3,486,466.35 | 84,302.21 | 0.56 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | |
| | | 1,362,126.560 | Local 104.610953 | 1,424,933.58 | 107.310421 | 1,461,703.75 | 36,770.17 | 0.24 |
| Original Face: | | 4,322,624.000 | Base 104.610953 | 1,424,933.58 | 107.310421 | 1,461,703.75 | 36,770.17 | 0.24 |

Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|----------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.500000 | 25 Jul 2040 | | |
| | 120,365.480 | Local | | 102.806303 | 123,743.30 | 101.848070 | 122,589.92 | -1,153.38 | 0.02 |
| Original Face: | 2,161,312.000 | Base | | 102.806303 | 123,743.30 | 101.848070 | 122,589.92 | -1,153.38 | 0.02 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.000000 | 25 Apr 2042 | | |
| | 936,869.060 | Local | | 101.495148 | 950,876.64 | 103.216660 | 967,004.95 | 16,128.31 | 0.16 |
| Original Face: | 4,322,624.000 | Base | | 101.495148 | 950,876.64 | 103.216660 | 967,004.95 | 16,128.31 | 0.16 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.000000 | 25 May 2039 | | |
| | 1,353,282.230 | Local | | 101.549549 | 1,374,252.00 | 101.309230 | 1,370,999.81 | -3,252.19 | 0.22 |
| Original Face: | 8,584,720.000 | Base | | 101.549549 | 1,374,252.00 | 101.309230 | 1,370,999.81 | -3,252.19 | 0.22 |
| 3136A8YT1 | FANNIE MAE FNR 2012 103 LE | | | | | 1.750000 | 25 May 2039 | | |
| | 399,831.600 | Local | | 100.786006 | 402,974.30 | 100.504140 | 401,847.31 | -1,126.99 | 0.06 |
| Original Face: | 5,571,429.000 | Base | | 100.786006 | 402,974.30 | 100.504140 | 401,847.31 | -1,126.99 | 0.06 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.000000 | 25 May 2040 | | |
| | 907,287.270 | Local | | 101.414875 | 920,124.25 | 102.142140 | 926,722.63 | 6,598.38 | 0.15 |
| Original Face: | 4,322,624.000 | Base | | 101.414875 | 920,124.25 | 102.142140 | 926,722.63 | 6,598.38 | 0.15 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | 1,832,667.980 | Local | | 100.802129 | 1,847,368.34 | 101.102410 | 1,852,871.50 | 5,503.16 | 0.30 |
| Original Face: | 5,111,816.000 | Base | | 100.802129 | 1,847,368.34 | 101.102410 | 1,852,871.50 | 5,503.16 | 0.30 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | 1,184,451.840 | Local | | 99.746571 | 1,181,450.10 | 99.691750 | 1,180,800.77 | -649.33 | 0.19 |
| Original Face: | 4,322,624.000 | Base | | 99.746571 | 1,181,450.10 | 99.691750 | 1,180,800.77 | -649.33 | 0.19 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | 1,822,227.290 | Local | | 101.521174 | 1,849,946.54 | 102.017010 | 1,858,981.80 | 9,035.26 | 0.30 |
| Original Face: | 5,326,337.000 | Base | | 101.521174 | 1,849,946.54 | 102.017010 | 1,858,981.80 | 9,035.26 | 0.30 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | 1,184,451.840 | Local | | 100.245254 | 1,187,356.75 | 100.376610 | 1,188,912.60 | 1,555.85 | 0.19 |
| Original Face: | 4,322,624.000 | Base | | 100.245254 | 1,187,356.75 | 100.376610 | 1,188,912.60 | 1,555.85 | 0.19 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | 2,270,246.630 | Local | | 100.689381 | 2,285,897.28 | 102.714440 | 2,331,871.11 | 45,973.83 | 0.38 |
| Original Face: | 8,645,247.000 | Base | | 100.689381 | 2,285,897.28 | 102.714440 | 2,331,871.11 | 45,973.83 | 0.38 |

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| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.750000 | 25 Mar 2039 | | |
| | 702,310.770 | Local | | 100.400736 | 705,125.18 | 100.761930 | 707,661.89 | 2,536.71 | 0.11 |
| Original Face: | 4,322,624.000 | Base | | 100.400736 | 705,125.18 | 100.761930 | 707,661.89 | 2,536.71 | 0.11 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | 1,661,428.140 | Local | | 101.605082 | 1,688,095.42 | 102.142140 | 1,697,018.26 | 8,922.84 | 0.27 |
| Original Face: | 6,483,935.000 | Base | | 101.605082 | 1,688,095.42 | 102.142140 | 1,697,018.26 | 8,922.84 | 0.27 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | 1,067,069.870 | Local | | 99.880551 | 1,065,795.27 | 100.545800 | 1,072,893.94 | 7,098.67 | 0.17 |
| Original Face: | 4,322,624.000 | Base | | 99.880551 | 1,065,795.27 | 100.545800 | 1,072,893.94 | 7,098.67 | 0.17 |
| 3136B15A8 | FANNIE MAE FNR 2018 37 CT | | | | | 3.500000 | 25 May 2048 | | |
| | 2,820,870.240 | Local | | 99.641394 | 2,810,754.43 | 105.169180 | 2,966,686.10 | 155,931.67 | 0.48 |
| Original Face: | 4,507,221.000 | Base | | 99.641394 | 2,810,754.43 | 105.169180 | 2,966,686.10 | 155,931.67 | 0.48 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | 3,742,739.250 | Local | | 98.701772 | 3,694,149.97 | 106.717760 | 3,994,167.49 | 300,017.52 | 0.64 |
| Original Face: | 5,000,000.000 | Base | | 98.701772 | 3,694,149.97 | 106.717760 | 3,994,167.49 | 300,017.52 | 0.64 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | 272,068.130 | Local | | 98.250324 | 267,307.82 | 102.918030 | 280,007.16 | 12,699.34 | 0.05 |
| Original Face: | 2,161,312.000 | Base | | 98.250324 | 267,307.82 | 102.918030 | 280,007.16 | 12,699.34 | 0.05 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | 494,234.840 | Local | | 100.131978 | 494,887.12 | 101.194940 | 500,140.65 | 5,253.53 | 0.08 |
| Original Face: | 4,527,840.000 | Base | | 100.131978 | 494,887.12 | 101.194940 | 500,140.65 | 5,253.53 | 0.08 |
| 3137A6B27 | FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2 | | | | | 4.333000 | 25 Oct 2020 | | |
| | 4,495,314.030 | Local | | 100.669516 | 4,525,410.87 | 100.648310 | 4,524,457.60 | -953.27 | 0.73 |
| Original Face: | 4,600,000.000 | Base | | 100.669516 | 4,525,410.87 | 100.648310 | 4,524,457.60 | -953.27 | 0.73 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.500000 | 15 Nov 2040 | | |
| | 655,310.850 | Local | | 101.376849 | 664,333.49 | 102.634280 | 672,573.57 | 8,240.08 | 0.11 |
| Original Face: | 8,645,247.000 | Base | | 101.376849 | 664,333.49 | 102.634280 | 672,573.57 | 8,240.08 | 0.11 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | 338,138.440 | Local | | 99.402768 | 336,118.97 | 103.466770 | 349,860.92 | 13,741.95 | 0.06 |
| Original Face: | 2,161,312.000 | Base | | 99.402768 | 336,118.97 | 103.466770 | 349,860.92 | 13,741.95 | 0.06 |

