

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		32,349.410	Local 1.000000	32,349.41	1.000000	32,349.41	0.00	0.00
			Base 1.000000	32,349.41	1.000000	32,349.41	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	32,349.410	Local 32,349.41	32,349.41	0.00	0.00
		Base 32,349.41	32,349.41	0.00	0.00

CASH Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	32,349.410	Base 32,349.41	32,349.41	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,620,518.980	Local 100.099932	1,622,138.40	100.100000	1,622,139.50	1.10	0.18
			Base 100.099932	1,622,138.40	100.100000	1,622,139.50	1.10	0.18

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,620,518.980	Local 1,622,138.40	1,622,139.50	1.10	0.18
		Base 1,622,138.40	1,622,139.50	1.10	0.18

CASH EQUIVALENT Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,620,518.980	Base 1,622,138.40	1,622,139.50	1.10	0.18

## EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		34,986.000	Local 42.827729	1,498,370.94	55.460000	1,940,323.56	441,952.62	0.22
			Base 42.827729	1,498,370.94	55.460000	1,940,323.56	441,952.62	0.22

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00164V103	AMC NETWORKS INC A COMMON STOCK							
		22,825.000	Local 45.897798	1,047,617.23	23.390000	533,876.75	-513,740.48	0.06
			Base 45.897798	1,047,617.23	23.390000	533,876.75	-513,740.48	0.06
00191U102	ASGN INC COMMON STOCK USD.01							
		29,557.000	Local 64.710452	1,912,646.84	66.680000	1,970,860.76	58,213.92	0.22
			Base 64.710452	1,912,646.84	66.680000	1,970,860.76	58,213.92	0.22
002535300	AARON S INC COMMON STOCK USD.5							
		38,027.000	Local 27.108196	1,030,843.37	45.400000	1,726,425.80	695,582.43	0.19
			Base 27.108196	1,030,843.37	45.400000	1,726,425.80	695,582.43	0.19
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		50,078.000	Local 38.842400	1,945,149.71	25.120000	1,257,959.36	-687,190.35	0.14
			Base 38.842400	1,945,149.71	25.120000	1,257,959.36	-687,190.35	0.14
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		65,279.000	Local 14.490676	945,936.87	26.990000	1,761,880.21	815,943.34	0.20
			Base 14.490676	945,936.87	26.990000	1,761,880.21	815,943.34	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		22,311.000	Local 116.839744	2,606,811.53	95.740000	2,136,055.14	-470,756.39	0.24
			Base 116.839744	2,606,811.53	95.740000	2,136,055.14	-470,756.39	0.24
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		29,155.000	Local 27.208510	793,264.11	31.150000	908,178.25	114,914.14	0.10
			Base 27.208510	793,264.11	31.150000	908,178.25	114,914.14	0.10
00766T100	AECOM COMMON STOCK USD.01							
		41,348.000	Local 32.711278	1,352,545.91	37.580000	1,553,857.84	201,311.93	0.18
			Base 32.711278	1,352,545.91	37.580000	1,553,857.84	201,311.93	0.18
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		26,586.000	Local 82.517405	2,193,807.74	74.560000	1,982,252.16	-211,555.58	0.22
			Base 82.517405	2,193,807.74	74.560000	1,982,252.16	-211,555.58	0.22
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		8,027.000	Local 403.352029	3,237,706.74	489.140000	3,926,326.78	688,620.04	0.44
			Base 403.352029	3,237,706.74	489.140000	3,926,326.78	688,620.04	0.44

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01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
	71,340.000	Local		24.963219	1,780,876.04	10.190000	726,954.60	-1,053,921.44	0.08
		Base		24.963219	1,780,876.04	10.190000	726,954.60	-1,053,921.44	0.08
018522300	ALLETE INC COMMON STOCK								
	29,146.000	Local		67.824192	1,976,803.89	54.610000	1,591,663.06	-385,140.83	0.18
		Base		67.824192	1,976,803.89	54.610000	1,591,663.06	-385,140.83	0.18
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
	23,857.000	Local		45.524900	1,086,087.54	45.120000	1,076,427.84	-9,659.70	0.12
		Base		45.524900	1,086,087.54	45.120000	1,076,427.84	-9,659.70	0.12
023436108	AMEDISYS INC COMMON STOCK USD.001								
	18,225.000	Local		135.183230	2,463,714.36	198.540000	3,618,391.50	1,154,677.14	0.41
		Base		135.183230	2,463,714.36	198.540000	3,618,391.50	1,154,677.14	0.41
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
	77,467.000	Local		40.980020	3,174,599.19	34.960000	2,708,246.32	-466,352.87	0.31
		Base		40.980020	3,174,599.19	34.960000	2,708,246.32	-466,352.87	0.31
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
	87,557.000	Local		16.636238	1,456,619.12	10.900000	954,371.30	-502,247.82	0.11
		Base		16.636238	1,456,619.12	10.900000	954,371.30	-502,247.82	0.11
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
	41,968.000	Local		49.455976	2,075,568.40	63.460000	2,663,289.28	587,720.88	0.30
		Base		49.455976	2,075,568.40	63.460000	2,663,289.28	587,720.88	0.30
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
	158,781.000	Local		6.488982	1,030,327.09	5.100000	809,783.10	-220,543.99	0.09
		Base		6.488982	1,030,327.09	5.100000	809,783.10	-220,543.99	0.09
038336103	APTARGROUP INC COMMON STOCK USD.01								
	36,139.000	Local		57.076109	2,062,673.50	111.980000	4,046,845.22	1,984,171.72	0.46
		Base		57.076109	2,062,673.50	111.980000	4,046,845.22	1,984,171.72	0.46
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
	44,275.000	Local		37.964685	1,680,886.43	68.690000	3,041,249.75	1,360,363.32	0.34
		Base		37.964685	1,680,886.43	68.690000	3,041,249.75	1,360,363.32	0.34

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04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		57,293.000	Local 59.537001	3,411,053.37	43.190000	2,474,484.67	-936,568.70	0.28
			Base 59.537001	3,411,053.37	43.190000	2,474,484.67	-936,568.70	0.28
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		34,025.000	Local 32.907739	1,119,685.81	69.100000	2,351,127.50	1,231,441.69	0.27
			Base 32.907739	1,119,685.81	69.100000	2,351,127.50	1,231,441.69	0.27
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		86,490.000	Local 18.216548	1,575,549.27	13.680000	1,183,183.20	-392,366.07	0.13
			Base 18.216548	1,575,549.27	13.680000	1,183,183.20	-392,366.07	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
		32,397.000	Local 40.910687	1,325,383.53	37.580000	1,217,479.26	-107,904.27	0.14
			Base 40.910687	1,325,383.53	37.580000	1,217,479.26	-107,904.27	0.14
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		26,878.000	Local 37.952176	1,020,078.58	29.390000	789,944.42	-230,134.16	0.09
			Base 37.952176	1,020,078.58	29.390000	789,944.42	-230,134.16	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		30,229.000	Local 33.884140	1,024,283.67	22.890000	691,941.81	-332,341.86	0.08
			Base 33.884140	1,024,283.67	22.890000	691,941.81	-332,341.86	0.08
053807103	AVNET INC COMMON STOCK USD1.0							
		55,584.000	Local 29.636587	1,647,320.05	27.885000	1,549,959.84	-97,360.21	0.18
			Base 29.636587	1,647,320.05	27.885000	1,549,959.84	-97,360.21	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		33,623.000	Local 65.629312	2,206,654.36	98.130000	3,299,424.99	1,092,770.63	0.37
			Base 65.629312	2,206,654.36	98.130000	3,299,424.99	1,092,770.63	0.37
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		69,448.000	Local 26.421934	1,834,950.49	37.270000	2,588,326.96	753,376.47	0.29
			Base 26.421934	1,834,950.49	37.270000	2,588,326.96	753,376.47	0.29
05971J102	BANCORPSOUTH BANK COMMON STOCK							
		54,709.000	Local 20.238899	1,107,249.90	22.740000	1,244,082.66	136,832.76	0.14
			Base 20.238899	1,107,249.90	22.740000	1,244,082.66	136,832.76	0.14

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		22,533.000	Local 56.336344	1,269,426.83	61.410000	1,383,751.53	114,324.70	0.16
			Base 56.336344	1,269,426.83	61.410000	1,383,751.53	114,324.70	0.16
06417N103	BANK OZK COMMON STOCK							
		68,064.000	Local 40.583909	2,762,303.17	23.470000	1,597,462.08	-1,164,841.09	0.18
			Base 40.583909	2,762,303.17	23.470000	1,597,462.08	-1,164,841.09	0.18
077454106	BELDEN INC COMMON STOCK USD.01							
		21,535.000	Local 71.568549	1,541,228.71	32.550000	700,964.25	-840,264.46	0.08
			Base 71.568549	1,541,228.71	32.550000	700,964.25	-840,264.46	0.08
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		21,533.000	Local 99.193569	2,135,935.12	264.070000	5,686,219.31	3,550,284.19	0.64
			Base 99.193569	2,135,935.12	264.070000	5,686,219.31	3,550,284.19	0.64
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		35,317.000	Local 45.621139	1,611,201.76	56.660000	2,001,061.22	389,859.46	0.23
			Base 45.621139	1,611,201.76	56.660000	2,001,061.22	389,859.46	0.23
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		27,932.000	Local 84.801113	2,368,664.69	57.080000	1,594,358.56	-774,306.13	0.18
			Base 84.801113	2,368,664.69	57.080000	1,594,358.56	-774,306.13	0.18
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,439.000	Local 326.874295	1,777,869.29	536.650000	2,918,839.35	1,140,970.06	0.33
			Base 326.874295	1,777,869.29	536.650000	2,918,839.35	1,140,970.06	0.33
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		45,082.000	Local 32.619572	1,470,555.55	20.900000	942,213.80	-528,341.75	0.11
			Base 32.619572	1,470,555.55	20.900000	942,213.80	-528,341.75	0.11
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		52,817.000	Local 37.513139	1,981,331.47	27.820000	1,469,368.94	-511,962.53	0.17
			Base 37.513139	1,981,331.47	27.820000	1,469,368.94	-511,962.53	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		4,072.000	Local 22.505855	91,643.84	24.000000	97,728.00	6,084.16	0.01
			Base 22.505855	91,643.84	24.000000	97,728.00	6,084.16	0.01

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109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		28,414.000	Local 78.408356	2,227,895.03	45.510000	1,293,121.14	-934,773.89	0.15
			Base 78.408356	2,227,895.03	45.510000	1,293,121.14	-934,773.89	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		166,846.000	Local 17.021332	2,839,941.09	12.820000	2,138,965.72	-700,975.37	0.24
			Base 17.021332	2,839,941.09	12.820000	2,138,965.72	-700,975.37	0.24
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		132,388.000	Local 16.805287	2,224,818.30	40.760000	5,396,134.88	3,171,316.58	0.61
			Base 16.805287	2,224,818.30	40.760000	5,396,134.88	3,171,316.58	0.61
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		44,541.000	Local 29.151247	1,298,425.69	64.010000	2,851,069.41	1,552,643.72	0.32
			Base 29.151247	1,298,425.69	64.010000	2,851,069.41	1,552,643.72	0.32
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
		68,381.000	Local 34.736648	2,375,326.75	41.420000	2,832,341.02	457,014.27	0.32
			Base 34.736648	2,375,326.75	41.420000	2,832,341.02	457,014.27	0.32
125581801	CIT GROUP INC COMMON STOCK USD.01							
		55,362.000	Local 42.469382	2,351,189.92	20.730000	1,147,654.26	-1,203,535.66	0.13
			Base 42.469382	2,351,189.92	20.730000	1,147,654.26	-1,203,535.66	0.13
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		80,830.000	Local 17.140074	1,385,432.18	15.570000	1,258,523.10	-126,909.08	0.14
			Base 17.140074	1,385,432.18	15.570000	1,258,523.10	-126,909.08	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		105,279.000	Local 10.174157	1,071,125.05	8.650000	910,663.35	-160,461.70	0.10
			Base 10.174157	1,071,125.05	8.650000	910,663.35	-160,461.70	0.10
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,978.000	Local 676.118962	2,013,482.27	1,774.850000	5,285,503.30	3,272,021.03	0.60
			Base 676.118962	2,013,482.27	1,774.850000	5,285,503.30	3,272,021.03	0.60
127055101	CABOT CORP COMMON STOCK USD1.0							
		31,798.000	Local 31.804317	1,011,313.66	37.050000	1,178,115.90	166,802.24	0.13
			Base 31.804317	1,011,313.66	37.050000	1,178,115.90	166,802.24	0.13

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12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
		16,357.000	Local 128.464534	2,101,294.39	139.540000	2,282,455.78	181,161.39	0.26
			Base 128.464534	2,101,294.39	139.540000	2,282,455.78	181,161.39	0.26
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		14,119.000	Local 173.976494	2,456,374.12	216.880000	3,062,128.72	605,754.60	0.35
			Base 173.976494	2,456,374.12	216.880000	3,062,128.72	605,754.60	0.35
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01							
		315,926.000	Local 9.434817	2,980,704.14	12.130000	3,832,182.38	851,478.24	0.43
			Base 9.434817	2,980,704.14	12.130000	3,832,182.38	851,478.24	0.43
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		54,807.000	Local 60.068809	3,292,191.22	91.220000	4,999,494.54	1,707,303.32	0.56
			Base 60.068809	3,292,191.22	91.220000	4,999,494.54	1,707,303.32	0.56
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
		20,878.000	Local 100.636558	2,101,090.06	44.230000	923,433.94	-1,177,656.12	0.10
			Base 100.636558	2,101,090.06	44.230000	923,433.94	-1,177,656.12	0.10
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		30,898.000	Local 62.916590	1,943,996.80	119.670000	3,697,563.66	1,753,566.86	0.42
			Base 62.916590	1,943,996.80	119.670000	3,697,563.66	1,753,566.86	0.42
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		26,905.000	Local 39.278126	1,056,777.99	24.280000	653,253.40	-403,524.59	0.07
			Base 39.278126	1,056,777.99	24.280000	653,253.40	-403,524.59	0.07
146229109	CARTER S INC COMMON STOCK USD.01							
		24,545.000	Local 57.819806	1,419,187.13	80.700000	1,980,781.50	561,594.37	0.22
			Base 57.819806	1,419,187.13	80.700000	1,980,781.50	561,594.37	0.22
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		20,710.000	Local 108.523107	2,247,513.55	149.520000	3,096,559.20	849,045.65	0.35
			Base 108.523107	2,247,513.55	149.520000	3,096,559.20	849,045.65	0.35
148806102	CATALENT INC COMMON STOCK USD.01							
		87,179.000	Local 37.946508	3,308,138.63	73.300000	6,390,220.70	3,082,082.07	0.72
			Base 37.946508	3,308,138.63	73.300000	6,390,220.70	3,082,082.07	0.72

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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: June 30, 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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		42,536.000	Local 17.885605	760,782.09	26.300000	1,118,696.80	357,914.71	0.13
			Base 17.885605	760,782.09	26.300000	1,118,696.80	357,914.71	0.13
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		57,141.000	Local 63.153440	3,608,650.74	79.270000	4,529,567.07	920,916.33	0.51
			Base 63.153440	3,608,650.74	79.270000	4,529,567.07	920,916.33	0.51
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		104,447.000	Local 21.629764	2,259,163.92	9.760000	1,019,402.72	-1,239,761.20	0.12
			Base 21.629764	2,259,163.92	9.760000	1,019,402.72	-1,239,761.20	0.12
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		27,887.000	Local 62.348717	1,738,718.67	174.350000	4,862,098.45	3,123,379.78	0.55
			Base 62.348717	1,738,718.67	174.350000	4,862,098.45	3,123,379.78	0.55
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		8,934.000	Local 342.168770	3,056,935.79	451.070000	4,029,859.38	972,923.59	0.46
			Base 342.168770	3,056,935.79	451.070000	4,029,859.38	972,923.59	0.46
163851108	CHEMOURS CO/THE COMMON STOCK							
		92,424.000	Local 20.876462	1,929,486.13	15.350000	1,418,708.40	-510,777.73	0.16
			Base 20.876462	1,929,486.13	15.350000	1,418,708.40	-510,777.73	0.16
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		17,744.000	Local 98.313826	1,744,480.52	78.900000	1,400,001.60	-344,478.92	0.16
			Base 98.313826	1,744,480.52	78.900000	1,400,001.60	-344,478.92	0.16
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		19,753.000	Local 56.857574	1,123,107.66	133.150000	2,630,111.95	1,507,004.29	0.30
			Base 56.857574	1,123,107.66	133.150000	2,630,111.95	1,507,004.29	0.30
171779309	CIENA CORP COMMON STOCK USD.01							
		86,488.000	Local 23.197768	2,006,328.55	54.160000	4,684,190.08	2,677,861.53	0.53
			Base 23.197768	2,006,328.55	54.160000	4,684,190.08	2,677,861.53	0.53
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		57,445.000	Local 27.905627	1,603,038.75	27.490000	1,579,163.05	-23,875.70	0.18
			Base 27.905627	1,603,038.75	27.490000	1,579,163.05	-23,875.70	0.18

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

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STATE STREET

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001	60,182.000	Local 24.645552	1,483,218.59	11.550000	695,102.10	-788,116.49	0.08
			Base 24.645552	1,483,218.59	11.550000	695,102.10	-788,116.49	0.08
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001	32,855.000	Local 58.113072	1,909,304.99	61.780000	2,029,781.90	120,476.91	0.23
			Base 58.113072	1,909,304.99	61.780000	2,029,781.90	120,476.91	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01	28,801.000	Local 45.311311	1,305,011.07	59.980000	1,727,483.98	422,472.91	0.20
			Base 45.311311	1,305,011.07	59.980000	1,727,483.98	422,472.91	0.20
192422103	COGNEX CORP COMMON STOCK USD.002	96,596.000	Local 27.138542	2,621,474.60	59.720000	5,768,713.12	3,147,238.52	0.65
			Base 27.138542	2,621,474.60	59.720000	5,768,713.12	3,147,238.52	0.65
192479103	COHERENT INC COMMON STOCK USD.01	13,651.000	Local 180.830576	2,468,518.19	130.980000	1,788,007.98	-680,510.21	0.20
			Base 180.830576	2,468,518.19	130.980000	1,788,007.98	-680,510.21	0.20
194014106	COLFAX CORP COMMON STOCK USD.001	47,283.000	Local 27.998069	1,323,832.68	27.900000	1,319,195.70	-4,636.98	0.15
			Base 27.998069	1,323,832.68	27.900000	1,319,195.70	-4,636.98	0.15
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK	15,999.000	Local 96.463516	1,543,319.80	80.580000	1,289,199.42	-254,120.38	0.15
			Base 96.463516	1,543,319.80	80.580000	1,289,199.42	-254,120.38	0.15
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0	56,484.000	Local 33.546012	1,894,812.97	59.470000	3,359,103.48	1,464,290.51	0.38
			Base 33.546012	1,894,812.97	59.470000	3,359,103.48	1,464,290.51	0.38
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01	67,010.000	Local 15.130244	1,013,877.63	20.400000	1,367,004.00	353,126.37	0.15
			Base 15.130244	1,013,877.63	20.400000	1,367,004.00	353,126.37	0.15
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01	23,919.000	Local 66.111682	1,581,325.32	38.700000	925,665.30	-655,660.02	0.10
			Base 66.111682	1,581,325.32	38.700000	925,665.30	-655,660.02	0.10

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ST OF AZ POOL 203 MID CAP

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STATE STREET

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		19,082.000	Local 79.530950	1,517,609.58	48.750000	930,247.50	-587,362.08	0.11
			Base 79.530950	1,517,609.58	48.750000	930,247.50	-587,362.08	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01							
		22,665.000	Local 107.457012	2,435,513.17	121.060000	2,743,824.90	308,311.73	0.31
			Base 107.457012	2,435,513.17	121.060000	2,743,824.90	308,311.73	0.31
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
		44,694.000	Local 23.401569	1,045,909.73	67.220000	3,004,330.68	1,958,420.95	0.34
			Base 23.401569	1,045,909.73	67.220000	3,004,330.68	1,958,420.95	0.34
21871N101	CORECIVIC INC REIT USD.01							
		75,558.000	Local 27.248112	2,058,812.87	9.360000	707,222.88	-1,351,589.99	0.08
			Base 27.248112	2,058,812.87	9.360000	707,222.88	-1,351,589.99	0.08
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		63,180.000	Local 30.262702	1,911,997.52	25.340000	1,600,981.20	-311,016.32	0.18
			Base 30.262702	1,911,997.52	25.340000	1,600,981.20	-311,016.32	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		83,628.000	Local 37.521478	3,137,846.16	29.830000	2,494,623.24	-643,222.92	0.28
			Base 37.521478	3,137,846.16	29.830000	2,494,623.24	-643,222.92	0.28
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		13,335.000	Local 145.995428	1,946,849.03	110.910000	1,478,984.85	-467,864.18	0.17
			Base 145.995428	1,946,849.03	110.910000	1,478,984.85	-467,864.18	0.17
224399105	CRANE CO COMMON STOCK USD1.0							
		27,726.000	Local 44.303633	1,228,362.53	59.460000	1,648,587.96	420,225.43	0.19
			Base 44.303633	1,228,362.53	59.460000	1,648,587.96	420,225.43	0.19
225447101	CREE INC COMMON STOCK USD.00125							
		60,874.000	Local 36.330965	2,211,611.16	59.190000	3,603,132.06	1,391,520.90	0.41
			Base 36.330965	2,211,611.16	59.190000	3,603,132.06	1,391,520.90	0.41
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		32,033.000	Local 66.348416	2,125,338.81	74.710000	2,393,185.43	267,846.62	0.27
			Base 66.348416	2,125,338.81	74.710000	2,393,185.43	267,846.62	0.27

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		23,442.000	Local 78.068247	1,830,075.84	89.280000	2,092,901.76	262,825.92	0.24
			Base 78.068247	1,830,075.84	89.280000	2,092,901.76	262,825.92	0.24
23283R100	CYRUSONE INC REIT USD.01							
		64,836.000	Local 54.319919	3,521,886.27	72.750000	4,716,819.00	1,194,932.73	0.53
			Base 54.319919	3,521,886.27	72.750000	4,716,819.00	1,194,932.73	0.53
235825205	DANA INC COMMON STOCK USD.01							
		81,317.000	Local 19.653021	1,598,124.73	12.190000	991,254.23	-606,870.50	0.11
			Base 19.653021	1,598,124.73	12.190000	991,254.23	-606,870.50	0.11
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		92,323.000	Local 27.441518	2,533,483.28	24.620000	2,272,992.26	-260,491.02	0.26
			Base 27.441518	2,533,483.28	24.620000	2,272,992.26	-260,491.02	0.26
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		15,758.000	Local 79.810395	1,257,652.20	196.390000	3,094,713.62	1,837,061.42	0.35
			Base 79.810395	1,257,652.20	196.390000	3,094,713.62	1,837,061.42	0.35
248019101	DELUXE CORP COMMON STOCK USD1.0							
		23,554.000	Local 27.395059	645,263.23	23.540000	554,461.16	-90,802.07	0.06
			Base 27.395059	645,263.23	23.540000	554,461.16	-90,802.07	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		36,680.000	Local 32.911634	1,207,198.75	41.260000	1,513,416.80	306,218.05	0.17
			Base 32.911634	1,207,198.75	41.260000	1,513,416.80	306,218.05	0.17
257559203	DOMTAR CORP COMMON STOCK USD.01							
		31,077.000	Local 45.904868	1,426,585.58	21.110000	656,035.47	-770,550.11	0.07
			Base 45.904868	1,426,585.58	21.110000	656,035.47	-770,550.11	0.07
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		70,987.000	Local 30.110995	2,137,489.19	46.520000	3,302,315.24	1,164,826.05	0.37
			Base 30.110995	2,137,489.19	46.520000	3,302,315.24	1,164,826.05	0.37
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		92,812.000	Local 31.898709	2,960,582.97	30.660000	2,845,615.92	-114,967.05	0.32
			Base 31.898709	2,960,582.97	30.660000	2,845,615.92	-114,967.05	0.32

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ST OF AZ POOL 203 MID CAP

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265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
		46,213.000	Local 55.409182	2,560,624.51	65.230000	3,014,473.99	453,849.48	0.34
			Base 55.409182	2,560,624.51	65.230000	3,014,473.99	453,849.48	0.34
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		17,813.000	Local 77.749513	1,384,952.08	40.890000	728,373.57	-656,578.51	0.08
			Base 77.749513	1,384,952.08	40.890000	728,373.57	-656,578.51	0.08
26884L109	EQT CORP COMMON STOCK							
		143,711.000	Local 17.290646	2,484,856.08	11.900000	1,710,160.90	-774,695.18	0.19
			Base 17.290646	2,484,856.08	11.900000	1,710,160.90	-774,695.18	0.19
26884U109	EPR PROPERTIES REIT USD.01							
		43,619.000	Local 55.237426	2,409,401.30	33.130000	1,445,097.47	-964,303.83	0.16
			Base 55.237426	2,409,401.30	33.130000	1,445,097.47	-964,303.83	0.16
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		23,423.000	Local 70.539694	1,652,251.26	70.220000	1,644,763.06	-7,488.20	0.19
			Base 70.539694	1,652,251.26	70.220000	1,644,763.06	-7,488.20	0.19
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		79,652.000	Local 26.154438	2,083,253.29	36.240000	2,886,588.48	803,335.19	0.33
			Base 26.154438	2,083,253.29	36.240000	2,886,588.48	803,335.19	0.33
277276101	EASTGROUP PROPERTIES INC REIT							
		21,983.000	Local 117.822794	2,590,098.49	118.610000	2,607,403.63	17,305.14	0.29
			Base 117.822794	2,590,098.49	118.610000	2,607,403.63	17,305.14	0.29
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
		64,154.000	Local 30.974865	1,987,161.48	38.600000	2,476,344.40	489,182.92	0.28
			Base 30.974865	1,987,161.48	38.600000	2,476,344.40	489,182.92	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		30,583.000	Local 43.371287	1,326,424.06	31.160000	952,966.28	-373,457.78	0.11
			Base 43.371287	1,326,424.06	31.160000	952,966.28	-373,457.78	0.11
28470R102	ELDORADO RESORTS INC COMMON STOCK							
		36,797.000	Local 36.179518	1,331,297.72	40.060000	1,474,087.82	142,790.10	0.17
			Base 36.179518	1,331,297.72	40.060000	1,474,087.82	142,790.10	0.17

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# Holdings

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STATE STREET

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29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	30,868.000	Local	53.517233	1,651,969.96	66.140000	2,041,609.52	389,639.56	0.23	
		Base	53.517233	1,651,969.96	66.140000	2,041,609.52	389,639.56	0.23	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	55,947.000	Local	46.779850	2,617,192.29	61.930000	3,464,797.71	847,605.42	0.39	
		Base	46.779850	2,617,192.29	61.930000	3,464,797.71	847,605.42	0.39	
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
	35,832.000	Local	29.595472	1,060,464.94	47.490000	1,701,661.68	641,196.74	0.19	
		Base	29.595472	1,060,464.94	47.490000	1,701,661.68	641,196.74	0.19	
29275Y102	ENERSYS COMMON STOCK USD.01								
	23,885.000	Local	66.516862	1,588,755.26	64.380000	1,537,716.30	-51,038.96	0.17	
		Base	66.516862	1,588,755.26	64.380000	1,537,716.30	-51,038.96	0.17	
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
	45,816.000	Local	52.521434	2,406,322.00	47.570000	2,179,467.12	-226,854.88	0.25	
		Base	52.521434	2,406,322.00	47.570000	2,179,467.12	-226,854.88	0.25	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
	229,012.000	Local	14.206832	3,253,534.90	8.310000	1,903,089.72	-1,350,445.18	0.21	
		Base	14.206832	3,253,534.90	8.310000	1,903,089.72	-1,350,445.18	0.21	
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	125,469.000	Local	25.668274	3,220,572.72	42.240000	5,299,810.56	2,079,237.84	0.60	
		Base	25.668274	3,220,572.72	42.240000	5,299,810.56	2,079,237.84	0.60	
29786A106	ETSY INC COMMON STOCK USD.001								
	66,794.000	Local	53.969603	3,604,845.69	106.230000	7,095,526.62	3,490,680.93	0.80	
		Base	53.969603	3,604,845.69	106.230000	7,095,526.62	3,490,680.93	0.80	
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	22,849.000	Local	79.272767	1,811,303.46	58.920000	1,346,263.08	-465,040.38	0.15	
		Base	79.272767	1,811,303.46	58.920000	1,346,263.08	-465,040.38	0.15	
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	172,664.000	Local	20.996862	3,625,402.10	23.740000	4,099,043.36	473,641.26	0.46	
		Base	20.996862	3,625,402.10	23.740000	4,099,043.36	473,641.26	0.46	

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ST OF AZ POOL 203 MID CAP  
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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
302520101	FNB CORP COMMON STOCK USD.01	181,823.000	Local 12.167905	2,212,404.94	7.500000	1,363,672.50	-848,732.44	0.15
			Base 12.167905	2,212,404.94	7.500000	1,363,672.50	-848,732.44	0.15
302941109	FTI CONSULTING INC COMMON STOCK USD.01	20,881.000	Local 110.317114	2,303,531.66	114.550000	2,391,918.55	88,386.89	0.27
			Base 110.317114	2,303,531.66	114.550000	2,391,918.55	88,386.89	0.27
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	21,315.000	Local 106.311917	2,266,038.51	328.470000	7,001,338.05	4,735,299.54	0.79
			Base 106.311917	2,266,038.51	328.470000	7,001,338.05	4,735,299.54	0.79
303250104	FAIR ISAAC CORP COMMON STOCK USD.01	16,328.000	Local 88.002401	1,436,903.20	418.040000	6,825,757.12	5,388,853.92	0.77
			Base 88.002401	1,436,903.20	418.040000	6,825,757.12	5,388,853.92	0.77
314211103	FEDERATED HERMES INC COMMON STOCK	53,969.000	Local 22.762795	1,228,485.30	23.700000	1,279,065.30	50,580.00	0.14
			Base 22.762795	1,228,485.30	23.700000	1,279,065.30	50,580.00	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	62,709.000	Local 24.182656	1,516,470.15	48.020000	3,011,286.18	1,494,816.03	0.34
			Base 24.182656	1,516,470.15	48.020000	3,011,286.18	1,494,816.03	0.34
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	79,948.000	Local 27.636195	2,209,458.49	28.890000	2,309,697.72	100,239.23	0.26
			Base 27.636195	2,209,458.49	28.890000	2,309,697.72	100,239.23	0.26
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	175,521.000	Local 13.365466	2,345,920.02	9.960000	1,748,189.16	-597,730.86	0.20
			Base 13.365466	2,345,920.02	9.960000	1,748,189.16	-597,730.86	0.20
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01	71,594.000	Local 26.183036	1,874,548.25	38.440000	2,752,073.36	877,525.11	0.31
			Base 26.183036	1,874,548.25	38.440000	2,752,073.36	877,525.11	0.31
336433107	FIRST SOLAR INC COMMON STOCK USD.001	42,916.000	Local 34.353123	1,474,298.62	49.500000	2,124,342.00	650,043.38	0.24
			Base 34.353123	1,474,298.62	49.500000	2,124,342.00	650,043.38	0.24

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ST OF AZ POOL 203 MID CAP  
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33767D105	FIRSTCASH INC COMMON STOCK USD.01								
	23,323.000	Local	88.859409	2,072,468.00	67.480000	1,573,836.04	-498,631.96	0.18	
		Base	88.859409	2,072,468.00	67.480000	1,573,836.04	-498,631.96	0.18	
33829M101	FIVE BELOW COMMON STOCK USD.01								
	31,379.000	Local	80.127250	2,514,312.99	106.910000	3,354,728.89	840,415.90	0.38	
		Base	80.127250	2,514,312.99	106.910000	3,354,728.89	840,415.90	0.38	
343412102	FLUOR CORP COMMON STOCK USD.01								
	78,892.000	Local	28.550851	2,252,433.73	12.080000	953,015.36	-1,299,418.37	0.11	
		Base	28.550851	2,252,433.73	12.080000	953,015.36	-1,299,418.37	0.11	
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
	108,359.000	Local	15.245453	1,651,982.02	22.360000	2,422,907.24	770,925.22	0.27	
		Base	15.245453	1,651,982.02	22.360000	2,422,907.24	770,925.22	0.27	
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
	58,660.000	Local	36.243064	2,126,018.13	29.160000	1,710,525.60	-415,492.53	0.19	
		Base	36.243064	2,126,018.13	29.160000	1,710,525.60	-415,492.53	0.19	
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
	91,147.000	Local	10.835950	987,664.36	10.530000	959,777.91	-27,886.45	0.11	
		Base	10.835950	987,664.36	10.530000	959,777.91	-27,886.45	0.11	
361448103	GATX CORP COMMON STOCK USD.625								
	19,639.000	Local	38.435713	754,838.96	60.980000	1,197,586.22	442,747.26	0.14	
		Base	38.435713	754,838.96	60.980000	1,197,586.22	442,747.26	0.14	
36162J106	GEO GROUP INC/THE REIT USD.01								
	68,362.000	Local	26.916175	1,840,043.53	11.830000	808,722.46	-1,031,321.07	0.09	
		Base	26.916175	1,840,043.53	11.830000	808,722.46	-1,031,321.07	0.09	
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	35,301.000	Local	108.939394	3,845,669.56	121.930000	4,304,250.93	458,581.37	0.49	
		Base	108.939394	3,845,669.56	121.930000	4,304,250.93	458,581.37	0.49	
371901109	GENTEX CORP COMMON STOCK USD.06								
	137,817.000	Local	12.836997	1,769,156.45	25.770000	3,551,544.09	1,782,387.64	0.40	
		Base	12.836997	1,769,156.45	25.770000	3,551,544.09	1,782,387.64	0.40	

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37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
	283,272.000	Local	4.794058	1,358,022.40	2.310000	654,358.32	-703,664.08	0.07	
		Base	4.794058	1,358,022.40	2.310000	654,358.32	-703,664.08	0.07	
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
	49,935.000	Local	34.204700	1,708,011.69	35.290000	1,762,206.15	54,194.46	0.20	
		Base	34.204700	1,708,011.69	35.290000	1,762,206.15	54,194.46	0.20	
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
	42,585.000	Local	30.274942	1,289,258.42	47.710000	2,031,730.35	742,471.93	0.23	
		Base	30.274942	1,289,258.42	47.710000	2,031,730.35	742,471.93	0.23	
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
	131,109.000	Local	17.933271	2,351,213.29	8.945000	1,172,770.01	-1,178,443.28	0.13	
		Base	17.933271	2,351,213.29	8.945000	1,172,770.01	-1,178,443.28	0.13	
384109104	GRACO INC COMMON STOCK USD1.0								
	93,764.000	Local	19.546629	1,832,770.15	47.990000	4,499,734.36	2,666,964.21	0.51	
		Base	19.546629	1,832,770.15	47.990000	4,499,734.36	2,666,964.21	0.51	
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
	2,406.000	Local	443.139564	1,066,193.79	342.670000	824,464.02	-241,729.77	0.09	
		Base	443.139564	1,066,193.79	342.670000	824,464.02	-241,729.77	0.09	
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
	26,628.000	Local	93.492498	2,489,518.23	90.530000	2,410,632.84	-78,885.39	0.27	
		Base	93.492498	2,489,518.23	90.530000	2,410,632.84	-78,885.39	0.27	
397624107	GREIF INC CL A COMMON STOCK								
	14,882.000	Local	49.217793	732,459.19	34.410000	512,089.62	-220,369.57	0.06	
		Base	49.217793	732,459.19	34.410000	512,089.62	-220,369.57	0.06	
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001								
	35,760.000	Local	38.710200	1,384,276.75	40.800000	1,459,008.00	74,731.25	0.16	
		Base	38.710200	1,384,276.75	40.800000	1,459,008.00	74,731.25	0.16	
400110102	GRUBHUB INC COMMON STOCK USD.0001								
	51,813.000	Local	56.628629	2,934,099.15	70.300000	3,642,453.90	708,354.75	0.41	
		Base	56.628629	2,934,099.15	70.300000	3,642,453.90	708,354.75	0.41	