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|--------------------------------|-------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | 458,834.760 | Local | 99.977537 | 458,731.69 | 102.645440 | 470,972.96 | 12,241.27 | 0.08 | |
| Original Face: | 2,161,312.000 | Base | 99.977537 | 458,731.69 | 102.645440 | 470,972.96 | 12,241.27 | 0.08 | |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | 340,261.750 | Local | 99.955220 | 340,109.38 | 102.044950 | 347,219.93 | 7,110.55 | 0.06 | |
| Original Face: | 2,472,541.000 | Base | 99.955220 | 340,109.38 | 102.044950 | 347,219.93 | 7,110.55 | 0.06 | |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | 1,075,547.090 | Local | 100.203553 | 1,077,736.40 | 105.622040 | 1,136,014.78 | 58,278.38 | 0.18 | |
| Original Face: | 4,322,624.000 | Base | 100.203553 | 1,077,736.40 | 105.622040 | 1,136,014.78 | 58,278.38 | 0.18 | |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | 1,559,587.820 | Local | 100.364902 | 1,565,278.79 | 102.281910 | 1,595,176.21 | 29,897.42 | 0.26 | |
| Original Face: | 6,483,935.000 | Base | 100.364902 | 1,565,278.79 | 102.281910 | 1,595,176.21 | 29,897.42 | 0.26 | |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | 1,476,831.280 | Local | 100.066213 | 1,477,809.14 | 100.286730 | 1,481,065.80 | 3,256.66 | 0.24 | |
| Original Face: | 5,619,411.000 | Base | 100.066213 | 1,477,809.14 | 100.286730 | 1,481,065.80 | 3,256.66 | 0.24 | |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | 1,800,938.940 | Local | 101.271640 | 1,823,840.40 | 102.173340 | 1,840,079.47 | 16,239.07 | 0.30 | |
| Original Face: | 4,322,624.000 | Base | 101.271640 | 1,823,840.40 | 102.173340 | 1,840,079.47 | 16,239.07 | 0.30 | |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | 1,339,227.020 | Local | 100.023950 | 1,339,547.76 | 100.455570 | 1,345,328.14 | 5,780.38 | 0.22 | |
| Original Face: | 4,322,624.000 | Base | 100.023950 | 1,339,547.76 | 100.455570 | 1,345,328.14 | 5,780.38 | 0.22 | |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | 3,348,066.820 | Local | 100.742568 | 3,372,928.49 | 101.118970 | 3,385,530.68 | 12,602.19 | 0.55 | |
| Original Face: | 10,806,559.000 | Base | 100.742568 | 3,372,928.49 | 101.118970 | 3,385,530.68 | 12,602.19 | 0.55 | |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | 2,360,557.190 | Local | 100.473017 | 2,371,723.02 | 102.269040 | 2,414,119.18 | 42,396.16 | 0.39 | |
| Original Face: | 10,806,559.000 | Base | 100.473017 | 2,371,723.02 | 102.269040 | 2,414,119.18 | 42,396.16 | 0.39 | |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | 1,331,273.310 | Local | 100.523536 | 1,338,243.01 | 102.013860 | 1,358,083.29 | 19,840.28 | 0.22 | |
| Original Face: | 4,322,624.000 | Base | 100.523536 | 1,338,243.01 | 102.013860 | 1,358,083.29 | 19,840.28 | 0.22 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | 2,206,013.370 | Local | 99.904368 | 2,203,903.71 | 100.448210 | 2,215,900.94 | 11,997.23 | 0.36 | |
| Original Face: | 6,483,935.000 | Base | 99.904368 | 2,203,903.71 | 100.448210 | 2,215,900.94 | 11,997.23 | 0.36 | |
| 3137B2CM0 | FREDDIE MAC FHR 4203 DM | | | | | 3.000000 | 15 Apr 2033 | | |
| | 1,589,923.800 | Local | 102.423822 | 1,628,460.72 | 105.597780 | 1,678,924.24 | 50,463.52 | 0.27 | |
| Original Face: | 6,000,000.000 | Base | 102.423822 | 1,628,460.72 | 105.597780 | 1,678,924.24 | 50,463.52 | 0.27 | |
| 3137BUFY9 | FREDDIE MAC FHR 4646 TA | | | | | 3.500000 | 15 Apr 2028 | | |
| | 3,233,169.600 | Local | 102.798770 | 3,323,658.58 | 107.526090 | 3,476,500.85 | 152,842.27 | 0.56 | |
| Original Face: | 10,000,000.000 | Base | 102.798770 | 3,323,658.58 | 107.526090 | 3,476,500.85 | 152,842.27 | 0.56 | |
| 3137BUFZ6 | FREDDIE MAC FHR 4646 TB | | | | | 3.500000 | 15 Apr 2028 | | |
| | 3,233,169.600 | Local | 102.757882 | 3,322,336.60 | 107.240390 | 3,467,263.69 | 144,927.09 | 0.56 | |
| Original Face: | 10,000,000.000 | Base | 102.757882 | 3,322,336.60 | 107.240390 | 3,467,263.69 | 144,927.09 | 0.56 | |
| 3137BVEP7 | FREDDIE MAC FHR 4655 JA | | | | | 3.000000 | 15 Oct 2040 | | |
| | 3,062,901.200 | Local | 101.765752 | 3,116,984.44 | 102.991920 | 3,154,540.75 | 37,556.31 | 0.51 | |
| Original Face: | 5,000,000.000 | Base | 101.765752 | 3,116,984.44 | 102.991920 | 3,154,540.75 | 37,556.31 | 0.51 | |
| 3137FGA39 | FREDDIE MAC FHR 4806 A | | | | | 4.000000 | 15 Jun 2042 | | |
| | 2,274,253.700 | Local | 102.019798 | 2,320,189.02 | 102.239850 | 2,325,193.57 | 5,004.55 | 0.37 | |
| Original Face: | 5,000,000.000 | Base | 102.019798 | 2,320,189.02 | 102.239850 | 2,325,193.57 | 5,004.55 | 0.37 | |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | 7,811,480.590 | Local | 100.586407 | 7,857,287.63 | 104.059218 | 8,128,565.62 | 271,277.99 | 1.31 | |
| Original Face: | 14,386,036.000 | Base | 100.586407 | 7,857,287.63 | 104.059218 | 8,128,565.62 | 271,277.99 | 1.31 | |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | 2,205,172.610 | Local | 102.626574 | 2,263,093.11 | 103.823029 | 2,289,477.00 | 26,383.89 | 0.37 | |
| Original Face: | 6,483,935.000 | Base | 102.626574 | 2,263,093.11 | 103.823029 | 2,289,477.00 | 26,383.89 | 0.37 | |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | 472,683.420 | Local | 101.180003 | 478,261.10 | 108.268700 | 511,768.19 | 33,507.09 | 0.08 | |
| Original Face: | 33,932,595.000 | Base | 101.180003 | 478,261.10 | 108.268700 | 511,768.19 | 33,507.09 | 0.08 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 586,858.320 | Local | 105.836468 | 621,110.12 | 117.526370 | 689,713.28 | 68,603.16 | 0.11 | |
| Original Face: | 18,956,866.000 | Base | 105.836468 | 621,110.12 | 117.526370 | 689,713.28 | 68,603.16 | 0.11 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 379,494.620 | Local | 99.223441 | 376,547.62 | 103.041040 | 391,035.20 | 14,487.58 | 0.06 | |
| Original Face: | 4,322,624.000 | Base | 99.223441 | 376,547.62 | 103.041040 | 391,035.20 | 14,487.58 | 0.06 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 275,460.970 | Local | 105.043647 | 289,354.25 | 109.096210 | 300,517.48 | 11,163.23 | 0.05 | |
| Original Face: | 6,483,935.000 | Base | 105.043647 | 289,354.25 | 109.096210 | 300,517.48 | 11,163.23 | 0.05 | |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A | | | | | 2.440000 | 15 Jan 2027 | | |
| | 6,000,000.000 | Local | 99.031250 | 5,941,875.00 | 99.069770 | 5,944,186.20 | 2,311.20 | 0.96 | |
| Original Face: | 6,000,000.000 | Base | 99.031250 | 5,941,875.00 | 99.069770 | 5,944,186.20 | 2,311.20 | 0.96 | |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A | | | | | 2.030000 | 15 Dec 2027 | | |
| | 10,000,000.000 | Local | 97.340549 | 9,734,054.92 | 99.991110 | 9,999,111.00 | 265,056.08 | 1.61 | |
| Original Face: | 10,000,000.000 | Base | 97.340549 | 9,734,054.92 | 99.991110 | 9,999,111.00 | 265,056.08 | 1.61 | |
| 369550BB3 | GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR | | | | | 2.020880 | 11 May 2020 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.016771 | 7,001,173.97 | 1,173.97 | 1.13 | |
| | | Base | 100.000000 | 7,000,000.00 | 100.016771 | 7,001,173.97 | 1,173.97 | 1.13 | |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | 2,353,412.480 | Local | 102.094502 | 2,402,704.76 | 103.117500 | 2,426,780.11 | 24,075.35 | 0.39 | |
| Original Face: | 7,989,505.000 | Base | 102.094502 | 2,402,704.76 | 103.117500 | 2,426,780.11 | 24,075.35 | 0.39 | |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | 6,544,089.700 | Local | 94.449805 | 6,180,879.98 | 99.139010 | 6,487,745.74 | 306,865.76 | 1.05 | |
| Original Face: | 10,000,000.000 | Base | 94.449805 | 6,180,879.98 | 99.139010 | 6,487,745.74 | 306,865.76 | 1.05 | |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | 4,297,828.600 | Local | 97.729076 | 4,200,228.20 | 101.635120 | 4,368,103.26 | 167,875.06 | 0.70 | |
| Original Face: | 5,000,000.000 | Base | 97.729076 | 4,200,228.20 | 101.635120 | 4,368,103.26 | 167,875.06 | 0.70 | |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | 3,254,338.100 | Local | 100.824454 | 3,281,168.62 | 104.177090 | 3,390,274.73 | 109,106.11 | 0.55 | |
| Original Face: | 10,000,000.000 | Base | 100.824454 | 3,281,168.62 | 104.177090 | 3,390,274.73 | 109,106.11 | 0.55 | |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | 4,513,169.450 | Local | 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.72 | |
| Original Face: | 5,000,000.000 | Base | 96.397810 | 4,350,596.51 | 99.429440 | 4,487,419.11 | 136,822.60 | 0.72 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 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 | 100.000000 | 5,000,000.00 | 0.00 | 0.81 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.81 |
| 478160CD4 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | | | | | 2.250000 | 03 Mar 2022 | | |
| | 3,500,000.000 | Local | | 99.895579 | 3,496,345.28 | 103.603977 | 3,626,139.20 | 129,793.92 | 0.58 |
| | | Base | | 99.895579 | 3,496,345.28 | 103.603977 | 3,626,139.20 | 129,793.92 | 0.58 |
| 78012KZG5 | ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75 | | | | | 2.750000 | 01 Feb 2022 | | |
| | 7,000,000.000 | Local | | 99.991553 | 6,999,408.69 | 102.267849 | 7,158,749.43 | 159,340.74 | 1.15 |
| | | Base | | 99.991553 | 6,999,408.69 | 102.267849 | 7,158,749.43 | 159,340.74 | 1.15 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 1.646630 | 25 Jan 2029 | | |
| | 697,141.710 | Local | | 100.000001 | 697,141.72 | 95.141750 | 663,272.82 | -33,868.90 | 0.11 |
| | Original Face: 2,161,312.000 | Base | | 100.000001 | 697,141.72 | 95.141750 | 663,272.82 | -33,868.90 | 0.11 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | 15,000,000.000 | Local | | 99.934792 | 14,990,218.74 | 101.039062 | 15,155,859.30 | 165,640.56 | 2.44 |
| | | Base | | 99.934792 | 14,990,218.74 | 101.039062 | 15,155,859.30 | 165,640.56 | 2.44 |
| 9128285R7 | US TREASURY N/B 12/21 2.625 | | | | | 2.625000 | 15 Dec 2021 | | |
| | 5,000,000.000 | Local | | 100.454603 | 5,022,730.13 | 104.109375 | 5,205,468.75 | 182,738.62 | 0.84 |
| | | Base | | 100.454603 | 5,022,730.13 | 104.109375 | 5,205,468.75 | 182,738.62 | 0.84 |
| 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 | | 99.973337 | 9,997,333.65 | 100.595606 | 10,059,560.60 | 62,226.95 | 1.62 |
| | | Base | | 99.973337 | 9,997,333.65 | 100.595606 | 10,059,560.60 | 62,226.95 | 1.62 |
| 92348NAA5 | VERIZON OWNER TRUST VZOT 2017 1A A 144A | | | | | 2.060000 | 20 Sep 2021 | | |
| | 678,709.010 | Local | | 100.233073 | 680,290.90 | 99.996030 | 678,682.07 | -1,608.83 | 0.11 |
| | Original Face: 9,605,000.000 | Base | | 100.233073 | 680,290.90 | 99.996030 | 678,682.07 | -1,608.83 | 0.11 |

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | |
| | | 364,507.580 | Local | 99.998851 | 364,503.39 | 99.868670 | 364,028.87 | -474.52 | 0.06 |
| Original Face: | | 4,000,000.000 | Base | 99.998851 | 364,503.39 | 99.868670 | 364,028.87 | -474.52 | 0.06 |
| 94988J5V5 | WELLS FARGO BANK NA SR UNSECURED 05/21 VAR | | | | 2.076000 | 21 May 2021 | | | |
| | | 5,676,000.000 | Local | 100.016312 | 5,676,925.87 | 98.671700 | 5,600,605.69 | -76,320.18 | 0.90 |
| | | | Base | 100.016312 | 5,676,925.87 | 98.671700 | 5,600,605.69 | -76,320.18 | 0.90 |
| US DOLLAR Total | | | | | | | | | |
| | | 278,643,959.850 | Local | | 278,746,676.95 | | 280,866,511.81 | 2,119,834.86 | 45.24 |
| Original Face: | | 389,933,931.000 | Base | | 278,746,676.95 | | 280,866,511.81 | 2,119,834.86 | 45.24 |
| FIXED INCOME Total | | | | | | | | | |
| | | 278,643,959.850 | Base | | 278,746,676.95 | | 280,866,511.81 | 2,119,834.86 | 45.24 |
| Original Face: | | 389,933,931.000 | | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 618,908,867.080 | Base | 618,711,149.91 | | 620,830,984.77 | 2,119,834.86 | 100.00 |
| Original Face: | | 389,933,931.000 | | | | | | |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | -7,266.390 | Local | 1.000000 | -7,266.39 | 1.000000 | -7,266.39 | 0.00 |
| | | | Base | 1.000000 | -7,266.39 | 1.000000 | -7,266.39 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | -7,266.390 | Local | | -7,266.39 | | -7,266.39 | 0.00 |
| | | | Base | | -7,266.39 | | -7,266.39 | 0.00 |
| CASH Total | | | | | | | | |
| | | -7,266.390 | Base | | -7,266.39 | | -7,266.39 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.708393 | 31 Dec 2030 | | |
| | | 27,477,112.700 | Local | 99.948889 | 27,463,068.97 | 99.980000 | 27,471,617.28 | 8,548.31 |
| | | | Base | 99.948889 | 27,463,068.97 | 99.980000 | 27,471,617.28 | 8,548.31 |
| 1247P2DL5 | CAFCO LLC | | | | 1.730000 | 20 Apr 2020 | | |
| | | 5,305,000.000 | Local | 99.908694 | 5,300,156.24 | 99.908694 | 5,300,156.24 | 0.00 |
| | | | Base | 99.908694 | 5,300,156.24 | 99.908694 | 5,300,156.24 | 0.00 |
| 13738JE14 | CAN AST + CAN LTD JT | | | | 1.710000 | 01 May 2020 | | |
| | | 10,000,000.000 | Local | 99.857500 | 9,985,750.00 | 99.857500 | 9,985,750.00 | 0.00 |
| | | | Base | 99.857500 | 9,985,750.00 | 99.857500 | 9,985,750.00 | 0.00 |
| 13738JF88 | CAN AST + CAN LTD JT | | | | 1.770000 | 08 Jun 2020 | | |
| | | 10,000,000.000 | Local | 99.665667 | 9,966,566.67 | 99.665667 | 9,966,566.67 | 0.00 |
| | | | Base | 99.665667 | 9,966,566.67 | 99.665667 | 9,966,566.67 | 0.00 |
| 2063C0DU3 | CONCORD MIN CPTL CO | | | | 1.720000 | 28 Apr 2020 | | |
| | | 10,000,000.000 | Local | 99.871000 | 9,987,100.00 | 99.871000 | 9,987,100.00 | 0.00 |
| | | | Base | 99.871000 | 9,987,100.00 | 99.871000 | 9,987,100.00 | 0.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 2063C0DW9 | CONCORD MIN CPTL CO | 15,000,000.000 | Local | 99.856611 | 14,978,491.67 | 99.856611 | 14,978,491.67 | 0.00 | 7.34 |
| | | | Base | 99.856611 | 14,978,491.67 | 99.856611 | 14,978,491.67 | 0.00 | 7.34 |
| 22845ALY4 | CROWN POINT CAP CO. | 2,300,000.000 | Local | 99.997500 | 2,299,942.50 | 99.997500 | 2,299,942.50 | 0.00 | 1.13 |
| | | | Base | 99.997500 | 2,299,942.50 | 99.997500 | 2,299,942.50 | 0.00 | 1.13 |
| 37829ADG0 | GLENCOVE FDG DAC/LLC | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 3.92 |
| | | | Base | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 3.92 |
| 40588LFK0 | HALKIN FINANCE LLC USC | 10,000,000.000 | Local | 99.607195 | 9,960,719.45 | 99.607195 | 9,960,719.45 | 0.00 | 4.88 |
| | | | Base | 99.607195 | 9,960,719.45 | 99.607195 | 9,960,719.45 | 0.00 | 4.88 |
| 41282JDG3 | HARLEY-DAVIDSON FND CP | 15,000,000.000 | Local | 99.930000 | 14,989,500.00 | 99.930000 | 14,989,500.00 | 0.00 | 7.35 |
| | | | Base | 99.930000 | 14,989,500.00 | 99.930000 | 14,989,500.00 | 0.00 | 7.35 |
| 41282JDH1 | HARLEY-DAVIDSON FND CP | 10,000,000.000 | Local | 99.925333 | 9,992,533.33 | 99.925333 | 9,992,533.33 | 0.00 | 4.90 |
| | | | Base | 99.925333 | 9,992,533.33 | 99.925333 | 9,992,533.33 | 0.00 | 4.90 |
| 45856WDP1 | INTERCONTINENTAL EXCHANGE | 10,000,000.000 | Local | 99.892444 | 9,989,244.44 | 99.892444 | 9,989,244.44 | 0.00 | 4.90 |
| | | | Base | 99.892444 | 9,989,244.44 | 99.892444 | 9,989,244.44 | 0.00 | 4.90 |
| 48803MQP7 | KELLS FDG LLC | 15,000,000.000 | Local | 99.798139 | 14,969,720.83 | 99.798139 | 14,969,720.83 | 0.00 | 7.34 |
| | | | Base | 99.798139 | 14,969,720.83 | 99.798139 | 14,969,720.83 | 0.00 | 7.34 |
| 62455ADU8 | MOUNTCLIFF | 10,000,000.000 | Local | 99.855250 | 9,985,525.00 | 99.855250 | 9,985,525.00 | 0.00 | 4.90 |
| | | | Base | 99.855250 | 9,985,525.00 | 99.855250 | 9,985,525.00 | 0.00 | 4.90 |
| 62455AE11 | MOUNTCLIFF | 5,000,000.000 | Local | 99.833333 | 4,991,666.67 | 99.833333 | 4,991,666.67 | 0.00 | 2.45 |
| | | | Base | 99.833333 | 4,991,666.67 | 99.833333 | 4,991,666.67 | 0.00 | 2.45 |

& 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 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 62455AEB9 | MOUNTCLIFF | | | | | 1.710000 | 11 May 2020 | | |
| | 10,000,000.000 | Local | | 99.810000 | 9,981,000.00 | 99.810000 | 9,981,000.00 | 0.00 | 4.89 |
| | | Base | | 99.810000 | 9,981,000.00 | 99.810000 | 9,981,000.00 | 0.00 | 4.89 |
| 85520LFJ9 | STARBIRD FDG. CORP | | | | | 1.650000 | 18 Jun 2020 | | |
| | 10,000,000.000 | Local | | 99.642500 | 9,964,250.00 | 99.642500 | 9,964,250.00 | 0.00 | 4.88 |
| | | Base | | 99.642500 | 9,964,250.00 | 99.642500 | 9,964,250.00 | 0.00 | 4.88 |
| 89119AD96 | TORONTO DOMINION BANK | | | | | 1.700000 | 09 Apr 2020 | | |
| | 1,000,000.000 | Local | | 99.962222 | 999,622.22 | 99.962222 | 999,622.22 | 0.00 | 0.49 |
| | | Base | | 99.962222 | 999,622.22 | 99.962222 | 999,622.22 | 0.00 | 0.49 |
| 89119AFR4 | TORONTO DOMINION BANK | | | | | 1.700000 | 25 Jun 2020 | | |
| | 15,000,000.000 | Local | | 99.598611 | 14,939,791.67 | 99.598611 | 14,939,791.67 | 0.00 | 7.32 |
| | | Base | | 99.598611 | 14,939,791.67 | 99.598611 | 14,939,791.67 | 0.00 | 7.32 |
| 96327RDT8 | WHEELS INC | | | | | 1.700000 | 27 Apr 2020 | | |
| | 5,000,000.000 | Local | | 99.877222 | 4,993,861.11 | 99.877222 | 4,993,861.11 | 0.00 | 2.45 |
| | | Base | | 99.877222 | 4,993,861.11 | 99.877222 | 4,993,861.11 | 0.00 | 2.45 |
| US DOLLAR Total | | | | | | | | | |
| | 204,082,112.700 | Local | | | 203,738,510.77 | | 203,747,059.08 | 8,548.31 | 99.88 |
| | | Base | | | 203,738,510.77 | | 203,747,059.08 | 8,548.31 | 99.88 |
| CASH EQUIVALENT Total | | | | | | | | | |
| | 204,082,112.700 | Base | | | 203,738,510.77 | | 203,747,059.08 | 8,548.31 | 99.88 |
| EQUITY | | | | | | | | | |
| US DOLLAR | | | | | | | | Exchange Rate: | 1.000000 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | 236,416.170 | Local | | 0.993737 | 234,935.57 | 1.000000 | 236,416.17 | 1,480.60 | 0.12 |
| | | Base | | 0.993737 | 234,935.57 | 1.000000 | 236,416.17 | 1,480.60 | 0.12 |
| US DOLLAR Total | | | | | | | | | |
| | 236,416.170 | Local | | | 234,935.57 | | 236,416.17 | 1,480.60 | 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 123 ST FIXED INC
 STATE OF ARIZONA
 FUND: ATZN



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------|-------------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | Base | | 234,935.57 | | 236,416.17 | 1,480.60 | 0.12 |
| EQUITY Total | | | | | | | | |
| | | 236,416.170 | Base | 234,935.57 | | 236,416.17 | 1,480.60 | 0.12 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 204,311,262.480 | Base | 203,966,179.95 | | 203,976,208.86 | 10,028.91 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|-----------|-------|------------|------------|-------------|----------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.365854 | 31 Dec 2030 | | |
| | | 1,521.290 | Local | 100.000000 | | | 1,521.29 | 0.00 |
| | | | Base | 100.000000 | | | 1,521.29 | 0.00 |
| | | | | 1,521.29 | 100.000000 | | 1,521.29 | 0.05 |

| | | | | | | | | |
|------------------------|--|-----------|-------|----------|--|--|----------|------|
| US DOLLAR Total | | 1,521.290 | Local | | | | 1,521.29 | 0.00 |
| | | | Base | | | | 1,521.29 | 0.00 |
| | | | | 1,521.29 | | | 1,521.29 | 0.05 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|-----------|------|----------|--|--|----------|------|
| | | 1,521.290 | Base | | | | 1,521.29 | 0.00 |
| | | | | 1,521.29 | | | 1,521.29 | 0.05 |

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|---------|-------|------------|--|--|------------|------------|
| 464287200 | ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF | | | | | | | |
| | | 860.000 | Local | 323.236302 | | | 277,983.22 | 258.400000 |
| | | | Base | 323.236302 | | | 277,983.22 | 258.400000 |
| | | | | | | | 222,224.00 | -55,759.22 |
| | | | | | | | 222,224.00 | -55,759.22 |

| | | | | | | | | |
|-----------|--|------------|-------|------------|--|--|--------------|-------------|
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1 | | | | | | | |
| | | 10,518.000 | Local | 296.291531 | | | 3,116,394.32 | 257.750000 |
| | | | Base | 296.291531 | | | 3,116,394.32 | 257.750000 |
| | | | | | | | 2,711,014.50 | -405,379.82 |
| | | | | | | | 2,711,014.50 | -405,379.82 |

| | | | | | | | | |
|-----------|--|---------|-------|----------|--|--|--------|----------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 205.010 | Local | 0.998634 | | | 204.73 | 1.000000 |
| | | | Base | 0.998634 | | | 204.73 | 1.000000 |
| | | | | | | | 205.01 | 0.28 |
| | | | | | | | 205.01 | 0.28 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|--|--|--------------|--------------|
| US DOLLAR Total | | 11,583.010 | Local | | | | 3,394,582.27 | 2,933,443.51 |
| | | | Base | | | | 3,394,582.27 | 2,933,443.51 |
| | | | | | | | 2,933,443.51 | -461,138.76 |
| | | | | | | | 2,933,443.51 | -461,138.76 |

EQUITY Total

| | | | | | | | | |
|--|--|------------|------|--|--|--|--------------|--------------|
| | | 11,583.010 | Base | | | | 3,394,582.27 | 2,933,443.51 |
| | | | | | | | 3,394,582.27 | 2,933,443.51 |
| | | | | | | | 2,933,443.51 | -461,138.76 |
| | | | | | | | 2,933,443.51 | -461,138.76 |

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

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 13,104.300 | Base | 3,396,103.56 | | 2,934,964.80 | -461,138.76 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|-----------|-------|------------|----------|-------------|----------|------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.365854 | 31 Dec 2030 | | | |
| | | 1,947.710 | Local | 100.000000 | | | 1,947.71 | 0.00 | 0.18 |
| | | | Base | 100.000000 | | | 1,947.71 | 0.00 | 0.18 |

| | | | | | | | | | |
|------------------------|--|-----------|-------|--|--|--|----------|------|------|
| US DOLLAR Total | | 1,947.710 | Local | | | | 1,947.71 | 0.00 | 0.18 |
| | | | Base | | | | 1,947.71 | 0.00 | 0.18 |

CASH EQUIVALENT Total

| | | | | | | | | | |
|--|--|-----------|------|--|--|--|----------|------|------|
| | | 1,947.710 | Base | | | | 1,947.71 | 0.00 | 0.18 |
|--|--|-----------|------|--|--|--|----------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | | | |
|-----------|--|-----------|-------|------------|--|--|--------------|------------|--------------|-------------|-------|
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | | | |
| | | 4,179.000 | Local | 347.439414 | | | 1,451,949.31 | 262.880000 | 1,098,575.52 | -353,373.79 | 99.81 |
| | | | Base | 347.439414 | | | 1,451,949.31 | 262.880000 | 1,098,575.52 | -353,373.79 | 99.81 |

| | | | | | | | | | | | |
|-----------|--|---------|-------|----------|--|--|--------|----------|--------|------|------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | | | |
| | | 148.090 | Local | 0.998649 | | | 147.89 | 1.000000 | 148.09 | 0.20 | 0.01 |
| | | | Base | 0.998649 | | | 147.89 | 1.000000 | 148.09 | 0.20 | 0.01 |

| | | | | | | | | | | | |
|------------------------|--|-----------|-------|--|--|--|--------------|--|--------------|-------------|-------|
| US DOLLAR Total | | 4,327.090 | Local | | | | 1,452,097.20 | | 1,098,723.61 | -353,373.59 | 99.82 |
| | | | Base | | | | 1,452,097.20 | | 1,098,723.61 | -353,373.59 | 99.82 |

EQUITY Total

| | | | | | | | | | | | |
|--|--|-----------|------|--|--|--|--------------|--|--------------|-------------|-------|
| | | 4,327.090 | Base | | | | 1,452,097.20 | | 1,098,723.61 | -353,373.59 | 99.82 |
|--|--|-----------|------|--|--|--|--------------|--|--------------|-------------|-------|

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 6,274.800 | Base | 1,454,044.91 | | 1,100,671.32 | -353,373.59 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | -85.120 | Local | 1.000000 | -85.12 | 1.000000 | -85.12 | 0.00 | 0.01 |
| | | | Base | 1.000000 | -85.12 | 1.000000 | -85.12 | 0.00 | 0.01 |

| | | | | | | | | | |
|------------------------|--|---------|-------|--|--------|--|--------|------|------|
| US DOLLAR Total | | -85.120 | Local | | -85.12 | | -85.12 | 0.00 | 0.01 |
| | | | Base | | -85.12 | | -85.12 | 0.00 | 0.01 |

| | | | | | | | | | |
|-------------------|--|---------|------|--|--------|--|--------|------|------|
| CASH Total | | -85.120 | Base | | -85.12 | | -85.12 | 0.00 | 0.01 |
|-------------------|--|---------|------|--|--------|--|--------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|-----------|-------|------------|----------|-------------|----------|------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.365854 | 31 Dec 2030 | | | |
| | | 3,565.940 | Local | 100.000000 | 3,565.94 | 100.000000 | 3,565.94 | 0.00 | 0.52 |
| | | | Base | 100.000000 | 3,565.94 | 100.000000 | 3,565.94 | 0.00 | 0.52 |

| | | | | | | | | | |
|------------------------|--|-----------|-------|--|----------|--|----------|------|------|
| US DOLLAR Total | | 3,565.940 | Local | | 3,565.94 | | 3,565.94 | 0.00 | 0.52 |
| | | | Base | | 3,565.94 | | 3,565.94 | 0.00 | 0.52 |

| | | | | | | | | | |
|------------------------------|--|-----------|------|--|----------|--|----------|------|------|
| CASH EQUIVALENT Total | | 3,565.940 | Base | | 3,565.94 | | 3,565.94 | 0.00 | 0.52 |
|------------------------------|--|-----------|------|--|----------|--|----------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|------------|-------|-----------|------------|-----------|------------|-------------|-------|
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | 12,094.000 | Local | 80.139574 | 969,208.01 | 56.110000 | 678,594.34 | -290,613.67 | 99.38 |
| | | | Base | 80.139574 | 969,208.01 | 56.110000 | 678,594.34 | -290,613.67 | 99.38 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | |
| | | 610.490 | Local 1.000000 | 610.49 | 1.000000 | 610.49 | 0.00 | 0.09 |
| | | | Base 1.000000 | 610.49 | 1.000000 | 610.49 | 0.00 | 0.09 |
| US DOLLAR Total | | | | | | | | |
| | | 12,704.490 | Local | 969,818.50 | | 679,204.83 | -290,613.67 | 99.47 |
| | | | Base | 969,818.50 | | 679,204.83 | -290,613.67 | 99.47 |
| EQUITY Total | | | | | | | | |
| | | 12,704.490 | Base | 969,818.50 | | 679,204.83 | -290,613.67 | 99.47 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 16,185.310 | Base | 973,299.32 | | 682,685.65 | -290,613.67 | 100.00 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | -0.280 | Local | 1.000000 | -0.28 | 1.000000 | -0.28 | 0.00 | 0.00 |
| | | | Base | 1.000000 | -0.28 | 1.000000 | -0.28 | 0.00 | 0.00 |

| | | | | | | | | | |
|------------------------|--|--------|-------|--|-------|--|-------|------|------|
| US DOLLAR Total | | -0.280 | Local | | -0.28 | | -0.28 | 0.00 | 0.00 |
| | | | Base | | -0.28 | | -0.28 | 0.00 | 0.00 |

| | | | | | | | | | |
|-------------------|--|--------|------|--|-------|--|-------|------|------|
| CASH Total | | -0.280 | Base | | -0.28 | | -0.28 | 0.00 | 0.00 |
|-------------------|--|--------|------|--|-------|--|-------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|-------------|-------|------------|------------|-------------|------------|------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.365854 | 31 Dec 2030 | | | |
| | | 308,288.170 | Local | 100.000000 | 308,288.17 | 100.000000 | 308,288.17 | 0.00 | 7.76 |
| | | | Base | 100.000000 | 308,288.17 | 100.000000 | 308,288.17 | 0.00 | 7.76 |

| | | | | | | | | | |
|------------------------|--|-------------|-------|--|------------|--|------------|------|------|
| US DOLLAR Total | | 308,288.170 | Local | | 308,288.17 | | 308,288.17 | 0.00 | 7.76 |
| | | | Base | | 308,288.17 | | 308,288.17 | 0.00 | 7.76 |

| | | | | | | | | | |
|------------------------------|--|-------------|------|--|------------|--|------------|------|------|
| CASH EQUIVALENT Total | | 308,288.170 | Base | | 308,288.17 | | 308,288.17 | 0.00 | 7.76 |
|------------------------------|--|-------------|------|--|------------|--|------------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|------------|-------|------------|--------------|------------|--------------|-----------|-------|
| 464287226 | ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE | | | | | | | | |
| | | 31,780.000 | Local | 112.873115 | 3,587,107.59 | 115.370000 | 3,666,458.60 | 79,351.01 | 92.24 |
| | | | Base | 112.873115 | 3,587,107.59 | 115.370000 | 3,666,458.60 | 79,351.01 | 92.24 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|--|------------|-------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 289.110 | Local 0.998651 | 288.72 | 1.000000 | 289.11 | 0.39 | 0.01 |
| | | | Base 0.998651 | 288.72 | 1.000000 | 289.11 | 0.39 | 0.01 |
| US DOLLAR Total | | | | | | | | |
| | | 32,069.110 | Local | 3,587,396.31 | | 3,666,747.71 | 79,351.40 | 92.24 |
| | | | Base | 3,587,396.31 | | 3,666,747.71 | 79,351.40 | 92.24 |
| EQUITY Total | | | | | | | | |
| | | 32,069.110 | Base | 3,587,396.31 | | 3,666,747.71 | 79,351.40 | 92.24 |