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404251100	HNI CORP COMMON STOCK USD1.0								
	24,010.000	Local	30.941496	742,905.33	30.570000	733,985.70	-8,919.63	0.08	
		Base	30.941496	742,905.33	30.570000	733,985.70	-8,919.63	0.08	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
	28,352.000	Local	95.430380	2,705,642.12	89.560000	2,539,205.12	-166,437.00	0.29	
		Base	95.430380	2,705,642.12	89.560000	2,539,205.12	-166,437.00	0.29	
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
	44,197.000	Local	24.987400	1,104,368.11	31.510000	1,392,647.47	288,279.36	0.16	
		Base	24.987400	1,104,368.11	31.510000	1,392,647.47	288,279.36	0.16	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	48,561.000	Local	32.222687	1,564,765.89	21.200000	1,029,493.20	-535,272.69	0.12	
		Base	32.222687	1,564,765.89	21.200000	1,029,493.20	-535,272.69	0.12	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
	21,386.000	Local	60.438346	1,292,534.46	101.330000	2,167,043.38	874,508.92	0.24	
		Base	60.438346	1,292,534.46	101.330000	2,167,043.38	874,508.92	0.24	
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
	86,208.000	Local	23.448400	2,021,439.67	23.770000	2,049,164.16	27,724.49	0.23	
		Base	23.448400	2,021,439.67	23.770000	2,049,164.16	27,724.49	0.23	
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
	61,446.000	Local	28.017720	1,721,576.83	36.060000	2,215,742.76	494,165.93	0.25	
		Base	28.017720	1,721,576.83	36.060000	2,215,742.76	494,165.93	0.25	
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
	42,916.000	Local	46.808787	2,008,845.90	24.460000	1,049,725.36	-959,120.54	0.12	
		Base	46.808787	2,008,845.90	24.460000	1,049,725.36	-959,120.54	0.12	
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
	75,942.000	Local	30.559435	2,320,744.64	29.290000	2,224,341.18	-96,403.46	0.25	
		Base	30.559435	2,320,744.64	29.290000	2,224,341.18	-96,403.46	0.25	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	40,184.000	Local	85.056244	3,417,900.11	58.670000	2,357,595.28	-1,060,304.83	0.27	
		Base	85.056244	3,417,900.11	58.670000	2,357,595.28	-1,060,304.83	0.27	

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ST OF AZ POOL 203 MID CAP

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428291108	HEXCEL CORP COMMON STOCK USD.01							
		46,990.000	Local 42.077100	1,977,202.93	45.220000	2,124,887.80	147,684.87	0.24
			Base 42.077100	1,977,202.93	45.220000	2,124,887.80	147,684.87	0.24
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		58,469.000	Local 35.062606	2,050,075.52	37.330000	2,182,647.77	132,572.25	0.25
			Base 35.062606	2,050,075.52	37.330000	2,182,647.77	132,572.25	0.25
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
		37,491.000	Local 52.763392	1,978,152.34	109.780000	4,115,761.98	2,137,609.64	0.46
			Base 52.763392	1,978,152.34	109.780000	4,115,761.98	2,137,609.64	0.46
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		86,441.000	Local 21.617915	1,868,674.23	15.380000	1,329,462.58	-539,211.65	0.15
			Base 21.617915	1,868,674.23	15.380000	1,329,462.58	-539,211.65	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
		30,500.000	Local 72.915681	2,223,928.28	125.360000	3,823,480.00	1,599,551.72	0.43
			Base 72.915681	2,223,928.28	125.360000	3,823,480.00	1,599,551.72	0.43
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
		86,277.000	Local 23.798500	2,053,263.19	25.160000	2,170,729.32	117,466.13	0.25
			Base 23.798500	2,053,263.19	25.160000	2,170,729.32	117,466.13	0.25
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		10,925.000	Local 232.139589	2,536,125.01	184.310000	2,013,586.75	-522,538.26	0.23
			Base 232.139589	2,536,125.01	184.310000	2,013,586.75	-522,538.26	0.23
45073V108	ITT INC COMMON STOCK USD1.0							
		48,571.000	Local 28.360114	1,377,479.11	58.740000	2,853,060.54	1,475,581.43	0.32
			Base 28.360114	1,377,479.11	58.740000	2,853,060.54	1,475,581.43	0.32
451107106	IDACORP INC COMMON STOCK							
		28,396.000	Local 50.433111	1,432,098.61	87.370000	2,480,958.52	1,048,859.91	0.28
			Base 50.433111	1,432,098.61	87.370000	2,480,958.52	1,048,859.91	0.28
45688C107	INGEVITY CORP COMMON STOCK USD.01							
		23,189.000	Local 94.532647	2,192,117.54	52.570000	1,219,045.73	-973,071.81	0.14
			Base 94.532647	2,192,117.54	52.570000	1,219,045.73	-973,071.81	0.14

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457187102	INGREDION INC COMMON STOCK USD.01							
		37,698.000	Local 53.377220	2,012,214.43	83.000000	3,128,934.00	1,116,719.57	0.35
			Base 53.377220	2,012,214.43	83.000000	3,128,934.00	1,116,719.57	0.35
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		20,509.000	Local 91.604677	1,878,720.33	64.730000	1,327,547.57	-551,172.76	0.15
			Base 91.604677	1,878,720.33	64.730000	1,327,547.57	-551,172.76	0.15
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		39,641.000	Local 60.329689	2,391,529.20	46.990000	1,862,730.59	-528,798.61	0.21
			Base 60.329689	2,391,529.20	46.990000	1,862,730.59	-528,798.61	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		43,208.000	Local 56.569763	2,444,266.31	41.770000	1,804,798.16	-639,468.15	0.20
			Base 56.569763	2,444,266.31	41.770000	1,804,798.16	-639,468.15	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		17,308.000	Local 42.162438	729,747.48	56.630000	980,152.04	250,404.56	0.11
			Base 42.162438	729,747.48	56.630000	980,152.04	250,404.56	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		31,342.000	Local 22.794511	714,425.56	32.020000	1,003,570.84	289,145.28	0.11
			Base 22.794511	714,425.56	32.020000	1,003,570.84	289,145.28	0.11
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
		20,000.000	Local 138.580000	2,771,600.00	177.820000	3,556,400.00	784,800.00	0.40
			Base 138.580000	2,771,600.00	177.820000	3,556,400.00	784,800.00	0.40
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		66,147.000	Local 36.256615	2,398,266.33	29.570000	1,955,966.79	-442,299.54	0.22
			Base 36.256615	2,398,266.33	29.570000	1,955,966.79	-442,299.54	0.22
466313103	JABIL INC COMMON STOCK USD.001							
		77,121.000	Local 22.747048	1,754,275.11	32.080000	2,474,041.68	719,766.57	0.28
			Base 22.747048	1,754,275.11	32.080000	2,474,041.68	719,766.57	0.28
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		12,760.000	Local 83.844463	1,069,855.35	74.090000	945,388.40	-124,466.95	0.11
			Base 83.844463	1,069,855.35	74.090000	945,388.40	-124,466.95	0.11

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47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		127,093.000	Local 17.826216	2,265,587.21	15.550000	1,976,296.15	-289,291.06	0.22
			Base 17.826216	2,265,587.21	15.550000	1,976,296.15	-289,291.06	0.22
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		151,795.000	Local 12.166309	1,846,784.84	10.900000	1,654,565.50	-192,219.34	0.19
			Base 12.166309	1,846,784.84	10.900000	1,654,565.50	-192,219.34	0.19
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		29,059.000	Local 96.033036	2,790,623.99	103.460000	3,006,444.14	215,820.15	0.34
			Base 96.033036	2,790,623.99	103.460000	3,006,444.14	215,820.15	0.34
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		25,511.000	Local 78.252663	1,996,303.68	63.210000	1,612,550.31	-383,753.37	0.18
			Base 78.252663	1,996,303.68	63.210000	1,612,550.31	-383,753.37	0.18
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		72,724.000	Local 22.697428	1,650,647.72	13.760000	1,000,682.24	-649,965.48	0.11
			Base 22.697428	1,650,647.72	13.760000	1,000,682.24	-649,965.48	0.11
48242W106	KBR INC COMMON STOCK USD.001							
		80,121.000	Local 25.312971	2,028,100.53	22.550000	1,806,728.55	-221,371.98	0.20
			Base 25.312971	2,028,100.53	22.550000	1,806,728.55	-221,371.98	0.20
48666K109	KB HOME COMMON STOCK USD1.0							
		48,971.000	Local 16.403944	803,317.56	30.680000	1,502,430.28	699,112.72	0.17
			Base 16.403944	803,317.56	30.680000	1,502,430.28	699,112.72	0.17
488401100	KEMPER CORP COMMON STOCK USD.1							
		34,555.000	Local 44.840849	1,549,475.53	72.520000	2,505,928.60	956,453.07	0.28
			Base 44.840849	1,549,475.53	72.520000	2,505,928.60	956,453.07	0.28
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		46,665.000	Local 29.334935	1,368,914.76	28.710000	1,339,752.15	-29,162.61	0.15
			Base 29.334935	1,368,914.76	28.710000	1,339,752.15	-29,162.61	0.15
49427F108	KILROY REALTY CORP REIT USD.01							
		59,593.000	Local 60.613825	3,612,159.66	58.700000	3,498,109.10	-114,050.56	0.39
			Base 60.613825	3,612,159.66	58.700000	3,498,109.10	-114,050.56	0.39

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
497266106	KIRBY CORP COMMON STOCK USD.1		33,796.000	Local	54.182049	1,831,136.54	53.560000	1,810,113.76	-21,022.78	0.20
				Base	54.182049	1,831,136.54	53.560000	1,810,113.76	-21,022.78	0.20
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		68,849.000	Local	37.724481	2,597,292.79	41.710000	2,871,691.79	274,399.00	0.32
				Base	37.724481	2,597,292.79	41.710000	2,871,691.79	274,399.00	0.32
50187A107	LHC GROUP INC COMMON STOCK USD.01		16,713.000	Local	122.603262	2,049,068.32	174.320000	2,913,410.16	864,341.84	0.33
				Base	122.603262	2,049,068.32	174.320000	2,913,410.16	864,341.84	0.33
512816109	LAMAR ADVERTISING CO A REIT USD.001		48,593.000	Local	44.096622	2,142,787.13	66.760000	3,244,068.68	1,101,281.55	0.37
				Base	44.096622	2,142,787.13	66.760000	3,244,068.68	1,101,281.55	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK		11,159.000	Local	78.775733	879,058.41	154.990000	1,729,533.41	850,475.00	0.20
				Base	78.775733	879,058.41	154.990000	1,729,533.41	850,475.00	0.20
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		21,596.000	Local	56.011061	1,209,614.87	112.310000	2,425,446.76	1,215,831.89	0.27
				Base	56.011061	1,209,614.87	112.310000	2,425,446.76	1,215,831.89	0.27
521865204	LEAR CORP COMMON STOCK USD.01		30,675.000	Local	131.880706	4,045,440.66	109.020000	3,344,188.50	-701,252.16	0.38
				Base	131.880706	4,045,440.66	109.020000	3,344,188.50	-701,252.16	0.38
524901105	LEGG MASON INC COMMON STOCK USD.1		47,058.000	Local	34.212773	1,609,984.68	49.750000	2,341,135.50	731,150.82	0.26
				Base	34.212773	1,609,984.68	49.750000	2,341,135.50	731,150.82	0.26
52603B107	LENDINGTREE INC COMMON STOCK USD.01		4,345.000	Local	326.371229	1,418,082.99	289.530000	1,258,007.85	-160,075.14	0.14
				Base	326.371229	1,418,082.99	289.530000	1,258,007.85	-160,075.14	0.14
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01		19,606.000	Local	83.140186	1,630,046.49	232.990000	4,568,001.94	2,937,955.45	0.52
				Base	83.140186	1,630,046.49	232.990000	4,568,001.94	2,937,955.45	0.52

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: June 30, 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							
		9,034.000	Local 151.528273	1,368,906.42	111.850000	1,010,452.90	-358,453.52	0.11
			Base 151.528273	1,368,906.42	111.850000	1,010,452.90	-358,453.52	0.11
53223X107	LIFE STORAGE INC REIT USD.01							
		26,402.000	Local 101.656462	2,683,933.92	94.950000	2,506,869.90	-177,064.02	0.28
			Base 101.656462	2,683,933.92	94.950000	2,506,869.90	-177,064.02	0.28
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
		33,416.000	Local 44.614414	1,490,835.27	84.240000	2,814,963.84	1,324,128.57	0.32
			Base 44.614414	1,490,835.27	84.240000	2,814,963.84	1,324,128.57	0.32
537008104	LITTELFUSE INC COMMON STOCK USD.01							
		13,690.000	Local 155.428092	2,127,810.58	170.630000	2,335,924.70	208,114.12	0.26
			Base 155.428092	2,127,810.58	170.630000	2,335,924.70	208,114.12	0.26
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		36,784.000	Local 21.321129	784,276.40	42.470000	1,562,216.48	777,940.08	0.18
			Base 21.321129	784,276.40	42.470000	1,562,216.48	777,940.08	0.18
54142L109	LOGMEIN INC COMMON STOCK USD.01							
		27,449.000	Local 101.190082	2,777,566.57	84.770000	2,326,851.73	-450,714.84	0.26
			Base 101.190082	2,777,566.57	84.770000	2,326,851.73	-450,714.84	0.26
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		63,176.000	Local 12.244724	773,572.70	25.650000	1,620,464.40	846,891.70	0.18
			Base 12.244724	773,572.70	25.650000	1,620,464.40	846,891.70	0.18
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
		42,138.000	Local 59.317131	2,499,505.25	81.430000	3,431,297.34	931,792.09	0.39
			Base 59.317131	2,499,505.25	81.430000	3,431,297.34	931,792.09	0.39
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
		112,857.000	Local 21.511645	2,427,739.76	22.180000	2,503,168.26	75,428.50	0.28
			Base 21.511645	2,427,739.76	22.180000	2,503,168.26	75,428.50	0.28
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
		30,885.000	Local 102.750880	3,173,460.92	113.240000	3,497,417.40	323,956.48	0.39
			Base 102.750880	3,173,460.92	113.240000	3,497,417.40	323,956.48	0.39

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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		20,127.000	51.915894	1,044,911.19	114.440000	2,303,333.88	1,258,422.69	0.26
		Local		51.915894	1,044,911.19	114.440000	2,303,333.88	1,258,422.69	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001		25,567.000	64.292310	1,643,761.50	72.810000	1,861,533.27	217,771.77	0.21
		Local		64.292310	1,643,761.50	72.810000	1,861,533.27	217,771.77	0.21
554382101	MACERICH CO/THE REIT USD.01		68,615.000	23.393879	1,605,171.03	8.970000	615,476.55	-989,694.48	0.07
		Local		23.393879	1,605,171.03	8.970000	615,476.55	-989,694.48	0.07
554489104	MACK CALI REALTY CORP REIT USD.01		50,989.000	24.578458	1,253,231.02	15.290000	779,621.81	-473,609.21	0.09
		Local		24.578458	1,253,231.02	15.290000	779,621.81	-473,609.21	0.09
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01		35,737.000	59.027531	2,109,466.89	94.200000	3,366,425.40	1,256,958.51	0.38
		Local		59.027531	2,109,466.89	94.200000	3,366,425.40	1,256,958.51	0.38
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01		32,718.000	54.360231	1,778,558.03	68.750000	2,249,362.50	470,804.47	0.25
		Local		54.360231	1,778,558.03	68.750000	2,249,362.50	470,804.47	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		20,563.000	112.988659	2,323,385.80	82.210000	1,690,484.23	-632,901.57	0.19
		Local		112.988659	2,323,385.80	82.210000	1,690,484.23	-632,901.57	0.19
574795100	MASIMO CORP COMMON STOCK USD.001		28,041.000	109.506829	3,070,680.98	227.990000	6,393,067.59	3,322,386.61	0.72
		Local		109.506829	3,070,680.98	227.990000	6,393,067.59	3,322,386.61	0.72
576323109	MASTEC INC COMMON STOCK USD.1		32,763.000	44.915528	1,471,567.45	44.870000	1,470,075.81	-1,491.64	0.17
		Local		44.915528	1,471,567.45	44.870000	1,470,075.81	-1,491.64	0.17
577081102	MATTEL INC COMMON STOCK USD1.0		195,239.000	10.702945	2,089,632.23	9.670000	1,887,961.13	-201,671.10	0.21
		Local		10.702945	2,089,632.23	9.670000	1,887,961.13	-201,671.10	0.21

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# 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
577933104	MAXIMUS INC COMMON STOCK							
		34,513.000	Local 63.441395	2,189,552.87	70.450000	2,431,440.85	241,887.98	0.27
			Base 63.441395	2,189,552.87	70.450000	2,431,440.85	241,887.98	0.27
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		297,353.000	Local 16.175066	4,809,704.50	18.800000	5,590,236.40	780,531.90	0.63
			Base 16.175066	4,809,704.50	18.800000	5,590,236.40	780,531.90	0.63
58502B106	MEDNAX INC COMMON STOCK USD.01							
		48,069.000	Local 30.729932	1,477,157.08	17.100000	821,979.90	-655,177.18	0.09
			Base 30.729932	1,477,157.08	17.100000	821,979.90	-655,177.18	0.09
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		31,292.000	Local 73.358259	2,295,526.65	78.660000	2,461,428.72	165,902.07	0.28
			Base 73.358259	2,295,526.65	78.660000	2,461,428.72	165,902.07	0.28
589400100	MERCURY GENERAL CORP COMMON STOCK							
		15,267.000	Local 43.610084	665,795.15	40.750000	622,130.25	-43,664.90	0.07
			Base 43.610084	665,795.15	40.750000	622,130.25	-43,664.90	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
		31,281.000	Local 76.727200	2,400,103.55	78.940000	2,469,322.14	69,218.59	0.28
			Base 76.727200	2,400,103.55	78.940000	2,469,322.14	69,218.59	0.28
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		33,064.000	Local 22.997023	760,373.56	23.610000	780,641.04	20,267.48	0.09
			Base 22.997023	760,373.56	23.610000	780,641.04	20,267.48	0.09
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		19,190.000	Local 34.304285	658,299.22	46.930000	900,586.70	242,287.48	0.10
			Base 34.304285	658,299.22	46.930000	900,586.70	242,287.48	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		33,332.000	Local 95.661754	3,188,597.59	177.980000	5,932,429.36	2,743,831.77	0.67
			Base 95.661754	3,188,597.59	177.980000	5,932,429.36	2,743,831.77	0.67
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		23,445.000	Local 99.048449	2,322,190.89	237.000000	5,556,465.00	3,234,274.11	0.63
			Base 99.048449	2,322,190.89	237.000000	5,556,465.00	3,234,274.11	0.63

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# Holdings

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



STATE STREET

As of: June 30, 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
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		82,208.000	Local 24.628879	2,024,690.89	13.800000	1,134,470.40	-890,220.49	0.13
			Base 24.628879	2,024,690.89	13.800000	1,134,470.40	-890,220.49	0.13
626755102	MURPHY USA INC COMMON STOCK							
		15,450.000	Local 50.632429	782,271.03	112.590000	1,739,515.50	957,244.47	0.20
			Base 50.632429	782,271.03	112.590000	1,739,515.50	957,244.47	0.20
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		71,969.000	Local 19.282231	1,387,722.90	17.320000	1,246,503.08	-141,219.82	0.14
			Base 19.282231	1,387,722.90	17.320000	1,246,503.08	-141,219.82	0.14
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		50,870.000	Local 44.313113	2,254,208.08	41.930000	2,132,979.10	-121,228.98	0.24
			Base 44.313113	2,254,208.08	41.930000	2,132,979.10	-121,228.98	0.24
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
		66,151.000	Local 28.763487	1,902,733.44	38.710000	2,560,705.21	657,971.77	0.29
			Base 28.763487	1,902,733.44	38.710000	2,560,705.21	657,971.77	0.29
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
		96,783.000	Local 35.000000	3,387,405.02	35.480000	3,433,860.84	46,455.82	0.39
			Base 35.000000	3,387,405.02	35.480000	3,433,860.84	46,455.82	0.39
63938C108	NAVIENT CORP COMMON STOCK USD.01							
		95,740.000	Local 12.537456	1,200,336.01	7.030000	673,052.20	-527,283.81	0.08
			Base 12.537456	1,200,336.01	7.030000	673,052.20	-527,283.81	0.08
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
		100,219.000	Local 17.392391	1,743,048.05	23.160000	2,321,072.04	578,023.99	0.26
			Base 17.392391	1,743,048.05	23.160000	2,321,072.04	578,023.99	0.26
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		35,784.000	Local 35.978630	1,287,459.28	25.560000	914,639.04	-372,820.24	0.10
			Base 35.978630	1,287,459.28	25.560000	914,639.04	-372,820.24	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		53,908.000	Local 35.318041	1,903,924.98	32.650000	1,760,096.20	-143,828.78	0.20
			Base 35.318041	1,903,924.98	32.650000	1,760,096.20	-143,828.78	0.20

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ST OF AZ POOL 203 MID CAP

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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
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
		261,110.000	Local 14.891284	3,888,263.06	10.200000	2,663,322.00	-1,224,941.06	0.30
			Base 14.891284	3,888,263.06	10.200000	2,663,322.00	-1,224,941.06	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
		81,271.000	Local 16.301047	1,324,802.38	42.030000	3,415,820.13	2,091,017.75	0.39
			Base 16.301047	1,324,802.38	42.030000	3,415,820.13	2,091,017.75	0.39
651587107	NEWMARKET CORP COMMON STOCK							
		4,056.000	Local 205.476036	833,410.80	400.480000	1,624,346.88	790,936.08	0.18
			Base 205.476036	833,410.80	400.480000	1,624,346.88	790,936.08	0.18
655663102	NORDSON CORP COMMON STOCK							
		28,892.000	Local 65.592037	1,895,085.12	189.710000	5,481,101.32	3,586,016.20	0.62
			Base 65.592037	1,895,085.12	189.710000	5,481,101.32	3,586,016.20	0.62
655664100	NORDSTROM INC COMMON STOCK							
		61,005.000	Local 16.044900	978,819.13	15.490000	944,967.45	-33,851.68	0.11
			Base 16.044900	978,819.13	15.490000	944,967.45	-33,851.68	0.11
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
		28,425.000	Local 61.026947	1,734,690.98	54.520000	1,549,731.00	-184,959.98	0.17
			Base 61.026947	1,734,690.98	54.520000	1,549,731.00	-184,959.98	0.17
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		29,194.000	Local 51.071803	1,490,990.21	38.230000	1,116,086.62	-374,903.59	0.13
			Base 51.071803	1,490,990.21	38.230000	1,116,086.62	-374,903.59	0.13
670704105	NUVASIVE INC COMMON STOCK USD.001							
		28,843.000	Local 66.462339	1,916,973.24	55.660000	1,605,401.38	-311,571.86	0.18
			Base 66.462339	1,916,973.24	55.660000	1,605,401.38	-311,571.86	0.18
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		112,695.000	Local 23.521874	2,650,797.61	30.360000	3,421,420.20	770,622.59	0.39
			Base 23.521874	2,650,797.61	30.360000	3,421,420.20	770,622.59	0.39
67098H104	O I GLASS INC COMMON STOCK							
		162,562.000	Local 14.254322	2,317,211.02	8.980000	1,459,806.76	-857,404.26	0.16
			Base 14.254322	2,317,211.02	8.980000	1,459,806.76	-857,404.26	0.16

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		160,826.000	Local	16.337291	2,627,461.22	16.310000	2,623,072.06	-4,389.16	0.30
				Base	16.337291	2,627,461.22	16.310000	2,623,072.06	-4,389.16	0.30
680665205	OLIN CORP COMMON STOCK USD1.0		88,914.000	Local	18.187742	1,617,144.91	11.490000	1,021,621.86	-595,523.05	0.12
				Base	18.187742	1,617,144.91	11.490000	1,021,621.86	-595,523.05	0.12
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001		31,863.000	Local	70.213093	2,237,199.78	97.650000	3,111,421.95	874,222.17	0.35
				Base	70.213093	2,237,199.78	97.650000	3,111,421.95	874,222.17	0.35
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1		127,747.000	Local	30.038161	3,837,285.01	29.730000	3,797,918.31	-39,366.70	0.43
				Base	30.038161	3,837,285.01	29.730000	3,797,918.31	-39,366.70	0.43
68235P108	ONE GAS INC COMMON STOCK		29,754.000	Local	45.547218	1,355,211.92	77.050000	2,292,545.70	937,333.78	0.26
				Base	45.547218	1,355,211.92	77.050000	2,292,545.70	937,333.78	0.26
688239201	OSHKOSH CORP COMMON STOCK USD.01		38,311.000	Local	42.165811	1,615,414.38	71.620000	2,743,833.82	1,128,419.44	0.31
				Base	42.165811	1,615,414.38	71.620000	2,743,833.82	1,128,419.44	0.31
690742101	OWENS CORNING COMMON STOCK USD.001		60,694.000	Local	58.674107	3,561,166.23	55.760000	3,384,297.44	-176,868.79	0.38
				Base	58.674107	3,561,166.23	55.760000	3,384,297.44	-176,868.79	0.38
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001		57,401.000	Local	22.253556	1,277,376.37	10.240000	587,786.24	-689,590.13	0.07
				Base	22.253556	1,277,376.37	10.240000	587,786.24	-689,590.13	0.07
69349H107	PNM RESOURCES INC COMMON STOCK		44,830.000	Local	20.558830	921,652.36	38.440000	1,723,265.20	801,612.84	0.19
				Base	20.558830	921,652.36	38.440000	1,723,265.20	801,612.84	0.19
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01		35,821.000	Local	94.447031	3,383,187.10	97.290000	3,485,025.09	101,837.99	0.39
				Base	94.447031	3,383,187.10	97.290000	3,485,025.09	101,837.99	0.39

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
		11,290.000	Local 149.268192	1,685,237.89	132.400000	1,494,796.00	-190,441.89	0.17
			Base 149.268192	1,685,237.89	132.400000	1,494,796.00	-190,441.89	0.17
69370C100	PTC INC COMMON STOCK USD.01							
		58,603.000	Local 30.118644	1,765,042.91	77.790000	4,558,727.37	2,793,684.46	0.51
			Base 30.118644	1,765,042.91	77.790000	4,558,727.37	2,793,684.46	0.51
695263103	PACWEST BANCORP COMMON STOCK							
		65,557.000	Local 40.640696	2,664,282.09	19.710000	1,292,128.47	-1,372,153.62	0.15
			Base 40.640696	2,664,282.09	19.710000	1,292,128.47	-1,372,153.62	0.15
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		12,538.000	Local 82.406344	1,033,210.74	79.410000	995,642.58	-37,568.16	0.11
			Base 82.406344	1,033,210.74	79.410000	995,642.58	-37,568.16	0.11
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		132,470.000	Local 22.660900	3,001,889.47	9.890000	1,310,128.30	-1,691,761.17	0.15
			Base 22.660900	3,001,889.47	9.890000	1,310,128.30	-1,691,761.17	0.15
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		48,505.000	Local 21.927419	1,063,589.44	22.000000	1,067,110.00	3,520.56	0.12
			Base 21.927419	1,063,589.44	22.000000	1,067,110.00	3,520.56	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,244.000	Local 137.064247	2,774,728.61	145.890000	2,953,397.16	178,668.55	0.33
			Base 137.064247	2,774,728.61	145.890000	2,953,397.16	178,668.55	0.33
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		122,864.000	Local 31.145385	3,826,646.55	13.660000	1,678,322.24	-2,148,324.31	0.19
			Base 31.145385	3,826,646.55	13.660000	1,678,322.24	-2,148,324.31	0.19
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		72,756.000	Local 25.077307	1,824,524.57	30.540000	2,221,968.24	397,443.67	0.25
			Base 25.077307	1,824,524.57	30.540000	2,221,968.24	397,443.67	0.25
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,612.000	Local 141.031319	2,624,874.91	178.820000	3,328,197.84	703,322.93	0.38
			Base 141.031319	2,624,874.91	178.820000	3,328,197.84	703,322.93	0.38

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# Holdings

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



STATE STREET

As of: June 30, 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
715347100	PERSPECTA INC COMMON STOCK USD.01							
		76,855.000	Local 21.275639	1,635,139.25	23.230000	1,785,341.65	150,202.40	0.20
			Base 21.275639	1,635,139.25	23.230000	1,785,341.65	150,202.40	0.20
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		114,003.000	Local 16.918100	1,928,714.15	17.520000	1,997,332.56	68,618.41	0.23
			Base 16.918100	1,928,714.15	17.520000	1,997,332.56	68,618.41	0.23
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		29,162.000	Local 29.335188	855,472.74	16.890000	492,546.18	-362,926.56	0.06
			Base 29.335188	855,472.74	16.890000	492,546.18	-362,926.56	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		40,118.000	Local 62.125954	2,492,369.04	41.990000	1,684,554.82	-807,814.22	0.19
			Base 62.125954	2,492,369.04	41.990000	1,684,554.82	-807,814.22	0.19
731068102	POLARIS INC COMMON STOCK USD.01							
		32,404.000	Local 61.131564	1,980,907.21	92.550000	2,998,990.20	1,018,082.99	0.34
			Base 61.131564	1,980,907.21	92.550000	2,998,990.20	1,018,082.99	0.34
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		51,481.000	Local 33.637041	1,731,668.52	26.230000	1,350,346.63	-381,321.89	0.15
			Base 33.637041	1,731,668.52	26.230000	1,350,346.63	-381,321.89	0.15
73278L105	POOL CORP COMMON STOCK USD.001							
		22,503.000	Local 102.592130	2,308,630.70	271.870000	6,117,890.61	3,809,259.91	0.69
			Base 102.592130	2,308,630.70	271.870000	6,117,890.61	3,809,259.91	0.69
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		36,069.000	Local 53.224723	1,919,762.52	87.620000	3,160,365.78	1,240,603.26	0.36
			Base 53.224723	1,919,762.52	87.620000	3,160,365.78	1,240,603.26	0.36
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		40,431.000	Local 38.895561	1,572,586.41	38.030000	1,537,590.93	-34,995.48	0.17
			Base 38.895561	1,572,586.41	38.030000	1,537,590.93	-34,995.48	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		28,181.000	Local 52.701003	1,485,166.96	37.560000	1,058,478.36	-426,688.60	0.12
			Base 52.701003	1,485,166.96	37.560000	1,058,478.36	-426,688.60	0.12

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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
74164M108	PRIMERICA INC COMMON STOCK	22,951.000	Local 48.739905	1,118,629.57	116.600000	2,676,086.60	1,557,457.03	0.30
			Base 48.739905	1,118,629.57	116.600000	2,676,086.60	1,557,457.03	0.30
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	52,151.000	Local 53.893555	2,810,602.78	59.380000	3,096,726.38	286,123.60	0.35
			Base 53.893555	2,810,602.78	59.380000	3,096,726.38	286,123.60	0.35
74758T303	QUALYS INC COMMON STOCK USD.001	18,855.000	Local 102.303800	1,928,938.15	104.020000	1,961,297.10	32,358.95	0.22
			Base 102.303800	1,928,938.15	104.020000	1,961,297.10	32,358.95	0.22
74838J101	QUIDEL CORP COMMON STOCK USD.001	21,510.000	Local 201.396000	4,332,027.97	223.740000	4,812,647.40	480,619.43	0.54
			Base 201.396000	4,332,027.97	223.740000	4,812,647.40	480,619.43	0.54
749607107	RLI CORP COMMON STOCK USD1.0	3,634.000	Local 82.665980	300,408.17	82.100000	298,351.40	-2,056.77	0.03
			Base 82.665980	300,408.17	82.100000	298,351.40	-2,056.77	0.03
74967X103	RH COMMON STOCK USD.0001	1,571.000	Local 160.952788	252,856.83	248.900000	391,021.90	138,165.07	0.04
			Base 160.952788	252,856.83	248.900000	391,021.90	138,165.07	0.04
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01	72,879.000	Local 33.397769	2,433,996.03	75.060000	5,470,297.74	3,036,301.71	0.62
			Base 33.397769	2,433,996.03	75.060000	5,470,297.74	3,036,301.71	0.62
754907103	RAYONIER INC REIT	77,962.000	Local 23.970552	1,868,792.21	24.790000	1,932,677.98	63,885.77	0.22
			Base 23.970552	1,868,792.21	24.790000	1,932,677.98	63,885.77	0.22
758750103	REGAL BELOIT CORP COMMON STOCK USD.01	22,802.000	Local 66.511724	1,516,600.34	87.320000	1,991,070.64	474,470.30	0.22
			Base 66.511724	1,516,600.34	87.320000	1,991,070.64	474,470.30	0.22
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	38,190.000	Local 62.952078	2,404,139.87	78.440000	2,995,623.60	591,483.73	0.34
			Base 62.952078	2,404,139.87	78.440000	2,995,623.60	591,483.73	0.34

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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
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		35,818.000	Local 49.757500	1,782,214.15	94.930000	3,400,202.74	1,617,988.59	0.38
			Base 49.757500	1,782,214.15	94.930000	3,400,202.74	1,617,988.59	0.38
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		26,495.000	Local 81.479719	2,158,805.15	123.610000	3,275,046.95	1,116,241.80	0.37
			Base 81.479719	2,158,805.15	123.610000	3,275,046.95	1,116,241.80	0.37
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		36,907.000	Local 81.399739	3,004,220.18	124.320000	4,588,278.24	1,584,058.06	0.52
			Base 81.399739	3,004,220.18	124.320000	4,588,278.24	1,584,058.06	0.52
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		30,212.000	Local 65.112082	1,967,166.22	37.510000	1,133,252.12	-833,914.10	0.13
			Base 65.112082	1,967,166.22	37.510000	1,133,252.12	-833,914.10	0.13
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		69,912.000	Local 31.076422	2,172,614.84	54.980000	3,843,761.76	1,671,146.92	0.43
			Base 31.076422	2,172,614.84	54.980000	3,843,761.76	1,671,146.92	0.43
78442P106	SLM CORP COMMON STOCK USD.2							
		211,109.000	Local 9.325466	1,968,689.81	7.030000	1,484,096.27	-484,593.54	0.17
			Base 9.325466	1,968,689.81	7.030000	1,484,096.27	-484,593.54	0.17
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		9,458.000	Local 311.406455	2,945,282.25	324.490000	3,069,026.42	123,744.17	0.35
			Base 311.406455	2,945,282.25	324.490000	3,069,026.42	123,744.17	0.35
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		115,690.000	Local 22.951680	2,655,279.89	14.430000	1,669,406.70	-985,873.19	0.19
			Base 22.951680	2,655,279.89	14.430000	1,669,406.70	-985,873.19	0.19
78573M104	SABRE CORP COMMON STOCK USD.01							
		155,068.000	Local 21.589390	3,347,823.50	8.060000	1,249,848.08	-2,097,975.42	0.14
			Base 21.589390	3,347,823.50	8.060000	1,249,848.08	-2,097,975.42	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		63,576.000	Local 23.229981	1,476,869.29	12.530000	796,607.28	-680,262.01	0.09
			Base 23.229981	1,476,869.29	12.530000	796,607.28	-680,262.01	0.09

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# Holdings

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



STATE STREET

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800013104	SANDERSON FARMS INC COMMON STOCK USD1.0		11,140.000	Local	155.337717	1,730,462.17	115.890000	1,291,014.60	-439,447.57	0.15
				Base	155.337717	1,730,462.17	115.890000	1,291,014.60	-439,447.57	0.15
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001		27,804.000	Local	52.319367	1,454,687.68	77.680000	2,159,814.72	705,127.04	0.24
				Base	52.319367	1,454,687.68	77.680000	2,159,814.72	705,127.04	0.24
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001		30,858.000	Local	42.545156	1,312,858.43	15.460000	477,064.68	-835,793.75	0.05
				Base	42.545156	1,312,858.43	15.460000	477,064.68	-835,793.75	0.05
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01		22,207.000	Local	59.835605	1,328,769.28	134.470000	2,986,175.29	1,657,406.01	0.34
				Base	59.835605	1,328,769.28	134.470000	2,986,175.29	1,657,406.01	0.34
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0		33,605.000	Local	71.095225	2,389,155.05	52.740000	1,772,327.70	-616,827.35	0.20
				Base	71.095225	2,389,155.05	52.740000	1,772,327.70	-616,827.35	0.20
816850101	SEMTECH CORP COMMON STOCK USD.01		36,675.000	Local	51.460307	1,887,306.76	52.220000	1,915,168.50	27,861.74	0.22
				Base	51.460307	1,887,306.76	52.220000	1,915,168.50	27,861.74	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1		23,840.000	Local	34.957049	833,376.06	52.160000	1,243,494.40	410,118.34	0.14
				Base	34.957049	833,376.06	52.160000	1,243,494.40	410,118.34	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0		100,262.000	Local	16.134536	1,617,680.86	38.890000	3,899,189.18	2,281,508.32	0.44
				Base	16.134536	1,617,680.86	38.890000	3,899,189.18	2,281,508.32	0.44
81761L102	SERVICE PROPERTIES TRUST REIT USD.01		92,677.000	Local	21.328272	1,976,640.27	7.090000	657,079.93	-1,319,560.34	0.07
				Base	21.328272	1,976,640.27	7.090000	657,079.93	-1,319,560.34	0.07
82669G104	SIGNATURE BANK COMMON STOCK USD.01		30,149.000	Local	85.462651	2,576,613.46	106.920000	3,223,531.08	646,917.62	0.36
				Base	85.462651	2,576,613.46	106.920000	3,223,531.08	646,917.62	0.36

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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: June 30, 2020

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		24,590.000	Local 55.405169	1,362,413.11	100.270000	2,465,639.30	1,103,226.19	0.28
			Base 55.405169	1,362,413.11	100.270000	2,465,639.30	1,103,226.19	0.28
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		43,680.000	Local 19.430316	848,716.20	32.390000	1,414,795.20	566,079.00	0.16
			Base 19.430316	848,716.20	32.390000	1,414,795.20	566,079.00	0.16
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		44,347.000	Local 54.489349	2,416,439.15	19.210000	851,905.87	-1,564,533.28	0.10
			Base 54.489349	2,416,439.15	19.210000	851,905.87	-1,564,533.28	0.10
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
		76,641.000	Local 35.433422	2,715,652.93	31.380000	2,404,994.58	-310,658.35	0.27
			Base 35.433422	2,715,652.93	31.380000	2,404,994.58	-310,658.35	0.27
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		27,957.000	Local 88.668412	2,478,902.80	138.780000	3,879,872.46	1,400,969.66	0.44
			Base 88.668412	2,478,902.80	138.780000	3,879,872.46	1,400,969.66	0.44
835495102	SONOCO PRODUCTS CO COMMON STOCK							
		56,478.000	Local 35.227495	1,989,578.45	52.290000	2,953,234.62	963,656.17	0.33
			Base 35.227495	1,989,578.45	52.290000	2,953,234.62	963,656.17	0.33
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
		31,031.000	Local 77.462971	2,403,753.45	69.050000	2,142,690.55	-261,062.90	0.24
			Base 77.462971	2,403,753.45	69.050000	2,142,690.55	-261,062.90	0.24
84857L101	SPIRE INC COMMON STOCK USD1.0							
		28,836.000	Local 77.318067	2,229,543.78	65.710000	1,894,813.56	-334,730.22	0.21
			Base 77.318067	2,229,543.78	65.710000	1,894,813.56	-334,730.22	0.21
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
		57,904.000	Local 43.590621	2,524,071.32	34.860000	2,018,533.44	-505,537.88	0.23
			Base 43.590621	2,524,071.32	34.860000	2,018,533.44	-505,537.88	0.23
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		66,306.000	Local 21.372866	1,417,149.22	25.590000	1,696,770.54	279,621.32	0.19
			Base 21.372866	1,417,149.22	25.590000	1,696,770.54	279,621.32	0.19

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	118,378.000	Local 16.273222	1,926,391.47	26.090000	3,088,482.02	1,162,090.55	0.35
			Base 16.273222	1,926,391.47	26.090000	3,088,482.02	1,162,090.55	0.35
858912108	STERICYCLE INC COMMON STOCK USD.01	51,469.000	Local 48.518125	2,497,179.38	55.980000	2,881,234.62	384,055.24	0.33
			Base 48.518125	2,497,179.38	55.980000	2,881,234.62	384,055.24	0.33
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01	109,442.000	Local 22.824258	2,497,932.48	11.720000	1,282,660.24	-1,215,272.24	0.14
			Base 22.824258	2,497,932.48	11.720000	1,282,660.24	-1,215,272.24	0.14
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	38,568.000	Local 48.948464	1,887,844.37	47.430000	1,829,280.24	-58,564.13	0.21
			Base 48.948464	1,887,844.37	47.430000	1,829,280.24	-58,564.13	0.21
862121100	STORE CAPITAL CORP REIT USD.01	125,277.000	Local 23.142831	2,899,264.47	23.810000	2,982,845.37	83,580.90	0.34
			Base 23.142831	2,899,264.47	23.810000	2,982,845.37	83,580.90	0.34
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01	12,500.000	Local 148.804700	1,860,058.75	153.650000	1,920,625.00	60,566.25	0.22
			Base 148.804700	1,860,058.75	153.650000	1,920,625.00	60,566.25	0.22
87157D109	SYNAPTICS INC COMMON STOCK USD.001	19,159.000	Local 76.332811	1,462,460.33	60.120000	1,151,839.08	-310,621.25	0.13
			Base 76.332811	1,462,460.33	60.120000	1,151,839.08	-310,621.25	0.13
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	82,895.000	Local 24.345898	2,018,153.21	20.530000	1,701,834.35	-316,318.86	0.19
			Base 24.345898	2,018,153.21	20.530000	1,701,834.35	-316,318.86	0.19
87162W100	SYNNEX CORP COMMON STOCK USD.001	23,186.000	Local 92.155626	2,136,720.34	119.770000	2,776,987.22	640,266.88	0.31
			Base 92.155626	2,136,720.34	119.770000	2,776,987.22	640,266.88	0.31
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01	35,177.000	Local 46.969634	1,652,250.83	58.250000	2,049,060.25	396,809.42	0.23
			Base 46.969634	1,652,250.83	58.250000	2,049,060.25	396,809.42	0.23

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
		85,553.000	Local 36.375939	3,112,070.72	29.420000	2,516,969.26	-595,101.46	0.28
			Base 36.375939	3,112,070.72	29.420000	2,516,969.26	-595,101.46	0.28
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
		73,351.000	Local 14.133612	1,036,714.59	14.690000	1,077,526.19	40,811.60	0.12
			Base 14.133612	1,036,714.59	14.690000	1,077,526.19	40,811.60	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01							
		34,719.000	Local 54.866710	1,904,917.31	37.760000	1,310,989.44	-593,927.87	0.15
			Base 54.866710	1,904,917.31	37.760000	1,310,989.44	-593,927.87	0.15
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
		72,941.000	Local 24.413743	1,780,762.84	19.290000	1,407,031.89	-373,730.95	0.16
			Base 24.413743	1,780,762.84	19.290000	1,407,031.89	-373,730.95	0.16
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		20,069.000	Local 61.557932	1,235,406.14	144.900000	2,907,998.10	1,672,591.96	0.33
			Base 61.557932	1,235,406.14	144.900000	2,907,998.10	1,672,591.96	0.33
87901J105	TEGNA INC COMMON STOCK USD1.0							
		122,992.000	Local 14.297131	1,758,432.75	11.140000	1,370,130.88	-388,301.87	0.15
			Base 14.297131	1,758,432.75	11.140000	1,370,130.88	-388,301.87	0.15
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		54,941.000	Local 31.285418	1,718,852.13	19.880000	1,092,227.08	-626,625.05	0.12
			Base 31.285418	1,718,852.13	19.880000	1,092,227.08	-626,625.05	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
		24,402.000	Local 51.778505	1,263,499.08	71.950000	1,755,723.90	492,224.82	0.20
			Base 51.778505	1,263,499.08	71.950000	1,755,723.90	492,224.82	0.20
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
		58,966.000	Local 28.556357	1,683,854.13	18.110000	1,067,874.26	-615,979.87	0.12
			Base 28.556357	1,683,854.13	18.110000	1,067,874.26	-615,979.87	0.12
88076W103	TERADATA CORP COMMON STOCK USD.01							
		61,065.000	Local 28.997560	1,770,736.03	20.800000	1,270,152.00	-500,584.03	0.14
			Base 28.997560	1,770,736.03	20.800000	1,270,152.00	-500,584.03	0.14

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# Holdings

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



STATE STREET

As of: June 30, 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
880770102	TERADYNE INC COMMON STOCK USD.125								
	93,274.000	Local	27.566890	2,571,274.08	84.510000	7,882,585.74	5,311,311.66	0.89	
		Base	27.566890	2,571,274.08	84.510000	7,882,585.74	5,311,311.66	0.89	
880779103	TEREX CORP COMMON STOCK USD.01								
	35,901.000	Local	23.060758	827,904.29	18.770000	673,861.77	-154,042.52	0.08	
		Base	23.060758	827,904.29	18.770000	673,861.77	-154,042.52	0.08	
88162G103	TETRA TECH INC COMMON STOCK USD.01								
	30,395.000	Local	79.061085	2,403,061.67	79.120000	2,404,852.40	1,790.73	0.27	
		Base	79.061085	2,403,061.67	79.120000	2,404,852.40	1,790.73	0.27	
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
	28,416.000	Local	72.820938	2,069,279.76	30.870000	877,201.92	-1,192,077.84	0.10	
		Base	72.820938	2,069,279.76	30.870000	877,201.92	-1,192,077.84	0.10	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	36,655.000	Local	46.239744	1,694,917.81	52.570000	1,926,953.35	232,035.54	0.22	
		Base	46.239744	1,694,917.81	52.570000	1,926,953.35	232,035.54	0.22	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	31,072.000	Local	43.355633	1,347,146.22	106.530000	3,310,100.16	1,962,953.94	0.37	
		Base	43.355633	1,347,146.22	106.530000	3,310,100.16	1,962,953.94	0.37	
887389104	TIMKEN CO COMMON STOCK								
	38,041.000	Local	28.925049	1,100,337.77	45.490000	1,730,485.09	630,147.32	0.20	
		Base	28.925049	1,100,337.77	45.490000	1,730,485.09	630,147.32	0.20	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	65,049.000	Local	28.310443	1,841,566.02	32.590000	2,119,946.91	278,380.89	0.24	
		Base	28.310443	1,841,566.02	32.590000	2,119,946.91	278,380.89	0.24	
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
	9,627.000	Local	22.767717	219,184.81	34.270000	329,917.29	110,732.48	0.04	
		Base	22.767717	219,184.81	34.270000	329,917.29	110,732.48	0.04	
891092108	TORO CO COMMON STOCK USD1.0								
	60,319.000	Local	42.297610	2,551,349.56	66.340000	4,001,562.46	1,450,212.90	0.45	
		Base	42.297610	2,551,349.56	66.340000	4,001,562.46	1,450,212.90	0.45	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: June 30, 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
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01	31,762.000	Local 75.065472	2,384,229.52	43.800000	1,391,175.60	-993,053.92	0.16
			Base 75.065472	2,384,229.52	43.800000	1,391,175.60	-993,053.92	0.16
89531P105	TREX COMPANY INC COMMON STOCK USD.01	32,563.000	Local 66.358209	2,160,822.36	130.070000	4,235,469.41	2,074,647.05	0.48
			Base 66.358209	2,160,822.36	130.070000	4,235,469.41	2,074,647.05	0.48
896239100	TRIMBLE INC COMMON STOCK	140,602.000	Local 23.269299	3,271,709.93	43.190000	6,072,600.38	2,800,890.45	0.69
			Base 23.269299	3,271,709.93	43.190000	6,072,600.38	2,800,890.45	0.69
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01	52,983.000	Local 11.308374	599,151.56	21.290000	1,128,008.07	528,856.51	0.13
			Base 11.308374	599,151.56	21.290000	1,128,008.07	528,856.51	0.13
896945201	TRIPADVISOR INC COMMON STOCK USD.001	56,707.000	Local 29.039358	1,646,734.88	19.010000	1,078,000.07	-568,734.81	0.12
			Base 29.039358	1,646,734.88	19.010000	1,078,000.07	-568,734.81	0.12
898402102	TRUSTMARK CORP COMMON STOCK	35,664.000	Local 22.997821	820,194.30	24.520000	874,481.28	54,286.98	0.10
			Base 22.997821	820,194.30	24.520000	874,481.28	54,286.98	0.10
902104108	II VI INC COMMON STOCK	49,313.000	Local 32.921440	1,623,454.99	47.220000	2,328,559.86	705,104.87	0.26
			Base 32.921440	1,623,454.99	47.220000	2,328,559.86	705,104.87	0.26
902681105	UGI CORP COMMON STOCK	117,216.000	Local 26.918049	3,155,226.00	31.800000	3,727,468.80	572,242.80	0.42
			Base 26.918049	3,155,226.00	31.800000	3,727,468.80	572,242.80	0.42
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0	23,841.000	Local 73.501997	1,752,361.11	51.550000	1,229,003.55	-523,357.56	0.14
			Base 73.501997	1,752,361.11	51.550000	1,229,003.55	-523,357.56	0.14
904214103	UMPQUA HOLDINGS CORP COMMON STOCK	123,940.000	Local 17.349671	2,150,318.27	10.640000	1,318,721.60	-831,596.67	0.15
			Base 17.349671	2,150,318.27	10.640000	1,318,721.60	-831,596.67	0.15

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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
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5	71,581.000	Local 36.310059	2,599,110.33	27.660000	1,979,930.46	-619,179.87	0.22
			Base 36.310059	2,599,110.33	27.660000	1,979,930.46	-619,179.87	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0	95,817.000	Local 26.190576	2,509,502.43	7.220000	691,798.74	-1,817,703.69	0.08
			Base 26.190576	2,509,502.43	7.220000	691,798.74	-1,817,703.69	0.08
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	24,762.000	Local 70.027808	1,734,028.59	121.000000	2,996,202.00	1,262,173.41	0.34
			Base 70.027808	1,734,028.59	121.000000	2,996,202.00	1,262,173.41	0.34
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01	77,949.000	Local 16.542900	1,289,502.51	16.860000	1,314,220.14	24,717.63	0.15
			Base 16.542900	1,289,502.51	16.860000	1,314,220.14	24,717.63	0.15
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	23,861.000	Local 105.158032	2,509,175.79	149.620000	3,570,082.82	1,060,907.03	0.40
			Base 105.158032	2,509,175.79	149.620000	3,570,082.82	1,060,907.03	0.40
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001	39,622.000	Local 23.139236	916,822.80	15.220000	603,046.84	-313,775.96	0.07
			Base 23.139236	916,822.80	15.220000	603,046.84	-313,775.96	0.07
91704F104	URBAN EDGE PROPERTIES REIT USD.01	62,308.000	Local 21.622931	1,347,281.57	11.870000	739,595.96	-607,685.61	0.08
			Base 21.622931	1,347,281.57	11.870000	739,595.96	-607,685.61	0.08
919794107	VALLEY NATIONAL BANCORP COMMON STOCK	220,447.000	Local 10.594337	2,335,489.77	7.820000	1,723,895.54	-611,594.23	0.19
			Base 10.594337	2,335,489.77	7.820000	1,723,895.54	-611,594.23	0.19
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0	12,020.000	Local 100.021763	1,202,261.59	113.620000	1,365,712.40	163,450.81	0.15
			Base 100.021763	1,202,261.59	113.620000	1,365,712.40	163,450.81	0.15
92047W101	VALVOLINE INC COMMON STOCK USD.01	104,138.000	Local 12.604925	1,312,651.64	19.330000	2,012,987.54	700,335.90	0.23
			Base 12.604925	1,312,651.64	19.330000	2,012,987.54	700,335.90	0.23

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ST OF AZ POOL 203 MID CAP  
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STATE STREET

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92552V100	VIASAT INC COMMON STOCK USD.0001							
		32,928.000	Local 70.070818	2,307,291.90	38.370000	1,263,447.36	-1,043,844.54	0.14
			Base 70.070818	2,307,291.90	38.370000	1,263,447.36	-1,043,844.54	0.14
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		74,600.000	Local 10.671630	796,103.57	15.270000	1,139,142.00	343,038.43	0.13
			Base 10.671630	796,103.57	15.270000	1,139,142.00	343,038.43	0.13
92839U206	VISTEON CORP COMMON STOCK							
		15,660.000	Local 119.255431	1,867,540.05	68.500000	1,072,710.00	-794,830.05	0.12
			Base 119.255431	1,867,540.05	68.500000	1,072,710.00	-794,830.05	0.12
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		42,608.000	Local 19.278401	821,414.09	26.840000	1,143,598.72	322,184.63	0.13
			Base 19.278401	821,414.09	26.840000	1,143,598.72	322,184.63	0.13
942622200	WATSCO INC COMMON STOCK USD.5							
		18,437.000	Local 100.062400	1,844,850.47	177.700000	3,276,254.90	1,431,404.43	0.37
			Base 100.062400	1,844,850.47	177.700000	3,276,254.90	1,431,404.43	0.37
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
		50,749.000	Local 25.175193	1,277,615.86	28.610000	1,451,928.89	174,313.03	0.16
			Base 25.175193	1,277,615.86	28.610000	1,451,928.89	174,313.03	0.16
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
		67,772.000	Local 23.668665	1,604,072.77	18.930000	1,282,923.96	-321,148.81	0.14
			Base 23.668665	1,604,072.77	18.930000	1,282,923.96	-321,148.81	0.14
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
		100,291.000	Local 8.188627	821,245.61	21.780000	2,184,337.98	1,363,092.37	0.25
			Base 8.188627	821,245.61	21.780000	2,184,337.98	1,363,092.37	0.25
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		32,278.000	Local 29.359023	947,650.56	43.530000	1,405,061.34	457,410.78	0.16
			Base 29.359023	947,650.56	43.530000	1,405,061.34	457,410.78	0.16
96208T104	WEX INC COMMON STOCK USD.01							
		24,490.000	Local 95.549441	2,340,005.80	165.010000	4,041,094.90	1,701,089.10	0.46
			Base 95.549441	2,340,005.80	165.010000	4,041,094.90	1,701,089.10	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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
	24,592.000	Local	43.039351	1,058,423.71	39.000000	959,088.00	-99,335.71	0.11	
		Base	43.039351	1,058,423.71	39.000000	959,088.00	-99,335.71	0.11	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	43,759.000	Local	37.180947	1,627,001.08	82.010000	3,588,675.59	1,961,674.51	0.41	
		Base	37.180947	1,627,001.08	82.010000	3,588,675.59	1,961,674.51	0.41	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	32,379.000	Local	68.075576	2,204,219.06	43.620000	1,412,371.98	-791,847.08	0.16	
		Base	68.075576	2,204,219.06	43.620000	1,412,371.98	-791,847.08	0.16	
980745103	WOODWARD INC COMMON STOCK USD.00292								
	31,898.000	Local	42.075494	1,342,124.11	77.550000	2,473,689.90	1,131,565.79	0.28	
		Base	42.075494	1,342,124.11	77.550000	2,473,689.90	1,131,565.79	0.28	
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
	35,650.000	Local	38.709922	1,380,008.73	25.760000	918,344.00	-461,664.73	0.10	
		Base	38.709922	1,380,008.73	25.760000	918,344.00	-461,664.73	0.10	
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
	26,067.000	Local	72.517062	1,890,302.25	43.450000	1,132,611.15	-757,691.10	0.13	
		Base	72.517062	1,890,302.25	43.450000	1,132,611.15	-757,691.10	0.13	
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
	20,628.000	Local	19.414126	400,474.59	37.300000	769,424.40	368,949.81	0.09	
		Base	19.414126	400,474.59	37.300000	769,424.40	368,949.81	0.09	
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
	229,833.000	Local	13.298931	3,056,533.22	6.380000	1,466,334.54	-1,590,198.68	0.17	
		Base	13.298931	3,056,533.22	6.380000	1,466,334.54	-1,590,198.68	0.17	
98262P101	WW INTERNATIONAL INC COMMON STOCK								
	26,237.000	Local	55.234137	1,449,178.06	25.380000	665,895.06	-783,283.00	0.08	
		Base	55.234137	1,449,178.06	25.380000	665,895.06	-783,283.00	0.08	
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
	47,852.000	Local	43.343663	2,074,080.95	28.180000	1,348,469.36	-725,611.59	0.15	
		Base	43.343663	2,074,080.95	28.180000	1,348,469.36	-725,611.59	0.15	

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	52,357.000	Local 56.526517	2,959,558.84	42.620000	2,231,455.34	-728,103.50	0.25
			Base 56.526517	2,959,558.84	42.620000	2,231,455.34	-728,103.50	0.25
983793100	XPO LOGISTICS INC COMMON STOCK USD.001	51,287.000	Local 60.725544	3,114,430.95	77.250000	3,961,920.75	847,489.80	0.45
			Base 60.725544	3,114,430.95	77.250000	3,961,920.75	847,489.80	0.45
985817105	YELP INC COMMON STOCK USD.000001	36,625.000	Local 33.157200	1,214,382.45	23.130000	847,136.25	-367,246.20	0.10
			Base 33.157200	1,214,382.45	23.130000	847,136.25	-367,246.20	0.10
G0084W101	ADIANT PLC COMMON STOCK USD.001	49,138.000	Local 38.805935	1,906,846.04	16.420000	806,845.96	-1,100,000.08	0.09
			Base 38.805935	1,906,846.04	16.420000	806,845.96	-1,100,000.08	0.09
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01	48,599.000	Local 43.965199	2,136,664.71	14.210000	690,591.79	-1,446,072.92	0.08
			Base 43.965199	2,136,664.71	14.210000	690,591.79	-1,446,072.92	0.08
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	62,260.000	Local 35.298000	2,197,653.48	36.270000	2,258,170.20	60,516.72	0.25
			Base 35.298000	2,197,653.48	36.270000	2,258,170.20	60,516.72	0.25
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	14,208.000	Local 112.145189	1,593,358.84	188.560000	2,679,060.48	1,085,701.64	0.30
			Base 112.145189	1,593,358.84	188.560000	2,679,060.48	1,085,701.64	0.30
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK	86,380.000	Local 25.780330	2,226,904.93	21.160000	1,827,800.80	-399,104.13	0.21
			Base 25.780330	2,226,904.93	21.160000	1,827,800.80	-399,104.13	0.21
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	27,344.000	Local 70.811269	1,936,263.35	48.130000	1,316,066.72	-620,196.63	0.15
			Base 70.811269	1,936,263.35	48.130000	1,316,066.72	-620,196.63	0.15
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	87,946.000	Local 25.168126	2,213,436.03	18.730000	1,647,228.58	-566,207.45	0.19
			Base 25.168126	2,213,436.03	18.730000	1,647,228.58	-566,207.45	0.19

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
		28,311.000	Local 118.631575	3,358,578.53	171.030000	4,842,030.33	1,483,451.80	0.55
			Base 118.631575	3,358,578.53	171.030000	4,842,030.33	1,483,451.80	0.55
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1							
		326,702.000	Local 7.262444	2,372,654.95	1.830000	597,864.66	-1,774,790.29	0.07
			Base 7.262444	2,372,654.95	1.830000	597,864.66	-1,774,790.29	0.07
<b>US DOLLAR Total</b>		22,213,433.000	Local	773,721,159.65		883,970,200.38	110,249,040.73	99.81
			Base	773,721,159.65		883,970,200.38	110,249,040.73	99.81
<b>EQUITY Total</b>		22,213,433.000	Base	773,721,159.65		883,970,200.38	110,249,040.73	99.81

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		23,866,301.390	Base	775,375,647.46		885,624,689.29	110,249,041.83	100.00

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	16,740.100	Local	1.000000	16,740.10	1.000000	16,740.10	0.00	0.00
			Base	1.000000	16,740.10	1.000000	16,740.10	0.00	0.00

<b>US DOLLAR Total</b>		16,740.100	Local		16,740.10		16,740.10	0.00	0.00
			Base		16,740.10		16,740.10	0.00	0.00

<b>CASH Total</b>		16,740.100	Base		16,740.10		16,740.10	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	3,940,876.670	Local	100.093019	3,944,542.42	2.714256	31 Dec 2030	3,944,817.55	275.13	0.66
			Base	100.093019	3,944,542.42	100.100000		3,944,817.55	275.13	0.66

<b>US DOLLAR Total</b>		3,940,876.670	Local		3,944,542.42			3,944,817.55	275.13	0.66
			Base		3,944,542.42			3,944,817.55	275.13	0.66

<b>CASH EQUIVALENT Total</b>		3,940,876.670	Base		3,944,542.42			3,944,817.55	275.13	0.66
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004	35,177.000	Local	21.447913	754,473.22	54.290000		1,909,759.33	1,155,286.11	0.32
			Base	21.447913	754,473.22	54.290000		1,909,759.33	1,155,286.11	0.32

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: 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							
		28,525.000	Local 25.332007	722,595.50	20.670000	589,611.75	-132,983.75	0.10
			Base 25.332007	722,595.50	20.670000	589,611.75	-132,983.75	0.10
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		57,603.000	Local 26.677805	1,536,721.61	36.300000	2,090,988.90	554,267.29	0.35
			Base 26.677805	1,536,721.61	36.300000	2,090,988.90	554,267.29	0.35
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		29,667.000	Local 21.453607	636,464.16	7.650000	226,952.55	-409,511.61	0.04
			Base 21.453607	636,464.16	7.650000	226,952.55	-409,511.61	0.04
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		40,611.000	Local 24.481008	994,198.20	45.240000	1,837,241.64	843,043.44	0.31
			Base 24.481008	994,198.20	45.240000	1,837,241.64	843,043.44	0.31
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		8,208.000	Local 60.788819	498,954.63	32.340000	265,446.72	-233,507.91	0.04
			Base 60.788819	498,954.63	32.340000	265,446.72	-233,507.91	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		9,399.000	Local 49.710261	467,226.74	60.570000	569,297.43	102,070.69	0.09
			Base 49.710261	467,226.74	60.570000	569,297.43	102,070.69	0.09
002474104	AZZ INC COMMON STOCK USD1.0							
		22,621.000	Local 30.863093	698,154.03	34.320000	776,352.72	78,198.69	0.13
			Base 30.863093	698,154.03	34.320000	776,352.72	78,198.69	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		53,252.000	Local 14.658609	780,600.24	10.640000	566,601.28	-213,998.96	0.09
			Base 14.658609	780,600.24	10.640000	566,601.28	-213,998.96	0.09
004239109	ACADIA REALTY TRUST REIT USD.001							
		74,426.000	Local 24.632779	1,833,319.18	12.980000	966,049.48	-867,269.70	0.16
			Base 24.632779	1,833,319.18	12.980000	966,049.48	-867,269.70	0.16
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		11,694.000	Local 72.391136	846,541.95	92.560000	1,082,396.64	235,854.69	0.18
			Base 72.391136	846,541.95	92.560000	1,082,396.64	235,854.69	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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00738A106	ADTRAN INC COMMON STOCK USD.01							
		41,536.000	Local 17.746026	737,098.93	10.930000	453,988.48	-283,110.45	0.08
			Base 17.746026	737,098.93	10.930000	453,988.48	-283,110.45	0.08
00770F104	AEGION CORP COMMON STOCK USD.01							
		26,527.000	Local 19.213582	509,678.69	15.870000	420,983.49	-88,695.20	0.07
			Base 19.213582	509,678.69	15.870000	420,983.49	-88,695.20	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		24,231.000	Local 15.856657	384,222.65	11.740000	284,471.94	-99,750.71	0.05
			Base 15.856657	384,222.65	11.740000	284,471.94	-99,750.71	0.05
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		62,457.000	Local 19.818113	1,237,779.90	39.640000	2,475,795.48	1,238,015.58	0.41
			Base 19.818113	1,237,779.90	39.640000	2,475,795.48	1,238,015.58	0.41
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		33,086.000	Local 26.351191	871,855.49	67.790000	2,242,899.94	1,371,044.45	0.37
			Base 26.351191	871,855.49	67.790000	2,242,899.94	1,371,044.45	0.37
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		18,678.000	Local 36.818230	687,690.90	79.630000	1,487,329.14	799,638.24	0.25
			Base 36.818230	687,690.90	79.630000	1,487,329.14	799,638.24	0.25
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		17,403.000	Local 14.153121	246,306.76	17.940000	312,209.82	65,903.06	0.05
			Base 14.153121	246,306.76	17.940000	312,209.82	65,903.06	0.05
008492100	AGREE REALTY CORP REIT USD.0001							
		46,575.000	Local 53.037679	2,470,229.92	65.710000	3,060,443.25	590,213.33	0.51
			Base 53.037679	2,470,229.92	65.710000	3,060,443.25	590,213.33	0.51
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,408.000	Local 71.175094	598,440.19	102.640000	862,997.12	264,556.93	0.14
			Base 71.175094	598,440.19	102.640000	862,997.12	264,556.93	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		36,688.000	Local 43.011628	1,578,010.61	64.810000	2,377,749.28	799,738.67	0.40
			Base 43.011628	1,578,010.61	64.810000	2,377,749.28	799,738.67	0.40

# Holdings

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



STATE STREET

As of: June 30, 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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		26,541.000	Local 36.917141	979,817.83	58.710000	1,558,222.11	578,404.28	0.26
			Base 36.917141	979,817.83	58.710000	1,558,222.11	578,404.28	0.26
014491104	ALEXANDER + BALDWIN INC REIT							
		58,806.000	Local 20.563837	1,209,276.99	12.190000	716,845.14	-492,431.85	0.12
			Base 20.563837	1,209,276.99	12.190000	716,845.14	-492,431.85	0.12
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		16,286.000	Local 33.007468	537,559.62	25.390000	413,501.54	-124,058.08	0.07
			Base 33.007468	537,559.62	25.390000	413,501.54	-124,058.08	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		11,344.000	Local 81.434917	923,797.70	109.210000	1,238,878.24	315,080.54	0.21
			Base 81.434917	923,797.70	109.210000	1,238,878.24	315,080.54	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		140,626.000	Local 7.164900	1,007,571.23	6.770000	952,038.02	-55,533.21	0.16
			Base 7.164900	1,007,571.23	6.770000	952,038.02	-55,533.21	0.16
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		39,576.000	Local 18.913352	748,514.83	14.320000	566,728.32	-181,786.51	0.09
			Base 18.913352	748,514.83	14.320000	566,728.32	-181,786.51	0.09
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		41,544.000	Local 35.730515	1,484,388.51	27.840000	1,156,584.96	-327,803.55	0.19
			Base 35.730515	1,484,388.51	27.840000	1,156,584.96	-327,803.55	0.19
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		97,895.000	Local 13.779990	1,348,992.10	7.600000	744,002.00	-604,990.10	0.12
			Base 13.779990	1,348,992.10	7.600000	744,002.00	-604,990.10	0.12
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		79,159.000	Local 24.263108	1,920,643.38	24.710000	1,956,018.89	35,375.51	0.33
			Base 24.263108	1,920,643.38	24.710000	1,956,018.89	35,375.51	0.33
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		12,783.000	Local 34.214883	437,368.85	29.600000	378,376.80	-58,992.05	0.06
			Base 34.214883	437,368.85	29.600000	378,376.80	-58,992.05	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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		31,891.000	Local 37.700719	1,202,313.62	78.630000	2,507,589.33	1,305,275.71	0.42
			Base 37.700719	1,202,313.62	78.630000	2,507,589.33	1,305,275.71	0.42
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		22,948.000	Local 14.477434	332,228.16	13.760000	315,764.48	-16,463.68	0.05
			Base 14.477434	332,228.16	13.760000	315,764.48	-16,463.68	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		13,461.000	Local 51.126174	688,209.43	75.650000	1,018,324.65	330,115.22	0.17
			Base 51.126174	688,209.43	75.650000	1,018,324.65	330,115.22	0.17
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		5,379.000	Local 95.534112	513,877.99	87.870000	472,652.73	-41,225.26	0.08
			Base 95.534112	513,877.99	87.870000	472,652.73	-41,225.26	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		16,690.000	Local 37.199308	620,856.45	61.160000	1,020,760.40	399,903.95	0.17
			Base 37.199308	620,856.45	61.160000	1,020,760.40	399,903.95	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		56,475.000	Local 31.958875	1,804,877.46	23.590000	1,332,245.25	-472,632.21	0.22
			Base 31.958875	1,804,877.46	23.590000	1,332,245.25	-472,632.21	0.22
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		29,224.000	Local 19.339834	565,187.32	22.460000	656,371.04	91,183.72	0.11
			Base 19.339834	565,187.32	22.460000	656,371.04	91,183.72	0.11
034164103	ANDERSONS INC/THE COMMON STOCK							
		28,442.000	Local 27.819114	791,231.24	13.760000	391,361.92	-399,869.32	0.07
			Base 27.819114	791,231.24	13.760000	391,361.92	-399,869.32	0.07
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		32,556.000	Local 15.481653	504,020.68	10.170000	331,094.52	-172,926.16	0.06
			Base 15.481653	504,020.68	10.170000	331,094.52	-172,926.16	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		12,299.000	Local 36.952352	454,476.98	37.730000	464,041.27	9,564.29	0.08
			Base 36.952352	454,476.98	37.730000	464,041.27	9,564.29	0.08

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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
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		22,754.000	Local 21.527222	489,830.40	23.040000	524,252.16	34,421.76	0.09
			Base 21.527222	489,830.40	23.040000	524,252.16	34,421.76	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		123,673.000	Local 17.094620	2,114,142.89	9.810000	1,213,232.13	-900,910.76	0.20
			Base 17.094620	2,114,142.89	9.810000	1,213,232.13	-900,910.76	0.20
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		33,474.000	Local 40.236068	1,346,862.14	62.390000	2,088,442.86	741,580.72	0.35
			Base 40.236068	1,346,862.14	62.390000	2,088,442.86	741,580.72	0.35
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		16,722.000	Local 38.572388	645,007.47	10.870000	181,768.14	-463,239.33	0.03
			Base 38.572388	645,007.47	10.870000	181,768.14	-463,239.33	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		21,831.000	Local 23.481864	512,632.58	26.510000	578,739.81	66,107.23	0.10
			Base 23.481864	512,632.58	26.510000	578,739.81	66,107.23	0.10
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		111,053.000	Local 9.903077	1,099,766.46	6.490000	720,733.97	-379,032.49	0.12
			Base 9.903077	1,099,766.46	6.490000	720,733.97	-379,032.49	0.12
039653100	ARCOSA INC COMMON STOCK USD.01							
		41,689.000	Local 30.427441	1,268,489.57	42.200000	1,759,275.80	490,786.23	0.29
			Base 30.427441	1,268,489.57	42.200000	1,759,275.80	490,786.23	0.29
03966V107	ARCONIC CORP COMMON STOCK USD.01							
		83,175.000	Local 8.036969	668,474.91	13.930000	1,158,627.75	490,152.84	0.19
			Base 8.036969	668,474.91	13.930000	1,158,627.75	490,152.84	0.19
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		67,455.000	Local 6.272682	423,123.75	2.580000	174,033.90	-249,089.85	0.03
			Base 6.272682	423,123.75	2.580000	174,033.90	-249,089.85	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		48,838.000	Local 13.397725	654,318.11	9.950000	485,938.10	-168,380.01	0.08
			Base 13.397725	654,318.11	9.950000	485,938.10	-168,380.01	0.08