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: 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 | | | | | | | | |
| | | 340,357.000 | Base | 3,895,684.20 | | 3,975,035.60 | 79,351.40 | 100.00 |

Holdings

Currency Summary

As of: March 31, 2020

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

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -837,461.790 | Local | -837,461.79 | -837,461.79 | 0.11 | 0.00 | | 0.00 |
| | | Base | -837,461.79 | -837,461.79 | 0.11 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 22,608,082.290 | Local | 22,599,383.69 | 22,603,560.67 | 3.00 | 4,176.98 | | 4,176.98 |
| | | Base | 22,599,383.69 | 22,603,560.67 | 3.00 | 4,176.98 | 0.00 | 4,176.98 |
| EQUITY | | | | | | | | |
| | 21,371,748.330 | Local | 778,375,489.00 | 730,316,821.28 | 96.89 | -48,058,667.72 | | -48,058,667.72 |
| | | Base | 778,375,489.00 | 730,316,821.28 | 96.89 | -48,058,667.72 | 0.00 | -48,058,667.72 |
| US DOLLAR Total | | | | | | | | |
| | 43,142,368.830 | Local | 800,137,410.90 | 752,082,920.16 | 100.00 | -48,054,490.74 | | -48,054,490.74 |
| | | Base | 800,137,410.90 | 752,082,920.16 | 100.00 | -48,054,490.74 | 0.00 | -48,054,490.74 |
| FUND Total | | | | | | | | |
| | 43,142,368.830 | Base | 800,137,410.90 | 752,082,920.16 | 100.00 | -48,054,490.74 | 0.00 | -48,054,490.74 |

Holdings

Currency Summary

As of: March 31, 2020

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -0.010 | Local | -0.01 | -0.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 16,437,022.420 | Local | 16,430,949.52 | 16,433,735.02 | 3.30 | 2,785.50 | | 2,785.50 |
| | | Base | 16,430,949.52 | 16,433,735.02 | 3.30 | 2,785.50 | 0.00 | 2,785.50 |
| EQUITY | | | | | | | | |
| | 28,299,103.000 | Local | 562,923,708.61 | 481,256,564.87 | 96.70 | -81,667,143.74 | | -81,667,143.74 |
| | | Base | 562,923,708.61 | 481,256,564.87 | 96.70 | -81,667,143.74 | 0.00 | -81,667,143.74 |
| US DOLLAR Total | | | | | | | | |
| | 44,736,125.410 | Local | 579,354,658.12 | 497,690,299.88 | 100.00 | -81,664,358.24 | | -81,664,358.24 |
| | | Base | 579,354,658.12 | 497,690,299.88 | 100.00 | -81,664,358.24 | 0.00 | -81,664,358.24 |
| FUND Total | | | | | | | | |
| | 44,736,125.410 | Base | 579,354,658.12 | 497,690,299.88 | 100.00 | -81,664,358.24 | 0.00 | -81,664,358.24 |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 56,425,633.090 | Local | 56,425,633.09 | 56,425,633.09 | 2.65 | 0.00 | | 0.00 |
| | | Base | 56,425,633.09 | 56,425,633.09 | 2.65 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 58,717,820.060 | Local | 58,623,520.57 | 58,626,910.02 | 2.75 | 3,389.45 | | 3,389.45 |
| | | Base | 58,623,520.57 | 58,626,910.02 | 2.75 | 3,389.45 | 0.00 | 3,389.45 |
| FIXED INCOME | | | | | | | | |
| | 1,858,004,775.470 | Local | 1,930,499,908.60 | 2,014,733,813.70 | 94.60 | 84,233,905.10 | | 84,233,905.10 |
| Original Face: | 2,079,788,745.000 | Base | 1,930,499,908.60 | 2,014,733,813.70 | 94.60 | 84,233,905.10 | 0.00 | 84,233,905.10 |
| US DOLLAR Total | | | | | | | | |
| | 1,973,148,228.620 | Local | 2,045,549,062.26 | 2,129,786,356.81 | 100.00 | 84,237,294.55 | | 84,237,294.55 |
| Original Face: | 2,079,788,745.000 | Base | 2,045,549,062.26 | 2,129,786,356.81 | 100.00 | 84,237,294.55 | 0.00 | 84,237,294.55 |
| FUND Total | | | | | | | | |
| | 1,973,148,228.620 | Base | 2,045,549,062.26 | 2,129,786,356.81 | 100.00 | 84,237,294.55 | 0.00 | 84,237,294.55 |
| Original Face: | 2,079,788,745.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 124,231.330 | Local | 124,231.33 | 124,231.33 | 0.03 | 0.00 | | 0.00 |
| | | Base | 124,231.33 | 124,231.33 | 0.03 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 76,135,000.000 | Local | 75,990,852.35 | 75,968,641.53 | 19.56 | -22,210.82 | | -22,210.82 |
| | | Base | 75,990,852.35 | 75,968,641.53 | 19.56 | -22,210.82 | 0.00 | -22,210.82 |
| FIXED INCOME | | | | | | | | |
| | 311,313,137.950 | Local | 311,996,146.48 | 312,273,131.72 | 80.41 | 276,985.24 | | 276,985.24 |
| Original Face: | 197,211,032.000 | Base | 311,996,146.48 | 312,273,131.72 | 80.41 | 276,985.24 | 0.00 | 276,985.24 |
| US DOLLAR Total | | | | | | | | |
| | 387,572,369.280 | Local | 388,111,230.16 | 388,366,004.58 | 100.00 | 254,774.42 | | 254,774.42 |
| Original Face: | 197,211,032.000 | Base | 388,111,230.16 | 388,366,004.58 | 100.00 | 254,774.42 | 0.00 | 254,774.42 |
| FUND Total | | | | | | | | |
| | 387,572,369.280 | Base | 388,111,230.16 | 388,366,004.58 | 100.00 | 254,774.42 | 0.00 | 254,774.42 |
| Original Face: | 197,211,032.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 347,812.890 | Local | 347,812.89 | 347,812.89 | 0.27 | 0.00 | | 0.00 |
| | | Base | 347,812.89 | 347,812.89 | 0.27 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 38,000,000.000 | Local | 37,992,870.83 | 37,992,870.83 | 29.87 | 0.00 | | 0.00 |
| | | Base | 37,992,870.83 | 37,992,870.83 | 29.87 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 87,224,245.420 | Local | 88,009,646.59 | 88,839,944.42 | 69.85 | 830,297.83 | | 830,297.83 |
| Original Face: | 98,498,075.000 | Base | 88,009,646.59 | 88,839,944.42 | 69.85 | 830,297.83 | 0.00 | 830,297.83 |
| US DOLLAR Total | | | | | | | | |
| | 125,572,058.310 | Local | 126,350,330.31 | 127,180,628.14 | 100.00 | 830,297.83 | | 830,297.83 |
| Original Face: | 98,498,075.000 | Base | 126,350,330.31 | 127,180,628.14 | 100.00 | 830,297.83 | 0.00 | 830,297.83 |
| FUND Total | | | | | | | | |
| | 125,572,058.310 | Base | 126,350,330.31 | 127,180,628.14 | 100.00 | 830,297.83 | 0.00 | 830,297.83 |
| Original Face: | 98,498,075.000 | | | | | | | |

Holdings

Currency Summary

As of: March 31, 2020

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|----------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 44,617,388.960 | Local | 44,617,388.96 | 44,617,388.96 | 2.36 | 0.00 | | 0.00 |
| | | Base | 44,617,388.96 | 44,617,388.96 | 2.36 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,016,855.050 | Local | 1,016,454.17 | 1,016,651.68 | 0.05 | 197.51 | | 197.51 |
| | | Base | 1,016,454.17 | 1,016,651.68 | 0.05 | 197.51 | 0.00 | 197.51 |
| EQUITY | | | | | | | | |
| | 23,959,183.000 | Local | 1,114,681,909.60 | 1,848,542,955.81 | 97.59 | 733,861,046.21 | | 733,861,046.21 |
| | | Base | 1,114,681,909.60 | 1,848,542,955.81 | 97.59 | 733,861,046.21 | 0.00 | 733,861,046.21 |
| US DOLLAR Total | | | | | | | | |
| | 69,593,427.010 | Local | 1,160,315,752.73 | 1,894,176,996.45 | 100.00 | 733,861,243.72 | | 733,861,243.72 |
| | | Base | 1,160,315,752.73 | 1,894,176,996.45 | 100.00 | 733,861,243.72 | 0.00 | 733,861,243.72 |
| FUND Total | | | | | | | | |
| | 69,593,427.010 | Base | 1,160,315,752.73 | 1,894,176,996.45 | 100.00 | 733,861,243.72 | 0.00 | 733,861,243.72 |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| CASH | | | | | | | | |
| | 0.020 | 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 | | | | | | | | |
| | 488,534,881.940 | Local | 488,218,305.13 | 488,362,592.33 | 43.10 | 144,287.20 | | 144,287.20 |
| | | Base | 488,218,305.13 | 488,362,592.33 | 43.10 | 144,287.20 | 0.00 | 144,287.20 |
| FIXED INCOME | | | | | | | | |
| | 635,509,405.150 | Local | 636,987,511.03 | 644,697,171.31 | 56.90 | 7,709,660.28 | | 7,709,660.28 |
| Original Face: | 769,398,364.000 | Base | 636,987,511.03 | 644,697,171.31 | 56.90 | 7,709,660.28 | 0.00 | 7,709,660.28 |
| US DOLLAR Total | | | | | | | | |
| | 1,124,044,287.110 | Local | 1,125,205,816.18 | 1,133,059,763.66 | 100.00 | 7,853,947.48 | | 7,853,947.48 |
| Original Face: | 769,398,364.000 | Base | 1,125,205,816.18 | 1,133,059,763.66 | 100.00 | 7,853,947.48 | 0.00 | 7,853,947.48 |
| FUND Total | | | | | | | | |
| | 1,124,044,287.110 | Base | 1,125,205,816.18 | 1,133,059,763.66 | 100.00 | 7,853,947.48 | 0.00 | 7,853,947.48 |
| Original Face: | 769,398,364.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 493,062.200 | Local | 493,062.20 | 493,062.20 | 0.01 | 0.00 | | 0.00 |
| | | Base | 493,062.20 | 493,062.20 | 0.01 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 2,028,679,521.970 | Local | 2,027,143,183.50 | 2,027,351,864.84 | 61.48 | 208,681.34 | | 208,681.34 |
| | | Base | 2,027,143,183.50 | 2,027,351,864.84 | 61.48 | 208,681.34 | 0.00 | 208,681.34 |
| FIXED INCOME | | | | | | | | |
| | 1,271,844,484.180 | Local | 1,273,842,313.13 | 1,269,913,095.39 | 38.51 | -3,929,217.74 | | -3,929,217.74 |
| Original Face: | 543,773,741.000 | Base | 1,273,842,313.13 | 1,269,913,095.39 | 38.51 | -3,929,217.74 | 0.00 | -3,929,217.74 |
| US DOLLAR Total | | | | | | | | |
| | 3,301,017,068.350 | Local | 3,301,478,558.83 | 3,297,758,022.43 | 100.00 | -3,720,536.40 | | -3,720,536.40 |
| Original Face: | 543,773,741.000 | Base | 3,301,478,558.83 | 3,297,758,022.43 | 100.00 | -3,720,536.40 | 0.00 | -3,720,536.40 |
| FUND Total | | | | | | | | |
| | 3,301,017,068.350 | Base | 3,301,478,558.83 | 3,297,758,022.43 | 100.00 | -3,720,536.40 | 0.00 | -3,720,536.40 |
| Original Face: | 543,773,741.000 | | | | | | | |

Holdings

Currency Summary

As of: March 31, 2020

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

FUND: ATZD

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 2,951.810 | Local | 2,951.81 | 2,951.81 | 0.00 | 0.00 | | 0.00 |
| | | Base | 2,951.81 | 2,951.81 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,345,390.090 | Local | 1,346,226.33 | 1,331,335.18 | 1.21 | -14,891.15 | | -14,891.15 |
| | | Base | 1,346,226.33 | 1,331,335.18 | 1.21 | -14,891.15 | 0.00 | -14,891.15 |
| FIXED INCOME | | | | | | | | |
| | 108,756,158.120 | Local | 108,847,978.60 | 108,477,078.45 | 98.78 | -370,900.15 | | -370,900.15 |
| Original Face: | 55,178,000.000 | Base | 108,847,978.60 | 108,477,078.45 | 98.78 | -370,900.15 | 0.00 | -370,900.15 |
| US DOLLAR Total | | | | | | | | |
| | 110,104,500.020 | Local | 110,197,156.74 | 109,811,365.44 | 100.00 | -385,791.30 | | -385,791.30 |
| Original Face: | 55,178,000.000 | Base | 110,197,156.74 | 109,811,365.44 | 100.00 | -385,791.30 | 0.00 | -385,791.30 |
| FUND Total | | | | | | | | |
| | 110,104,500.020 | Base | 110,197,156.74 | 109,811,365.44 | 100.00 | -385,791.30 | 0.00 | -385,791.30 |
| Original Face: | 55,178,000.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 756,250.010 | Local | 756,250.01 | 756,250.01 | 0.07 | 0.00 | | 0.00 |
| | | Base | 756,250.01 | 756,250.01 | 0.07 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 457,196,785.290 | Local | 456,590,333.08 | 456,933,731.51 | 40.86 | 343,398.43 | | 343,398.43 |
| | | Base | 456,590,333.08 | 456,933,731.51 | 40.86 | 343,398.43 | 0.00 | 343,398.43 |
| FIXED INCOME | | | | | | | | |
| | 649,799,734.610 | Local | 650,424,693.95 | 660,693,972.97 | 59.08 | 10,269,279.02 | | 10,269,279.02 |
| Original Face: | 473,007,603.330 | Base | 650,424,693.95 | 660,693,972.97 | 59.08 | 10,269,279.02 | 0.00 | 10,269,279.02 |
| US DOLLAR Total | | | | | | | | |
| | 1,107,752,769.910 | Local | 1,107,771,277.04 | 1,118,383,954.49 | 100.00 | 10,612,677.45 | | 10,612,677.45 |
| Original Face: | 473,007,603.330 | Base | 1,107,771,277.04 | 1,118,383,954.49 | 100.00 | 10,612,677.45 | 0.00 | 10,612,677.45 |
| FUND Total | | | | | | | | |
| | 1,107,752,769.910 | Base | 1,107,771,277.04 | 1,118,383,954.49 | 100.00 | 10,612,677.45 | 0.00 | 10,612,677.45 |
| Original Face: | 473,007,603.330 | | | | | | | |

Holdings

Currency Summary

As of: March 31, 2020

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

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 65,898.070 | Local | 65,898.07 | 65,898.07 | 0.00 | 0.00 | | 0.00 |
| | | Base | 65,898.07 | 65,898.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,589,805,591.380 | Local | 1,587,626,094.11 | 1,587,579,787.68 | 93.30 | -46,306.43 | | -46,306.43 |
| | | Base | 1,587,626,094.11 | 1,587,579,787.68 | 93.30 | -46,306.43 | 0.00 | -46,306.43 |
| FIXED INCOME | | | | | | | | |
| | 114,581,665.220 | Local | 114,460,059.29 | 113,990,374.20 | 6.70 | -469,685.09 | | -469,685.09 |
| Original Face: | 61,250,000.000 | Base | 114,460,059.29 | 113,990,374.20 | 6.70 | -469,685.09 | 0.00 | -469,685.09 |
| US DOLLAR Total | | | | | | | | |
| | 1,704,453,154.670 | Local | 1,702,152,051.47 | 1,701,636,059.95 | 100.00 | -515,991.52 | | -515,991.52 |
| Original Face: | 61,250,000.000 | Base | 1,702,152,051.47 | 1,701,636,059.95 | 100.00 | -515,991.52 | 0.00 | -515,991.52 |
| FUND Total | | | | | | | | |
| | 1,704,453,154.670 | Base | 1,702,152,051.47 | 1,701,636,059.95 | 100.00 | -515,991.52 | 0.00 | -515,991.52 |
| Original Face: | 61,250,000.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------------|-------|------------------|------------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 154,997,463.270 | Local | 154,997,463.27 | 154,997,463.27 | 9.08 | 0.00 | | 0.00 |
| | | Base | 154,997,463.27 | 154,997,463.27 | 9.08 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 952,286,457.560 | Local | 952,098,827.72 | 952,138,793.02 | 55.78 | 39,965.30 | | 39,965.30 |
| | | Base | 952,098,827.72 | 952,138,793.02 | 55.78 | 39,965.30 | 0.00 | 39,965.30 |
| FIXED INCOME | | | | | | | | |
| | 600,000,000.000 | Local | 599,139,386.67 | 599,953,971.65 | 35.14 | 814,584.98 | | 814,584.98 |
| | | Base | 599,139,386.67 | 599,953,971.65 | 35.14 | 814,584.98 | 0.00 | 814,584.98 |
| US DOLLAR Total | | | | | | | | |
| | 1,707,283,920.830 | Local | 1,706,235,677.66 | 1,707,090,227.94 | 100.00 | 854,550.28 | | 854,550.28 |
| | | Base | 1,706,235,677.66 | 1,707,090,227.94 | 100.00 | 854,550.28 | 0.00 | 854,550.28 |
| FUND Total | | | | | | | | |
| | 1,707,283,920.830 | Base | 1,706,235,677.66 | 1,707,090,227.94 | 100.00 | 854,550.28 | 0.00 | 854,550.28 |

Holdings

Currency Summary

As of: March 31, 2020

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

FUND: ATZH

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -0.010 | Local | -0.01 | -0.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 10,362,223.800 | Local | 10,359,185.44 | 10,360,151.36 | 2.39 | 965.92 | | 965.92 |
| | | Base | 10,359,185.44 | 10,360,151.36 | 2.39 | 965.92 | 0.00 | 965.92 |
| FIXED INCOME | | | | | | | | |
| | 414,425,000.000 | Local | 423,694,357.69 | 423,790,086.10 | 97.61 | 95,728.41 | | 95,728.41 |
| | | Base | 423,694,357.69 | 423,790,086.10 | 97.61 | 95,728.41 | 0.00 | 95,728.41 |
| US DOLLAR Total | | | | | | | | |
| | 424,787,223.790 | Local | 434,053,543.12 | 434,150,237.45 | 100.00 | 96,694.33 | | 96,694.33 |
| | | Base | 434,053,543.12 | 434,150,237.45 | 100.00 | 96,694.33 | 0.00 | 96,694.33 |
| FUND Total | | | | | | | | |
| | 424,787,223.790 | Base | 434,053,543.12 | 434,150,237.45 | 100.00 | 96,694.33 | 0.00 | 96,694.33 |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 324,552.080 | Local | 324,552.08 | 324,552.08 | 0.08 | 0.00 | | 0.00 |
| | | Base | 324,552.08 | 324,552.08 | 0.08 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 81,000,000.000 | Local | 80,923,166.82 | 80,923,166.82 | 20.49 | 0.00 | | 0.00 |
| | | Base | 80,923,166.82 | 80,923,166.82 | 20.49 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 308,895,145.950 | Local | 310,436,053.50 | 313,676,966.10 | 79.43 | 3,240,912.60 | | 3,240,912.60 |
| Original Face: | 299,570,984.000 | Base | 310,436,053.50 | 313,676,966.10 | 79.43 | 3,240,912.60 | 0.00 | 3,240,912.60 |
| US DOLLAR Total | | | | | | | | |
| | 390,219,698.030 | Local | 391,683,772.40 | 394,924,685.00 | 100.00 | 3,240,912.60 | | 3,240,912.60 |
| Original Face: | 299,570,984.000 | Base | 391,683,772.40 | 394,924,685.00 | 100.00 | 3,240,912.60 | 0.00 | 3,240,912.60 |
| FUND Total | | | | | | | | |
| | 390,219,698.030 | Base | 391,683,772.40 | 394,924,685.00 | 100.00 | 3,240,912.60 | 0.00 | 3,240,912.60 |
| Original Face: | 299,570,984.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------|-------|------------|--------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 1,257.050 | Local | 1,257.05 | 1,257.05 | 100.00 | 0.00 | | 0.00 |
| | | Base | 1,257.05 | 1,257.05 | 100.00 | 0.00 | 0.00 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | 1,257.050 | Local | 1,257.05 | 1,257.05 | 100.00 | 0.00 | | 0.00 |
| | | Base | 1,257.05 | 1,257.05 | 100.00 | 0.00 | 0.00 | 0.00 |
| FUND Total | | | | | | | | |
| | 1,257.050 | Base | 1,257.05 | 1,257.05 | 100.00 | 0.00 | 0.00 | 0.00 |

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 441,507.280 | Local | 441,507.28 | 441,507.28 | 0.15 | 0.00 | | 0.00 |
| | | Base | 441,507.28 | 441,507.28 | 0.15 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 39,800,000.000 | Local | 39,759,630.50 | 39,759,630.50 | 13.07 | 0.00 | | 0.00 |
| | | Base | 39,759,630.50 | 39,759,630.50 | 13.07 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 259,398,964.290 | Local | 261,250,686.69 | 264,047,325.20 | 86.79 | 2,796,638.51 | | 2,796,638.51 |
| Original Face: | 228,490,434.000 | Base | 261,250,686.69 | 264,047,325.20 | 86.79 | 2,796,638.51 | 0.00 | 2,796,638.51 |
| US DOLLAR Total | | | | | | | | |
| | 299,640,471.570 | Local | 301,451,824.47 | 304,248,462.98 | 100.00 | 2,796,638.51 | | 2,796,638.51 |
| Original Face: | 228,490,434.000 | Base | 301,451,824.47 | 304,248,462.98 | 100.00 | 2,796,638.51 | 0.00 | 2,796,638.51 |
| FUND Total | | | | | | | | |
| | 299,640,471.570 | Base | 301,451,824.47 | 304,248,462.98 | 100.00 | 2,796,638.51 | 0.00 | 2,796,638.51 |
| Original Face: | 228,490,434.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | 5,374,908.510 | Local | 5,374,908.51 | 5,374,908.51 | 0.87 | 0.00 | | 0.00 |
| | | Base | 5,374,908.51 | 5,374,908.51 | 0.87 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 334,889,998.720 | Local | 334,589,564.45 | 334,589,564.45 | 53.89 | 0.00 | | 0.00 |
| | | Base | 334,589,564.45 | 334,589,564.45 | 53.89 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 278,643,959.850 | Local | 278,746,676.95 | 280,866,511.81 | 45.24 | 2,119,834.86 | | 2,119,834.86 |
| Original Face: | 389,933,931.000 | Base | 278,746,676.95 | 280,866,511.81 | 45.24 | 2,119,834.86 | 0.00 | 2,119,834.86 |
| US DOLLAR Total | | | | | | | | |
| | 618,908,867.080 | Local | 618,711,149.91 | 620,830,984.77 | 100.00 | 2,119,834.86 | | 2,119,834.86 |
| Original Face: | 389,933,931.000 | Base | 618,711,149.91 | 620,830,984.77 | 100.00 | 2,119,834.86 | 0.00 | 2,119,834.86 |
| FUND Total | | | | | | | | |
| | 618,908,867.080 | Base | 618,711,149.91 | 620,830,984.77 | 100.00 | 2,119,834.86 | 0.00 | 2,119,834.86 |
| Original Face: | 389,933,931.000 | | | | | | | |

Holdings

Currency Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------------|-------|----------------|----------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -7,266.390 | Local | -7,266.39 | -7,266.39 | 0.00 | 0.00 | | 0.00 |
| | | Base | -7,266.39 | -7,266.39 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 204,082,112.700 | Local | 203,738,510.77 | 203,747,059.08 | 99.88 | 8,548.31 | | 8,548.31 |
| | | Base | 203,738,510.77 | 203,747,059.08 | 99.88 | 8,548.31 | 0.00 | 8,548.31 |
| EQUITY | | | | | | | | |
| | 236,416.170 | Local | 234,935.57 | 236,416.17 | 0.12 | 1,480.60 | | 1,480.60 |
| | | Base | 234,935.57 | 236,416.17 | 0.12 | 1,480.60 | 0.00 | 1,480.60 |
| US DOLLAR Total | | | | | | | | |
| | 204,311,262.480 | Local | 203,966,179.95 | 203,976,208.86 | 100.00 | 10,028.91 | | 10,028.91 |
| | | Base | 203,966,179.95 | 203,976,208.86 | 100.00 | 10,028.91 | 0.00 | 10,028.91 |
| FUND Total | | | | | | | | |
| | 204,311,262.480 | Base | 203,966,179.95 | 203,976,208.86 | 100.00 | 10,028.91 | 0.00 | 10,028.91 |

Holdings

Currency Summary

As of: March 31, 2020

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|------------|-------|--------------|--------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH EQUIVALENT | | | | | | | | |
| | 1,521.290 | Local | 1,521.29 | 1,521.29 | 0.05 | 0.00 | | 0.00 |
| | | Base | 1,521.29 | 1,521.29 | 0.05 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 11,583.010 | Local | 3,394,582.27 | 2,933,443.51 | 99.95 | -461,138.76 | | -461,138.76 |
| | | Base | 3,394,582.27 | 2,933,443.51 | 99.95 | -461,138.76 | 0.00 | -461,138.76 |
| US DOLLAR Total | | | | | | | | |
| | 13,104.300 | Local | 3,396,103.56 | 2,934,964.80 | 100.00 | -461,138.76 | | -461,138.76 |
| | | Base | 3,396,103.56 | 2,934,964.80 | 100.00 | -461,138.76 | 0.00 | -461,138.76 |
| FUND Total | | | | | | | | |
| | 13,104.300 | Base | 3,396,103.56 | 2,934,964.80 | 100.00 | -461,138.76 | 0.00 | -461,138.76 |

Holdings

Currency Summary

As of: March 31, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-----------|-------|--------------|--------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH EQUIVALENT | | | | | | | | |
| | 1,947.710 | Local | 1,947.71 | 1,947.71 | 0.18 | 0.00 | | 0.00 |
| | | Base | 1,947.71 | 1,947.71 | 0.18 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 4,327.090 | Local | 1,452,097.20 | 1,098,723.61 | 99.82 | -353,373.59 | | -353,373.59 |
| | | Base | 1,452,097.20 | 1,098,723.61 | 99.82 | -353,373.59 | 0.00 | -353,373.59 |
| US DOLLAR Total | | | | | | | | |
| | 6,274.800 | Local | 1,454,044.91 | 1,100,671.32 | 100.00 | -353,373.59 | | -353,373.59 |
| | | Base | 1,454,044.91 | 1,100,671.32 | 100.00 | -353,373.59 | 0.00 | -353,373.59 |
| FUND Total | | | | | | | | |
| | 6,274.800 | Base | 1,454,044.91 | 1,100,671.32 | 100.00 | -353,373.59 | 0.00 | -353,373.59 |