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ST OF AZ POOL 204 SMALL CAP

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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
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		55,897.000	Local 20.711532	1,157,712.53	9.390000	524,872.83	-632,839.70	0.09
			Base 20.711532	1,157,712.53	9.390000	524,872.83	-632,839.70	0.09
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		16,674.000	Local 55.004160	917,139.36	77.330000	1,289,400.42	372,261.06	0.21
			Base 55.004160	917,139.36	77.330000	1,289,400.42	372,261.06	0.21
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		19,539.000	Local 36.527663	713,714.00	46.310000	904,851.09	191,137.09	0.15
			Base 36.527663	713,714.00	46.310000	904,851.09	191,137.09	0.15
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		22,587.000	Local 40.691776	919,105.14	43.030000	971,918.61	52,813.47	0.16
			Base 40.691776	919,105.14	43.030000	971,918.61	52,813.47	0.16
05379B107	AVISTA CORP COMMON STOCK							
		58,176.000	Local 32.666326	1,900,396.19	36.390000	2,117,024.64	216,628.45	0.35
			Base 32.666326	1,900,396.19	36.390000	2,117,024.64	216,628.45	0.35
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		28,441.000	Local 29.254122	832,016.47	27.850000	792,081.85	-39,934.62	0.13
			Base 29.254122	832,016.47	27.850000	792,081.85	-39,934.62	0.13
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		44,869.000	Local 19.678110	882,937.12	22.080000	990,707.52	107,770.40	0.17
			Base 19.678110	882,937.12	22.080000	990,707.52	107,770.40	0.17
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		55,430.000	Local 24.019033	1,331,374.99	24.380000	1,351,383.40	20,008.41	0.23
			Base 24.019033	1,331,374.99	24.380000	1,351,383.40	20,008.41	0.23
056525108	BADGER METER INC COMMON STOCK USD1.0							
		25,172.000	Local 29.887181	752,320.13	62.920000	1,583,822.24	831,502.11	0.26
			Base 29.887181	752,320.13	62.920000	1,583,822.24	831,502.11	0.26
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		27,996.000	Local 57.303775	1,604,276.49	94.860000	2,655,700.56	1,051,424.07	0.44
			Base 57.303775	1,604,276.49	94.860000	2,655,700.56	1,051,424.07	0.44

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	38,261.000	Local 16.150827	617,946.79	10.830000	414,366.63	-203,580.16	0.07
			Base 16.150827	617,946.79	10.830000	414,366.63	-203,580.16	0.07
06652V208	BANNER CORPORATION COMMON STOCK USD.01	30,377.000	Local 42.558504	1,292,799.68	38.000000	1,154,326.00	-138,473.68	0.19
			Base 42.558504	1,292,799.68	38.000000	1,154,326.00	-138,473.68	0.19
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	33,611.000	Local 8.734034	293,559.61	1.600000	53,777.60	-239,782.01	0.01
			Base 8.734034	293,559.61	1.600000	53,777.60	-239,782.01	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01	41,002.000	Local 32.388611	1,327,997.84	39.560000	1,622,039.12	294,041.28	0.27
			Base 32.388611	1,327,997.84	39.560000	1,622,039.12	294,041.28	0.27
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01	109,297.000	Local 10.330500	1,129,092.66	10.600000	1,158,548.20	29,455.54	0.19
			Base 10.330500	1,129,092.66	10.600000	1,158,548.20	29,455.54	0.19
077347300	BEL FUSE INC CL B COMMON STOCK USD.1	8,795.000	Local 18.411341	161,927.74	10.730000	94,370.35	-67,557.39	0.02
			Base 18.411341	161,927.74	10.730000	94,370.35	-67,557.39	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	31,482.000	Local 18.971151	597,249.77	21.600000	680,011.20	82,761.43	0.11
			Base 18.971151	597,249.77	21.600000	680,011.20	82,761.43	0.11
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	37,345.000	Local 34.717575	1,296,527.85	11.020000	411,541.90	-884,985.95	0.07
			Base 34.717575	1,296,527.85	11.020000	411,541.90	-884,985.95	0.07
089302103	BIG LOTS INC COMMON STOCK USD.01	33,924.000	Local 30.672227	1,040,524.62	42.000000	1,424,808.00	384,283.38	0.24
			Base 30.672227	1,040,524.62	42.000000	1,424,808.00	384,283.38	0.24
090672106	BIOTELEMETRY INC COMMON STOCK USD.001	29,563.000	Local 27.257610	805,816.72	45.190000	1,335,951.97	530,135.25	0.22
			Base 27.257610	805,816.72	45.190000	1,335,951.97	530,135.25	0.22

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09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		19,282.000	Local 39.533228	762,279.71	20.940000	403,765.08	-358,514.63	0.07
			Base 39.533228	762,279.71	20.940000	403,765.08	-358,514.63	0.07
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		75,633.000	Local 17.691418	1,338,054.99	10.660000	806,247.78	-531,807.21	0.13
			Base 17.691418	1,338,054.99	10.660000	806,247.78	-531,807.21	0.13
095229100	BLUCORA INC COMMON STOCK USD.0001							
		41,402.000	Local 13.960185	577,979.60	11.420000	472,810.84	-105,168.76	0.08
			Base 13.960185	577,979.60	11.420000	472,810.84	-105,168.76	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		33,886.000	Local 30.055522	1,018,461.43	37.610000	1,274,452.46	255,991.03	0.21
			Base 30.055522	1,018,461.43	37.610000	1,274,452.46	255,991.03	0.21
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		16,172.000	Local 31.467572	508,893.58	14.820000	239,669.04	-269,224.54	0.04
			Base 31.467572	508,893.58	14.820000	239,669.04	-269,224.54	0.04
099406100	BOOT BARN HOLDINGS INC COMMON STOCK							
		24,907.000	Local 27.767857	691,614.02	21.560000	536,994.92	-154,619.10	0.09
			Base 27.767857	691,614.02	21.560000	536,994.92	-154,619.10	0.09
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		70,772.000	Local 8.660052	612,889.21	6.880000	486,911.36	-125,977.85	0.08
			Base 8.660052	612,889.21	6.880000	486,911.36	-125,977.85	0.08
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		32,866.000	Local 30.619257	1,006,332.49	50.770000	1,668,606.82	662,274.33	0.28
			Base 30.619257	1,006,332.49	50.770000	1,668,606.82	662,274.33	0.28
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		41,861.000	Local 34.666619	1,451,179.34	46.820000	1,959,932.02	508,752.68	0.33
			Base 34.666619	1,451,179.34	46.820000	1,959,932.02	508,752.68	0.33
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		36,953.000	Local 14.761870	545,495.40	1.310000	48,408.43	-497,086.97	0.01
			Base 14.761870	545,495.40	1.310000	48,408.43	-497,086.97	0.01

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10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		53,891.000	Local 10.272200	553,579.13	12.460000	671,481.86	117,902.73	0.11
			Base 10.272200	553,579.13	12.460000	671,481.86	117,902.73	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		38,823.000	Local 23.418400	909,172.54	24.000000	931,752.00	22,579.46	0.16
			Base 23.418400	909,172.54	24.000000	931,752.00	22,579.46	0.16
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		5,773.000	Local 49.949730	288,359.79	13.930000	80,417.89	-207,941.90	0.01
			Base 49.949730	288,359.79	13.930000	80,417.89	-207,941.90	0.01
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		68,261.000	Local 10.680569	729,066.33	10.080000	688,070.88	-40,995.45	0.11
			Base 10.680569	729,066.33	10.080000	688,070.88	-40,995.45	0.11
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		63,856.000	Local 17.128068	1,093,729.89	44.240000	2,824,989.44	1,731,259.55	0.47
			Base 17.128068	1,093,729.89	44.240000	2,824,989.44	1,731,259.55	0.47
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		24,774.000	Local 35.911532	889,672.30	15.680000	388,456.32	-501,215.98	0.06
			Base 35.911532	889,672.30	15.680000	388,456.32	-501,215.98	0.06
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		28,612.000	Local 27.153937	776,928.44	41.390000	1,184,250.68	407,322.24	0.20
			Base 27.153937	776,928.44	41.390000	1,184,250.68	407,322.24	0.20
126501105	CTS CORP COMMON STOCK							
		27,903.000	Local 15.217141	424,603.89	20.040000	559,176.12	134,572.23	0.09
			Base 15.217141	424,603.89	20.040000	559,176.12	134,572.23	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK							
		111,293.000	Local 16.061607	1,787,544.47	18.740000	2,085,630.82	298,086.35	0.35
			Base 16.061607	1,787,544.47	18.740000	2,085,630.82	298,086.35	0.35
12739A100	CADENCE BANCORP COMMON STOCK							
		108,868.000	Local 15.886137	1,729,492.01	8.860000	964,570.48	-764,921.53	0.16
			Base 15.886137	1,729,492.01	8.860000	964,570.48	-764,921.53	0.16

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128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		26,202.000	Local 27.646445	724,392.14	44.480000	1,165,464.96	441,072.82	0.19
			Base 27.646445	724,392.14	44.480000	1,165,464.96	441,072.82	0.19
128126109	CALAMP CORP COMMON STOCK USD.01							
		29,745.000	Local 13.283726	395,124.42	8.010000	238,257.45	-156,866.97	0.04
			Base 13.283726	395,124.42	8.010000	238,257.45	-156,866.97	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		14,205.000	Local 42.460260	603,147.99	62.910000	893,636.55	290,488.56	0.15
			Base 42.460260	603,147.99	62.910000	893,636.55	290,488.56	0.15
129500104	CALERES INC COMMON STOCK USD.01							
		34,825.000	Local 14.375703	500,633.86	8.340000	290,440.50	-210,193.36	0.05
			Base 14.375703	500,633.86	8.340000	290,440.50	-210,193.36	0.05
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		42,114.000	Local 32.245929	1,358,005.04	47.700000	2,008,837.80	650,832.76	0.33
			Base 32.245929	1,358,005.04	47.700000	2,008,837.80	650,832.76	0.33
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		81,452.000	Local 9.610034	782,756.47	17.510000	1,426,224.52	643,468.05	0.24
			Base 9.610034	782,756.47	17.510000	1,426,224.52	643,468.05	0.24
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01							
		343,209.000	Local 7.535478	2,586,243.83	1.150000	394,690.35	-2,191,553.48	0.07
			Base 7.535478	2,586,243.83	1.150000	394,690.35	-2,191,553.48	0.07
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		83,335.000	Local 10.248698	854,075.23	5.490000	457,509.15	-396,566.08	0.08
			Base 10.248698	854,075.23	5.490000	457,509.15	-396,566.08	0.08
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		30,513.000	Local 40.209420	1,226,910.03	31.550000	962,685.15	-264,224.88	0.16
			Base 40.209420	1,226,910.03	31.550000	962,685.15	-264,224.88	0.16
14174T107	CARETRUST REIT INC REIT USD.01							
		90,152.000	Local 15.353246	1,384,125.86	17.160000	1,547,008.32	162,882.46	0.26
			Base 15.353246	1,384,125.86	17.160000	1,547,008.32	162,882.46	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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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		18,275.000	Local 24.289318	443,887.29	8.180000	149,489.50	-294,397.79	0.02
			Base 24.289318	443,887.29	8.180000	149,489.50	-294,397.79	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		7,483.000	Local 117.512230	879,344.02	192.850000	1,443,096.55	563,752.53	0.24
			Base 117.512230	879,344.02	192.850000	1,443,096.55	563,752.53	0.24
150602209	CEDAR REALTY TRUST INC REIT USD.06							
		74,659.000	Local 4.374893	326,625.10	0.990000	73,912.41	-252,712.69	0.01
			Base 4.374893	326,625.10	0.990000	73,912.41	-252,712.69	0.01
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		8,304.000	Local 19.638109	163,074.86	35.990000	298,860.96	135,786.10	0.05
			Base 19.638109	163,074.86	35.990000	298,860.96	135,786.10	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		33,908.000	Local 17.052348	578,211.03	33.790000	1,145,751.32	567,540.29	0.19
			Base 17.052348	578,211.03	33.790000	1,145,751.32	567,540.29	0.19
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		24,306.000	Local 21.426211	520,785.48	16.030000	389,625.18	-131,160.30	0.06
			Base 21.426211	520,785.48	16.030000	389,625.18	-131,160.30	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		43,373.000	Local 11.304625	490,315.48	7.130000	309,249.49	-181,065.99	0.05
			Base 11.304625	490,315.48	7.130000	309,249.49	-181,065.99	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		24,782.000	Local 25.758610	638,349.88	30.660000	759,816.12	121,466.24	0.13
			Base 25.758610	638,349.88	30.660000	759,816.12	121,466.24	0.13
157210105	CEVA INC COMMON STOCK USD.001							
		19,023.000	Local 26.320878	500,702.06	37.420000	711,840.66	211,138.60	0.12
			Base 26.320878	500,702.06	37.420000	711,840.66	211,138.60	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		30,448.000	Local 40.192510	1,223,781.54	48.490000	1,476,423.52	252,641.98	0.25
			Base 40.192510	1,223,781.54	48.490000	1,476,423.52	252,641.98	0.25

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16208T102	CHATHAM LODGING TRUST REIT USD.01							
		40,600.000	Local 18.106620	735,128.76	6.120000	248,472.00	-486,656.76	0.04
			Base 18.106620	735,128.76	6.120000	248,472.00	-486,656.76	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		36,157.000	Local 24.336000	879,916.75	22.920000	828,718.44	-51,198.31	0.14
			Base 24.336000	879,916.75	22.920000	828,718.44	-51,198.31	0.14
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		26,725.000	Local 29.047533	776,295.31	13.580000	362,925.50	-413,369.81	0.06
			Base 29.047533	776,295.31	13.580000	362,925.50	-413,369.81	0.06
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		104,074.000	Local 7.068876	735,686.16	1.380000	143,622.12	-592,064.04	0.02
			Base 7.068876	735,686.16	1.380000	143,622.12	-592,064.04	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		12,570.000	Local 50.947811	640,413.98	37.420000	470,369.40	-170,044.58	0.08
			Base 50.947811	640,413.98	37.420000	470,369.40	-170,044.58	0.08
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		14,389.000	Local 26.919890	387,350.30	14.880000	214,108.32	-173,241.98	0.04
			Base 26.919890	387,350.30	14.880000	214,108.32	-173,241.98	0.04
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
		43,744.000	Local 15.912317	696,068.39	14.850000	649,598.40	-46,469.99	0.11
			Base 15.912317	696,068.39	14.850000	649,598.40	-46,469.99	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		17,272.000	Local 37.455020	646,923.10	25.480000	440,090.56	-206,832.54	0.07
			Base 37.455020	646,923.10	25.480000	440,090.56	-206,832.54	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		13,961.000	Local 47.690381	665,805.41	65.170000	909,838.37	244,032.96	0.15
			Base 47.690381	665,805.41	65.170000	909,838.37	244,032.96	0.15
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		14,328.000	Local 35.945966	515,033.80	36.130000	517,670.64	2,636.84	0.09
			Base 35.945966	515,033.80	36.130000	517,670.64	2,636.84	0.09

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185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		344,603.000	Local 8.502975	2,930,150.79	5.520000	1,902,208.56	-1,027,942.23	0.32
			Base 8.502975	2,930,150.79	5.520000	1,902,208.56	-1,027,942.23	0.32
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		4,013.000	Local 215.980765	866,730.81	229.190000	919,739.47	53,008.66	0.15
			Base 215.980765	866,730.81	229.190000	919,739.47	53,008.66	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		36,282.000	Local 47.046497	1,706,941.02	77.360000	2,806,775.52	1,099,834.50	0.47
			Base 47.046497	1,706,941.02	77.360000	2,806,775.52	1,099,834.50	0.47
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		52,722.000	Local 17.834300	940,259.97	17.860000	941,614.92	1,354.95	0.16
			Base 17.834300	940,259.97	17.860000	941,614.92	1,354.95	0.16
192576106	COHU INC COMMON STOCK USD1.0							
		36,073.000	Local 15.594412	562,537.21	17.340000	625,505.82	62,968.61	0.10
			Base 15.594412	562,537.21	17.340000	625,505.82	62,968.61	0.10
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		61,895.000	Local 27.813454	1,721,513.73	28.345000	1,754,413.78	32,900.05	0.29
			Base 27.813454	1,721,513.73	28.345000	1,754,413.78	32,900.05	0.29
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		31,530.000	Local 19.877153	626,726.64	40.750000	1,284,847.50	658,120.86	0.21
			Base 19.877153	626,726.64	40.750000	1,284,847.50	658,120.86	0.21
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		45,037.000	Local 39.409425	1,774,882.26	57.020000	2,568,009.74	793,127.48	0.43
			Base 39.409425	1,774,882.26	57.020000	2,568,009.74	793,127.48	0.43
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		103,443.000	Local 9.218615	953,601.23	3.010000	311,363.43	-642,237.80	0.05
			Base 9.218615	953,601.23	3.010000	311,363.43	-642,237.80	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		17,806.000	Local 31.137091	554,427.04	40.900000	728,265.40	173,838.36	0.12
			Base 31.137091	554,427.04	40.900000	728,265.40	173,838.36	0.12

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205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		10,924.000	Local 48.176832	526,283.71	22.790000	248,957.96	-277,325.75	0.04
			Base 48.176832	526,283.71	22.790000	248,957.96	-277,325.75	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		21,368.000	Local 23.207847	495,905.28	16.890000	360,905.52	-134,999.76	0.06
			Base 23.207847	495,905.28	16.890000	360,905.52	-134,999.76	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
		24,673.000	Local 46.797705	1,154,639.78	71.990000	1,776,209.27	621,569.49	0.30
			Base 46.797705	1,154,639.78	71.990000	1,776,209.27	621,569.49	0.30
208242107	CONN S INC COMMON STOCK USD.01							
		16,577.000	Local 17.376776	288,054.81	10.090000	167,261.93	-120,792.88	0.03
			Base 17.376776	288,054.81	10.090000	167,261.93	-120,792.88	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		22,462.000	Local 20.425440	458,796.24	5.070000	113,882.34	-344,913.90	0.02
			Base 20.425440	458,796.24	5.070000	113,882.34	-344,913.90	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		63,146.000	Local 17.820884	1,125,317.53	6.770000	427,498.42	-697,819.11	0.07
			Base 17.820884	1,125,317.53	6.770000	427,498.42	-697,819.11	0.07
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		14,608.000	Local 78.295689	1,143,743.42	13.250000	193,556.00	-950,187.42	0.03
			Base 78.295689	1,143,743.42	13.250000	193,556.00	-950,187.42	0.03
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
		43,469.000	Local 25.275259	1,098,690.25	27.610000	1,200,179.09	101,488.84	0.20
			Base 25.275259	1,098,690.25	27.610000	1,200,179.09	101,488.84	0.20
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		89,265.000	Local 18.486836	1,650,227.42	16.820000	1,501,437.30	-148,790.12	0.25
			Base 18.486836	1,650,227.42	16.820000	1,501,437.30	-148,790.12	0.25
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		38,961.000	Local 31.873850	1,241,837.07	24.955000	972,271.76	-269,565.31	0.16
			Base 31.873850	1,241,837.07	24.955000	972,271.76	-269,565.31	0.16

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221006109	CORVEL CORP COMMON STOCK USD.0001							
		7,612.000	Local 37.552888	285,852.58	70.890000	539,614.68	253,762.10	0.09
			Base 37.552888	285,852.58	70.890000	539,614.68	253,762.10	0.09
22304C100	COVETRUS INC COMMON STOCK							
		84,198.000	Local 11.125904	936,778.83	17.890000	1,506,302.22	569,523.39	0.25
			Base 11.125904	936,778.83	17.890000	1,506,302.22	569,523.39	0.25
227046109	CROCS INC COMMON STOCK USD.001							
		58,264.000	Local 22.073534	1,286,092.37	36.820000	2,145,280.48	859,188.11	0.36
			Base 22.073534	1,286,092.37	36.820000	2,145,280.48	859,188.11	0.36
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		32,442.000	Local 8.718692	282,851.79	6.160000	199,842.72	-83,009.07	0.03
			Base 8.718692	282,851.79	6.160000	199,842.72	-83,009.07	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		32,661.000	Local 13.865951	452,875.84	19.170000	626,111.37	173,235.53	0.10
			Base 13.865951	452,875.84	19.170000	626,111.37	173,235.53	0.10
229669106	CUBIC CORP COMMON STOCK							
		27,058.000	Local 50.178291	1,357,724.21	48.030000	1,299,595.74	-58,128.47	0.22
			Base 50.178291	1,357,724.21	48.030000	1,299,595.74	-58,128.47	0.22
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		25,030.000	Local 23.466464	587,365.60	12.020000	300,860.60	-286,505.00	0.05
			Base 23.466464	587,365.60	12.020000	300,860.60	-286,505.00	0.05
232109108	CUTERA INC COMMON STOCK USD.001							
		15,074.000	Local 35.185610	530,387.89	12.170000	183,450.58	-346,937.31	0.03
			Base 35.185610	530,387.89	12.170000	183,450.58	-346,937.31	0.03
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		51,433.000	Local 14.751690	758,723.65	23.570000	1,212,275.81	453,552.16	0.20
			Base 14.751690	758,723.65	23.570000	1,212,275.81	453,552.16	0.20
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		12,752.000	Local 59.083084	753,427.49	27.600000	351,955.20	-401,472.29	0.06
			Base 59.083084	753,427.49	27.600000	351,955.20	-401,472.29	0.06

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23332B106	DSP GROUP INC COMMON STOCK USD.001							
		20,076.000	Local 10.148168	203,734.62	15.880000	318,806.88	115,072.26	0.05
			Base 10.148168	203,734.62	15.880000	318,806.88	115,072.26	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		13,942.000	Local 49.505189	690,201.35	19.910000	277,585.22	-412,616.13	0.05
			Base 49.505189	690,201.35	19.910000	277,585.22	-412,616.13	0.05
234264109	DAKTRONICS INC COMMON STOCK							
		32,192.000	Local 9.031974	290,757.32	4.350000	140,035.20	-150,722.12	0.02
			Base 9.031974	290,757.32	4.350000	140,035.20	-150,722.12	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		40,993.000	Local 31.023841	1,271,760.31	13.330000	546,436.69	-725,323.62	0.09
			Base 31.023841	1,271,760.31	13.330000	546,436.69	-725,323.62	0.09
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
		434,056.000	Local 1.839044	798,248.13	0.276100	119,842.86	-678,405.27	0.02
			Base 1.839044	798,248.13	0.276100	119,842.86	-678,405.27	0.02
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		46,960.000	Local 18.244571	856,765.04	6.770000	317,919.20	-538,845.84	0.05
			Base 18.244571	856,765.04	6.770000	317,919.20	-538,845.84	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		172,248.000	Local 9.636406	1,659,851.62	5.530000	952,531.44	-707,320.18	0.16
			Base 9.636406	1,659,851.62	5.530000	952,531.44	-707,320.18	0.16
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		67,099.000	Local 10.867456	729,195.44	6.060000	406,619.94	-322,575.50	0.07
			Base 10.867456	729,195.44	6.060000	406,619.94	-322,575.50	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		25,032.000	Local 11.279521	282,348.97	11.650000	291,622.80	9,273.83	0.05
			Base 11.279521	282,348.97	11.650000	291,622.80	9,273.83	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
		24,762.000	Local 14.923726	369,541.31	13.730000	339,982.26	-29,559.05	0.06
			Base 14.923726	369,541.31	13.730000	339,982.26	-29,559.05	0.06

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254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		14,204.000	Local 59.441279	844,303.93	42.100000	597,988.40	-246,315.53	0.10
			Base 59.441279	844,303.93	42.100000	597,988.40	-246,315.53	0.10
254543101	DIODES INC COMMON STOCK USD.667							
		36,061.000	Local 29.830667	1,075,723.69	50.700000	1,828,292.70	752,569.01	0.30
			Base 29.830667	1,075,723.69	50.700000	1,828,292.70	752,569.01	0.30
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		205,916.000	Local 4.143900	853,295.31	4.425000	911,178.30	57,882.99	0.15
			Base 4.143900	853,295.31	4.425000	911,178.30	57,882.99	0.15
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		61,640.000	Local 19.065963	1,175,225.94	1.190000	73,351.60	-1,101,874.34	0.01
			Base 19.065963	1,175,225.94	1.190000	73,351.60	-1,101,874.34	0.01
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		26,538.000	Local 20.773882	551,297.27	8.400000	222,919.20	-328,378.07	0.04
			Base 20.773882	551,297.27	8.400000	222,919.20	-328,378.07	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		25,006.000	Local 45.741075	1,143,801.33	67.070000	1,677,152.42	533,351.09	0.28
			Base 45.741075	1,143,801.33	67.070000	1,677,152.42	533,351.09	0.28
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		30,321.000	Local 37.177860	1,127,269.90	29.790000	903,262.59	-224,007.31	0.15
			Base 37.177860	1,127,269.90	29.790000	903,262.59	-224,007.31	0.15
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		17,030.000	Local 12.757406	217,258.63	14.760000	251,362.80	34,104.17	0.04
			Base 12.757406	217,258.63	14.760000	251,362.80	34,104.17	0.04
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		27,817.000	Local 51.412758	1,430,148.70	32.750000	911,006.75	-519,141.95	0.15
			Base 51.412758	1,430,148.70	32.750000	911,006.75	-519,141.95	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		8,769.000	Local 55.532423	486,963.82	47.980000	420,736.62	-66,227.20	0.07
			Base 55.532423	486,963.82	47.980000	420,736.62	-66,227.20	0.07

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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
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01	64,940.000	Local 21.679648	1,407,876.31	23.120000	1,501,412.80	93,536.49	0.25
			Base 21.679648	1,407,876.31	23.120000	1,501,412.80	93,536.49	0.25
278715206	EBIX INC COMMON STOCK USD.1	19,286.000	Local 22.665486	437,126.56	22.360000	431,234.96	-5,891.60	0.07
			Base 22.665486	437,126.56	22.360000	431,234.96	-5,891.60	0.07
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	23,031.000	Local 23.440472	539,857.52	21.620000	497,930.22	-41,927.30	0.08
			Base 23.440472	539,857.52	21.620000	497,930.22	-41,927.30	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001	22,144.000	Local 63.343515	1,402,678.79	98.240000	2,175,426.56	772,747.77	0.36
			Base 63.343515	1,402,678.79	98.240000	2,175,426.56	772,747.77	0.36
282914100	8X8 INC COMMON STOCK USD.001	89,657.000	Local 12.579822	1,127,869.07	16.000000	1,434,512.00	306,642.93	0.24
			Base 12.579822	1,127,869.07	16.000000	1,434,512.00	306,642.93	0.24
283677854	EL PASO ELECTRIC CO COMMON STOCK	35,205.000	Local 42.191486	1,485,351.28	67.000000	2,358,735.00	873,383.72	0.39
			Base 42.191486	1,485,351.28	67.000000	2,358,735.00	873,383.72	0.39
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	38,558.000	Local 37.215700	1,434,962.96	79.080000	3,049,166.64	1,614,203.68	0.51
			Base 37.215700	1,434,962.96	79.080000	3,049,166.64	1,614,203.68	0.51
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	26,277.000	Local 23.626222	620,826.24	30.150000	792,251.55	171,425.31	0.13
			Base 23.626222	620,826.24	30.150000	792,251.55	171,425.31	0.13
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	14,022.000	Local 49.906906	699,794.63	50.210000	704,044.62	4,249.99	0.12
			Base 49.906906	699,794.63	50.210000	704,044.62	4,249.99	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	24,039.000	Local 30.054013	722,468.42	34.180000	821,653.02	99,184.60	0.14
			Base 30.054013	722,468.42	34.180000	821,653.02	99,184.60	0.14

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292562105	ENCORE WIRE CORP COMMON STOCK USD.01	17,798.000	Local 33.715819	600,074.14	48.820000	868,898.36	268,824.22	0.14
			Base 33.715819	600,074.14	48.820000	868,898.36	268,824.22	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2	45,971.000	Local 24.194474	1,112,244.18	17.600000	809,089.60	-303,154.58	0.13
			Base 24.194474	1,112,244.18	17.600000	809,089.60	-303,154.58	0.13
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	17,739.000	Local 47.883903	849,412.56	49.290000	874,355.31	24,942.75	0.15
			Base 47.883903	849,412.56	49.290000	874,355.31	24,942.75	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	25,969.000	Local 22.018635	571,801.92	14.870000	386,159.03	-185,642.89	0.06
			Base 22.018635	571,801.92	14.870000	386,159.03	-185,642.89	0.06
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001	43,709.000	Local 19.039857	832,213.10	41.850000	1,829,221.65	997,008.55	0.30
			Base 19.039857	832,213.10	41.850000	1,829,221.65	997,008.55	0.30
294268107	EPLUS INC COMMON STOCK USD.01	11,700.000	Local 48.669662	569,435.04	70.680000	826,956.00	257,520.96	0.14
			Base 48.669662	569,435.04	70.680000	826,956.00	257,520.96	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	22,509.000	Local 46.514672	1,046,998.76	84.530000	1,902,685.77	855,687.01	0.32
			Base 46.514672	1,046,998.76	84.530000	1,902,685.77	855,687.01	0.32
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01	79,576.000	Local 22.681695	1,804,918.56	14.840000	1,180,907.84	-624,010.72	0.20
			Base 22.681695	1,804,918.56	14.840000	1,180,907.84	-624,010.72	0.20
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	19,943.000	Local 19.990831	398,677.15	11.830000	235,925.69	-162,751.46	0.04
			Base 19.990831	398,677.15	11.830000	235,925.69	-162,751.46	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01	51,585.000	Local 21.552979	1,111,810.42	28.100000	1,449,538.50	337,728.08	0.24
			Base 21.552979	1,111,810.42	28.100000	1,449,538.50	337,728.08	0.24

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STATE STREET

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302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		29,700.000	Local 37.383307	1,110,284.22	63.400000	1,882,980.00	772,695.78	0.31
			Base 37.383307	1,110,284.22	63.400000	1,882,980.00	772,695.78	0.31
30214U102	EXPONENT INC COMMON STOCK USD.001							
		44,585.000	Local 28.142619	1,254,738.66	80.930000	3,608,264.05	2,353,525.39	0.60
			Base 28.142619	1,254,738.66	80.930000	3,608,264.05	2,353,525.39	0.60
30219E103	EXPRESS INC COMMON STOCK							
		55,726.000	Local 13.857099	772,200.72	1.540000	85,818.04	-686,382.68	0.01
			Base 13.857099	772,200.72	1.540000	85,818.04	-686,382.68	0.01
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		104,160.000	Local 12.071387	1,257,355.72	4.340000	452,054.40	-805,301.32	0.08
			Base 12.071387	1,257,355.72	4.340000	452,054.40	-805,301.32	0.08
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		24,074.000	Local 13.116818	315,774.28	5.390000	129,758.86	-186,015.42	0.02
			Base 13.116818	315,774.28	5.390000	129,758.86	-186,015.42	0.02
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		45,114.000	Local 17.953240	809,942.48	6.300000	284,218.20	-525,724.28	0.05
			Base 17.953240	809,942.48	6.300000	284,218.20	-525,724.28	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		15,324.000	Local 44.087156	675,591.58	53.600000	821,366.40	145,774.82	0.14
			Base 44.087156	675,591.58	53.600000	821,366.40	145,774.82	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		52,081.000	Local 13.070315	680,715.07	29.730000	1,548,368.13	867,653.06	0.26
			Base 13.070315	680,715.07	29.730000	1,548,368.13	867,653.06	0.26
315405100	FERRO CORP COMMON STOCK USD1.0							
		71,162.000	Local 17.080707	1,215,497.25	11.940000	849,674.28	-365,822.97	0.14
			Base 17.080707	1,215,497.25	11.940000	849,674.28	-365,822.97	0.14
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	30.660000	945,707.70	-179,560.01	0.16
			Base 36.481365	1,125,267.71	30.660000	945,707.70	-179,560.01	0.16

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ST OF AZ POOL 204 SMALL CAP

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31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	17,506.000	Local 20.132526	352,440.00	6.380000	111,688.28	-240,751.72	0.02
			Base 20.132526	352,440.00	6.380000	111,688.28	-240,751.72	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	188,600.000	Local 6.207471	1,170,728.96	5.590000	1,054,274.00	-116,454.96	0.18
			Base 6.207471	1,170,728.96	5.590000	1,054,274.00	-116,454.96	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	84,839.000	Local 7.988854	677,766.42	8.280000	702,466.92	24,700.50	0.12
			Base 7.988854	677,766.42	8.280000	702,466.92	24,700.50	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK	84,691.000	Local 20.406604	1,728,255.69	13.890000	1,176,357.99	-551,897.70	0.20
			Base 20.406604	1,728,255.69	13.890000	1,176,357.99	-551,897.70	0.20
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	98,774.000	Local 15.443957	1,525,461.44	13.350000	1,318,632.90	-206,828.54	0.22
			Base 15.443957	1,525,461.44	13.350000	1,318,632.90	-206,828.54	0.22
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01	29,917.000	Local 30.676099	917,736.85	29.430000	880,457.31	-37,279.54	0.15
			Base 30.676099	917,736.85	29.430000	880,457.31	-37,279.54	0.15
346375108	FORMFACTOR INC COMMON STOCK USD.001	65,909.000	Local 15.861128	1,045,391.11	29.330000	1,933,110.97	887,719.86	0.32
			Base 15.861128	1,045,391.11	29.330000	1,933,110.97	887,719.86	0.32
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01	9,265.000	Local 34.691363	321,415.48	32.040000	296,850.60	-24,564.88	0.05
			Base 34.691363	321,415.48	32.040000	296,850.60	-24,564.88	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01	24,190.000	Local 40.710715	984,792.19	49.820000	1,205,145.80	220,353.61	0.20
			Base 40.710715	984,792.19	49.820000	1,205,145.80	220,353.61	0.20
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01	40,141.000	Local 14.281730	573,282.91	4.650000	186,655.65	-386,627.26	0.03
			Base 14.281730	573,282.91	4.650000	186,655.65	-386,627.26	0.03

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STATE STREET

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350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
		15,323.000	Local 17.885398	274,057.95	15.610000	239,192.03	-34,865.92	0.04
			Base 17.885398	274,057.95	15.610000	239,192.03	-34,865.92	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		75,408.000	Local 20.627139	1,555,451.27	24.400000	1,839,955.20	284,503.93	0.31
			Base 20.627139	1,555,451.27	24.400000	1,839,955.20	284,503.93	0.31
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
		33,360.000	Local 33.070575	1,103,234.37	82.610000	2,755,869.60	1,652,635.23	0.46
			Base 33.070575	1,103,234.37	82.610000	2,755,869.60	1,652,635.23	0.46
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		33,131.000	Local 32.381489	1,072,831.10	52.520000	1,740,040.12	667,209.02	0.29
			Base 32.381489	1,072,831.10	52.520000	1,740,040.12	667,209.02	0.29
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK							
		11,737.000	Local 34.313041	402,732.16	25.750000	302,227.75	-100,504.41	0.05
			Base 34.313041	402,732.16	25.750000	302,227.75	-100,504.41	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		92,536.000	Local 11.015496	1,019,329.98	5.090000	471,008.24	-548,321.74	0.08
			Base 11.015496	1,019,329.98	5.090000	471,008.24	-548,321.74	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		44,456.000	Local 30.550549	1,358,155.21	44.600000	1,982,737.60	624,582.39	0.33
			Base 30.550549	1,358,155.21	44.600000	1,982,737.60	624,582.39	0.33
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
		22,312.000	Local 14.116251	314,961.80	11.950000	266,628.40	-48,333.40	0.04
			Base 14.116251	314,961.80	11.950000	266,628.40	-48,333.40	0.04
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
		46,651.000	Local 19.009489	886,811.69	18.580000	866,775.58	-20,036.11	0.14
			Base 19.009489	886,811.69	18.580000	866,775.58	-20,036.11	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
		37,388.000	Local 32.582310	1,218,187.42	13.290000	496,886.52	-721,300.90	0.08
			Base 32.582310	1,218,187.42	13.290000	496,886.52	-721,300.90	0.08