Holdings

Currency Summary

As of: March 31, 2020

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

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------------------|------------|-------|------------|--------------|----------------------|------------------|-------------------|-------------------------|
| US DOLLAR | | | | | | | | Exchange Rate: 1.000000 |
| CASH | | | | | | | | |
| | -85.120 | Local | -85.12 | -85.12 | 0.01 | 0.00 | | 0.00 |
| | | Base | -85.12 | -85.12 | 0.01 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 3,565.940 | Local | 3,565.94 | 3,565.94 | 0.52 | 0.00 | | 0.00 |
| | | Base | 3,565.94 | 3,565.94 | 0.52 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 12,704.490 | Local | 969,818.50 | 679,204.83 | 99.47 | -290,613.67 | | -290,613.67 |
| | | Base | 969,818.50 | 679,204.83 | 99.47 | -290,613.67 | 0.00 | -290,613.67 |
| US DOLLAR Total | | | | | | | | |
| | 16,185.310 | Local | 973,299.32 | 682,685.65 | 100.00 | -290,613.67 | | -290,613.67 |
| | | Base | 973,299.32 | 682,685.65 | 100.00 | -290,613.67 | 0.00 | -290,613.67 |
| FUND Total | | | | | | | | |
| | 16,185.310 | Base | 973,299.32 | 682,685.65 | 100.00 | -290,613.67 | 0.00 | -290,613.67 |

Holdings

Currency Summary

As of: March 31, 2020

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

View Date: April 9, 2020



STATE STREET

| Base Currency:USD - US DOLLAR | | | | | | | | |
|-------------------------------|-------------|-------|--------------|--------------|----------------------|------------------|-------------------|--------------------|
| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| CASH | | | | | | | | |
| | -0.280 | Local | -0.28 | -0.28 | 0.00 | 0.00 | | 0.00 |
| | | Base | -0.28 | -0.28 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 308,288.170 | Local | 308,288.17 | 308,288.17 | 7.76 | 0.00 | | 0.00 |
| | | Base | 308,288.17 | 308,288.17 | 7.76 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 32,069.110 | Local | 3,587,396.31 | 3,666,747.71 | 92.24 | 79,351.40 | | 79,351.40 |
| | | Base | 3,587,396.31 | 3,666,747.71 | 92.24 | 79,351.40 | 0.00 | 79,351.40 |
| US DOLLAR Total | | | | | | | | |
| | 340,357.000 | Local | 3,895,684.20 | 3,975,035.60 | 100.00 | 79,351.40 | | 79,351.40 |
| | | Base | 3,895,684.20 | 3,975,035.60 | 100.00 | 79,351.40 | 0.00 | 79,351.40 |
| FUND Total | | | | | | | | |
| | 340,357.000 | Base | 3,895,684.20 | 3,975,035.60 | 100.00 | 79,351.40 | 0.00 | 79,351.40 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -837,461.790 | -837,461.79 | -837,461.79 | 0.11 | 0.00 | 0.00 | 0.00 |
| CASH Total | -837,461.790 | -837,461.79 | -837,461.79 | 0.11 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 22,608,082.290 | 22,599,383.69 | 22,603,560.67 | 3.00 | 4,176.98 | 0.00 | 4,176.98 |
| CASH EQUIVALENT Total | 22,608,082.290 | 22,599,383.69 | 22,603,560.67 | 3.00 | 4,176.98 | 0.00 | 4,176.98 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 21,371,748.330 | 778,375,489.00 | 730,316,821.28 | 96.89 | -48,058,667.72 | 0.00 | -48,058,667.72 |
| EQUITY Total | 21,371,748.330 | 778,375,489.00 | 730,316,821.28 | 96.89 | -48,058,667.72 | 0.00 | -48,058,667.72 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 43,142,368.830 | 800,137,410.90 | 752,082,920.16 | 100.00 | -48,054,490.74 | 0.00 | -48,054,490.74 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 16,437,022.420 | 16,430,949.52 | 16,433,735.02 | 3.30 | 2,785.50 | 0.00 | 2,785.50 |
| CASH EQUIVALENT Total | | | | | | | |
| | 16,437,022.420 | 16,430,949.52 | 16,433,735.02 | 3.30 | 2,785.50 | 0.00 | 2,785.50 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 28,299,103.000 | 562,923,708.61 | 481,256,564.87 | 96.70 | -81,667,143.74 | 0.00 | -81,667,143.74 |
| EQUITY Total | 28,299,103.000 | 562,923,708.61 | 481,256,564.87 | 96.70 | -81,667,143.74 | 0.00 | -81,667,143.74 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 44,736,125.410 | 579,354,658.12 | 497,690,299.88 | 100.00 | -81,664,358.24 | 0.00 | -81,664,358.24 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 56,425,633.090 | 56,425,633.09 | 56,425,633.09 | 2.65 | 0.00 | 0.00 | 0.00 |
| CASH Total | 56,425,633.090 | 56,425,633.09 | 56,425,633.09 | 2.65 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 58,717,820.060 | 58,623,520.57 | 58,626,910.02 | 2.75 | 3,389.45 | 0.00 | 3,389.45 |
| CASH EQUIVALENT Total | 58,717,820.060 | 58,623,520.57 | 58,626,910.02 | 2.75 | 3,389.45 | 0.00 | 3,389.45 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,858,004,775.470 | 1,930,499,908.60 | 2,014,733,813.70 | 94.60 | 84,233,905.10 | 0.00 | 84,233,905.10 |
| FIXED INCOME Total | 1,858,004,775.470 | 1,930,499,908.60 | 2,014,733,813.70 | 94.60 | 84,233,905.10 | 0.00 | 84,233,905.10 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,973,148,228.620 | 2,045,549,062.26 | 2,129,786,356.81 | 100.00 | 84,237,294.55 | 0.00 | 84,237,294.55 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 124,231.330 | 124,231.33 | 124,231.33 | 0.03 | 0.00 | 0.00 | 0.00 |
| CASH Total | 124,231.330 | 124,231.33 | 124,231.33 | 0.03 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 76,135,000.000 | 75,990,852.35 | 75,968,641.53 | 19.56 | -22,210.82 | 0.00 | -22,210.82 |
| CASH EQUIVALENT Total | 76,135,000.000 | 75,990,852.35 | 75,968,641.53 | 19.56 | -22,210.82 | 0.00 | -22,210.82 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 311,313,137.950 | 311,996,146.48 | 312,273,131.72 | 80.41 | 276,985.24 | 0.00 | 276,985.24 |
| FIXED INCOME Total | 311,313,137.950 | 311,996,146.48 | 312,273,131.72 | 80.41 | 276,985.24 | 0.00 | 276,985.24 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 387,572,369.280 | 388,111,230.16 | 388,366,004.58 | 100.00 | 254,774.42 | 0.00 | 254,774.42 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 347,812.890 | 347,812.89 | 347,812.89 | 0.27 | 0.00 | 0.00 | 0.00 |
| CASH Total | 347,812.890 | 347,812.89 | 347,812.89 | 0.27 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 38,000,000.000 | 37,992,870.83 | 37,992,870.83 | 29.87 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 38,000,000.000 | 37,992,870.83 | 37,992,870.83 | 29.87 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 87,224,245.420 | 88,009,646.59 | 88,839,944.42 | 69.85 | 830,297.83 | 0.00 | 830,297.83 |
| FIXED INCOME Total | 87,224,245.420 | 88,009,646.59 | 88,839,944.42 | 69.85 | 830,297.83 | 0.00 | 830,297.83 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 125,572,058.310 | 126,350,330.31 | 127,180,628.14 | 100.00 | 830,297.83 | 0.00 | 830,297.83 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 44,617,388.960 | 44,617,388.96 | 44,617,388.96 | 2.36 | 0.00 | 0.00 | 0.00 |
| CASH Total | 44,617,388.960 | 44,617,388.96 | 44,617,388.96 | 2.36 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 1,016,855.050 | 1,016,454.17 | 1,016,651.68 | 0.05 | 197.51 | 0.00 | 197.51 |
| CASH EQUIVALENT Total | 1,016,855.050 | 1,016,454.17 | 1,016,651.68 | 0.05 | 197.51 | 0.00 | 197.51 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 23,959,183.000 | 1,114,681,909.60 | 1,848,542,955.81 | 97.59 | 733,861,046.21 | 0.00 | 733,861,046.21 |
| EQUITY Total | 23,959,183.000 | 1,114,681,909.60 | 1,848,542,955.81 | 97.59 | 733,861,046.21 | 0.00 | 733,861,046.21 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 69,593,427.010 | 1,160,315,752.73 | 1,894,176,996.45 | 100.00 | 733,861,243.72 | 0.00 | 733,861,243.72 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 0.020 | 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: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 488,534,881.940 | 488,218,305.13 | 488,362,592.33 | 43.10 | 144,287.20 | 0.00 | 144,287.20 |
| CASH EQUIVALENT Total | | | | | | | |
| | 488,534,881.940 | 488,218,305.13 | 488,362,592.33 | 43.10 | 144,287.20 | 0.00 | 144,287.20 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 635,509,405.150 | 636,987,511.03 | 644,697,171.31 | 56.90 | 7,709,660.28 | 0.00 | 7,709,660.28 |
| FIXED INCOME Total | | | | | | | |
| | 635,509,405.150 | 636,987,511.03 | 644,697,171.31 | 56.90 | 7,709,660.28 | 0.00 | 7,709,660.28 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,124,044,287.110 | 1,125,205,816.18 | 1,133,059,763.66 | 100.00 | 7,853,947.48 | 0.00 | 7,853,947.48 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 493,062.200 | 493,062.20 | 493,062.20 | 0.01 | 0.00 | 0.00 | 0.00 |
| CASH Total | 493,062.200 | 493,062.20 | 493,062.20 | 0.01 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 2,028,679,521.970 | 2,027,143,183.50 | 2,027,351,864.84 | 61.48 | 208,681.34 | 0.00 | 208,681.34 |
| CASH EQUIVALENT Total | | | | | | | |
| | 2,028,679,521.970 | 2,027,143,183.50 | 2,027,351,864.84 | 61.48 | 208,681.34 | 0.00 | 208,681.34 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,271,844,484.180 | 1,273,842,313.13 | 1,269,913,095.39 | 38.51 | -3,929,217.74 | 0.00 | -3,929,217.74 |
| FIXED INCOME Total | 1,271,844,484.180 | 1,273,842,313.13 | 1,269,913,095.39 | 38.51 | -3,929,217.74 | 0.00 | -3,929,217.74 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 3,301,017,068.350 | 3,301,478,558.83 | 3,297,758,022.43 | 100.00 | -3,720,536.40 | 0.00 | -3,720,536.40 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZD

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 2,951.810 | 2,951.81 | 2,951.81 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 2,951.810 | 2,951.81 | 2,951.81 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZD

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 1,345,390.090 | 1,346,226.33 | 1,331,335.18 | 1.21 | -14,891.15 | 0.00 | -14,891.15 |
| CASH EQUIVALENT Total | 1,345,390.090 | 1,346,226.33 | 1,331,335.18 | 1.21 | -14,891.15 | 0.00 | -14,891.15 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZD

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 108,756,158.120 | 108,847,978.60 | 108,477,078.45 | 98.78 | -370,900.15 | 0.00 | -370,900.15 |
| FIXED INCOME Total | 108,756,158.120 | 108,847,978.60 | 108,477,078.45 | 98.78 | -370,900.15 | 0.00 | -370,900.15 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZD

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 110,104,500.020 | 110,197,156.74 | 109,811,365.44 | 100.00 | -385,791.30 | 0.00 | -385,791.30 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 756,250.010 | 756,250.01 | 756,250.01 | 0.07 | 0.00 | 0.00 | 0.00 |
| CASH Total | 756,250.010 | 756,250.01 | 756,250.01 | 0.07 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 457,196,785.290 | 456,590,333.08 | 456,933,731.51 | 40.86 | 343,398.43 | 0.00 | 343,398.43 |
| CASH EQUIVALENT Total | | | | | | | |
| | 457,196,785.290 | 456,590,333.08 | 456,933,731.51 | 40.86 | 343,398.43 | 0.00 | 343,398.43 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 649,799,734.610 | 650,424,693.95 | 660,693,972.97 | 59.08 | 10,269,279.02 | 0.00 | 10,269,279.02 |
| FIXED INCOME Total | 649,799,734.610 | 650,424,693.95 | 660,693,972.97 | 59.08 | 10,269,279.02 | 0.00 | 10,269,279.02 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,107,752,769.910 | 1,107,771,277.04 | 1,118,383,954.49 | 100.00 | 10,612,677.45 | 0.00 | 10,612,677.45 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 65,898.070 | 65,898.07 | 65,898.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 65,898.070 | 65,898.07 | 65,898.07 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,589,805,591.380 | 1,587,626,094.11 | 1,587,579,787.68 | 93.30 | -46,306.43 | 0.00 | -46,306.43 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,589,805,591.380 | 1,587,626,094.11 | 1,587,579,787.68 | 93.30 | -46,306.43 | 0.00 | -46,306.43 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 114,581,665.220 | 114,460,059.29 | 113,990,374.20 | 6.70 | -469,685.09 | 0.00 | -469,685.09 |
| FIXED INCOME Total | 114,581,665.220 | 114,460,059.29 | 113,990,374.20 | 6.70 | -469,685.09 | 0.00 | -469,685.09 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,704,453,154.670 | 1,702,152,051.47 | 1,701,636,059.95 | 100.00 | -515,991.52 | 0.00 | -515,991.52 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 154,997,463.270 | 154,997,463.27 | 154,997,463.27 | 9.08 | 0.00 | 0.00 | 0.00 |
| CASH Total | 154,997,463.270 | 154,997,463.27 | 154,997,463.27 | 9.08 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 952,286,457.560 | 952,098,827.72 | 952,138,793.02 | 55.78 | 39,965.30 | 0.00 | 39,965.30 |
| CASH EQUIVALENT Total | | | | | | | |
| | 952,286,457.560 | 952,098,827.72 | 952,138,793.02 | 55.78 | 39,965.30 | 0.00 | 39,965.30 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 600,000,000.000 | 599,139,386.67 | 599,953,971.65 | 35.14 | 814,584.98 | 0.00 | 814,584.98 |
| FIXED INCOME Total | | | | | | | |
| | 600,000,000.000 | 599,139,386.67 | 599,953,971.65 | 35.14 | 814,584.98 | 0.00 | 814,584.98 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,707,283,920.830 | 1,706,235,677.66 | 1,707,090,227.94 | 100.00 | 854,550.28 | 0.00 | 854,550.28 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZH