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36251C103	GMS INC COMMON STOCK USD.01	36,587.000	Local 20.389145	745,977.64	24.590000	899,674.33	153,696.69	0.15
			Base 20.389145	745,977.64	24.590000	899,674.33	153,696.69	0.15
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	55,985.000	Local 5.059098	283,233.62	4.340000	242,974.90	-40,258.72	0.04
			Base 5.059098	283,233.62	4.340000	242,974.90	-40,258.72	0.04
36472T109	GANNETT CO INC COMMON STOCK USD.01	114,199.000	Local 8.407748	960,156.44	1.380000	157,594.62	-802,561.82	0.03
			Base 8.407748	960,156.44	1.380000	157,594.62	-802,561.82	0.03
366505105	GARRETT MOTION INC COMMON STOCK USD.001	65,226.000	Local 12.549187	818,533.28	5.540000	361,352.04	-457,181.24	0.06
			Base 12.549187	818,533.28	5.540000	361,352.04	-457,181.24	0.06
371532102	GENESCO INC COMMON STOCK USD1.0	12,065.000	Local 47.309324	570,787.00	21.660000	261,327.90	-309,459.10	0.04
			Base 47.309324	570,787.00	21.660000	261,327.90	-309,459.10	0.04
37253A103	GENTHERM INC COMMON STOCK	28,211.000	Local 47.355549	1,335,947.40	38.900000	1,097,407.90	-238,539.50	0.18
			Base 47.355549	1,335,947.40	38.900000	1,097,407.90	-238,539.50	0.18
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	11,849.000	Local 35.465707	420,233.16	7.520000	89,104.48	-331,128.68	0.01
			Base 35.465707	420,233.16	7.520000	89,104.48	-331,128.68	0.01
374297109	GETTY REALTY CORP REIT USD.01	29,957.000	Local 22.383937	670,555.59	29.680000	889,123.76	218,568.17	0.15
			Base 22.383937	670,555.59	29.680000	889,123.76	218,568.17	0.15
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	28,066.000	Local 22.510638	631,783.56	48.010000	1,347,448.66	715,665.10	0.22
			Base 22.510638	631,783.56	48.010000	1,347,448.66	715,665.10	0.22
377316104	GLATFELTER COMMON STOCK USD.01	38,308.000	Local 17.938616	687,192.52	16.050000	614,843.40	-72,349.12	0.10
			Base 17.938616	687,192.52	16.050000	614,843.40	-72,349.12	0.10

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377322102	GLAUKOS CORP COMMON STOCK USD.001	34,422.000	Local 35.635878	1,226,658.18	38.420000	1,322,493.24	95,835.06	0.22
			Base 35.635878	1,226,658.18	38.420000	1,322,493.24	95,835.06	0.22
379378201	GLOBAL NET LEASE INC REIT USD.01	77,343.000	Local 17.217554	1,331,657.30	16.730000	1,293,948.39	-37,708.91	0.22
			Base 17.217554	1,331,657.30	16.730000	1,293,948.39	-37,708.91	0.22
379890106	GLU MOBILE INC COMMON STOCK USD.0001	113,832.000	Local 6.325548	720,049.79	9.270000	1,055,222.64	335,172.85	0.18
			Base 6.325548	720,049.79	9.270000	1,055,222.64	335,172.85	0.18
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	40,430.000	Local 25.449324	1,028,916.15	19.140000	773,830.20	-255,085.95	0.13
			Base 25.449324	1,028,916.15	19.140000	773,830.20	-255,085.95	0.13
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01	47,737.000	Local 16.669695	795,761.24	7.180000	342,751.66	-453,009.58	0.06
			Base 16.669695	795,761.24	7.180000	342,751.66	-453,009.58	0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	47,593.000	Local 29.461758	1,402,173.44	13.760000	654,879.68	-747,293.76	0.11
			Base 29.461758	1,402,173.44	13.760000	654,879.68	-747,293.76	0.11
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	42,137.000	Local 32.928828	1,387,522.02	49.080000	2,068,083.96	680,561.94	0.34
			Base 32.928828	1,387,522.02	49.080000	2,068,083.96	680,561.94	0.34
393222104	GREEN PLAINS INC COMMON STOCK USD.001	28,872.000	Local 19.296380	557,125.09	10.215000	294,927.48	-262,197.61	0.05
			Base 19.296380	557,125.09	10.215000	294,927.48	-262,197.61	0.05
393657101	GREENBRIER COMPANIES INC COMMON STOCK	28,242.000	Local 31.225880	881,881.31	22.750000	642,505.50	-239,375.81	0.11
			Base 31.225880	881,881.31	22.750000	642,505.50	-239,375.81	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01	12,666.000	Local 36.542710	462,849.96	9.990000	126,533.34	-336,316.62	0.02
			Base 36.542710	462,849.96	9.990000	126,533.34	-336,316.62	0.02

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ST OF AZ POOL 204 SMALL CAP

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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
398433102	GRIFFON CORP COMMON STOCK USD.25							
		37,314.000	Local 14.313100	534,079.02	18.520000	691,055.28	156,976.26	0.12
			Base 14.313100	534,079.02	18.520000	691,055.28	156,976.26	0.12
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		14,771.000	Local 56.147389	829,353.08	65.970000	974,442.87	145,089.79	0.16
			Base 56.147389	829,353.08	65.970000	974,442.87	145,089.79	0.16
401617105	GUESS? INC COMMON STOCK USD.01							
		38,011.000	Local 13.400816	509,378.43	9.670000	367,566.37	-141,812.06	0.06
			Base 13.400816	509,378.43	9.670000	367,566.37	-141,812.06	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01							
		126,276.000	Local 7.248984	915,372.70	1.090000	137,640.84	-777,731.86	0.02
			Base 7.248984	915,372.70	1.090000	137,640.84	-777,731.86	0.02
40416E103	HCI GROUP INC COMMON STOCK							
		5,456.000	Local 42.045537	229,400.45	46.180000	251,958.08	22,557.63	0.04
			Base 42.045537	229,400.45	46.180000	251,958.08	22,557.63	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
		76,435.000	Local 18.247330	1,394,734.64	32.390000	2,475,729.65	1,080,995.01	0.41
			Base 18.247330	1,394,734.64	32.390000	2,475,729.65	1,080,995.01	0.41
41043F208	HANGER INC COMMON STOCK USD.01							
		32,673.000	Local 21.709989	709,330.47	16.560000	541,064.88	-168,265.59	0.09
			Base 21.709989	709,330.47	16.560000	541,064.88	-168,265.59	0.09
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		26,469.000	Local 12.479484	330,319.45	9.710000	257,013.99	-73,305.46	0.04
			Base 12.479484	330,319.45	9.710000	257,013.99	-73,305.46	0.04
413160102	HARMONIC INC COMMON STOCK USD.001							
		83,660.000	Local 6.156177	515,025.74	4.750000	397,385.00	-117,640.74	0.07
			Base 6.156177	515,025.74	4.750000	397,385.00	-117,640.74	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
		68,197.000	Local 14.742140	1,005,369.75	13.510000	921,341.47	-84,028.28	0.15
			Base 14.742140	1,005,369.75	13.510000	921,341.47	-84,028.28	0.15

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419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		14,919.000	Local 14.912207	222,475.22	16.000000	238,704.00	16,228.78	0.04
			Base 14.912207	222,475.22	16.000000	238,704.00	16,228.78	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		39,779.000	Local 25.173727	1,001,385.70	14.040000	558,497.16	-442,888.54	0.09
			Base 25.173727	1,001,385.70	14.040000	558,497.16	-442,888.54	0.09
420261109	HAWKINS INC COMMON STOCK USD.05							
		8,161.000	Local 38.341214	312,902.65	42.580000	347,495.38	34,592.73	0.06
			Base 38.341214	312,902.65	42.580000	347,495.38	34,592.73	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		10,846.000	Local 46.519582	504,551.39	23.360000	253,362.56	-251,188.83	0.04
			Base 46.519582	504,551.39	23.360000	253,362.56	-251,188.83	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
		21,874.000	Local 26.551706	580,792.02	22.130000	484,071.62	-96,720.40	0.08
			Base 26.551706	580,792.02	22.130000	484,071.62	-96,720.40	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		40,097.000	Local 18.281811	733,045.78	20.820000	834,819.54	101,773.76	0.14
			Base 18.281811	733,045.78	20.820000	834,819.54	101,773.76	0.14
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		16,672.000	Local 22.310132	371,954.52	21.620000	360,448.64	-11,505.88	0.06
			Base 22.310132	371,954.52	21.620000	360,448.64	-11,505.88	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		123,197.000	Local 5.767832	710,579.60	3.470000	427,493.59	-283,086.01	0.07
			Base 5.767832	710,579.60	3.470000	427,493.59	-283,086.01	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		92,907.000	Local 20.792611	1,931,779.10	19.510000	1,812,615.57	-119,163.53	0.30
			Base 20.792611	1,931,779.10	19.510000	1,812,615.57	-119,163.53	0.30
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		31,010.000	Local 31.000059	961,311.82	20.000000	620,200.00	-341,111.82	0.10
			Base 31.000059	961,311.82	20.000000	620,200.00	-341,111.82	0.10

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427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		31,126.000	Local 16.656643	518,454.67	5.760000	179,285.76	-339,168.91	0.03
			Base 16.656643	518,454.67	5.760000	179,285.76	-339,168.91	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
		7,355.000	Local 96.674910	711,043.96	93.170000	685,265.35	-25,778.61	0.11
			Base 96.674910	711,043.96	93.170000	685,265.35	-25,778.61	0.11
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		14,313.000	Local 34.842129	498,695.39	20.940000	299,714.22	-198,981.17	0.05
			Base 34.842129	498,695.39	20.940000	299,714.22	-198,981.17	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		71,103.000	Local 7.156179	508,825.79	0.295000	20,975.39	-487,850.40	0.00
			Base 7.156179	508,825.79	0.295000	20,975.39	-487,850.40	0.00
431571108	HILLENBRAND INC COMMON STOCK							
		64,547.000	Local 24.507760	1,581,902.41	27.070000	1,747,287.29	165,384.88	0.29
			Base 24.507760	1,581,902.41	27.070000	1,747,287.29	165,384.88	0.29
43785V102	HOMESTREET INC COMMON STOCK							
		20,218.000	Local 29.699284	600,460.13	24.610000	497,564.98	-102,895.15	0.08
			Base 29.699284	600,460.13	24.610000	497,564.98	-102,895.15	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		106,501.000	Local 10.115332	1,077,292.97	9.220000	981,939.22	-95,353.75	0.16
			Base 10.115332	1,077,292.97	9.220000	981,939.22	-95,353.75	0.16
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		35,697.000	Local 24.247105	865,548.92	36.730000	1,311,150.81	445,601.89	0.22
			Base 24.247105	865,548.92	36.730000	1,311,150.81	445,601.89	0.22
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		28,992.000	Local 38.337820	1,111,490.09	47.860000	1,387,557.12	276,067.03	0.23
			Base 38.337820	1,111,490.09	47.860000	1,387,557.12	276,067.03	0.23
45031U101	ISTAR INC REIT USD.001							
		62,873.000	Local 11.742821	738,306.40	12.320000	774,595.36	36,288.96	0.13
			Base 11.742821	738,306.40	12.320000	774,595.36	36,288.96	0.13

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45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01	81,876.000	Local 10.216821	836,512.46	11.490000	940,755.24	104,242.78	0.16
			Base 10.216821	836,512.46	11.490000	940,755.24	104,242.78	0.16
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	28,473.000	Local 48.907043	1,392,530.23	67.090000	1,910,253.57	517,723.34	0.32
			Base 48.907043	1,392,530.23	67.090000	1,910,253.57	517,723.34	0.32
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	31,629.000	Local 42.646300	1,348,859.83	40.520000	1,281,607.08	-67,252.75	0.21
			Base 42.646300	1,348,859.83	40.520000	1,281,607.08	-67,252.75	0.21
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	56,354.000	Local 20.640158	1,163,155.47	20.550000	1,158,074.70	-5,080.77	0.19
			Base 20.640158	1,163,155.47	20.550000	1,158,074.70	-5,080.77	0.19
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	30,536.000	Local 27.170638	829,682.59	49.200000	1,502,371.20	672,688.61	0.25
			Base 27.170638	829,682.59	49.200000	1,502,371.20	672,688.61	0.25
45768S105	INNOSPEC INC COMMON STOCK USD.01	21,268.000	Local 55.332750	1,176,816.92	77.250000	1,642,953.00	466,136.08	0.27
			Base 55.332750	1,176,816.92	77.250000	1,642,953.00	466,136.08	0.27
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	15,819.000	Local 34.440417	544,812.96	19.070000	301,668.33	-243,144.63	0.05
			Base 34.440417	544,812.96	19.070000	301,668.33	-243,144.63	0.05
45780L104	INOGEN INC COMMON STOCK USD.001	15,830.000	Local 49.605426	785,253.90	35.520000	562,281.60	-222,972.30	0.09
			Base 49.605426	785,253.90	35.520000	562,281.60	-222,972.30	0.09
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	18,311.000	Local 33.479499	613,043.10	68.780000	1,259,430.58	646,387.48	0.21
			Base 33.479499	613,043.10	68.780000	1,259,430.58	646,387.48	0.21
45781M101	INNOVIVA INC COMMON STOCK	57,849.000	Local 11.131057	643,920.54	13.980000	808,729.02	164,808.48	0.13
			Base 11.131057	643,920.54	13.980000	808,729.02	164,808.48	0.13

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45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001	16,098.000	Local 82.866347	1,333,982.46	88.020000	1,416,945.96	82,963.50	0.24
			Base 82.866347	1,333,982.46	88.020000	1,416,945.96	82,963.50	0.24
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001	28,374.000	Local 42.666735	1,210,625.94	73.050000	2,072,720.70	862,094.76	0.35
			Base 42.666735	1,210,625.94	73.050000	2,072,720.70	862,094.76	0.35
458334109	INTER PARFUMS INC COMMON STOCK USD.001	15,265.000	Local 30.487251	465,387.89	48.150000	735,009.75	269,621.86	0.12
			Base 30.487251	465,387.89	48.150000	735,009.75	269,621.86	0.12
458665304	INTERFACE INC COMMON STOCK USD.1	50,620.000	Local 15.002144	759,408.55	8.140000	412,046.80	-347,361.75	0.07
			Base 15.002144	759,408.55	8.140000	412,046.80	-347,361.75	0.07
461203101	INVACARE CORP COMMON STOCK USD.25	29,801.000	Local 18.616418	554,787.88	6.370000	189,832.37	-364,955.51	0.03
			Base 18.616418	554,787.88	6.370000	189,832.37	-364,955.51	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01	157,748.000	Local 14.210903	2,241,741.45	3.740000	589,977.52	-1,651,763.93	0.10
			Base 14.210903	2,241,741.45	3.740000	589,977.52	-1,651,763.93	0.10
461730509	INVESTORS REAL ESTATE TRUST REIT	10,528.000	Local 70.191015	738,971.01	70.490000	742,118.72	3,147.71	0.12
			Base 70.191015	738,971.01	70.490000	742,118.72	3,147.71	0.12
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	84,591.000	Local 14.122351	1,194,623.79	25.440000	2,151,995.04	957,371.25	0.36
			Base 14.122351	1,194,623.79	25.440000	2,151,995.04	957,371.25	0.36
462726100	IROBOT CORP COMMON STOCK USD.01	24,135.000	Local 36.219501	874,157.66	83.900000	2,024,926.50	1,150,768.84	0.34
			Base 36.219501	874,157.66	83.900000	2,024,926.50	1,150,768.84	0.34
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	68.290000	31,223,553.80	-3,791,958.77	5.20
			Base 76.583510	35,015,512.57	68.290000	31,223,553.80	-3,791,958.77	5.20

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465741106	ITRON INC COMMON STOCK							
		30,905.000	Local 44.122454	1,363,604.44	66.250000	2,047,456.25	683,851.81	0.34
			Base 44.122454	1,363,604.44	66.250000	2,047,456.25	683,851.81	0.34
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		12,940.000	Local 85.227253	1,102,840.66	127.130000	1,645,062.20	542,221.54	0.27
			Base 85.227253	1,102,840.66	127.130000	1,645,062.20	542,221.54	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		27,380.000	Local 42.420282	1,161,467.32	86.020000	2,355,227.60	1,193,760.28	0.39
			Base 42.420282	1,161,467.32	86.020000	2,355,227.60	1,193,760.28	0.39
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		20,156.000	Local 19.252140	388,046.13	16.580000	334,186.48	-53,859.65	0.06
			Base 19.252140	388,046.13	16.580000	334,186.48	-53,859.65	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		13,647.000	Local 65.165517	889,313.81	73.620000	1,004,692.14	115,378.33	0.17
			Base 65.165517	889,313.81	73.620000	1,004,692.14	115,378.33	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
		23,899.000	Local 38.695255	924,777.90	41.600000	994,198.40	69,420.50	0.17
			Base 38.695255	924,777.90	41.600000	994,198.40	69,420.50	0.17
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		28,808.000	Local 17.087125	492,245.90	15.815000	455,598.52	-36,647.38	0.08
			Base 17.087125	492,245.90	15.815000	455,598.52	-36,647.38	0.08
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		17,918.000	Local 102.102541	1,829,473.33	155.210000	2,781,052.78	951,579.45	0.46
			Base 102.102541	1,829,473.33	155.210000	2,781,052.78	951,579.45	0.46
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		72,721.000	Local 21.281920	1,547,642.54	11.540000	839,200.34	-708,442.20	0.14
			Base 21.281920	1,547,642.54	11.540000	839,200.34	-708,442.20	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		74,377.000	Local 14.134200	1,051,259.43	15.260000	1,134,993.02	83,733.59	0.19
			Base 14.134200	1,051,259.43	15.260000	1,134,993.02	83,733.59	0.19

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50050N103	KONTOOR BRANDS INC COMMON STOCK							
		40,460.000	Local 35.004705	1,416,290.37	17.810000	720,592.60	-695,697.77	0.12
			Base 35.004705	1,416,290.37	17.810000	720,592.60	-695,697.77	0.12
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		18,139.000	Local 30.700941	556,884.36	18.840000	341,738.76	-215,145.60	0.06
			Base 30.700941	556,884.36	18.840000	341,738.76	-215,145.60	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
		47,603.000	Local 22.991479	1,094,463.39	30.730000	1,462,840.19	368,376.80	0.24
			Base 22.991479	1,094,463.39	30.730000	1,462,840.19	368,376.80	0.24
50077C106	KRATON CORP COMMON STOCK USD.01							
		27,538.000	Local 24.699331	680,170.19	17.280000	475,856.64	-204,313.55	0.08
			Base 24.699331	680,170.19	17.280000	475,856.64	-204,313.55	0.08
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		53,982.000	Local 13.809561	745,467.73	20.830000	1,124,445.06	378,977.33	0.19
			Base 13.809561	745,467.73	20.830000	1,124,445.06	378,977.33	0.19
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		18,903.000	Local 47.616103	900,087.19	88.030000	1,664,031.09	763,943.90	0.28
			Base 47.616103	900,087.19	88.030000	1,664,031.09	763,943.90	0.28
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		21,727.000	Local 47.896369	1,040,644.40	114.980000	2,498,170.46	1,457,526.06	0.42
			Base 47.896369	1,040,644.40	114.980000	2,498,170.46	1,457,526.06	0.42
502175102	LTC PROPERTIES INC REIT USD.01							
		33,895.000	Local 35.863402	1,215,590.00	37.670000	1,276,824.65	61,234.65	0.21
			Base 35.863402	1,215,590.00	37.670000	1,276,824.65	61,234.65	0.21
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		39,825.000	Local 16.716159	665,721.02	27.060000	1,077,664.50	411,943.48	0.18
			Base 16.716159	665,721.02	27.060000	1,077,664.50	411,943.48	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001							
		28,915.000	Local 28.388892	820,864.80	7.260000	209,922.90	-610,941.90	0.03
			Base 28.388892	820,864.80	7.260000	209,922.90	-610,941.90	0.03

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ST OF AZ POOL 204 SMALL CAP

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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
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		57,091.000	Local 21.122255	1,205,890.67	14.300000	816,401.30	-389,489.37	0.14
			Base 21.122255	1,205,890.67	14.300000	816,401.30	-389,489.37	0.14
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		7,865.000	Local 91.468938	719,403.20	13.860000	109,008.90	-610,394.30	0.02
			Base 91.468938	719,403.20	13.860000	109,008.90	-610,394.30	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,346.000	Local 30.888195	443,122.05	26.400000	378,734.40	-64,387.65	0.06
			Base 30.888195	443,122.05	26.400000	378,734.40	-64,387.65	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		238,827.000	Local 9.850501	2,352,565.62	10.550000	2,519,624.85	167,059.23	0.42
			Base 9.850501	2,352,565.62	10.550000	2,519,624.85	167,059.23	0.42
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		9,388.000	Local 75.541003	709,178.94	92.210000	865,667.48	156,488.54	0.14
			Base 75.541003	709,178.94	92.210000	865,667.48	156,488.54	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		23,493.000	Local 18.806418	441,819.18	5.960000	140,018.28	-301,800.90	0.02
			Base 18.806418	441,819.18	5.960000	140,018.28	-301,800.90	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		19,146.000	Local 58.134094	1,113,035.37	151.330000	2,897,364.18	1,784,328.81	0.48
			Base 58.134094	1,113,035.37	151.330000	2,897,364.18	1,784,328.81	0.48
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		53,237.000	Local 16.238568	864,492.62	41.430000	2,205,608.91	1,341,116.29	0.37
			Base 16.238568	864,492.62	41.430000	2,205,608.91	1,341,116.29	0.37
53814L108	LIVENT CORP COMMON STOCK USD.001							
		126,579.000	Local 10.898846	1,379,565.07	6.160000	779,726.64	-599,838.43	0.13
			Base 10.898846	1,379,565.07	6.160000	779,726.64	-599,838.43	0.13
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		24,930.000	Local 22.751578	567,196.85	13.860000	345,529.80	-221,667.05	0.06
			Base 22.751578	567,196.85	13.860000	345,529.80	-221,667.05	0.06

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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
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		36,828.000	Local 23.345756	859,777.51	32.530000	1,198,014.84	338,237.33	0.20
			Base 23.345756	859,777.51	32.530000	1,198,014.84	338,237.33	0.20
550819106	LYDALL INC COMMON STOCK USD.1							
		15,298.000	Local 14.576193	222,986.60	13.560000	207,440.88	-15,545.72	0.03
			Base 14.576193	222,986.60	13.560000	207,440.88	-15,545.72	0.03
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		43,609.000	Local 22.846388	996,308.14	35.700000	1,556,841.30	560,533.16	0.26
			Base 22.846388	996,308.14	35.700000	1,556,841.30	560,533.16	0.26
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		11,412.000	Local 74.600689	851,343.06	36.705000	418,877.46	-432,465.60	0.07
			Base 74.600689	851,343.06	36.705000	418,877.46	-432,465.60	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		24,658.000	Local 20.848100	514,072.44	34.440000	849,221.52	335,149.08	0.14
			Base 20.848100	514,072.44	34.440000	849,221.52	335,149.08	0.14
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
		15,466.000	Local 42.407629	655,876.39	17.590000	272,046.94	-383,829.45	0.05
			Base 42.407629	655,876.39	17.590000	272,046.94	-383,829.45	0.05
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		14,455.000	Local 29.596349	427,815.23	31.910000	461,259.05	33,443.82	0.08
			Base 29.596349	427,815.23	31.910000	461,259.05	33,443.82	0.08
55616P104	MACY S INC COMMON STOCK USD.01							
		267,336.000	Local 4.951611	1,323,743.93	6.880000	1,839,271.68	515,527.75	0.31
			Base 4.951611	1,323,743.93	6.880000	1,839,271.68	515,527.75	0.31
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		66,165.000	Local 20.420429	1,351,117.67	24.690000	1,633,613.85	282,496.18	0.27
			Base 20.420429	1,351,117.67	24.690000	1,633,613.85	282,496.18	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		19,236.000	Local 54.694073	1,052,095.19	72.980000	1,403,843.28	351,748.09	0.23
			Base 54.694073	1,052,095.19	72.980000	1,403,843.28	351,748.09	0.23

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ST OF AZ POOL 204 SMALL CAP

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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
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	23,392.000	Local 40.992211	958,889.80	68.490000	1,602,118.08	643,228.28	0.27
			Base 40.992211	958,889.80	68.490000	1,602,118.08	643,228.28	0.27
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	20,379.000	Local 34.915156	711,535.97	28.860000	588,137.94	-123,398.03	0.10
			Base 34.915156	711,535.97	28.860000	588,137.94	-123,398.03	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0	19,998.000	Local 17.586280	351,690.42	13.270000	265,373.46	-86,316.96	0.04
			Base 17.586280	351,690.42	13.270000	265,373.46	-86,316.96	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001	18,565.000	Local 12.099508	224,627.37	22.390000	415,670.35	191,042.98	0.07
			Base 12.099508	224,627.37	22.390000	415,670.35	191,042.98	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01	33,714.000	Local 14.887584	501,920.02	25.160000	848,244.24	346,324.22	0.14
			Base 14.887584	501,920.02	25.160000	848,244.24	346,324.22	0.14
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01	94,725.000	Local 10.080400	954,865.89	8.500000	805,162.50	-149,703.39	0.13
			Base 10.080400	954,865.89	8.500000	805,162.50	-149,703.39	0.13
576690101	MATERION CORP COMMON STOCK	17,561.000	Local 36.280909	637,129.05	61.490000	1,079,825.89	442,696.84	0.18
			Base 36.280909	637,129.05	61.490000	1,079,825.89	442,696.84	0.18
576853105	MATRIX SERVICE CO COMMON STOCK USD.01	22,621.000	Local 14.461838	327,141.24	9.720000	219,876.12	-107,265.12	0.04
			Base 14.461838	327,141.24	9.720000	219,876.12	-107,265.12	0.04
57686G105	MATSON INC COMMON STOCK	37,209.000	Local 27.715986	1,031,284.12	29.100000	1,082,781.90	51,497.78	0.18
			Base 27.715986	1,031,284.12	29.100000	1,082,781.90	51,497.78	0.18
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	27,062.000	Local 39.161495	1,059,788.37	19.100000	516,884.20	-542,904.17	0.09
			Base 39.161495	1,059,788.37	19.100000	516,884.20	-542,904.17	0.09

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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
57776J100	MAXLINEAR INC COMMON STOCK							
		56,952.000	Local 26.440348	1,505,830.70	21.460000	1,222,189.92	-283,640.78	0.20
			Base 26.440348	1,505,830.70	21.460000	1,222,189.92	-283,640.78	0.20
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		10,185.000	Local 53.827013	548,228.13	138.770000	1,413,372.45	865,144.32	0.24
			Base 53.827013	548,228.13	138.770000	1,413,372.45	865,144.32	0.24
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		23,236.000	Local 60.144669	1,397,521.54	93.020000	2,161,412.72	763,891.18	0.36
			Base 60.144669	1,397,521.54	93.020000	2,161,412.72	763,891.18	0.36
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		34,741.000	Local 12.959740	450,234.31	8.160000	283,486.56	-166,747.75	0.05
			Base 12.959740	450,234.31	8.160000	283,486.56	-166,747.75	0.05
589433101	MEREDITH CORP COMMON STOCK USD1.0							
		34,844.000	Local 13.330871	464,500.86	14.550000	506,980.20	42,479.34	0.08
			Base 13.330871	464,500.86	14.550000	506,980.20	42,479.34	0.08
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		37,048.000	Local 17.373106	643,638.83	23.290000	862,847.92	219,209.09	0.14
			Base 17.373106	643,638.83	23.290000	862,847.92	219,209.09	0.14
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		47,958.000	Local 24.074881	1,154,583.16	45.650000	2,189,282.70	1,034,699.54	0.36
			Base 24.074881	1,154,583.16	45.650000	2,189,282.70	1,034,699.54	0.36
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		30,557.000	Local 35.804953	1,094,091.95	76.120000	2,325,998.84	1,231,906.89	0.39
			Base 35.804953	1,094,091.95	76.120000	2,325,998.84	1,231,906.89	0.39
59001K100	MERITOR INC COMMON STOCK USD1.0							
		62,469.000	Local 24.280942	1,516,806.19	19.800000	1,236,886.20	-279,919.99	0.21
			Base 24.280942	1,516,806.19	19.800000	1,236,886.20	-279,919.99	0.21
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,511.000	Local 235.351173	826,317.97	216.800000	761,184.80	-65,133.17	0.13
			Base 235.351173	826,317.97	216.800000	761,184.80	-65,133.17	0.13

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59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01	27,541.000	Local 25.780535	710,021.72	18.170000	500,419.97	-209,601.75	0.08
			Base 25.780535	710,021.72	18.170000	500,419.97	-209,601.75	0.08
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5	32,066.000	Local 20.161766	646,507.19	31.260000	1,002,383.16	355,875.97	0.17
			Base 20.161766	646,507.19	31.260000	1,002,383.16	355,875.97	0.17
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775	66,332.000	Local 7.924133	525,623.61	7.070000	468,967.24	-56,656.37	0.08
			Base 7.924133	525,623.61	7.070000	468,967.24	-56,656.37	0.08
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001	6,691.000	Local 136.320175	912,118.29	118.290000	791,478.39	-120,639.90	0.13
			Base 136.320175	912,118.29	118.290000	791,478.39	-120,639.90	0.13
60740F105	MOBILE MINI INC COMMON STOCK USD.01	38,350.000	Local 27.633628	1,059,749.64	29.500000	1,131,325.00	71,575.36	0.19
			Base 27.633628	1,059,749.64	29.500000	1,131,325.00	71,575.36	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	101,786.000	Local 18.230536	1,855,613.31	33.270000	3,386,420.22	1,530,806.91	0.56
			Base 18.230536	1,855,613.31	33.270000	3,386,420.22	1,530,806.91	0.56
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	10,420.000	Local 19.049477	198,495.55	34.080000	355,113.60	156,618.05	0.06
			Base 19.049477	198,495.55	34.080000	355,113.60	156,618.05	0.06
610236101	MONRO INC COMMON STOCK USD.01	28,805.000	Local 45.852894	1,320,792.61	54.940000	1,582,546.70	261,754.09	0.26
			Base 45.852894	1,320,792.61	54.940000	1,582,546.70	261,754.09	0.26
615394202	MOOG INC CLASS A COMMON STOCK USD1.0	25,880.000	Local 50.871661	1,316,558.58	52.980000	1,371,122.40	54,563.82	0.23
			Base 50.871661	1,316,558.58	52.980000	1,371,122.40	54,563.82	0.23
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	16,416.000	Local 28.865191	473,850.97	17.670000	290,070.72	-183,780.25	0.05
			Base 28.865191	473,850.97	17.670000	290,070.72	-183,780.25	0.05

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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
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		14,283.000	Local 19.591980	279,832.25	10.840000	154,827.72	-125,004.53	0.03
			Base 19.591980	279,832.25	10.840000	154,827.72	-125,004.53	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		49,080.000	Local 23.555043	1,156,081.51	26.580000	1,304,546.40	148,464.89	0.22
			Base 23.555043	1,156,081.51	26.580000	1,304,546.40	148,464.89	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		30,944.000	Local 13.935490	431,219.79	14.550000	450,235.20	19,015.41	0.08
			Base 13.935490	431,219.79	14.550000	450,235.20	19,015.41	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		64,454.000	Local 20.402760	1,315,039.50	11.340000	730,908.36	-584,131.14	0.12
			Base 20.402760	1,315,039.50	11.340000	730,908.36	-584,131.14	0.12
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		37,688.000	Local 25.443629	958,919.49	30.760000	1,159,282.88	200,363.39	0.19
			Base 25.443629	958,919.49	30.760000	1,159,282.88	200,363.39	0.19
62914B100	NIC INC COMMON STOCK							
		57,922.000	Local 17.912015	1,037,499.75	22.960000	1,329,889.12	292,389.37	0.22
			Base 17.912015	1,037,499.75	22.960000	1,329,889.12	292,389.37	0.22
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		73,306.000	Local 16.576573	1,215,162.24	16.080000	1,178,760.48	-36,401.76	0.20
			Base 16.576573	1,215,162.24	16.080000	1,178,760.48	-36,401.76	0.20
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		26,431.000	Local 30.894418	816,570.35	27.000000	713,637.00	-102,933.35	0.12
			Base 30.894418	816,570.35	27.000000	713,637.00	-102,933.35	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		10,094.000	Local 42.170594	425,669.98	61.020000	615,935.88	190,265.90	0.10
			Base 42.170594	425,669.98	61.020000	615,935.88	190,265.90	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		4,359.000	Local 90.944822	396,428.48	87.390000	380,933.01	-15,495.47	0.06
			Base 90.944822	396,428.48	87.390000	380,933.01	-15,495.47	0.06

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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
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		53,609.000	Local 26.059540	1,397,025.89	28.660000	1,536,433.94	139,408.05	0.26
			Base 26.059540	1,397,025.89	28.660000	1,536,433.94	139,408.05	0.26
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		29,264.000	Local 22.802128	667,281.46	21.820000	638,540.48	-28,740.98	0.11
			Base 22.802128	667,281.46	21.820000	638,540.48	-28,740.98	0.11
640079109	NEENAH INC COMMON STOCK USD.01							
		14,516.000	Local 35.903783	521,179.31	49.460000	717,961.36	196,782.05	0.12
			Base 35.903783	521,179.31	49.460000	717,961.36	196,782.05	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16							
		45,747.000	Local 34.722313	1,588,441.67	77.600000	3,549,967.20	1,961,525.53	0.59
			Base 34.722313	1,588,441.67	77.600000	3,549,967.20	1,961,525.53	0.59
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		95,020.000	Local 19.842844	1,885,467.00	30.980000	2,943,719.60	1,058,252.60	0.49
			Base 19.842844	1,885,467.00	30.980000	2,943,719.60	1,058,252.60	0.49
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		25,545.000	Local 21.808492	557,097.94	25.890000	661,360.05	104,262.11	0.11
			Base 21.808492	557,097.94	25.890000	661,360.05	104,262.11	0.11
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		326,958.000	Local 5.341488	1,746,442.37	2.610000	853,360.38	-893,081.99	0.14
			Base 5.341488	1,746,442.37	2.610000	853,360.38	-893,081.99	0.14
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
		78,121.000	Local 9.140042	714,029.22	2.230000	174,209.83	-539,819.39	0.03
			Base 9.140042	714,029.22	2.230000	174,209.83	-539,819.39	0.03
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		19,151.000	Local 43.613786	835,247.62	35.350000	676,987.85	-158,259.77	0.11
			Base 43.613786	835,247.62	35.350000	676,987.85	-158,259.77	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		42,365.000	Local 27.748555	1,175,567.52	10.980000	465,167.70	-710,399.82	0.08
			Base 27.748555	1,175,567.52	10.980000	465,167.70	-710,399.82	0.08

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66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		37,465.000	Local 14.876710	557,355.93	11.520000	431,596.80	-125,759.13	0.07
			Base 14.876710	557,355.93	11.520000	431,596.80	-125,759.13	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		102,619.000	Local 12.252325	1,257,321.34	10.225000	1,049,279.28	-208,042.06	0.17
			Base 12.252325	1,257,321.34	10.225000	1,049,279.28	-208,042.06	0.17
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		26,388.000	Local 52.357858	1,381,619.17	55.790000	1,472,186.52	90,567.35	0.25
			Base 52.357858	1,381,619.17	55.790000	1,472,186.52	90,567.35	0.25
67011P100	NOW INC COMMON STOCK USD.01							
		94,498.000	Local 8.719100	823,937.52	8.630000	815,517.74	-8,419.78	0.14
			Base 8.719100	823,937.52	8.630000	815,517.74	-8,419.78	0.14
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		44,385.000	Local 15.814131	701,910.19	13.370000	593,427.45	-108,482.74	0.10
			Base 15.814131	701,910.19	13.370000	593,427.45	-108,482.74	0.10
671044105	OSI SYSTEMS INC COMMON STOCK							
		14,503.000	Local 57.187365	829,388.36	74.640000	1,082,503.92	253,115.56	0.18
			Base 57.187365	829,388.36	74.640000	1,082,503.92	253,115.56	0.18
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01							
		249,628.000	Local 2.548451	636,164.68	0.750000	187,221.00	-448,943.68	0.03
			Base 2.548451	636,164.68	0.750000	187,221.00	-448,943.68	0.03
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		85,946.000	Local 12.478866	1,072,508.59	6.390000	549,194.94	-523,313.65	0.09
			Base 12.478866	1,072,508.59	6.390000	549,194.94	-523,313.65	0.09
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
		455,026.000	Local 2.495431	1,135,486.14	2.350000	1,069,311.10	-66,175.04	0.18
			Base 2.495431	1,135,486.14	2.350000	1,069,311.10	-66,175.04	0.18
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		41,717.000	Local 51.652395	2,154,782.97	25.970000	1,083,390.49	-1,071,392.48	0.18
			Base 51.652395	2,154,782.97	25.970000	1,083,390.49	-1,071,392.48	0.18

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		52,790.000	Local 20.133090	1,062,825.84	4.750000	250,752.50	-812,073.34	0.04
			Base 20.133090	1,062,825.84	4.750000	250,752.50	-812,073.34	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		142,336.000	Local 13.655287	1,943,638.99	13.760000	1,958,543.36	14,904.37	0.33
			Base 13.655287	1,943,638.99	13.760000	1,958,543.36	14,904.37	0.33
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,891.000	Local 20.063795	158,323.41	11.750000	92,719.25	-65,604.16	0.02
			Base 20.063795	158,323.41	11.750000	92,719.25	-65,604.16	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001							
		36,882.000	Local 35.916647	1,324,677.79	70.620000	2,604,606.84	1,279,929.05	0.43
			Base 35.916647	1,324,677.79	70.620000	2,604,606.84	1,279,929.05	0.43
68287N100	ONESPAN INC COMMON STOCK USD.001							
		28,264.000	Local 13.464354	380,556.51	27.930000	789,413.52	408,857.01	0.13
			Base 13.464354	380,556.51	27.930000	789,413.52	408,857.01	0.13
683344105	ONTO INNOVATION INC COMMON STOCK							
		41,146.000	Local 18.728944	770,621.13	34.040000	1,400,609.84	629,988.71	0.23
			Base 18.728944	770,621.13	34.040000	1,400,609.84	629,988.71	0.23
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		61,638.000	Local 11.881802	732,370.51	11.630000	716,849.94	-15,520.57	0.12
			Base 11.881802	732,370.51	11.630000	716,849.94	-15,520.57	0.12
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		16,642.000	Local 38.717965	644,344.37	32.000000	532,544.00	-111,800.37	0.09
			Base 38.717965	644,344.37	32.000000	532,544.00	-111,800.37	0.09
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		54,471.000	Local 13.402844	730,066.31	7.620000	415,069.02	-314,997.29	0.07
			Base 13.402844	730,066.31	7.620000	415,069.02	-314,997.29	0.07
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		14,504.000	Local 48.808605	707,920.01	44.010000	638,321.04	-69,598.97	0.11
			Base 48.808605	707,920.01	44.010000	638,321.04	-69,598.97	0.11

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69318J100	PC CONNECTION INC COMMON STOCK USD.01	9,479.000	Local 50.368664	477,444.57	46.360000	439,446.44	-37,998.13	0.07
			Base 50.368664	477,444.57	46.360000	439,446.44	-37,998.13	0.07
69327R101	PDC ENERGY INC COMMON STOCK USD.01	82,553.000	Local 41.681514	3,440,933.99	12.440000	1,026,959.32	-2,413,974.67	0.17
			Base 41.681514	3,440,933.99	12.440000	1,026,959.32	-2,413,974.67	0.17
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015	24,411.000	Local 16.954873	413,885.41	19.560000	477,479.16	63,593.75	0.08
			Base 16.954873	413,885.41	19.560000	477,479.16	63,593.75	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	50,942.000	Local 10.963056	558,480.00	15.680000	798,770.56	240,290.56	0.13
			Base 10.963056	558,480.00	15.680000	798,770.56	240,290.56	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01	39,361.000	Local 30.825240	1,213,312.26	38.660000	1,521,696.26	308,384.00	0.25
			Base 30.825240	1,213,312.26	38.660000	1,521,696.26	308,384.00	0.25
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	69,932.000	Local 33.030056	2,309,857.87	21.680000	1,516,125.76	-793,732.11	0.25
			Base 33.030056	2,309,857.87	21.680000	1,516,125.76	-793,732.11	0.25
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	36,430.000	Local 37.702712	1,373,509.80	52.470000	1,911,482.10	537,972.30	0.32
			Base 37.702712	1,373,509.80	52.470000	1,911,482.10	537,972.30	0.32
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	15,307.000	Local 83.886500	1,284,050.65	85.760000	1,312,728.32	28,677.67	0.22
			Base 83.886500	1,284,050.65	85.760000	1,312,728.32	28,677.67	0.22
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	33,563.000	Local 18.630910	625,309.24	8.990000	301,731.37	-323,577.87	0.05
			Base 18.630910	625,309.24	8.990000	301,731.37	-323,577.87	0.05
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1	16,822.000	Local 23.384845	393,379.86	11.140000	187,397.08	-205,982.78	0.03
			Base 23.384845	393,379.86	11.140000	187,397.08	-205,982.78	0.03

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703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		19,103.000	Local 41.853008	799,518.01	61.250000	1,170,058.75	370,540.74	0.20
			Base 41.853008	799,518.01	61.250000	1,170,058.75	370,540.74	0.20
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		161,609.000	Local 4.229600	683,541.43	3.470000	560,783.23	-122,758.20	0.09
			Base 4.229600	683,541.43	3.470000	560,783.23	-122,758.20	0.09
70788V102	PENN VIRGINIA CORP COMMON STOCK							
		11,694.000	Local 66.415372	776,661.36	9.530000	111,443.82	-665,217.54	0.02
			Base 66.415372	776,661.36	9.530000	111,443.82	-665,217.54	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		22,690.000	Local 6.945554	157,594.63	22.600000	512,794.00	355,199.37	0.09
			Base 6.945554	157,594.63	22.600000	512,794.00	355,199.37	0.09
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0							
		51,728.000	Local 12.404383	641,653.93	1.360000	70,350.08	-571,303.85	0.01
			Base 12.404383	641,653.93	1.360000	70,350.08	-571,303.85	0.01
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		86,366.000	Local 17.556054	1,516,246.16	17.530000	1,513,995.98	-2,250.18	0.25
			Base 17.556054	1,516,246.16	17.530000	1,513,995.98	-2,250.18	0.25
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		59,742.000	Local 8.171996	488,211.38	15.930000	951,690.06	463,478.68	0.16
			Base 8.171996	488,211.38	15.930000	951,690.06	463,478.68	0.16
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		28,608.000	Local 18.591965	531,878.93	35.780000	1,023,594.24	491,715.31	0.17
			Base 18.591965	531,878.93	35.780000	1,023,594.24	491,715.31	0.17
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		17,438.000	Local 16.543488	288,485.34	35.640000	621,490.32	333,004.98	0.10
			Base 16.543488	288,485.34	35.640000	621,490.32	333,004.98	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		17,532.000	Local 29.786903	522,223.98	26.270000	460,565.64	-61,658.34	0.08
			Base 29.786903	522,223.98	26.270000	460,565.64	-61,658.34	0.08

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719405102	PHOTRONICS INC COMMON STOCK USD.01							
		56,297.000	Local 10.119322	569,687.47	11.130000	626,585.61	56,898.14	0.10
			Base 10.119322	569,687.47	11.130000	626,585.61	56,898.14	0.10
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		12,551.000	Local 46.401351	582,383.36	59.160000	742,517.16	160,133.80	0.12
			Base 46.401351	582,383.36	59.160000	742,517.16	160,133.80	0.12
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		149,238.000	Local 5.883236	878,002.30	2.600000	388,018.80	-489,983.50	0.06
			Base 5.883236	878,002.30	2.600000	388,018.80	-489,983.50	0.06
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		28,841.000	Local 23.686401	683,139.50	14.680000	423,385.88	-259,753.62	0.07
			Base 23.686401	683,139.50	14.680000	423,385.88	-259,753.62	0.07
729132100	PLEXUS CORP COMMON STOCK USD.01							
		25,274.000	Local 39.897362	1,008,365.93	70.560000	1,783,333.44	774,967.51	0.30
			Base 39.897362	1,008,365.93	70.560000	1,783,333.44	774,967.51	0.30
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		7,679.000	Local 35.785068	274,793.54	27.390000	210,327.81	-64,465.73	0.04
			Base 35.785068	274,793.54	27.390000	210,327.81	-64,465.73	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		25,840.000	Local 53.462435	1,381,469.33	118.130000	3,052,479.20	1,671,009.87	0.51
			Base 53.462435	1,381,469.33	118.130000	3,052,479.20	1,671,009.87	0.51
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		11,737.000	Local 60.806012	713,680.16	42.850000	502,930.45	-210,749.71	0.08
			Base 60.806012	713,680.16	42.850000	502,930.45	-210,749.71	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001							
		19,314.000	Local 68.215156	1,317,507.53	60.330000	1,165,213.62	-152,293.91	0.19
			Base 68.215156	1,317,507.53	60.330000	1,165,213.62	-152,293.91	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		46,549.000	Local 35.870985	1,669,758.50	14.470000	673,564.03	-996,194.47	0.11
			Base 35.870985	1,669,758.50	14.470000	673,564.03	-996,194.47	0.11

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		38,740.000	Local 27.544654	1,067,079.90	38.750000	1,501,175.00	434,095.10	0.25
			Base 27.544654	1,067,079.90	38.750000	1,501,175.00	434,095.10	0.25
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		71,188.000	Local 14.534814	1,034,704.35	5.140000	365,906.32	-668,798.03	0.06
			Base 14.534814	1,034,704.35	5.140000	365,906.32	-668,798.03	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
		23,003.000	Local 81.681674	1,878,923.54	112.470000	2,587,147.41	708,223.87	0.43
			Base 81.681674	1,878,923.54	112.470000	2,587,147.41	708,223.87	0.43
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
		9,906.000	Local 48.753246	482,949.65	78.910000	781,682.46	298,732.81	0.13
			Base 48.753246	482,949.65	78.910000	781,682.46	298,732.81	0.13
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		51,851.000	Local 15.909247	824,910.35	14.450000	749,246.95	-75,663.40	0.12
			Base 15.909247	824,910.35	14.450000	749,246.95	-75,663.40	0.12
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
		79,656.000	Local 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
			Base 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
		11,192.000	Local 76.013519	850,743.31	185.650000	2,077,794.80	1,227,051.49	0.35
			Base 76.013519	850,743.31	185.650000	2,077,794.80	1,227,051.49	0.35
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
		208,036.000	Local 3.058457	636,269.07	1.290000	268,366.44	-367,902.63	0.04
			Base 3.058457	636,269.07	1.290000	268,366.44	-367,902.63	0.04
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		28,358.000	Local 16.241011	460,562.59	13.880000	393,609.04	-66,953.55	0.07
			Base 16.241011	460,562.59	13.880000	393,609.04	-66,953.55	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		40,461.000	Local 9.137503	369,712.50	10.460000	423,222.06	53,509.56	0.07
			Base 9.137503	369,712.50	10.460000	423,222.06	53,509.56	0.07

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ST OF AZ POOL 204 SMALL CAP

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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
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	82.100000	1,554,563.50	794,041.08	0.26
			Base 40.164902	760,522.42	82.100000	1,554,563.50	794,041.08	0.26
749660106	RPC INC COMMON STOCK USD.1							
		44,384.000	Local 5.214382	231,435.13	3.080000	136,702.72	-94,732.41	0.02
			Base 5.214382	231,435.13	3.080000	136,702.72	-94,732.41	0.02
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	248.900000	1,932,459.60	1,642,933.71	0.32
			Base 37.290815	289,525.89	248.900000	1,932,459.60	1,642,933.71	0.32
74971D101	RPT REALTY REIT USD.01							
		69,668.000	Local 12.180425	848,585.83	6.960000	484,889.28	-363,696.55	0.08
			Base 12.180425	848,585.83	6.960000	484,889.28	-363,696.55	0.08
750491102	RADNET INC COMMON STOCK USD.0001							
		36,188.000	Local 18.252534	660,522.69	15.870000	574,303.56	-86,219.13	0.10
			Base 18.252534	660,522.69	15.870000	574,303.56	-86,219.13	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
		97,960.000	Local 11.619754	1,138,271.12	15.200000	1,488,992.00	350,720.88	0.25
			Base 11.619754	1,138,271.12	15.200000	1,488,992.00	350,720.88	0.25
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		183,510.000	Local 3.902400	716,129.35	5.630000	1,033,161.30	317,031.95	0.17
			Base 3.902400	716,129.35	5.630000	1,033,161.30	317,031.95	0.17
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		31,009.000	Local 22.392148	694,358.12	21.510000	667,003.59	-27,354.53	0.11
			Base 22.392148	694,358.12	21.510000	667,003.59	-27,354.53	0.11
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		43,341.000	Local 16.791845	727,775.36	2.810000	121,788.21	-605,987.15	0.02
			Base 16.791845	727,775.36	2.810000	121,788.21	-605,987.15	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		15,683.000	Local 31.005178	486,254.20	31.430000	492,916.69	6,662.49	0.08
			Base 31.005178	486,254.20	31.430000	492,916.69	6,662.49	0.08

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75574U101	READY CAPITAL CORP REIT USD.0001							
		34,835.000	Local 13.576533	472,938.54	8.690000	302,716.15	-170,222.39	0.05
			Base 13.576533	472,938.54	8.690000	302,716.15	-170,222.39	0.05
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		99,874.000	Local 6.701964	669,351.99	7.410000	740,066.34	70,714.35	0.12
			Base 6.701964	669,351.99	7.410000	740,066.34	70,714.35	0.12
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		11,164.000	Local 36.067476	402,657.30	10.200000	113,872.80	-288,784.50	0.02
			Base 36.067476	402,657.30	10.200000	113,872.80	-288,784.50	0.02
758075402	REDWOOD TRUST INC REIT USD.01							
		99,271.000	Local 11.536264	1,145,216.45	7.000000	694,897.00	-450,319.45	0.12
			Base 11.536264	1,145,216.45	7.000000	694,897.00	-450,319.45	0.12
758932107	REGIS CORP COMMON STOCK USD.05							
		20,908.000	Local 14.574132	304,715.96	8.180000	171,027.44	-133,688.52	0.03
			Base 14.574132	304,715.96	8.180000	171,027.44	-133,688.52	0.03
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		27,417.000	Local 62.079524	1,702,034.32	36.830000	1,009,768.11	-692,266.21	0.17
			Base 62.079524	1,702,034.32	36.830000	1,009,768.11	-692,266.21	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		33,807.000	Local 19.855828	671,265.97	24.780000	837,737.46	166,471.49	0.14
			Base 19.855828	671,265.97	24.780000	837,737.46	166,471.49	0.14
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		41,845.000	Local 14.630048	612,194.34	27.820000	1,164,127.90	551,933.56	0.19
			Base 14.630048	612,194.34	27.820000	1,164,127.90	551,933.56	0.19
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		106,463.000	Local 12.410100	1,321,216.47	11.720000	1,247,746.36	-73,470.11	0.21
			Base 12.410100	1,321,216.47	11.720000	1,247,746.36	-73,470.11	0.21
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		26,122.000	Local 11.861471	309,845.35	11.970000	312,680.34	2,834.99	0.05
			Base 11.861471	309,845.35	11.970000	312,680.34	2,834.99	0.05

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	100,591.000	Local 15.446710	1,553,799.98	11.330000	1,139,696.03	-414,103.95	0.19
			Base 15.446710	1,553,799.98	11.330000	1,139,696.03	-414,103.95	0.19
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	4,760.000	Local 58.388414	277,928.85	69.370000	330,201.20	52,272.35	0.06
			Base 58.388414	277,928.85	69.370000	330,201.20	52,272.35	0.06
76680V108	RING ENERGY INC COMMON STOCK USD.001	51,715.000	Local 10.857695	561,505.68	1.160000	59,989.40	-501,516.28	0.01
			Base 10.857695	561,505.68	1.160000	59,989.40	-501,516.28	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0	16,144.000	Local 65.240935	1,053,249.65	124.600000	2,011,542.40	958,292.75	0.34
			Base 65.240935	1,053,249.65	124.600000	2,011,542.40	958,292.75	0.34
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	27,165.000	Local 9.107276	247,399.16	8.160000	221,666.40	-25,732.76	0.04
			Base 9.107276	247,399.16	8.160000	221,666.40	-25,732.76	0.04
783859101	S + T BANCORP INC COMMON STOCK USD2.5	32,980.000	Local 26.069871	859,784.35	23.450000	773,381.00	-86,403.35	0.13
			Base 26.069871	859,784.35	23.450000	773,381.00	-86,403.35	0.13
78454L100	SM ENERGY CO COMMON STOCK USD.01	92,047.000	Local 9.311083	857,057.23	3.750000	345,176.25	-511,880.98	0.06
			Base 9.311083	857,057.23	3.750000	345,176.25	-511,880.98	0.06
784635104	SPX CORP COMMON STOCK USD.01	38,522.000	Local 18.900162	728,072.05	41.150000	1,585,180.30	857,108.25	0.26
			Base 18.900162	728,072.05	41.150000	1,585,180.30	857,108.25	0.26
78463M107	SPS COMMERCE INC COMMON STOCK USD.001	30,196.000	Local 39.702975	1,198,871.04	75.120000	2,268,323.52	1,069,452.48	0.38
			Base 39.702975	1,198,871.04	75.120000	2,268,323.52	1,069,452.48	0.38
78469X107	SPX FLOW INC COMMON STOCK USD.01	36,859.000	Local 33.088958	1,219,625.90	37.440000	1,380,000.96	160,375.06	0.23
			Base 33.088958	1,219,625.90	37.440000	1,380,000.96	160,375.06	0.23

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78645L100	SAFEHOLD INC REIT USD.01							
		11,491.000	43.000834	494,122.58	57.490000	660,617.59	166,495.01	0.11
			43.000834	494,122.58	57.490000	660,617.59	166,495.01	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		12,533.000	57.892665	725,568.77	76.260000	955,766.58	230,197.81	0.16
			57.892665	725,568.77	76.260000	955,766.58	230,197.81	0.16
78709Y105	SAIA INC COMMON STOCK USD.001							
		22,540.000	46.665059	1,051,830.43	111.180000	2,505,997.20	1,454,166.77	0.42
			46.665059	1,051,830.43	111.180000	2,505,997.20	1,454,166.77	0.42
790148100	ST JOE CO/THE COMMON STOCK							
		27,001.000	19.555366	528,014.43	19.420000	524,359.42	-3,655.01	0.09
			19.555366	528,014.43	19.420000	524,359.42	-3,655.01	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		7,735.000	75.003613	580,152.95	85.330000	660,027.55	79,874.60	0.11
			75.003613	580,152.95	85.330000	660,027.55	79,874.60	0.11
801056102	SANMINA CORP COMMON STOCK USD.01							
		58,967.000	19.702137	1,161,775.93	25.040000	1,476,533.68	314,757.75	0.25
			19.702137	1,161,775.93	25.040000	1,476,533.68	314,757.75	0.25
804395101	SAUL CENTERS INC REIT USD.01							
		10,207.000	42.254077	431,287.36	32.270000	329,379.89	-101,907.47	0.05
			42.254077	431,287.36	32.270000	329,379.89	-101,907.47	0.05
806037107	SCANSOURCE INC COMMON STOCK							
		21,978.000	32.949497	724,164.04	24.090000	529,450.02	-194,714.02	0.09
			32.949497	724,164.04	24.090000	529,450.02	-194,714.02	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		26,328.000	31.660225	833,550.41	29.940000	788,260.32	-45,290.09	0.13
			31.660225	833,550.41	29.940000	788,260.32	-45,290.09	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
		26,978.000	31.685543	854,812.57	33.410000	901,334.98	46,522.41	0.15
			31.685543	854,812.57	33.410000	901,334.98	46,522.41	0.15

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811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		47,437.000	Local 14.545150	689,978.26	8.750000	415,073.75	-274,904.51	0.07
			Base 14.545150	689,978.26	8.750000	415,073.75	-274,904.51	0.07
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		45,579.000	Local 25.482490	1,161,466.40	20.400000	929,811.60	-231,654.80	0.15
			Base 25.482490	1,161,466.40	20.400000	929,811.60	-231,654.80	0.15
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
		15,293.000	Local 42.897875	656,037.20	28.320000	433,097.76	-222,939.44	0.07
			Base 42.897875	656,037.20	28.320000	433,097.76	-222,939.44	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		92,894.000	Local 14.680426	1,363,723.48	14.730000	1,368,328.62	4,605.14	0.23
			Base 14.680426	1,363,723.48	14.730000	1,368,328.62	4,605.14	0.23
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		5,857.000	Local 29.241897	171,269.79	33.810000	198,025.17	26,755.38	0.03
			Base 29.241897	171,269.79	33.810000	198,025.17	26,755.38	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		40,032.000	Local 25.014557	1,001,382.76	35.760000	1,431,544.32	430,161.56	0.24
			Base 25.014557	1,001,382.76	35.760000	1,431,544.32	430,161.56	0.24
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		30,367.000	Local 51.194417	1,554,620.86	52.980000	1,608,843.66	54,222.80	0.27
			Base 51.194417	1,554,620.86	52.980000	1,608,843.66	54,222.80	0.27
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		40,543.000	Local 38.451861	1,558,953.81	49.290000	1,998,364.47	439,410.66	0.33
			Base 38.451861	1,558,953.81	49.290000	1,998,364.47	439,410.66	0.33
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		7,687.000	Local 28.827204	221,594.72	29.270000	224,998.49	3,403.77	0.04
			Base 28.827204	221,594.72	29.270000	224,998.49	3,403.77	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		16,666.000	Local 43.332348	722,176.92	34.970000	582,810.02	-139,366.90	0.10
			Base 43.332348	722,176.92	34.970000	582,810.02	-139,366.90	0.10

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		94,205.000	Local 22.067685	2,078,886.28	17.110000	1,611,847.55	-467,038.73	0.27
			Base 22.067685	2,078,886.28	17.110000	1,611,847.55	-467,038.73	0.27
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		34,198.000	Local 40.045959	1,369,491.69	84.360000	2,884,943.28	1,515,451.59	0.48
			Base 40.045959	1,369,491.69	84.360000	2,884,943.28	1,515,451.59	0.48
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		10,599.000	Local 58.535300	620,415.64	59.820000	634,032.18	13,616.54	0.11
			Base 58.535300	620,415.64	59.820000	634,032.18	13,616.54	0.11
830879102	SKYWEST INC COMMON STOCK							
		43,413.000	Local 20.735374	900,184.77	32.620000	1,416,132.06	515,947.29	0.24
			Base 20.735374	900,184.77	32.620000	1,416,132.06	515,947.29	0.24
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		23,886.000	Local 23.518801	561,770.07	41.640000	994,613.04	432,842.97	0.17
			Base 23.518801	561,770.07	41.640000	994,613.04	432,842.97	0.17
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		20,816.000	Local 17.590286	366,159.39	31.910000	664,238.56	298,079.17	0.11
			Base 17.590286	366,159.39	31.910000	664,238.56	298,079.17	0.11
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		79,967.000	Local 27.856248	2,227,580.60	24.990000	1,998,375.33	-229,205.27	0.33
			Base 27.856248	2,227,580.60	24.990000	1,998,375.33	-229,205.27	0.33
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		26,837.000	Local 27.981681	750,944.36	27.720000	743,921.64	-7,022.72	0.12
			Base 27.981681	750,944.36	27.720000	743,921.64	-7,022.72	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		468,297.000	Local 2.252286	1,054,738.96	2.560000	1,198,840.32	144,101.36	0.20
			Base 2.252286	1,054,738.96	2.560000	1,198,840.32	144,101.36	0.20
847215100	SPARTANNASH CO COMMON STOCK							
		30,855.000	Local 19.909065	614,294.19	21.250000	655,668.75	41,374.56	0.11
			Base 19.909065	614,294.19	21.250000	655,668.75	41,374.56	0.11

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84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		99,545.000	Local 9.068005	902,674.52	3.380000	336,462.10	-566,212.42	0.06
			Base 9.068005	902,674.52	3.380000	336,462.10	-566,212.42	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
		15,280.000	Local 13.982202	213,648.05	9.350000	142,868.00	-70,780.05	0.02
			Base 13.982202	213,648.05	9.350000	142,868.00	-70,780.05	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001							
		14,062.000	Local 65.272295	917,859.01	183.690000	2,583,048.78	1,665,189.77	0.43
			Base 65.272295	917,859.01	183.690000	2,583,048.78	1,665,189.77	0.43
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		17,361.000	Local 27.153583	471,413.36	41.200000	715,273.20	243,859.84	0.12
			Base 27.153583	471,413.36	41.200000	715,273.20	243,859.84	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		10,726.000	Local 47.641175	510,999.24	57.550000	617,281.30	106,282.06	0.10
			Base 47.641175	510,999.24	57.550000	617,281.30	106,282.06	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
		17,291.000	Local 56.844749	982,902.55	97.100000	1,678,956.10	696,053.55	0.28
			Base 56.844749	982,902.55	97.100000	1,678,956.10	696,053.55	0.28
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		20,474.000	Local 23.907203	489,476.07	32.510000	665,609.74	176,133.67	0.11
			Base 23.907203	489,476.07	32.510000	665,609.74	176,133.67	0.11
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		14,127.000	Local 32.541958	459,720.24	55.000000	776,985.00	317,264.76	0.13
			Base 32.541958	459,720.24	55.000000	776,985.00	317,264.76	0.13
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		14,359.000	Local 39.271674	563,901.96	76.000000	1,091,284.00	527,382.04	0.18
			Base 39.271674	563,901.96	76.000000	1,091,284.00	527,382.04	0.18
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		91,295.000	Local 12.149695	1,109,206.44	5.930000	541,379.35	-567,827.09	0.09
			Base 12.149695	1,109,206.44	5.930000	541,379.35	-567,827.09	0.09

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 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
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		71,548.000	Local 10.170032	727,645.48	2.960000	211,782.08	-515,863.40	0.04
			Base 10.170032	727,645.48	2.960000	211,782.08	-515,863.40	0.04
86771W105	SUNRUN INC COMMON STOCK USD.0001							
		68,726.000	Local 18.174343	1,249,049.92	19.720000	1,355,276.72	106,226.80	0.23
			Base 18.174343	1,249,049.92	19.720000	1,355,276.72	106,226.80	0.23
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		45,440.000	Local 19.676383	894,094.85	23.750000	1,079,200.00	185,105.15	0.18
			Base 19.676383	894,094.85	23.750000	1,079,200.00	185,105.15	0.18
868873100	SURMODICS INC COMMON STOCK USD.05							
		11,790.000	Local 22.155749	261,216.28	43.240000	509,799.60	248,583.32	0.08
			Base 22.155749	261,216.28	43.240000	509,799.60	248,583.32	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
		32,565.000	Local 21.616504	703,941.46	27.660000	900,747.90	196,806.44	0.15
			Base 21.616504	703,941.46	27.660000	900,747.90	196,806.44	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		85,573.000	Local 11.969836	1,024,294.81	11.860000	1,014,895.78	-9,399.03	0.17
			Base 11.969836	1,024,294.81	11.860000	1,014,895.78	-9,399.03	0.17
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
		17,748.000	Local 48.380469	858,656.56	54.730000	971,348.04	112,691.48	0.16
			Base 48.380469	858,656.56	54.730000	971,348.04	112,691.48	0.16
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		16,639.000	Local 37.948921	631,432.09	41.430000	689,353.77	57,921.68	0.11
			Base 37.948921	631,432.09	41.430000	689,353.77	57,921.68	0.11
87484T108	TALOS ENERGY INC COMMON STOCK							
		17,529.000	Local 20.953954	367,301.86	9.200000	161,266.80	-206,035.06	0.03
			Base 20.953954	367,301.86	9.200000	161,266.80	-206,035.06	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		80,802.000	Local 13.921320	1,124,870.47	7.130000	576,118.26	-548,752.21	0.10
			Base 13.921320	1,124,870.47	7.130000	576,118.26	-548,752.21	0.10

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ST OF AZ POOL 204 SMALL CAP

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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
878155100	TEAM INC COMMON STOCK USD.3	26,478.000	Local 24.072920	637,402.78	5.570000	147,482.46	-489,920.32	0.02
			Base 24.072920	637,402.78	5.570000	147,482.46	-489,920.32	0.02
87874R100	TECHTARGET COMMON STOCK USD.001	19,760.000	Local 20.462092	404,330.94	30.030000	593,392.80	189,061.86	0.10
			Base 20.462092	404,330.94	30.030000	593,392.80	189,061.86	0.10
880345103	TENNANT CO COMMON STOCK USD.375	15,944.000	Local 49.524155	789,613.12	65.010000	1,036,519.44	246,906.32	0.17
			Base 49.524155	789,613.12	65.010000	1,036,519.44	246,906.32	0.17
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001	102,917.000	Local 11.178169	1,150,423.66	6.990000	719,389.83	-431,033.83	0.12
			Base 11.178169	1,150,423.66	6.990000	719,389.83	-431,033.83	0.12
887399103	TIMKENSTEEL CORP COMMON STOCK	34,598.000	Local 14.403093	498,318.20	3.890000	134,586.22	-363,731.98	0.02
			Base 14.403093	498,318.20	3.890000	134,586.22	-363,731.98	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK	43,793.000	Local 16.325660	714,949.62	1.460000	63,937.78	-651,011.84	0.01
			Base 16.325660	714,949.62	1.460000	63,937.78	-651,011.84	0.01
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001	37,725.000	Local 15.958841	602,047.26	11.330000	427,424.25	-174,623.01	0.07
			Base 15.958841	602,047.26	11.330000	427,424.25	-174,623.01	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	10,557.000	Local 52.836548	557,795.44	64.770000	683,776.89	125,981.45	0.11
			Base 52.836548	557,795.44	64.770000	683,776.89	125,981.45	0.11
89055F103	TOPBUILD CORP COMMON STOCK	28,812.000	Local 43.900868	1,264,871.80	113.770000	3,277,941.24	2,013,069.44	0.55
			Base 43.900868	1,264,871.80	113.770000	3,277,941.24	2,013,069.44	0.55
894650100	TREDEGAR CORP COMMON STOCK	21,438.000	Local 18.784929	402,711.31	15.400000	330,145.20	-72,566.11	0.06
			Base 18.784929	402,711.31	15.400000	330,145.20	-72,566.11	0.06

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89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01	19,181.000	Local 38.402535	736,599.02	24.270000	465,522.87	-271,076.15	0.08
			Base 38.402535	736,599.02	24.270000	465,522.87	-271,076.15	0.08
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001	44,872.000	Local 23.565093	1,057,412.86	9.010000	404,296.72	-653,116.14	0.07
			Base 23.565093	1,057,412.86	9.010000	404,296.72	-653,116.14	0.07
89785X101	TRUEBLUE INC COMMON STOCK	31,231.000	Local 17.830169	556,854.00	15.270000	476,897.37	-79,956.63	0.08
			Base 17.830169	556,854.00	15.270000	476,897.37	-79,956.63	0.08
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	83,504.000	Local 5.788029	483,323.59	6.330000	528,580.32	45,256.73	0.09
			Base 5.788029	483,323.59	6.330000	528,580.32	45,256.73	0.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01	15,308.000	Local 26.796262	410,197.18	46.560000	712,740.48	302,543.30	0.12
			Base 26.796262	410,197.18	46.560000	712,740.48	302,543.30	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	42,466.000	Local 13.040866	553,793.41	4.750000	201,713.50	-352,079.91	0.03
			Base 13.040866	553,793.41	4.750000	201,713.50	-352,079.91	0.03
902104108	II VI INC COMMON STOCK	18,997.000	Local 27.483606	522,106.07	47.220000	897,038.34	374,932.27	0.15
			Base 27.483606	522,106.07	47.220000	897,038.34	374,932.27	0.15
90278Q108	UFP INDUSTRIES INC COMMON STOCK	52,921.000	Local 19.715315	1,043,354.19	49.510000	2,620,118.71	1,576,764.52	0.44
			Base 19.715315	1,043,354.19	49.510000	2,620,118.71	1,576,764.52	0.44
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	10,538.000	Local 63.234224	666,362.25	73.430000	773,805.34	107,443.09	0.13
			Base 63.234224	666,362.25	73.430000	773,805.34	107,443.09	0.13
90333L201	US CONCRETE INC COMMON STOCK USD.001	13,708.000	Local 40.503653	555,224.07	24.800000	339,958.40	-215,265.67	0.06
			Base 40.503653	555,224.07	24.800000	339,958.40	-215,265.67	0.06

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90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,094.000	Local 60.252969	668,446.44	81.020000	898,835.88	230,389.44	0.15
			Base 60.252969	668,446.44	81.020000	898,835.88	230,389.44	0.15
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		63,969.000	Local 25.253260	1,615,425.77	3.610000	230,928.09	-1,384,497.68	0.04
			Base 25.253260	1,615,425.77	3.610000	230,928.09	-1,384,497.68	0.04
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		34,541.000	Local 20.928509	722,891.62	22.630000	781,662.83	58,771.21	0.13
			Base 20.928509	722,891.62	22.630000	781,662.83	58,771.21	0.13
904677200	UNIFI INC COMMON STOCK USD.1							
		12,598.000	Local 26.697270	336,332.21	12.880000	162,262.24	-174,069.97	0.03
			Base 26.697270	336,332.21	12.880000	162,262.24	-174,069.97	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		13,180.000	Local 94.618140	1,247,067.09	178.950000	2,358,561.00	1,111,493.91	0.39
			Base 94.618140	1,247,067.09	178.950000	2,358,561.00	1,111,493.91	0.39
909214306	UNISYS CORP COMMON STOCK USD.01							
		45,184.000	Local 16.607436	750,390.40	10.910000	492,957.44	-257,432.96	0.08
			Base 16.607436	750,390.40	10.910000	492,957.44	-257,432.96	0.08
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		67,683.000	Local 17.555805	1,188,229.52	20.120000	1,361,781.96	173,552.44	0.23
			Base 17.555805	1,188,229.52	20.120000	1,361,781.96	173,552.44	0.23
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		18,383.000	Local 26.488442	486,937.03	27.710000	509,392.93	22,455.90	0.08
			Base 26.488442	486,937.03	27.710000	509,392.93	22,455.90	0.08
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
		17,860.000	Local 19.108006	341,268.98	7.820000	139,665.20	-201,603.78	0.02
			Base 19.108006	341,268.98	7.820000	139,665.20	-201,603.78	0.02
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		46,353.000	Local 18.846235	873,579.52	18.210000	844,088.13	-29,491.39	0.14
			Base 18.846235	873,579.52	18.210000	844,088.13	-29,491.39	0.14

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ST OF AZ POOL 204 SMALL 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
91325V108	UNITI GROUP INC REIT USD.0001							
		167,994.000	Local 7.878274	1,323,502.70	9.350000	1,570,743.90	247,241.20	0.26
			Base 7.878274	1,323,502.70	9.350000	1,570,743.90	247,241.20	0.26
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		21,126.000	Local 47.733165	1,008,410.84	42.510000	898,066.26	-110,344.58	0.15
			Base 47.733165	1,008,410.84	42.510000	898,066.26	-110,344.58	0.15
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		12,031.000	Local 32.674113	393,102.25	46.820000	563,291.42	170,189.17	0.09
			Base 32.674113	393,102.25	46.820000	563,291.42	170,189.17	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		10,942.000	Local 57.288710	626,853.07	79.490000	869,779.58	242,926.51	0.14
			Base 57.288710	626,853.07	79.490000	869,779.58	242,926.51	0.14
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		25,801.000	Local 17.784003	458,845.05	17.750000	457,967.75	-877.30	0.08
			Base 17.784003	458,845.05	17.750000	457,967.75	-877.30	0.08
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		25,930.000	Local 18.952623	491,441.51	11.880000	308,048.40	-183,393.11	0.05
			Base 18.952623	491,441.51	11.880000	308,048.40	-183,393.11	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		22,060.000	Local 46.263223	1,020,566.71	33.880000	747,392.80	-273,173.91	0.12
			Base 46.263223	1,020,566.71	33.880000	747,392.80	-273,173.91	0.12
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		46,934.000	Local 17.629409	827,418.70	11.440000	536,924.96	-290,493.74	0.09
			Base 17.629409	827,418.70	11.440000	536,924.96	-290,493.74	0.09
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		33,847.000	Local 27.452395	929,181.22	15.150000	512,782.05	-416,399.17	0.09
			Base 27.452395	929,181.22	15.150000	512,782.05	-416,399.17	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		103,321.000	Local 10.987896	1,135,280.37	10.060000	1,039,409.26	-95,871.11	0.17
			Base 10.987896	1,135,280.37	10.060000	1,039,409.26	-95,871.11	0.17