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZH

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 10,362,223.800 | 10,359,185.44 | 10,360,151.36 | 2.39 | 965.92 | 0.00 | 965.92 |
| CASH EQUIVALENT Total | 10,362,223.800 | 10,359,185.44 | 10,360,151.36 | 2.39 | 965.92 | 0.00 | 965.92 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZH

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 414,425,000.000 | 423,694,357.69 | 423,790,086.10 | 97.61 | 95,728.41 | 0.00 | 95,728.41 |
| FIXED INCOME Total | | | | | | | |
| | 414,425,000.000 | 423,694,357.69 | 423,790,086.10 | 97.61 | 95,728.41 | 0.00 | 95,728.41 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

FUND: ATZH

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 424,787,223.790 | 434,053,543.12 | 434,150,237.45 | 100.00 | 96,694.33 | 0.00 | 96,694.33 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 324,552.080 | 324,552.08 | 324,552.08 | 0.08 | 0.00 | 0.00 | 0.00 |
| CASH Total | 324,552.080 | 324,552.08 | 324,552.08 | 0.08 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 81,000,000.000 | 80,923,166.82 | 80,923,166.82 | 20.49 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 81,000,000.000 | 80,923,166.82 | 80,923,166.82 | 20.49 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 308,895,145.950 | 310,436,053.50 | 313,676,966.10 | 79.43 | 3,240,912.60 | 0.00 | 3,240,912.60 |
| FIXED INCOME Total | | | | | | | |
| | 308,895,145.950 | 310,436,053.50 | 313,676,966.10 | 79.43 | 3,240,912.60 | 0.00 | 3,240,912.60 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 390,219,698.030 | 391,683,772.40 | 394,924,685.00 | 100.00 | 3,240,912.60 | 0.00 | 3,240,912.60 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 1,257.050 | 1,257.05 | 1,257.05 | 100.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 1,257.050 | 1,257.05 | 1,257.05 | 100.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,257.050 | 1,257.05 | 1,257.05 | 100.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 441,507.280 | 441,507.28 | 441,507.28 | 0.15 | 0.00 | 0.00 | 0.00 |
| CASH Total | 441,507.280 | 441,507.28 | 441,507.28 | 0.15 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 39,800,000.000 | 39,759,630.50 | 39,759,630.50 | 13.07 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 39,800,000.000 | 39,759,630.50 | 39,759,630.50 | 13.07 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 259,398,964.290 | 261,250,686.69 | 264,047,325.20 | 86.79 | 2,796,638.51 | 0.00 | 2,796,638.51 |
| FIXED INCOME Total | | | | | | | |
| | 259,398,964.290 | 261,250,686.69 | 264,047,325.20 | 86.79 | 2,796,638.51 | 0.00 | 2,796,638.51 |

Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 299,640,471.570 | 301,451,824.47 | 304,248,462.98 | 100.00 | 2,796,638.51 | 0.00 | 2,796,638.51 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 5,374,908.510 | 5,374,908.51 | 5,374,908.51 | 0.87 | 0.00 | 0.00 | 0.00 |
| CASH Total | 5,374,908.510 | 5,374,908.51 | 5,374,908.51 | 0.87 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 334,889,998.720 | 334,589,564.45 | 334,589,564.45 | 53.89 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 334,889,998.720 | 334,589,564.45 | 334,589,564.45 | 53.89 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 278,643,959.850 | 278,746,676.95 | 280,866,511.81 | 45.24 | 2,119,834.86 | 0.00 | 2,119,834.86 |
| FIXED INCOME Total | 278,643,959.850 | 278,746,676.95 | 280,866,511.81 | 45.24 | 2,119,834.86 | 0.00 | 2,119,834.86 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 618,908,867.080 | 618,711,149.91 | 620,830,984.77 | 100.00 | 2,119,834.86 | 0.00 | 2,119,834.86 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -7,266.390 | -7,266.39 | -7,266.39 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -7,266.390 | -7,266.39 | -7,266.39 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 204,082,112.700 | 203,738,510.77 | 203,747,059.08 | 99.88 | 8,548.31 | 0.00 | 8,548.31 |
| CASH EQUIVALENT Total | | | | | | | |
| | 204,082,112.700 | 203,738,510.77 | 203,747,059.08 | 99.88 | 8,548.31 | 0.00 | 8,548.31 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 236,416.170 | 234,935.57 | 236,416.17 | 0.12 | 1,480.60 | 0.00 | 1,480.60 |
| EQUITY Total | 236,416.170 | 234,935.57 | 236,416.17 | 0.12 | 1,480.60 | 0.00 | 1,480.60 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 204,311,262.480 | 203,966,179.95 | 203,976,208.86 | 100.00 | 10,028.91 | 0.00 | 10,028.91 |

Holdings

Asset Summary

As of: *March 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 1,521.290 | 1,521.29 | 1,521.29 | 0.05 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 1,521.290 | 1,521.29 | 1,521.29 | 0.05 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 11,583.010 | 3,394,582.27 | 2,933,443.51 | 99.95 | -461,138.76 | 0.00 | -461,138.76 |
| EQUITY Total | 11,583.010 | 3,394,582.27 | 2,933,443.51 | 99.95 | -461,138.76 | 0.00 | -461,138.76 |

Holdings

Asset Summary

As of: *March 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 13,104.300 | 3,396,103.56 | 2,934,964.80 | 100.00 | -461,138.76 | 0.00 | -461,138.76 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 1,947.710 | 1,947.71 | 1,947.71 | 0.18 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 1,947.710 | 1,947.71 | 1,947.71 | 0.18 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|-----------|--------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 4,327.090 | 1,452,097.20 | 1,098,723.61 | 99.82 | -353,373.59 | 0.00 | -353,373.59 |
| EQUITY Total | 4,327.090 | 1,452,097.20 | 1,098,723.61 | 99.82 | -353,373.59 | 0.00 | -353,373.59 |

Holdings

Asset Summary

As of: *March 31, 2020*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|--------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 6,274.800 | 1,454,044.91 | 1,100,671.32 | 100.00 | -353,373.59 | 0.00 | -353,373.59 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|---------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -85.120 | -85.12 | -85.12 | 0.01 | 0.00 | 0.00 | 0.00 |
| CASH Total | -85.120 | -85.12 | -85.12 | 0.01 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 3,565.940 | 3,565.94 | 3,565.94 | 0.52 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 3,565.940 | 3,565.94 | 3,565.94 | 0.52 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 12,704.490 | 969,818.50 | 679,204.83 | 99.47 | -290,613.67 | 0.00 | -290,613.67 |
| EQUITY Total | 12,704.490 | 969,818.50 | 679,204.83 | 99.47 | -290,613.67 | 0.00 | -290,613.67 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 16,185.310 | 973,299.32 | 682,685.65 | 100.00 | -290,613.67 | 0.00 | -290,613.67 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -0.280 | -0.28 | -0.28 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -0.280 | -0.28 | -0.28 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 308,288.170 | 308,288.17 | 308,288.17 | 7.76 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 308,288.170 | 308,288.17 | 308,288.17 | 7.76 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 32,069.110 | 3,587,396.31 | 3,666,747.71 | 92.24 | 79,351.40 | 0.00 | 79,351.40 |
| EQUITY Total | 32,069.110 | 3,587,396.31 | 3,666,747.71 | 92.24 | 79,351.40 | 0.00 | 79,351.40 |

Holdings

Asset Summary

As of: *March 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 340,357.000 | 3,895,684.20 | 3,975,035.60 | 100.00 | 79,351.40 | 0.00 | 79,351.40 |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|----------------|----------------|----------------|----------------|---|---|---|---|
| CASH | -837,461.790 | -837,461.79 | -837,461.79 | 0.11 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| CASH EQUIVALENT | 22,608,082.290 | 22,599,383.69 | 22,603,560.67 | 3.00 | 4,176.98 4,176.98 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 4,176.98 4,176.98 GN 0.00 LS | |
| EQUITY | 21,371,748.330 | 778,375,489.00 | 730,316,821.28 | 96.89 | -48,058,667.72 133,188,734.66 GN -181,247,402.38 LS | 0.00 0.00 GN 0.00 LS | -48,058,667.72 133,188,734.66 GN -181,247,402.38 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 43,142,368.830 | 800,137,410.90 | 752,082,920.16 | 100.00 | -48,054,490.74 133,192,911.64 GN -181,247,402.38 LS | 0.00 0.00 GN 0.00 LS | -48,054,490.74 133,192,911.64 GN -181,247,402.38 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|----------------|----------------|----------------|----------------|--|--|--|--|
| CASH | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| CASH EQUIVALENT | 16,437,022.420 | 16,430,949.52 | 16,433,735.02 | 3.30 | 2,785.50 2,785.50 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 2,785.50 2,785.50 GN 0.00 LS | |
| EQUITY | 28,299,103.000 | 562,923,708.61 | 481,256,564.87 | 96.70 | -81,667,143.74 79,355,082.42 GN -161,022,226.16 LS | 0.00 0.00 GN 0.00 LS | -81,667,143.74 79,355,082.42 GN -161,022,226.16 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 44,736,125.410 | 579,354,658.12 | 497,690,299.88 | 100.00 | -81,664,358.24 79,357,867.92 GN -161,022,226.16 LS | 0.00 0.00 GN 0.00 LS | -81,664,358.24 79,357,867.92 GN -161,022,226.16 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-------------------|-------------------|------------------|------------------|--|--|--|--|
| CASH | 56,425,633.090 | 56,425,633.09 | 56,425,633.09 | 2.65 | 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 | 58,717,820.060 | 58,623,520.57 | 58,626,910.02 | 2.75 | 3,389.45 3,389.45 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 3,389.45 3,389.45 GN 0.00 LS | |
| FIXED INCOME | 1,858,004,775.470 | 1,930,499,908.60 | 2,014,733,813.70 | 94.60 | 84,233,905.10 97,039,743.66 GN -12,805,838.56 LS | 0.00 0.00 GN 0.00 LS | 84,233,905.10 97,039,743.66 GN -12,805,838.56 LS | |
| Original Face: | 2,079,788,745.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,973,148,228.620 | 2,045,549,062.26 | 2,129,786,356.81 | 100.00 | 84,237,294.55 97,043,133.11 GN -12,805,838.56 LS | 0.00 0.00 GN 0.00 LS | 84,237,294.55 97,043,133.11 GN -12,805,838.56 LS |
| Original Face: | 2,079,788,745.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|---|---|---|---|
| CASH | 124,231.330 | 124,231.33 | 124,231.33 | 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 | 76,135,000.000 | 75,990,852.35 | 75,968,641.53 | 19.56 | -22,210.82 3,939.33 GN -26,150.15 LS | 0.00 0.00 GN 0.00 LS | -22,210.82 3,939.33 GN -26,150.15 LS | |
| FIXED INCOME | 311,313,137.950 | 311,996,146.48 | 312,273,131.72 | 80.41 | 276,985.24 2,558,807.12 GN -2,281,821.88 LS | 0.00 0.00 GN 0.00 LS | 276,985.24 2,558,807.12 GN -2,281,821.88 LS | |
| Original Face: | 197,211,032.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 387,572,369.280 | 388,111,230.16 | 388,366,004.58 | 100.00 | 254,774.42 2,562,746.45 GN -2,307,972.03 LS | 0.00 0.00 GN 0.00 LS | 254,774.42 2,562,746.45 GN -2,307,972.03 LS |
| Original Face: | 197,211,032.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|-----------------|----------------|--------|--|----------------------------|--|
| CASH | 347,812.890 | 347,812.89 | 347,812.89 | 0.27 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | 38,000,000.000 | 37,992,870.83 | 37,992,870.83 | 29.87 | 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 | 87,224,245.420 | 88,009,646.59 | 88,839,944.42 | 69.85 | 830,297.83 851,200.46 GN -20,902.63 LS | 0.00 0.00 GN 0.00 LS | 830,297.83 851,200.46 GN -20,902.63 LS |
| Original Face: | 98,498,075.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 125,572,058.310 | 126,350,330.31 | 100.00 | 830,297.83 851,200.46 GN -20,902.63 LS | 0.00 0.00 GN 0.00 LS | 830,297.83 851,200.46 GN -20,902.63 LS |
| Original Face: | 98,498,075.000 | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|----------------|------------------|------------------|------------------|---|---|---|---|
| CASH | 44,617,388.960 | 44,617,388.96 | 44,617,388.96 | 2.36 | 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 | 1,016,855.050 | 1,016,454.17 | 1,016,651.68 | 0.05 | 197.51 197.51 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 197.51 197.51 GN 0.00 LS | |
| EQUITY | 23,959,183.000 | 1,114,681,909.60 | 1,848,542,955.81 | 97.59 | 733,861,046.21 875,624,374.44 GN -141,763,328.23 LS | 0.00 0.00 GN 0.00 LS | 733,861,046.21 875,624,374.44 GN -141,763,328.23 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 69,593,427.010 | 1,160,315,752.73 | 1,894,176,996.45 | 100.00 | 733,861,243.72 875,624,571.95 GN -141,763,328.23 LS | 0.00 0.00 GN 0.00 LS | 733,861,243.72 875,624,571.95 GN -141,763,328.23 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|--------|---|----------------------------|---|
| CASH | 0.020 | 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 | 488,534,881.940 | 488,218,305.13 | 488,362,592.33 | 43.10 | 144,287.20 144,287.20 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 144,287.20 144,287.20 GN 0.00 LS |
| FIXED INCOME | 635,509,405.150 | 636,987,511.03 | 644,697,171.31 | 56.90 | 7,709,660.28 8,628,025.37 GN -918,365.09 LS | 0.00 0.00 GN 0.00 LS | 7,709,660.28 8,628,025.37 GN -918,365.09 LS |
| Original Face: | 769,398,364.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 1,124,044,287.110 | 1,133,059,763.66 | 100.00 | 7,853,947.48 8,772,312.57 GN -918,365.09 LS | 0.00 0.00 GN 0.00 LS | 7,853,947.48 8,772,312.57 GN -918,365.09 LS |
| Original Face: | 769,398,364.000 | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|------------------|--------|---|----------------------------|---|
| CASH | | 493,062.200 | 493,062.20 | 493,062.20 | 0.01 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | | 2,028,679,521.970 | 2,027,143,183.50 | 2,027,351,864.84 | 61.48 | 208,681.34 481,789.72 GN -273,108.38 LS | 0.00 0.00 GN 0.00 LS | 208,681.34 481,789.72 GN -273,108.38 LS |
| FIXED INCOME | | 1,271,844,484.180 | 1,273,842,313.13 | 1,269,913,095.39 | 38.51 | -3,929,217.74 8,620,746.27 GN -12,549,964.01 LS | 0.00 0.00 GN 0.00 LS | -3,929,217.74 8,620,746.27 GN -12,549,964.01 LS |
| Original Face: | 543,773,741.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 3,301,017,068.350 | 3,301,478,558.83 | 3,297,758,022.43 | 100.00 | -3,720,536.40 9,102,535.99 GN -12,823,072.39 LS | 0.00 0.00 GN 0.00 LS | -3,720,536.40 9,102,535.99 GN -12,823,072.39 LS |
| Original Face: | 543,773,741.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

FUND: ATZD

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|--|--|--|--|
| CASH | 2,951.810 | 2,951.81 | 2,951.81 | 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 | 1,345,390.090 | 1,346,226.33 | 1,331,335.18 | 1.21 | -14,891.15 91.44 GN -14,982.59 LS | 0.00 0.00 GN 0.00 LS | -14,891.15 91.44 GN -14,982.59 LS | |
| FIXED INCOME | 108,756,158.120 | 108,847,978.60 | 108,477,078.45 | 98.78 | -370,900.15 453,914.49 GN -824,814.64 LS | 0.00 0.00 GN 0.00 LS | -370,900.15 453,914.49 GN -824,814.64 LS | |
| Original Face: | 55,178,000.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 110,104,500.020 | 110,197,156.74 | 109,811,365.44 | 100.00 | -385,791.30 454,005.93 GN -839,797.23 LS | 0.00 0.00 GN 0.00 LS | -385,791.30 454,005.93 GN -839,797.23 LS |
| Original Face: | 55,178,000.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|--------|---|----------------------------|---|
| CASH | 756,250.010 | 756,250.01 | 756,250.01 | 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 | 457,196,785.290 | 456,590,333.08 | 456,933,731.51 | 40.86 | 343,398.43 343,398.43 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 343,398.43 343,398.43 GN 0.00 LS |
| FIXED INCOME | 649,799,734.610 | 650,424,693.95 | 660,693,972.97 | 59.08 | 10,269,279.02 10,416,367.27 GN -147,088.25 LS | 0.00 0.00 GN 0.00 LS | 10,269,279.02 10,416,367.27 GN -147,088.25 LS |
| Original Face: | 473,007,603.330 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 1,107,752,769.910 | 1,107,771,277.04 | 100.00 | 10,612,677.45 10,759,765.70 GN -147,088.25 LS | 0.00 0.00 GN 0.00 LS | 10,612,677.45 10,759,765.70 GN -147,088.25 LS |
| Original Face: | 473,007,603.330 | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-------------------|-------------------|------------------|------------------|--|--|--|--|
| CASH | 65,898.070 | 65,898.07 | 65,898.07 | 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 | 1,589,805,591.380 | 1,587,626,094.11 | 1,587,579,787.68 | 93.30 | -46,306.43 77,793.82 GN -124,100.25 LS | 0.00 0.00 GN 0.00 LS | -46,306.43 77,793.82 GN -124,100.25 LS | |
| FIXED INCOME | 114,581,665.220 | 114,460,059.29 | 113,990,374.20 | 6.70 | -469,685.09 115,974.93 GN -585,660.02 LS | 0.00 0.00 GN 0.00 LS | -469,685.09 115,974.93 GN -585,660.02 LS | |
| Original Face: | 61,250,000.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,704,453,154.670 | 1,702,152,051.47 | 1,701,636,059.95 | 100.00 | -515,991.52 193,768.75 GN -709,760.27 LS | 0.00 0.00 GN 0.00 LS | -515,991.52 193,768.75 GN -709,760.27 LS |
| Original Face: | 61,250,000.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-------------------|------------------|------------------|--------|--|----------------------------|--|
| CASH | | 154,997,463.270 | 154,997,463.27 | 154,997,463.27 | 9.08 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | | 952,286,457.560 | 952,098,827.72 | 952,138,793.02 | 55.78 | 39,965.30 39,965.30 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 39,965.30 39,965.30 GN 0.00 LS |
| FIXED INCOME | | 600,000,000.000 | 599,139,386.67 | 599,953,971.65 | 35.14 | 814,584.98 814,584.98 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 814,584.98 814,584.98 GN 0.00 LS |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,707,283,920.830 | 1,706,235,677.66 | 1,707,090,227.94 | 100.00 | 854,550.28 854,550.28 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 854,550.28 854,550.28 GN 0.00 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

FUND: ATZH

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|--|--|--|--|
| CASH | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| CASH EQUIVALENT | 10,362,223.800 | 10,359,185.44 | 10,360,151.36 | 2.39 | 965.92 965.92 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 965.92 965.92 GN 0.00 LS | |
| FIXED INCOME | 414,425,000.000 | 423,694,357.69 | 423,790,086.10 | 97.61 | 95,728.41 327,937.85 GN -232,209.44 LS | 0.00 0.00 GN 0.00 LS | 95,728.41 327,937.85 GN -232,209.44 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 424,787,223.790 | 434,053,543.12 | 434,150,237.45 | 100.00 | 96,694.33 328,903.77 GN -232,209.44 LS | 0.00 0.00 GN 0.00 LS | 96,694.33 328,903.77 GN -232,209.44 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|---|---|---|---|
| CASH | 324,552.080 | 324,552.08 | 324,552.08 | 0.08 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| CASH EQUIVALENT | 81,000,000.000 | 80,923,166.82 | 80,923,166.82 | 20.49 | 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 | 308,895,145.950 | 310,436,053.50 | 313,676,966.10 | 79.43 | 3,240,912.60 6,510,728.41 GN -3,269,815.81 LS | 0.00 0.00 GN 0.00 LS | 3,240,912.60 6,510,728.41 GN -3,269,815.81 LS | |
| Original Face: | 299,570,984.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 390,219,698.030 | 391,683,772.40 | 394,924,685.00 | 100.00 | 3,240,912.60 6,510,728.41 GN -3,269,815.81 LS | 0.00 0.00 GN 0.00 LS | 3,240,912.60 6,510,728.41 GN -3,269,815.81 LS |
| Original Face: | 299,570,984.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-----------|------------|--------------|--------|----------------------------|----------------------------|----------------------------|
| CASH | | 1,257.050 | 1,257.05 | 1,257.05 | 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 | 1,257.050 | 1,257.05 | 1,257.05 | 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: *March 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-----------------|----------------|--------|---|----------------------------|---|
| CASH | 441,507.280 | 441,507.28 | 441,507.28 | 0.15 | 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 | 39,800,000.000 | 39,759,630.50 | 39,759,630.50 | 13.07 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | 259,398,964.290 | 261,250,686.69 | 264,047,325.20 | 86.79 | 2,796,638.51 5,276,054.22 GN -2,479,415.71 LS | 0.00 0.00 GN 0.00 LS | 2,796,638.51 5,276,054.22 GN -2,479,415.71 LS |
| Original Face: | 228,490,434.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 299,640,471.570 | 304,248,462.98 | 100.00 | 2,796,638.51 5,276,054.22 GN -2,479,415.71 LS | 0.00 0.00 GN 0.00 LS | 2,796,638.51 5,276,054.22 GN -2,479,415.71 LS |
| Original Face: | 228,490,434.000 | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|---|---|---|---|
| CASH | 5,374,908.510 | 5,374,908.51 | 5,374,908.51 | 0.87 | 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 | 334,889,998.720 | 334,589,564.45 | 334,589,564.45 | 53.89 | 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 | 278,643,959.850 | 278,746,676.95 | 280,866,511.81 | 45.24 | 2,119,834.86 3,840,921.93 GN -1,721,087.07 LS | 0.00 0.00 GN 0.00 LS | 2,119,834.86 3,840,921.93 GN -1,721,087.07 LS | |
| Original Face: | 389,933,931.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 618,908,867.080 | 618,711,149.91 | 620,830,984.77 | 100.00 | 2,119,834.86 3,840,921.93 GN -1,721,087.07 LS | 0.00 0.00 GN 0.00 LS | 2,119,834.86 3,840,921.93 GN -1,721,087.07 LS |
| Original Face: | 389,933,931.000 | | | | | | | |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|------------------------------------|--------------------------------------|------------------------------------|--------------------------------------|
| CASH | -7,266.390 | -7,266.39 | -7,266.39 | 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 | 204,082,112.700 | 203,738,510.77 | 203,747,059.08 | 99.88 | 8,548.31 8,548.31 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 8,548.31 8,548.31 GN 0.00 LS | |
| EQUITY | 236,416.170 | 234,935.57 | 236,416.17 | 0.12 | 1,480.60 1,480.60 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 1,480.60 1,480.60 GN 0.00 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 204,311,262.480 | 203,966,179.95 | 203,976,208.86 | 100.00 | 10,028.91 10,028.91 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 10,028.91 10,028.91 GN 0.00 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|------------|--------------|--------------|--------------|--|--|--|--|
| CASH EQUIVALENT | 1,521.290 | 1,521.29 | 1,521.29 | 0.05 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| EQUITY | 11,583.010 | 3,394,582.27 | 2,933,443.51 | 99.95 | -461,138.76 0.28 GN -461,139.04 LS | 0.00 0.00 GN 0.00 LS | -461,138.76 0.28 GN -461,139.04 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 13,104.300 | 3,396,103.56 | 2,934,964.80 | 100.00 | -461,138.76 0.28 GN -461,139.04 LS | 0.00 0.00 GN 0.00 LS | -461,138.76 0.28 GN -461,139.04 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| | 1,947.710 | 1,947.71 | 1,947.71 | 0.18 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 4,327.090 | 1,452,097.20 | 1,098,723.61 | 99.82 | -353,373.59 | 0.00 | -353,373.59 |
| | | | | | 0.20 GN | 0.00 GN | 0.20 GN |
| | | | | | -353,373.79 LS | 0.00 LS | -353,373.79 LS |
| <hr/> | | | | | | | |
| FUND Total | | | | | | | |
| 0.000 | 6,274.800 | 1,454,044.91 | 1,100,671.32 | 100.00 | -353,373.59 | 0.00 | -353,373.59 |
| | | | | | 0.20 GN | 0.00 GN | 0.20 GN |
| | | | | | -353,373.79 LS | 0.00 LS | -353,373.79 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date:

April 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|------------|------------|--------------|------------|--|--|--|--|
| CASH | -85.120 | -85.12 | -85.12 | 0.01 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| CASH EQUIVALENT | 3,565.940 | 3,565.94 | 3,565.94 | 0.52 | 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 | 12,704.490 | 969,818.50 | 679,204.83 | 99.47 | -290,613.67 0.00 GN -290,613.67 LS | 0.00 0.00 GN 0.00 LS | -290,613.67 0.00 GN -290,613.67 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 16,185.310 | 973,299.32 | 682,685.65 | 100.00 | -290,613.67 0.00 GN -290,613.67 LS | 0.00 0.00 GN 0.00 LS | -290,613.67 0.00 GN -290,613.67 LS |

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|--------------|--------------|--------|--------------------------------------|----------------------------|--------------------------------------|
| CASH | -0.280 | -0.28 | -0.28 | 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 | 308,288.170 | 308,288.17 | 308,288.17 | 7.76 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| EQUITY | 32,069.110 | 3,587,396.31 | 3,666,747.71 | 92.24 | 79,351.40 79,351.40 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 79,351.40 79,351.40 GN 0.00 LS |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 340,357.000 | 3,895,684.20 | 100.00 | 79,351.40 79,351.40 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 79,351.40 79,351.40 GN 0.00 LS |