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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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922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		42,731.000	Local 28.939783	1,236,625.85	13.490000	576,441.19	-660,184.66	0.10
			Base 28.939783	1,236,625.85	13.490000	576,441.19	-660,184.66	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
		19,907.000	Local 13.616332	271,060.32	4.440000	88,387.08	-182,673.24	0.01
			Base 13.616332	271,060.32	4.440000	88,387.08	-182,673.24	0.01
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		39,614.000	Local 23.350063	924,989.41	17.700000	701,167.80	-223,821.61	0.12
			Base 23.350063	924,989.41	17.700000	701,167.80	-223,821.61	0.12
923454102	VERITIV CORP COMMON STOCK USD.01							
		10,843.000	Local 33.933455	367,940.45	16.960000	183,897.28	-184,043.17	0.03
			Base 33.933455	367,940.45	16.960000	183,897.28	-184,043.17	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5							
		17,629.000	Local 26.795405	472,376.20	19.020000	335,303.58	-137,072.62	0.06
			Base 26.795405	472,376.20	19.020000	335,303.58	-137,072.62	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
		197,238.000	Local 7.882982	1,554,823.52	12.740000	2,512,812.12	957,988.60	0.42
			Base 7.882982	1,554,823.52	12.740000	2,512,812.12	957,988.60	0.42
925815102	VICOR CORP COMMON STOCK USD.01							
		16,038.000	Local 20.779423	333,260.39	71.950000	1,153,934.10	820,673.71	0.19
			Base 20.779423	333,260.39	71.950000	1,153,934.10	820,673.71	0.19
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
		26,050.000	Local 27.600267	718,986.95	32.470000	845,843.50	126,856.55	0.14
			Base 27.600267	718,986.95	32.470000	845,843.50	126,856.55	0.14
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		6,291.000	Local 103.904998	653,666.34	116.290000	731,580.39	77,914.05	0.12
			Base 103.904998	653,666.34	116.290000	731,580.39	77,914.05	0.12
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		50,192.000	Local 17.041814	855,362.73	14.450000	725,274.40	-130,088.33	0.12
			Base 17.041814	855,362.73	14.450000	725,274.40	-130,088.33	0.12

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001	199,594.000	Local 8.430645	1,682,706.18	10.060000	2,007,915.64	325,209.46	0.33
			Base 8.430645	1,682,706.18	10.060000	2,007,915.64	325,209.46	0.33
929236107	WD 40 CO COMMON STOCK USD.001	11,835.000	Local 88.755059	1,050,416.12	198.300000	2,346,880.50	1,296,464.38	0.39
			Base 88.755059	1,050,416.12	198.300000	2,346,880.50	1,296,464.38	0.39
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01	45,736.000	Local 12.896298	589,825.07	10.620000	485,716.32	-104,108.75	0.08
			Base 12.896298	589,825.07	10.620000	485,716.32	-104,108.75	0.08
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	56,732.000	Local 16.638936	943,960.14	15.510000	879,913.32	-64,046.82	0.15
			Base 16.638936	943,960.14	15.510000	879,913.32	-64,046.82	0.15
93148P102	WALKER + DUNLOP INC COMMON STOCK	24,976.000	Local 27.927008	697,504.95	50.810000	1,269,030.56	571,525.61	0.21
			Base 27.927008	697,504.95	50.810000	1,269,030.56	571,525.61	0.21
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01	44,235.000	Local 18.165751	803,561.99	15.390000	680,776.65	-122,785.34	0.11
			Base 18.165751	803,561.99	15.390000	680,776.65	-122,785.34	0.11
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001	160,005.000	Local 5.760014	921,631.03	0.840800	134,532.20	-787,098.83	0.02
			Base 5.760014	921,631.03	0.840800	134,532.20	-787,098.83	0.02
939653101	WASHINGTON REIT REIT USD.01	71,164.000	Local 26.627706	1,894,934.10	22.200000	1,579,840.80	-315,093.30	0.26
			Base 26.627706	1,894,934.10	22.200000	1,579,840.80	-315,093.30	0.26
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	23,765.000	Local 51.661452	1,227,734.40	81.000000	1,924,965.00	697,230.60	0.32
			Base 51.661452	1,227,734.40	81.000000	1,924,965.00	697,230.60	0.32
957090103	WESTAMERICA BANCORPORATION COMMON STOCK	23,293.000	Local 50.393413	1,173,813.78	57.420000	1,337,484.06	163,670.28	0.22
			Base 50.393413	1,173,813.78	57.420000	1,337,484.06	163,670.28	0.22

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STATE STREET

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966084204	WHITESTONE REIT REIT USD.001							
		36,427.000	Local 11.979550	436,379.06	7.270000	264,824.29	-171,554.77	0.04
			Base 11.979550	436,379.06	7.270000	264,824.29	-171,554.77	0.04
974155103	WINGSTOP INC COMMON STOCK USD.01							
		25,575.000	Local 45.961468	1,175,464.54	138.970000	3,554,157.75	2,378,693.21	0.59
			Base 45.961468	1,175,464.54	138.970000	3,554,157.75	2,378,693.21	0.59
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		29,131.000	Local 23.764187	692,274.54	66.620000	1,940,707.22	1,248,432.68	0.32
			Base 23.764187	692,274.54	66.620000	1,940,707.22	1,248,432.68	0.32
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		102,928.000	Local 7.350176	756,538.90	3.470000	357,160.16	-399,378.74	0.06
			Base 7.350176	756,538.90	3.470000	357,160.16	-399,378.74	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		70,218.000	Local 21.290042	1,494,944.20	23.810000	1,671,890.58	176,946.38	0.28
			Base 21.290042	1,494,944.20	23.810000	1,671,890.58	176,946.38	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		4,542.000	Local 70.928871	322,158.93	65.520000	297,591.84	-24,567.09	0.05
			Base 70.928871	322,158.93	65.520000	297,591.84	-24,567.09	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK							
		99,428.000	Local 23.272941	2,313,981.98	14.760000	1,467,557.28	-846,424.70	0.24
			Base 23.272941	2,313,981.98	14.760000	1,467,557.28	-846,424.70	0.24
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		98,085.000	Local 19.527552	1,915,359.95	9.330000	915,133.05	-1,000,226.90	0.15
			Base 19.527552	1,915,359.95	9.330000	915,133.05	-1,000,226.90	0.15
98401F105	XENCOR INC COMMON STOCK USD.01							
		42,914.000	Local 41.083119	1,763,040.96	32.390000	1,389,984.46	-373,056.50	0.23
			Base 41.083119	1,763,040.96	32.390000	1,389,984.46	-373,056.50	0.23
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		57,897.000	Local 25.442714	1,473,056.82	42.730000	2,473,938.81	1,000,881.99	0.41
			Base 25.442714	1,473,056.82	42.730000	2,473,938.81	1,000,881.99	0.41

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
989817101	ZUMIEZ INC COMMON STOCK							
		17,350.000	Local 24.903705	432,079.28	27.380000	475,043.00	42,963.72	0.08
			Base 24.903705	432,079.28	27.380000	475,043.00	42,963.72	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
		13,200.000	Local 24.318000	320,997.60	24.870000	328,284.00	7,286.40	0.05
			Base 24.318000	320,997.60	24.870000	328,284.00	7,286.40	0.05
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		129,128.000	Local 12.839700	1,657,964.78	15.630000	2,018,270.64	360,305.86	0.34
			Base 12.839700	1,657,964.78	15.630000	2,018,270.64	360,305.86	0.34
G1991C105	CARDTRONICS PLC A COMMON STOCK							
		31,148.000	Local 27.254833	848,933.54	23.980000	746,929.04	-102,004.50	0.12
			Base 27.254833	848,933.54	23.980000	746,929.04	-102,004.50	0.12
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		177,241.000	Local 8.044116	1,425,747.22	3.430000	607,936.63	-817,810.59	0.10
			Base 8.044116	1,425,747.22	3.430000	607,936.63	-817,810.59	0.10
G3323L100	FABRINET COMMON STOCK USD.01							
		31,747.000	Local 33.207417	1,054,235.88	62.420000	1,981,647.74	927,411.86	0.33
			Base 33.207417	1,054,235.88	62.420000	1,981,647.74	927,411.86	0.33
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		26,002.000	Local 33.647634	874,905.78	24.620000	640,169.24	-234,736.54	0.11
			Base 33.647634	874,905.78	24.620000	640,169.24	-234,736.54	0.11
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		19,735.000	Local 25.493574	503,115.69	26.580000	524,556.30	21,440.61	0.09
			Base 25.493574	503,115.69	26.580000	524,556.30	21,440.61	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		26,373.000	Local 35.509005	936,478.98	45.000000	1,186,785.00	250,306.02	0.20
			Base 35.509005	936,478.98	45.000000	1,186,785.00	250,306.02	0.20
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		5,870.000	Local 108.734213	638,269.83	37.020000	217,307.40	-420,962.43	0.04
			Base 108.734213	638,269.83	37.020000	217,307.40	-420,962.43	0.04

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		45,289.000	Local 16.163712	732,038.35	10.270000	465,118.03	-266,920.32	0.08
			Base 16.163712	732,038.35	10.270000	465,118.03	-266,920.32	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		11,832.000	Local 28.462017	336,762.59	27.180000	321,593.76	-15,168.83	0.05
			Base 28.462017	336,762.59	27.180000	321,593.76	-15,168.83	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		69,816.000	Local 14.147203	987,701.10	7.510000	524,318.16	-463,382.94	0.09
			Base 14.147203	987,701.10	7.510000	524,318.16	-463,382.94	0.09
G9402V109	VALARIS PLC COMMON STOCK USD.1							
		170,773.000	Local 4.463729	762,284.40	0.651900	111,326.92	-650,957.48	0.02
			Base 4.463729	762,284.40	0.651900	111,326.92	-650,957.48	0.02
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		33,058.000	Local 32.163811	1,063,271.25	22.160000	732,565.28	-330,705.97	0.12
			Base 32.163811	1,063,271.25	22.160000	732,565.28	-330,705.97	0.12
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		38,415.000	Local 17.354700	666,680.81	20.320000	780,592.80	113,911.99	0.13
			Base 17.354700	666,680.81	20.320000	780,592.80	113,911.99	0.13
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		23,319.000	Local 13.740772	320,421.06	7.740000	180,489.06	-139,932.00	0.03
			Base 13.740772	320,421.06	7.740000	180,489.06	-139,932.00	0.03
<b>US DOLLAR Total</b>		28,454,642.000	Local	566,458,630.54		595,972,337.67	29,513,707.13	99.34
			Base	566,458,630.54		595,972,337.67	29,513,707.13	99.34
<b>EQUITY Total</b>		28,454,642.000	Base	566,458,630.54		595,972,337.67	29,513,707.13	99.34

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# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		32,412,258.770	Base	570,419,913.06		599,933,895.32	29,513,982.26	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		21,517.390	Local	1.000000	21,517.39	1.000000	21,517.39	0.00
			Base	1.000000	21,517.39	1.000000	21,517.39	0.00

<b>US DOLLAR Total</b>		21,517.390	Local		21,517.39		21,517.39	0.00
			Base		21,517.39		21,517.39	0.00

<b>CASH Total</b>		21,517.390	Base		21,517.39		21,517.39	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				2.714256	31 Dec 2030		
		89,705,682.460	Local	100.102441	89,797,577.58	100.100000	89,795,388.14	-2,189.44
			Base	100.102441	89,797,577.58	100.100000	89,795,388.14	-2,189.44

11563VMU8	BROWN-FORMAN CORP.				0.370000	28 Dec 2020		
		7,500,000.000	Local	99.815000	7,486,125.00	99.710000	7,478,250.00	-7,875.00
			Base	99.815000	7,486,125.00	99.710000	7,478,250.00	-7,875.00

41282JJ93	HARLEY-DAVIDSON FND CP				0.510000	09 Sep 2020		
		10,000,000.000	Local	99.900833	9,990,083.33	99.900833	9,990,083.33	0.00
			Base	99.900833	9,990,083.33	99.900833	9,990,083.33	0.00

63763PGE3	NATIONAL SECS CLEARING				0.160000	14 Jul 2020		
		10,000,000.000	Local	99.994222	9,999,422.22	99.994222	9,999,422.22	0.00
			Base	99.994222	9,999,422.22	99.994222	9,999,422.22	0.00

93142WHX4	WALGREENS BOOTS				0.670000	31 Aug 2020		
		20,000,000.000	Local	99.886472	19,977,294.44	99.886472	19,977,294.44	0.00
			Base	99.886472	19,977,294.44	99.886472	19,977,294.44	0.00

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



STATE STREET

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<b>US DOLLAR Total</b>								
	137,205,682.460	Local		137,250,502.57		137,240,438.13	-10,064.44	6.55
		Base		137,250,502.57		137,240,438.13	-10,064.44	6.55
<b>CASH EQUIVALENT Total</b>								
	137,205,682.460	Base		137,250,502.57		137,240,438.13	-10,064.44	6.55
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.229603	10,228,431.03	114.395516	11,674,062.41	1,445,631.38	0.56
		Base	100.229603	10,228,431.03	114.395516	11,674,062.41	1,445,631.38	0.56
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	123.864822	12,463,278.39	2,414,596.45	0.59
		Base	99.867640	10,048,681.94	123.864822	12,463,278.39	2,414,596.45	0.59
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				0.736000	29 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.149042	5,007,452.10	7,452.10	0.24
		Base	100.000000	5,000,000.00	100.149042	5,007,452.10	7,452.10	0.24
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	103.812069	5,190,603.43	109.948250	5,497,412.50	306,809.07	0.26
		Base	103.812069	5,190,603.43	109.948250	5,497,412.50	306,809.07	0.26
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.783255	4,989,162.75	159.569479	7,978,473.95	2,989,311.20	0.38
		Base	99.783255	4,989,162.75	159.569479	7,978,473.95	2,989,311.20	0.38
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				1.019250	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.209293	10,020,929.30	20,929.30	0.48
		Base	100.000000	10,000,000.00	100.209293	10,020,929.30	20,929.30	0.48
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.504750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.294560	4,011,782.40	11,782.40	0.19
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.294560	4,011,782.40	11,782.40	0.19

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STATE OF ARIZONA  
FUND: ATZ6



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
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
	3,000,000.000	Local		99.947631	2,998,428.94	123.925269	3,717,758.07	719,329.13	0.18
		Base		99.947631	2,998,428.94	123.925269	3,717,758.07	719,329.13	0.18
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					0.922880	09 Sep 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.038777	10,003,877.70	3,877.70	0.48
		Base		100.000000	10,000,000.00	100.038777	10,003,877.70	3,877.70	0.48
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
	5,000,000.000	Local		102.715057	5,135,752.85	107.935331	5,396,766.55	261,013.70	0.26
		Base		102.715057	5,135,752.85	107.935331	5,396,766.55	261,013.70	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	5,000,000.000	Local		99.924624	4,996,231.22	118.551991	5,927,599.55	931,368.33	0.28
		Base		99.924624	4,996,231.22	118.551991	5,927,599.55	931,368.33	0.28
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.795164	4,989,758.22	112.443221	5,622,161.05	632,402.83	0.27
		Base		99.795164	4,989,758.22	112.443221	5,622,161.05	632,402.83	0.27
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
	10,000,000.000	Local		99.996519	9,999,651.90	112.066435	11,206,643.50	1,206,991.60	0.53
		Base		99.996519	9,999,651.90	112.066435	11,206,643.50	1,206,991.60	0.53
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	5,000,000.000	Local		101.886353	5,094,317.66	105.041000	5,252,050.00	157,732.34	0.25
		Base		101.886353	5,094,317.66	105.041000	5,252,050.00	157,732.34	0.25
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.946880	25 Jun 2022		
	10,000,000.000	Local		100.139399	10,013,939.90	100.068631	10,006,863.10	-7,076.80	0.48
		Base		100.139399	10,013,939.90	100.068631	10,006,863.10	-7,076.80	0.48
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
	5,000,000.000	Local		102.093244	5,104,662.22	111.608108	5,580,405.40	475,743.18	0.27
		Base		102.093244	5,104,662.22	111.608108	5,580,405.40	475,743.18	0.27
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
	15,000,000.000	Local		99.919859	14,987,978.84	104.529798	15,679,469.70	691,490.86	0.75
		Base		99.919859	14,987,978.84	104.529798	15,679,469.70	691,490.86	0.75



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06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR				1.255630	17 Aug 2020		
		3,000,000.000	Local 100.000000	3,000,000.00	100.093668	3,002,810.04	2,810.04	0.14
			Base 100.000000	3,000,000.00	100.093668	3,002,810.04	2,810.04	0.14
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		15,000,000.000	Local 99.976152	14,996,422.76	103.177276	15,476,591.40	480,168.64	0.74
			Base 99.976152	14,996,422.76	103.177276	15,476,591.40	480,168.64	0.74
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
		3,000,000.000	Local 99.947405	2,998,422.16	111.855137	3,355,654.11	357,231.95	0.16
			Base 99.947405	2,998,422.16	111.855137	3,355,654.11	357,231.95	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		10,000,000.000	Local 99.923414	9,992,341.36	107.873813	10,787,381.30	795,039.94	0.51
			Base 99.923414	9,992,341.36	107.873813	10,787,381.30	795,039.94	0.51
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
		30,000,000.000	Local 100.000000	30,000,000.00	110.280864	33,084,259.20	3,084,259.20	1.58
			Base 100.000000	30,000,000.00	110.280864	33,084,259.20	3,084,259.20	1.58
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
		5,000,000.000	Local 117.540898	5,877,044.88	113.841380	5,692,069.00	-184,975.88	0.27
			Base 117.540898	5,877,044.88	113.841380	5,692,069.00	-184,975.88	0.27
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
		5,000,000.000	Local 100.000000	5,000,000.00	118.098565	5,904,928.25	904,928.25	0.28
			Base 100.000000	5,000,000.00	118.098565	5,904,928.25	904,928.25	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
		2,761,489.820	Local 108.953365	3,008,736.09	101.610870	2,805,973.83	-202,762.26	0.13
Original Face:		4,153,000.000	Base 108.953365	3,008,736.09	101.610870	2,805,973.83	-202,762.26	0.13
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 102.228496	3,373,540.38	107.219870	3,538,255.71	164,715.33	0.17
Original Face:		3,300,000.000	Base 102.228496	3,373,540.38	107.219870	3,538,255.71	164,715.33	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
		0.010	Local -87,200.000000	-8.72	103.768950	0.01	8.73	0.00
			Base -87,200.000000	-8.72	103.768950	0.01	8.73	0.00

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126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
		8,000,000.000	Local 99.952932	7,996,234.57	101.317339	8,105,387.12	109,152.55		0.39
			Base 99.952932	7,996,234.57	101.317339	8,105,387.12	109,152.55		0.39
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023			
		4,500,000.000	Local 99.984881	4,499,319.66	100.061200	4,502,754.00	3,434.34		0.21
Original Face:		4,500,000.000	Base 99.984881	4,499,319.66	100.061200	4,502,754.00	3,434.34		0.21
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.854750	17 Jul 2023			
		7,000,000.000	Local 100.000000	7,000,000.00	100.020600	7,001,442.00	1,442.00		0.33
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	100.020600	7,001,442.00	1,442.00		0.33
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.910130	30 Jan 2023			
		10,000,000.000	Local 100.000000	10,000,000.00	99.791207	9,979,120.70	-20,879.30		0.48
			Base 100.000000	10,000,000.00	99.791207	9,979,120.70	-20,879.30		0.48
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022			
		3,000,000.000	Local 99.962488	2,998,874.63	103.813079	3,114,392.37	115,517.74		0.15
			Base 99.962488	2,998,874.63	103.813079	3,114,392.37	115,517.74		0.15
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
		3,000,000.000	Local 99.604073	2,988,122.20	111.473867	3,344,216.01	356,093.81		0.16
			Base 99.604073	2,988,122.20	111.473867	3,344,216.01	356,093.81		0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.867130	03 Mar 2022			
		4,000,000.000	Local 100.000000	4,000,000.00	100.438251	4,017,530.04	17,530.04		0.19
			Base 100.000000	4,000,000.00	100.438251	4,017,530.04	17,530.04		0.19
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
		10,000,000.000	Local 100.000000	10,000,000.00	110.756100	11,075,610.00	1,075,610.00		0.53
			Base 100.000000	10,000,000.00	110.756100	11,075,610.00	1,075,610.00		0.53
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022			
		2,000,000.000	Local 100.000000	2,000,000.00	106.046337	2,120,926.74	120,926.74		0.10
			Base 100.000000	2,000,000.00	106.046337	2,120,926.74	120,926.74		0.10
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.784630	12 Feb 2021			
		5,000,000.000	Local 99.234896	4,961,744.79	100.133204	5,006,660.20	44,915.41		0.24
			Base 99.234896	4,961,744.79	100.133204	5,006,660.20	44,915.41		0.24

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# Holdings

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200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.503942	5,125,197.11	107.339740	5,366,987.00	241,789.89	0.26
Original Face:		5,000,000.000	Base 102.503942	5,125,197.11	107.339740	5,366,987.00	241,789.89	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.774990	9,977,498.98	136.158194	13,615,819.40	3,638,320.42	0.65
			Base 99.774990	9,977,498.98	136.158194	13,615,819.40	3,638,320.42	0.65
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		8,393,000.000	Local 101.993038	8,560,275.65	106.579314	8,945,201.82	384,926.17	0.43
			Base 101.993038	8,560,275.65	106.579314	8,945,201.82	384,926.17	0.43
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
		5,000,000.000	Local 99.998150	4,999,907.52	102.807343	5,140,367.15	140,459.63	0.25
			Base 99.998150	4,999,907.52	102.807343	5,140,367.15	140,459.63	0.25
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		13,000,000.000	Local 99.685191	12,959,074.89	105.387218	13,700,338.34	741,263.45	0.65
			Base 99.685191	12,959,074.89	105.387218	13,700,338.34	741,263.45	0.65
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.630130	30 Jan 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.486319	15,072,947.85	72,947.85	0.72
			Base 100.000000	15,000,000.00	100.486319	15,072,947.85	72,947.85	0.72
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	106.689016	5,334,450.80	334,450.80	0.25
			Base 100.000000	5,000,000.00	106.689016	5,334,450.80	334,450.80	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		59,097.700	Local 100.141038	59,181.05	113.302659	66,959.27	7,778.22	0.00
Original Face:		5,000,000.000	Base 100.141038	59,181.05	113.302659	66,959.27	7,778.22	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		3,445,226.400	Local 92.003016	3,169,712.21	106.719009	3,676,711.47	506,999.26	0.18
Original Face:		10,000,000.000	Base 92.003016	3,169,712.21	106.719009	3,676,711.47	506,999.26	0.18
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		502,181.990	Local 102.026247	512,357.44	106.344485	534,042.85	21,685.41	0.03
Original Face:		5,085,000.000	Base 102.026247	512,357.44	106.344485	534,042.85	21,685.41	0.03

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# Holdings

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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		3,092,181.450	Local 102.768512	3,177,788.85	105.924366	3,275,373.60	97,584.75	0.16
Original Face:		5,000,000.000	Base 102.768512	3,177,788.85	105.924366	3,275,373.60	97,584.75	0.16
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		2,656,369.800	Local 106.904861	2,839,788.44	108.081915	2,871,055.35	31,266.91	0.14
Original Face:		5,000,000.000	Base 106.904861	2,839,788.44	108.081915	2,871,055.35	31,266.91	0.14
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		2,840,012.980	Local 103.026545	2,925,967.26	106.622994	3,028,106.87	102,139.61	0.14
Original Face:		7,000,000.000	Base 103.026545	2,925,967.26	106.622994	3,028,106.87	102,139.61	0.14
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		2,215,355.990	Local 100.860006	2,234,408.19	105.931578	2,346,761.56	112,353.37	0.11
Original Face:		3,550,000.000	Base 100.860006	2,234,408.19	105.931578	2,346,761.56	112,353.37	0.11
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		2,894,846.100	Local 103.029236	2,982,537.83	105.936335	3,066,693.86	84,156.03	0.15
Original Face:		5,000,000.000	Base 103.029236	2,982,537.83	105.936335	3,066,693.86	84,156.03	0.15
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		1,074,086.270	Local 104.298245	1,120,253.13	114.737448	1,232,379.18	112,126.05	0.06
Original Face:		10,300,000.000	Base 104.298245	1,120,253.13	114.737448	1,232,379.18	112,126.05	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		581,987.110	Local 99.656582	579,988.46	114.180985	664,518.61	84,530.15	0.03
Original Face:		14,598,876.000	Base 99.656582	579,988.46	114.180985	664,518.61	84,530.15	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		508,097.680	Local 99.648203	506,310.21	114.833610	583,466.91	77,156.70	0.03
Original Face:		11,774,977.000	Base 99.648203	506,310.21	114.833610	583,466.91	77,156.70	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		223,141.080	Local 99.595001	222,237.36	111.464259	248,722.55	26,485.19	0.01
Original Face:		3,598,890.000	Base 99.595001	222,237.36	111.464259	248,722.55	26,485.19	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		161,259.860	Local 99.675369	160,736.36	113.736409	183,411.17	22,674.81	0.01
Original Face:		6,241,535.000	Base 99.675369	160,736.36	113.736409	183,411.17	22,674.81	0.01

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		184,982.400	Local 100.205495	185,362.53	112.641209	208,366.41	23,003.88	0.01
Original Face:		5,000,000.000	Base 100.205495	185,362.53	112.641209	208,366.41	23,003.88	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		206,577.750	Local 100.783192	208,195.65	113.913085	235,319.09	27,123.44	0.01
Original Face:		5,000,000.000	Base 100.783192	208,195.65	113.913085	235,319.09	27,123.44	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		226,756.300	Local 100.532034	227,962.72	114.807888	260,334.12	32,371.40	0.01
Original Face:		5,000,000.000	Base 100.532034	227,962.72	114.807888	260,334.12	32,371.40	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.286000	01 Jan 2037		
		714,414.900	Local 103.362580	738,437.67	104.682304	747,865.98	9,428.31	0.04
Original Face:		6,000,000.000	Base 103.362580	738,437.67	104.682304	747,865.98	9,428.31	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.711000	01 Oct 2036		
		672,805.300	Local 103.310888	695,081.13	105.203091	707,811.97	12,730.84	0.03
Original Face:		5,000,000.000	Base 103.310888	695,081.13	105.203091	707,811.97	12,730.84	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,313,438.140	Local 99.934687	3,311,274.02	105.889549	3,508,584.70	197,310.68	0.17
Original Face:		8,208,821.000	Base 99.934687	3,311,274.02	105.889549	3,508,584.70	197,310.68	0.17
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		2,539,736.100	Local 103.618232	2,631,629.65	107.285686	2,724,773.30	93,143.65	0.13
Original Face:		5,000,000.000	Base 103.618232	2,631,629.65	107.285686	2,724,773.30	93,143.65	0.13
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		2,477,275.950	Local 110.126552	2,728,138.59	110.910250	2,747,552.95	19,414.36	0.13
Original Face:		7,231,153.000	Base 110.126552	2,728,138.59	110.910250	2,747,552.95	19,414.36	0.13
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
		3,779,338.800	Local 100.029864	3,780,467.47	109.818077	4,150,397.19	369,929.72	0.20
Original Face:		8,000,000.000	Base 100.029864	3,780,467.47	109.818077	4,150,397.19	369,929.72	0.20
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
		3,001,968.420	Local 103.326408	3,101,826.15	106.410337	3,194,404.71	92,578.56	0.15
Original Face:		6,000,000.000	Base 103.326408	3,101,826.15	106.410337	3,194,404.71	92,578.56	0.15

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3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
		3,172,087.500	Local 100.453947	3,186,487.10	105.924250	3,360,009.89	173,522.79	0.16
Original Face:		5,000,000.000	Base 100.453947	3,186,487.10	105.924250	3,360,009.89	173,522.79	0.16
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
		5,000,000.000	Local 108.519704	5,425,985.22	123.528097	6,176,404.85	750,419.63	0.29
			Base 108.519704	5,425,985.22	123.528097	6,176,404.85	750,419.63	0.29
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
		5,000,000.000	Local 108.426700	5,421,335.01	119.729906	5,986,495.30	565,160.29	0.29
			Base 108.426700	5,421,335.01	119.729906	5,986,495.30	565,160.29	0.29
313384E21	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/20 0.00000					31 Aug 2020		
		20,000,000.000	Local 99.979667	19,995,933.33	99.974583	19,994,916.60	-1,016.73	0.95
			Base 99.979667	19,995,933.33	99.974583	19,994,916.60	-1,016.73	0.95
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 138.795886	6,939,794.32	154.982112	7,749,105.60	809,311.28	0.37
			Base 138.795886	6,939,794.32	154.982112	7,749,105.60	809,311.28	0.37
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
		1,166,437.440	Local 102.713021	1,198,083.13	102.322020	1,193,522.35	-4,560.78	0.06
Original Face:		3,000,000.000	Base 102.713021	1,198,083.13	102.322020	1,193,522.35	-4,560.78	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.626074	25 Mar 2052		
		379,239.990	Local 108.795903	412,597.57	117.077440	444,004.47	31,406.90	0.02
Original Face:		4,261,779.000	Base 108.795903	412,597.57	117.077440	444,004.47	31,406.90	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023		
		1,705,596.540	Local 102.545301	1,749,009.10	100.900090	1,720,948.44	-28,060.66	0.08
Original Face:		6,000,000.000	Base 102.545301	1,749,009.10	100.900090	1,720,948.44	-28,060.66	0.08
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025		
		511,709.080	Local 102.499014	524,496.76	100.761640	515,606.46	-8,890.30	0.02
Original Face:		1,250,000.000	Base 102.499014	524,496.76	100.761640	515,606.46	-8,890.30	0.02

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# Holdings

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STATE STREET

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3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022			
		1,755,436.500	Local	100.691131	1,767,568.87	102.380020	1,797,216.24	29,647.37	0.09
Original Face:		5,000,000.000	Base	100.691131	1,767,568.87	102.380020	1,797,216.24	29,647.37	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		1,157,677.250	Local	103.772024	1,201,345.11	104.885150	1,214,231.52	12,886.41	0.06
Original Face:		5,000,000.000	Base	103.772024	1,201,345.11	104.885150	1,214,231.52	12,886.41	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029			
		3,282,961.570	Local	107.484591	3,528,677.82	104.303830	3,424,254.65	-104,423.17	0.16
Original Face:		5,469,245.000	Base	107.484591	3,528,677.82	104.303830	3,424,254.65	-104,423.17	0.16
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		8,995,291.200	Local	98.325738	8,844,686.47	108.093600	9,723,334.09	878,647.62	0.46
Original Face:		30,000,000.000	Base	98.325738	8,844,686.47	108.093600	9,723,334.09	878,647.62	0.46
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		1,368,761.850	Local	101.568458	1,390,230.31	102.521280	1,403,272.17	13,041.86	0.07
Original Face:		5,000,000.000	Base	101.568458	1,390,230.31	102.521280	1,403,272.17	13,041.86	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		1,792,059.960	Local	99.926252	1,790,738.36	104.310560	1,869,307.78	78,569.42	0.09
Original Face:		6,000,000.000	Base	99.926252	1,790,738.36	104.310560	1,869,307.78	78,569.42	0.09
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		1,615,261.000	Local	99.318408	1,604,251.51	103.981650	1,679,575.04	75,323.53	0.08
Original Face:		5,000,000.000	Base	99.318408	1,604,251.51	103.981650	1,679,575.04	75,323.53	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC				3.500000	25 Jul 2043			
		3,256,146.650	Local	99.391347	3,236,328.02	101.523090	3,305,740.69	69,412.67	0.16
Original Face:		20,312,000.000	Base	99.391347	3,236,328.02	101.523090	3,305,740.69	69,412.67	0.16
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		1,638,812.580	Local	100.815924	1,652,184.04	108.782660	1,782,743.92	130,559.88	0.09
Original Face:		6,000,000.000	Base	100.815924	1,652,184.04	108.782660	1,782,743.92	130,559.88	0.09
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030			
		599,752.500	Local	102.156021	612,683.29	102.721680	616,075.84	3,392.55	0.03
Original Face:		2,500,000.000	Base	102.156021	612,683.29	102.721680	616,075.84	3,392.55	0.03

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3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.534500	25 Apr 2038			
		1,533,269.550	Local	99.862137	1,531,155.74	99.899820	1,531,733.52	577.78	0.07
Original Face:		5,000,000.000	Base	99.862137	1,531,155.74	99.899820	1,531,733.52	577.78	0.07
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030			
		1,500,000.000	Local	102.501945	1,537,529.17	103.829250	1,557,438.75	19,909.58	0.07
Original Face:		1,500,000.000	Base	102.501945	1,537,529.17	103.829250	1,557,438.75	19,909.58	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		1,373,815.600	Local	105.772791	1,453,123.10	107.745770	1,480,228.20	27,105.10	0.07
Original Face:		5,000,000.000	Base	105.772791	1,453,123.10	107.745770	1,480,228.20	27,105.10	0.07
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		981,517.950	Local	102.681034	1,007,832.78	105.451770	1,035,028.05	27,195.27	0.05
Original Face:		1,750,000.000	Base	102.681034	1,007,832.78	105.451770	1,035,028.05	27,195.27	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		3,651,802.000	Local	94.331905	3,444,814.39	103.962350	3,796,499.18	351,684.79	0.18
Original Face:		3,651,802.000	Base	94.331905	3,444,814.39	103.962350	3,796,499.18	351,684.79	0.18
3136AHPD2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		1,703,804.690	Local	101.892416	1,736,047.77	104.651720	1,783,060.91	47,013.14	0.09
Original Face:		8,500,000.000	Base	101.892416	1,736,047.77	104.651720	1,783,060.91	47,013.14	0.09
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		1,650,649.600	Local	102.664623	1,694,633.19	104.567930	1,726,050.12	31,416.93	0.08
Original Face:		5,000,000.000	Base	102.664623	1,694,633.19	104.567930	1,726,050.12	31,416.93	0.08
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037			
		1,190,729.450	Local	105.044958	1,250,801.25	102.733990	1,223,283.87	-27,517.38	0.06
Original Face:		5,000,000.000	Base	105.044958	1,250,801.25	102.733990	1,223,283.87	-27,517.38	0.06
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
		1,432,758.000	Local	102.261727	1,465,163.07	105.248110	1,507,950.72	42,787.65	0.07
Original Face:		5,000,000.000	Base	102.261727	1,465,163.07	105.248110	1,507,950.72	42,787.65	0.07
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027			
		2,850,274.350	Local	100.824626	2,873,778.45	104.420630	2,976,274.43	102,495.98	0.14
Original Face:		5,000,000.000	Base	100.824626	2,873,778.45	104.420630	2,976,274.43	102,495.98	0.14

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3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
		4,125,575.110	Local 104.556298	4,313,548.59	103.907250	4,286,771.64	-26,776.95	0.20
Original Face:		8,346,000.000	Base 104.556298	4,313,548.59	103.907250	4,286,771.64	-26,776.95	0.20
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
		1,605,328.600	Local 101.829195	1,634,693.19	104.903430	1,684,044.76	49,351.57	0.08
Original Face:		5,000,000.000	Base 101.829195	1,634,693.19	104.903430	1,684,044.76	49,351.57	0.08
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
		1,998,733.080	Local 102.136359	2,041,433.20	104.480990	2,088,296.11	46,862.91	0.10
Original Face:		6,000,000.000	Base 102.136359	2,041,433.20	104.480990	2,088,296.11	46,862.91	0.10
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
		5,904,156.590	Local 102.970983	6,079,568.07	106.192640	6,269,779.75	190,211.68	0.30
Original Face:		9,284,523.000	Base 102.970983	6,079,568.07	106.192640	6,269,779.75	190,211.68	0.30
3136AKJ20	FANNIE MAE FNR 2014 52 GT				2.000000	25 Jan 2029		
		88,198.400	Local 101.088466	89,158.41	99.938970	88,144.57	-1,013.84	0.00
Original Face:		5,000,000.000	Base 101.088466	89,158.41	99.938970	88,144.57	-1,013.84	0.00
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
		5,642,002.800	Local 83.795592	4,727,749.65	101.805520	5,743,870.29	1,016,120.64	0.27
Original Face:		6,000,000.000	Base 83.795592	4,727,749.65	101.805520	5,743,870.29	1,016,120.64	0.27
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
		10,692,273.000	Local 102.100144	10,916,826.10	107.975920	11,545,080.14	628,254.04	0.55
Original Face:		10,692,273.000	Base 102.100144	10,916,826.10	107.975920	11,545,080.14	628,254.04	0.55
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
		1,901,296.200	Local 102.067140	1,940,598.65	104.530010	1,987,425.11	46,826.46	0.09
Original Face:		15,000,000.000	Base 102.067140	1,940,598.65	104.530010	1,987,425.11	46,826.46	0.09
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
		4,185,175.170	Local 104.831418	4,387,378.47	103.385660	4,326,870.97	-60,507.50	0.21
Original Face:		11,000,000.000	Base 104.831418	4,387,378.47	103.385660	4,326,870.97	-60,507.50	0.21
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
		1,313,058.940	Local 102.867936	1,350,716.63	104.359420	1,370,300.69	19,584.06	0.07
Original Face:		2,304,044.000	Base 102.867936	1,350,716.63	104.359420	1,370,300.69	19,584.06	0.07

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3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,622,346.430	Local	103.379185	4,778,544.07	105.220010	4,863,633.38	85,089.31	0.23
Original Face:	6,976,000.000	Base	103.379185	4,778,544.07	105.220010	4,863,633.38	85,089.31	0.23
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042		
	1,575,784.590	Local	101.269837	1,595,794.48	101.842060	1,604,811.49	9,017.01	0.08
Original Face:	3,479,000.000	Base	101.269837	1,595,794.48	101.842060	1,604,811.49	9,017.01	0.08
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041		
	2,650,311.810	Local	101.518742	2,690,563.21	101.674190	2,694,683.07	4,119.86	0.13
Original Face:	5,000,000.000	Base	101.518742	2,690,563.21	101.674190	2,694,683.07	4,119.86	0.13
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041		
	1,044,960.930	Local	101.751090	1,063,259.14	101.737220	1,063,114.20	-144.94	0.05
Original Face:	3,000,000.000	Base	101.751090	1,063,259.14	101.737220	1,063,114.20	-144.94	0.05
3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039		
	656,081.210	Local	100.706873	660,718.87	100.337810	658,297.52	-2,421.35	0.03
Original Face:	2,645,000.000	Base	100.706873	660,718.87	100.337810	658,297.52	-2,421.35	0.03
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	4,170,856.980	Local	100.927285	4,209,532.70	104.806640	4,371,335.06	161,802.36	0.21
Original Face:	6,000,000.000	Base	100.927285	4,209,532.70	104.806640	4,371,335.06	161,802.36	0.21
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,862,208.460	Local	101.655261	4,942,690.72	103.133100	5,014,546.31	71,855.59	0.24
Original Face:	5,729,287.000	Base	101.655261	4,942,690.72	103.133100	5,014,546.31	71,855.59	0.24
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	4,551,056.460	Local	101.295980	4,610,037.22	107.249640	4,880,991.67	270,954.45	0.23
Original Face:	6,000,000.000	Base	101.295980	4,610,037.22	107.249640	4,880,991.67	270,954.45	0.23
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	7,585,094.100	Local	99.075231	7,514,949.49	106.275900	8,061,127.02	546,177.53	0.38
Original Face:	10,000,000.000	Base	99.075231	7,514,949.49	106.275900	8,061,127.02	546,177.53	0.38
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	3,792,547.050	Local	99.864995	3,787,426.92	106.275900	4,030,563.51	243,136.59	0.19
Original Face:	5,000,000.000	Base	99.864995	3,787,426.92	106.275900	4,030,563.51	243,136.59	0.19

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3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	9,435,788.400	Local	103.053059	9,723,868.54	105.873970	9,990,043.78	266,175.24	0.48
Original Face:	10,000,000.000	Base	103.053059	9,723,868.54	105.873970	9,990,043.78	266,175.24	0.48
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	4,174,149.700	Local	101.543667	4,238,584.68	102.927070	4,296,329.98	57,745.30	0.21
Original Face:	5,000,000.000	Base	101.543667	4,238,584.68	102.927070	4,296,329.98	57,745.30	0.21
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	4,174,149.700	Local	101.776087	4,248,286.21	102.927070	4,296,329.98	48,043.77	0.21
Original Face:	5,000,000.000	Base	101.776087	4,248,286.21	102.927070	4,296,329.98	48,043.77	0.21
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,812,641.600	Local	102.830099	4,948,844.12	106.880440	5,143,772.52	194,928.40	0.25
Original Face:	5,000,000.000	Base	102.830099	4,948,844.12	106.880440	5,143,772.52	194,928.40	0.25
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	4,503,012.500	Local	101.725179	4,580,697.54	103.575050	4,663,997.45	83,299.91	0.22
Original Face:	5,000,000.000	Base	101.725179	4,580,697.54	103.575050	4,663,997.45	83,299.91	0.22
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	4,422,685.490	Local	101.955080	4,509,152.51	103.634770	4,583,439.94	74,287.43	0.22
Original Face:	5,000,000.000	Base	101.955080	4,509,152.51	103.634770	4,583,439.94	74,287.43	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	214,731.360	Local	99.874881	214,462.69	114.711236	246,321.00	31,858.31	0.01
Original Face:	6,625,000.000	Base	99.874881	214,462.69	114.711236	246,321.00	31,858.31	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	215,512.620	Local	99.940690	215,384.80	114.533104	246,833.29	31,448.49	0.01
Original Face:	6,000,000.000	Base	99.940690	215,384.80	114.533104	246,833.29	31,448.49	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
	822,691.550	Local	100.794792	829,230.24	102.496270	843,228.15	13,997.91	0.04
Original Face:	5,000,000.000	Base	100.794792	829,230.24	102.496270	843,228.15	13,997.91	0.04
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	3,526,312.400	Local	100.398124	3,540,351.51	100.430020	3,541,476.25	1,124.74	0.17
Original Face:	5,000,000.000	Base	100.398124	3,540,351.51	100.430020	3,541,476.25	1,124.74	0.17

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3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	588,098.940	Local	103.967892	611,434.07	106.757470	627,839.55	16,405.48	0.03
Original Face:	7,703,000.000	Base	103.967892	611,434.07	106.757470	627,839.55	16,405.48	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	980,259.800	Local	102.981841	1,009,489.59	109.350220	1,071,916.25	62,426.66	0.05
Original Face:	10,000,000.000	Base	102.981841	1,009,489.59	109.350220	1,071,916.25	62,426.66	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA				4.000000	15 Aug 2038		
	144,348.500	Local	102.747642	148,314.68	100.215790	144,659.99	-3,654.69	0.01
Original Face:	10,000,000.000	Base	102.747642	148,314.68	100.215790	144,659.99	-3,654.69	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	2,356,622.450	Local	102.485688	2,415,200.74	105.604150	2,488,691.11	73,490.37	0.12
Original Face:	13,000,000.000	Base	102.485688	2,415,200.74	105.604150	2,488,691.11	73,490.37	0.12
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	469,709.340	Local	100.682292	472,914.13	103.387840	485,622.34	12,708.21	0.02
Original Face:	3,000,000.000	Base	100.682292	472,914.13	103.387840	485,622.34	12,708.21	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,548,242.500	Local	102.993538	1,594,589.72	105.501800	1,633,423.71	38,833.99	0.08
Original Face:	12,500,000.000	Base	102.993538	1,594,589.72	105.501800	1,633,423.71	38,833.99	0.08
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,354,107.050	Local	106.420859	1,441,052.36	110.217230	1,492,459.28	51,406.92	0.07
Original Face:	5,000,000.000	Base	106.420859	1,441,052.36	110.217230	1,492,459.28	51,406.92	0.07
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,725,468.880	Local	103.088195	3,840,518.62	106.154680	3,954,759.57	114,240.95	0.19
Original Face:	8,000,000.000	Base	103.088195	3,840,518.62	106.154680	3,954,759.57	114,240.95	0.19
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,958,828.900	Local	102.152721	2,000,997.03	104.742080	2,051,718.13	50,721.10	0.10
Original Face:	5,000,000.000	Base	102.152721	2,000,997.03	104.742080	2,051,718.13	50,721.10	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	686,869.800	Local	103.680743	712,151.71	102.813710	706,196.32	-5,955.39	0.03
Original Face:	5,000,000.000	Base	103.680743	712,151.71	102.813710	706,196.32	-5,955.39	0.03

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3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033			
		1,529,964.250	Local	100.746940	1,541,392.16	105.130010	1,608,451.57	67,059.41	0.08
Original Face:		5,000,000.000	Base	100.746940	1,541,392.16	105.130010	1,608,451.57	67,059.41	0.08
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032			
		1,801,623.750	Local	103.462105	1,863,997.86	107.258570	1,932,395.87	68,398.01	0.09
Original Face:		5,000,000.000	Base	103.462105	1,863,997.86	107.258570	1,932,395.87	68,398.01	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029			
		6,280,000.000	Local	100.525428	6,312,996.85	106.216630	6,670,404.36	357,407.51	0.32
Original Face:		6,280,000.000	Base	100.525428	6,312,996.85	106.216630	6,670,404.36	357,407.51	0.32
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026			
		4,029,530.710	Local	103.580244	4,173,797.73	102.179000	4,117,334.18	-56,463.55	0.20
Original Face:		8,090,000.000	Base	103.580244	4,173,797.73	102.179000	4,117,334.18	-56,463.55	0.20
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026			
		1,534,692.210	Local	103.387542	1,586,680.55	102.712950	1,576,327.64	-10,352.91	0.08
Original Face:		3,000,000.000	Base	103.387542	1,586,680.55	102.712950	1,576,327.64	-10,352.91	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041			
		1,695,041.750	Local	104.528505	1,771,801.80	105.335670	1,785,483.58	13,681.78	0.09
Original Face:		5,000,000.000	Base	104.528505	1,771,801.80	105.335670	1,785,483.58	13,681.78	0.09
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038			
		996,993.500	Local	101.699218	1,013,934.59	101.563460	1,012,581.09	-1,353.50	0.05
Original Face:		5,000,000.000	Base	101.699218	1,013,934.59	101.563460	1,012,581.09	-1,353.50	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031			
		317,406.850	Local	100.854610	320,119.44	102.007080	323,777.46	3,658.02	0.02
Original Face:		1,000,000.000	Base	100.854610	320,119.44	102.007080	323,777.46	3,658.02	0.02
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027			
		1,069,240.300	Local	101.111686	1,081,126.89	102.524350	1,096,231.67	15,104.78	0.05
Original Face:		5,000,000.000	Base	101.111686	1,081,126.89	102.524350	1,096,231.67	15,104.78	0.05
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037			
		2,284,402.950	Local	101.980556	2,329,646.84	102.443420	2,340,220.51	10,573.67	0.11
Original Face:		7,500,000.000	Base	101.980556	2,329,646.84	102.443420	2,340,220.51	10,573.67	0.11

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3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,708,885.000	Local	102.536363	3,802,955.80	106.919490	3,965,520.93	162,565.13	0.19
Original Face:	10,000,000.000	Base	102.536363	3,802,955.80	106.919490	3,965,520.93	162,565.13	0.19
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,735,517.650	Local	101.668140	1,764,468.51	104.791350	1,818,672.37	54,203.86	0.09
Original Face:	5,000,000.000	Base	101.668140	1,764,468.51	104.791350	1,818,672.37	54,203.86	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	1,167,095.600	Local	101.963642	1,190,013.18	101.603140	1,185,805.78	-4,207.40	0.06
Original Face:	5,000,000.000	Base	101.963642	1,190,013.18	101.603140	1,185,805.78	-4,207.40	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	1,320,406.800	Local	102.713577	1,356,237.06	101.134520	1,335,387.08	-20,849.98	0.06
Original Face:	6,000,000.000	Base	102.713577	1,356,237.06	101.134520	1,335,387.08	-20,849.98	0.06
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.908611	1,765,495.95	111.226650	1,985,370.12	219,874.17	0.09
Original Face:	1,784,977.000	Base	98.908611	1,765,495.95	111.226650	1,985,370.12	219,874.17	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	2,510,393.400	Local	101.416927	2,545,963.84	101.794070	2,555,431.61	9,467.77	0.12
Original Face:	10,000,000.000	Base	101.416927	2,545,963.84	101.794070	2,555,431.61	9,467.77	0.12
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,660,502.040	Local	101.683077	2,705,280.35	104.040250	2,767,992.97	62,712.62	0.13
Original Face:	5,183,921.000	Base	101.683077	2,705,280.35	104.040250	2,767,992.97	62,712.62	0.13
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	821,184.350	Local	102.509675	841,793.41	100.870950	828,336.46	-13,456.95	0.04
Original Face:	5,000,000.000	Base	102.509675	841,793.41	100.870950	828,336.46	-13,456.95	0.04
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,275,331.200	Local	101.121749	1,289,637.21	103.459320	1,319,448.99	29,811.78	0.06
Original Face:	5,000,000.000	Base	101.121749	1,289,637.21	103.459320	1,319,448.99	29,811.78	0.06
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	5,034,772.000	Local	102.387985	5,155,001.62	102.882620	5,179,905.34	24,903.72	0.25
Original Face:	14,550,000.000	Base	102.387985	5,155,001.62	102.882620	5,179,905.34	24,903.72	0.25

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3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	2,615,707.200	Local	102.576538	2,683,101.88	101.620660	2,658,098.92	-25,002.96	0.13
Original Face:	10,000,000.000	Base	102.576538	2,683,101.88	101.620660	2,658,098.92	-25,002.96	0.13
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	5,000,000.000	Local	104.797515	5,239,875.73	102.464220	5,123,211.00	-116,664.73	0.24
Original Face:	5,000,000.000	Base	104.797515	5,239,875.73	102.464220	5,123,211.00	-116,664.73	0.24
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,902,523.440	Local	103.374510	1,966,724.29	106.438680	2,025,020.84	58,296.55	0.10
Original Face:	3,000,000.000	Base	103.374510	1,966,724.29	106.438680	2,025,020.84	58,296.55	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	1,798,027.750	Local	103.030601	1,852,518.79	102.254920	1,838,571.84	-13,946.95	0.09
Original Face:	5,000,000.000	Base	103.030601	1,852,518.79	102.254920	1,838,571.84	-13,946.95	0.09
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,530,889.910	Local	102.980429	1,576,516.99	105.100390	1,608,971.27	32,454.28	0.08
Original Face:	2,579,263.000	Base	102.980429	1,576,516.99	105.100390	1,608,971.27	32,454.28	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	1,857,905.200	Local	102.292247	1,900,492.98	102.353590	1,901,632.67	1,139.69	0.09
Original Face:	5,000,000.000	Base	102.292247	1,900,492.98	102.353590	1,901,632.67	1,139.69	0.09
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	2,043,016.650	Local	102.855823	2,101,361.59	103.335400	2,111,159.43	9,797.84	0.10
Original Face:	5,000,000.000	Base	102.855823	2,101,361.59	103.335400	2,111,159.43	9,797.84	0.10
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	3,023,899.900	Local	101.879920	3,080,746.79	103.222660	3,121,349.91	40,603.12	0.15
Original Face:	5,000,000.000	Base	101.879920	3,080,746.79	103.222660	3,121,349.91	40,603.12	0.15
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	2,302,104.720	Local	103.697369	2,387,222.03	102.587150	2,361,663.62	-25,558.41	0.11
Original Face:	6,000,000.000	Base	103.697369	2,387,222.03	102.587150	2,361,663.62	-25,558.41	0.11
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	1,942,464.740	Local	99.840732	1,939,371.01	102.303680	1,987,212.91	47,841.90	0.09
Original Face:	3,650,000.000	Base	99.840732	1,939,371.01	102.303680	1,987,212.91	47,841.90	0.09

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3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	2,095,057.550	Local	103.042537	2,158,800.45	102.058970	2,138,194.16	-20,606.29	0.10
Original Face:	5,000,000.000	Base	103.042537	2,158,800.45	102.058970	2,138,194.16	-20,606.29	0.10
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.910651	1,998,213.01	103.333707	2,066,674.14	68,461.13	0.10
		Base	99.910651	1,998,213.01	103.333707	2,066,674.14	68,461.13	0.10
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	847,394.770	Local	102.027048	864,571.87	104.434240	884,970.29	20,398.42	0.04
Original Face:	1,104,000.000	Base	102.027048	864,571.87	104.434240	884,970.29	20,398.42	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	4,129,880.300	Local	103.554380	4,276,671.94	104.708270	4,324,326.22	47,654.28	0.21
Original Face:	5,000,000.000	Base	103.554380	4,276,671.94	104.708270	4,324,326.22	47,654.28	0.21
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	4,994,310.900	Local	102.989023	5,143,592.00	104.492900	5,218,700.29	75,108.29	0.25
Original Face:	6,000,000.000	Base	102.989023	5,143,592.00	104.492900	5,218,700.29	75,108.29	0.25
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,675,430.160	Local	104.126007	7,992,118.98	108.367500	8,317,671.78	325,552.80	0.40
Original Face:	9,629,000.000	Base	104.126007	7,992,118.98	108.367500	8,317,671.78	325,552.80	0.40
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,679,762.600	Local	100.628349	3,702,884.36	106.617930	3,923,286.71	220,402.35	0.19
Original Face:	5,000,000.000	Base	100.628349	3,702,884.36	106.617930	3,923,286.71	220,402.35	0.19
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	5,030,658.660	Local	99.399190	5,000,433.94	107.799740	5,423,036.96	422,603.02	0.26
Original Face:	6,000,000.000	Base	99.399190	5,000,433.94	107.799740	5,423,036.96	422,603.02	0.26
3137FDPE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	5,826,313.300	Local	112.840299	6,574,429.33	114.907590	6,694,876.20	120,446.87	0.32
Original Face:	10,000,000.000	Base	112.840299	6,574,429.33	114.907590	6,694,876.20	120,446.87	0.32
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,619,522.850	Local	104.690749	10,070,750.52	111.350590	10,711,395.45	640,644.93	0.51
Original Face:	11,739,000.000	Base	104.690749	10,070,750.52	111.350590	10,711,395.45	640,644.93	0.51

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3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	7,892,555.100	Local	100.533613	7,934,670.77	102.315040	8,075,270.91	140,600.14	0.39
Original Face:	15,000,000.000	Base	100.533613	7,934,670.77	102.315040	8,075,270.91	140,600.14	0.39
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	1,242,196.500	Local	103.550460	1,286,300.19	100.950360	1,254,001.84	-32,298.35	0.06
Original Face:	5,000,000.000	Base	103.550460	1,286,300.19	100.950360	1,254,001.84	-32,298.35	0.06
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,772,887.180	Local	102.644194	3,872,649.64	101.788210	3,840,354.33	-32,295.31	0.18
Original Face:	4,396,000.000	Base	102.644194	3,872,649.64	101.788210	3,840,354.33	-32,295.31	0.18
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	993,877.250	Local	102.055466	1,014,306.06	100.651710	1,000,354.45	-13,951.61	0.05
Original Face:	5,000,000.000	Base	102.055466	1,014,306.06	100.651710	1,000,354.45	-13,951.61	0.05
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043		
	1,141,573.600	Local	103.260933	1,178,799.55	101.074200	1,153,836.38	-24,963.17	0.06
Original Face:	5,000,000.000	Base	103.260933	1,178,799.55	101.074200	1,153,836.38	-24,963.17	0.06
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,198,159.070	Local	104.360544	4,381,221.63	104.970730	4,406,838.22	25,616.59	0.21
Original Face:	4,774,000.000	Base	104.360544	4,381,221.63	104.970730	4,406,838.22	25,616.59	0.21
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,686,152.550	Local	103.069418	4,829,990.15	106.447490	4,988,291.77	158,301.62	0.24
Original Face:	5,000,000.000	Base	103.069418	4,829,990.15	106.447490	4,988,291.77	158,301.62	0.24
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	4,068,883.750	Local	101.837593	4,143,653.27	102.919110	4,187,658.94	44,005.67	0.20
Original Face:	5,000,000.000	Base	101.837593	4,143,653.27	102.919110	4,187,658.94	44,005.67	0.20
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	2,357,072.000	Local	104.023184	2,451,901.35	109.857480	2,589,419.90	137,518.55	0.12
Original Face:	10,000,000.000	Base	104.023184	2,451,901.35	109.857480	2,589,419.90	137,518.55	0.12
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	1,055,768.770	Local	102.190632	1,078,896.78	105.209525	1,110,769.31	31,872.53	0.05
Original Face:	7,000,000.000	Base	102.190632	1,078,896.78	105.209525	1,110,769.31	31,872.53	0.05

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3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.913000	01 Nov 2035		
		621,847.850	Local 103.203827	641,770.78	104.808825	651,751.42	9,980.64	0.03
Original Face:		5,000,000.000	Base 103.203827	641,770.78	104.808825	651,751.42	9,980.64	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
		3,614,213.600	Local 105.607187	3,816,869.32	111.328289	4,023,642.16	206,772.84	0.19
Original Face:		20,000,000.000	Base 105.607187	3,816,869.32	111.328289	4,023,642.16	206,772.84	0.19
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.397000	01 May 2036		
		703,520.600	Local 103.348579	727,078.54	104.747079	736,917.28	9,838.74	0.04
Original Face:		5,000,000.000	Base 103.348579	727,078.54	104.747079	736,917.28	9,838.74	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				4.167000	01 Oct 2037		
		278,130.120	Local 106.322573	295,715.10	104.464794	290,548.06	-5,167.04	0.01
Original Face:		4,000,000.000	Base 106.322573	295,715.10	104.464794	290,548.06	-5,167.04	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		1,806,008.080	Local 104.144757	1,880,862.72	107.558839	1,942,521.32	61,658.60	0.09
Original Face:		8,000,000.000	Base 104.144757	1,880,862.72	107.558839	1,942,521.32	61,658.60	0.09
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.339000	01 Jun 2021		
		1,839,564.700	Local 101.847899	1,873,558.00	103.175201	1,897,974.58	24,416.58	0.09
Original Face:		5,000,000.000	Base 101.847899	1,873,558.00	103.175201	1,897,974.58	24,416.58	0.09
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.031000	01 Aug 2037		
		135,347.950	Local 106.575467	144,247.71	100.407462	135,899.44	-8,348.27	0.01
Original Face:		5,000,000.000	Base 106.575467	144,247.71	100.407462	135,899.44	-8,348.27	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.696000	01 Apr 2023		
		3,666,396.540	Local 102.383232	3,753,775.29	104.538345	3,832,790.26	79,014.97	0.18
Original Face:		4,950,000.000	Base 102.383232	3,753,775.29	104.538345	3,832,790.26	79,014.97	0.18
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.456000	01 Feb 2023		
		2,627,305.610	Local 101.588163	2,669,031.51	104.104324	2,735,138.74	66,107.23	0.13
Original Face:		6,575,000.000	Base 101.588163	2,669,031.51	104.104324	2,735,138.74	66,107.23	0.13
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		1,386,277.800	Local 102.167400	1,416,323.99	105.269076	1,459,321.83	42,997.84	0.07
Original Face:		6,000,000.000	Base 102.167400	1,416,323.99	105.269076	1,459,321.83	42,997.84	0.07

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3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,758,654.600	Local	103.480113	1,819,857.77	105.064400	1,847,719.90	27,862.13	0.09
Original Face:	10,000,000.000	Base	103.480113	1,819,857.77	105.064400	1,847,719.90	27,862.13	0.09
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.560000	01 Jan 2021		
	2,515,836.900	Local	100.501180	2,528,445.76	100.959268	2,539,970.52	11,524.76	0.12
Original Face:	10,000,000.000	Base	100.501180	2,528,445.76	100.959268	2,539,970.52	11,524.76	0.12
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	2,234,782.980	Local	104.327405	2,331,491.10	106.973214	2,390,619.18	59,128.08	0.11
Original Face:	6,000,000.000	Base	104.327405	2,331,491.10	106.973214	2,390,619.18	59,128.08	0.11
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	3,239,354.360	Local	104.928767	3,399,014.58	109.308156	3,540,878.52	141,863.94	0.17
Original Face:	6,750,000.000	Base	104.928767	3,399,014.58	109.308156	3,540,878.52	141,863.94	0.17
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	2,985,933.860	Local	102.741496	3,067,793.12	108.838580	3,249,848.01	182,054.89	0.16
Original Face:	7,000,000.000	Base	102.741496	3,067,793.12	108.838580	3,249,848.01	182,054.89	0.16
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,379,975.320	Local	99.545613	8,341,897.77	104.788726	8,781,269.38	439,371.61	0.42
Original Face:	8,500,000.000	Base	99.545613	8,341,897.77	104.788726	8,781,269.38	439,371.61	0.42
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.763537	5,603,717.89	110.419727	6,202,276.07	598,558.18	0.30
Original Face:	5,617,000.000	Base	99.763537	5,603,717.89	110.419727	6,202,276.07	598,558.18	0.30
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	2,095,332.020	Local	101.211615	2,120,719.38	104.809978	2,196,117.03	75,397.65	0.10
Original Face:	5,948,304.000	Base	101.211615	2,120,719.38	104.809978	2,196,117.03	75,397.65	0.10
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	4,217,334.270	Local	102.188731	4,309,640.39	105.883397	4,465,456.79	155,816.40	0.21
Original Face:	7,922,201.000	Base	102.188731	4,309,640.39	105.883397	4,465,456.79	155,816.40	0.21
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	2,333,145.420	Local	102.191267	2,384,270.87	108.099013	2,522,107.17	137,836.30	0.12
Original Face:	6,000,000.000	Base	102.191267	2,384,270.87	108.099013	2,522,107.17	137,836.30	0.12

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3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
	4,552,099.360	Local	104.381445	4,751,547.08	107.792577	4,906,825.21	155,278.13	0.23	
Original Face:	11,523,254.000	Base	104.381445	4,751,547.08	107.792577	4,906,825.21	155,278.13	0.23	
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
	27,862.800	Local	99.890930	27,832.41	102.611100	28,590.33	757.92	0.00	
Original Face:	5,000,000.000	Base	99.890930	27,832.41	102.611100	28,590.33	757.92	0.00	
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
	3,920,615.570	Local	117.064638	4,589,654.41	122.295500	4,794,736.41	205,082.00	0.23	
Original Face:	41,000,000.000	Base	117.064638	4,589,654.41	122.295500	4,794,736.41	205,082.00	0.23	
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
	176,384.100	Local	101.452716	178,946.46	118.837200	209,609.93	30,663.47	0.01	
Original Face:	5,000,000.000	Base	101.452716	178,946.46	118.837200	209,609.93	30,663.47	0.01	
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
	912,316.030	Local	108.624475	990,998.50	112.878510	1,029,808.74	38,810.24	0.05	
Original Face:	5,855,000.000	Base	108.624475	990,998.50	112.878510	1,029,808.74	38,810.24	0.05	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.039120	25 Sep 2039		
	533,433.800	Local	104.840214	559,253.14	114.669680	611,686.83	52,433.69	0.03	
Original Face:	5,000,000.000	Base	104.840214	559,253.14	114.669680	611,686.83	52,433.69	0.03	
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
	5,185.860	Local	101.249937	5,250.68	102.794540	5,330.78	80.10	0.00	
Original Face:	6,000,000.000	Base	101.249937	5,250.68	102.794540	5,330.78	80.10	0.00	
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.568040	25 Aug 2039		
	1,535,189.000	Local	102.597366	1,575,063.48	112.732750	1,730,660.78	155,597.30	0.08	
Original Face:	10,000,000.000	Base	102.597366	1,575,063.48	112.732750	1,730,660.78	155,597.30	0.08	
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
	1,029.540	Local	101.488043	1,044.86	100.386170	1,033.52	-11.34	0.00	
Original Face:	6,000,000.000	Base	101.488043	1,044.86	100.386170	1,033.52	-11.34	0.00	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	4,635,236.740	Local	102.419786	4,747,399.53	110.056710	5,101,389.06	353,989.53	0.24	
Original Face:	8,609,641.000	Base	102.419786	4,747,399.53	110.056710	5,101,389.06	353,989.53	0.24	

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31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
		3,634,352.950	Local 99.595366	3,619,647.11	104.745250	3,806,812.08	187,164.97	0.18
Original Face:		5,000,000.000	Base 99.595366	3,619,647.11	104.745250	3,806,812.08	187,164.97	0.18
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.035840	25 Oct 2040		
		920,305.000	Local 108.049040	994,380.72	116.146530	1,068,902.32	74,521.60	0.05
Original Face:		5,000,000.000	Base 108.049040	994,380.72	116.146530	1,068,902.32	74,521.60	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
		1,055,071.680	Local 99.657332	1,051,456.29	114.825180	1,211,487.96	160,031.67	0.06
Original Face:		11,959,998.000	Base 99.657332	1,051,456.29	114.825180	1,211,487.96	160,031.67	0.06
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR				4.500000	01 Nov 2020		
		78.300	Local 100.229885	78.48	105.290257	82.44	3.96	0.00
Original Face:		3,640,000.000	Base 100.229885	78.48	105.290257	82.44	3.96	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR				4.000000	01 Dec 2020		
		671.360	Local 100.052133	671.71	105.677995	709.48	37.77	0.00
Original Face:		4,300,000.000	Base 100.052133	671.71	105.677995	709.48	37.77	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
		180,549.000	Local 99.394054	179,454.97	114.589478	206,890.16	27,435.19	0.01
Original Face:		5,000,000.000	Base 99.394054	179,454.97	114.589478	206,890.16	27,435.19	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
		200,672.290	Local 100.577235	201,830.64	114.535656	229,841.32	28,010.68	0.01
Original Face:		6,500,000.000	Base 100.577235	201,830.64	114.535656	229,841.32	28,010.68	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		423,211.040	Local 100.137071	423,791.14	114.546637	484,774.01	60,982.87	0.02
Original Face:		8,000,000.000	Base 100.137071	423,791.14	114.546637	484,774.01	60,982.87	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
		284,064.250	Local 100.451521	285,346.86	111.182739	315,830.41	30,483.55	0.02
Original Face:		5,457,127.000	Base 100.451521	285,346.86	111.182739	315,830.41	30,483.55	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		268,609.800	Local 100.508131	269,974.69	110.813593	297,656.17	27,681.48	0.01
Original Face:		5,000,000.000	Base 100.508131	269,974.69	110.813593	297,656.17	27,681.48	0.01

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		870,487.800	Local 100.933273	87,811.83	114.817068	999,468.57	120,856.74	0.05
Original Face:		10,547,657.000	Base 100.933273	878,611.83	114.817068	999,468.57	120,856.74	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		522,597.080	Local 100.522598	52,532.816	114.500390	598,375.69	73,047.53	0.03
Original Face:		17,500,000.000	Base 100.522598	525,328.16	114.500390	598,375.69	73,047.53	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		220,403.900	Local 103.284411	22,764.287	114.761855	252,939.60	25,296.73	0.01
Original Face:		9,397,749.000	Base 103.284411	227,642.87	114.761855	252,939.60	25,296.73	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		7,600,215.810	Local 105.386795	8,009,623.89	108.037570	8,211,088.48	201,464.59	0.39
Original Face:		15,243,777.000	Base 105.386795	8,009,623.89	108.037570	8,211,088.48	201,464.59	0.39
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		2,571,821.520	Local 100.616171	2,587,668.35	103.704786	2,667,102.00	79,433.65	0.13
Original Face:		4,744,826.000	Base 100.616171	2,587,668.35	103.704786	2,667,102.00	79,433.65	0.13
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		2,902,241.360	Local 100.642418	2,920,885.88	103.721114	3,010,237.07	89,351.19	0.14
Original Face:		4,166,154.000	Base 100.642418	2,920,885.88	103.721114	3,010,237.07	89,351.19	0.14
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		6,621,148.000	Local 102.530987	6,788,728.39	106.032939	7,020,597.82	231,869.43	0.33
Original Face:		10,000,000.000	Base 102.530987	6,788,728.39	106.032939	7,020,597.82	231,869.43	0.33
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		8,018,425.470	Local 108.151515	8,672,048.59	108.360369	8,688,795.43	16,746.84	0.41
Original Face:		9,938,165.000	Base 108.151515	8,672,048.59	108.360369	8,688,795.43	16,746.84	0.41
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		5,722,367.870	Local 108.148961	6,188,681.37	108.360176	6,200,767.90	12,086.53	0.30
Original Face:		6,864,195.000	Base 108.148961	6,188,681.37	108.360176	6,200,767.90	12,086.53	0.30
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		6,578,216.950	Local 105.352951	6,930,345.65	107.542656	7,074,389.23	144,043.58	0.34
Original Face:		11,668,342.000	Base 105.352951	6,930,345.65	107.542656	7,074,389.23	144,043.58	0.34

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



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
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		5,620,353.200	Local 99.831103	5,610,860.60	106.424774	5,981,448.19	370,587.59	0.29
Original Face:		10,000,000.000	Base 99.831103	5,610,860.60	106.424774	5,981,448.19	370,587.59	0.29
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		3,266,265.840	Local 100.696930	3,289,029.42	104.904629	3,426,464.06	137,434.64	0.16
Original Face:		6,000,000.000	Base 100.696930	3,289,029.42	104.904629	3,426,464.06	137,434.64	0.16
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		996,925.750	Local 105.024279	1,047,014.08	114.609777	1,142,574.38	95,560.30	0.05
Original Face:		9,100,000.000	Base 105.024279	1,047,014.08	114.609777	1,142,574.38	95,560.30	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		574,995.910	Local 101.090230	581,264.69	105.953593	609,228.83	27,964.14	0.03
Original Face:		7,060,000.000	Base 101.090230	581,264.69	105.953593	609,228.83	27,964.14	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		584,361.600	Local 102.528720	599,138.47	106.098375	619,998.16	20,859.69	0.03
Original Face:		6,000,000.000	Base 102.528720	599,138.47	106.098375	619,998.16	20,859.69	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		1,489,812.600	Local 104.123219	1,551,240.83	109.851824	1,636,586.32	85,345.49	0.08
Original Face:		5,000,000.000	Base 104.123219	1,551,240.83	109.851824	1,636,586.32	85,345.49	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		3,233,007.400	Local 103.484600	3,345,664.78	107.166546	3,464,702.36	119,037.58	0.17
Original Face:		7,000,000.000	Base 103.484600	3,345,664.78	107.166546	3,464,702.36	119,037.58	0.17
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		263,179.000	Local 100.953819	265,689.25	105.783848	278,400.87	12,711.62	0.01
Original Face:		7,000,000.000	Base 100.953819	265,689.25	105.783848	278,400.87	12,711.62	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		1,063,682.010	Local 105.508584	1,122,275.83	107.687602	1,145,453.65	23,177.82	0.05
Original Face:		6,100,000.000	Base 105.508584	1,122,275.83	107.687602	1,145,453.65	23,177.82	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
		3,235,887.910	Local 101.770848	3,293,190.56	104.317551	3,375,599.02	82,408.46	0.16
Original Face:		9,500,000.000	Base 101.770848	3,293,190.56	104.317551	3,375,599.02	82,408.46	0.16

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# Holdings

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



STATE STREET

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		1,605,087.900	Local 102.762626	1,649,430.47	106.978017	1,717,091.21	67,660.74	0.08
Original Face:		5,000,000.000	Base 102.762626	1,649,430.47	106.978017	1,717,091.21	67,660.74	0.08
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		2,533,426.720	Local 103.907522	2,632,420.93	107.651390	2,727,269.08	94,848.15	0.13
Original Face:		7,899,440.000	Base 103.907522	2,632,420.93	107.651390	2,727,269.08	94,848.15	0.13
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		2,702,703.760	Local 105.941330	2,863,280.30	109.621374	2,962,741.00	99,460.70	0.14
Original Face:		8,000,000.000	Base 105.941330	2,863,280.30	109.621374	2,962,741.00	99,460.70	0.14
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,157,992.300	Local 102.254731	3,229,196.52	105.359710	3,327,251.53	98,055.01	0.16
Original Face:		6,000,000.000	Base 102.254731	3,229,196.52	105.359710	3,327,251.53	98,055.01	0.16
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		2,780,799.450	Local 102.369525	2,846,691.20	105.160299	2,924,297.02	77,605.82	0.14
Original Face:		5,000,000.000	Base 102.369525	2,846,691.20	105.160299	2,924,297.02	77,605.82	0.14
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
		2,940,805.750	Local 103.253649	3,036,489.25	106.292203	3,125,847.22	89,357.97	0.15
Original Face:		5,000,000.000	Base 103.253649	3,036,489.25	106.292203	3,125,847.22	89,357.97	0.15
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.828000	01 Feb 2037		
		490,380.600	Local 102.996112	505,072.95	105.245341	516,102.73	11,029.78	0.02
Original Face:		5,000,000.000	Base 102.996112	505,072.95	105.245341	516,102.73	11,029.78	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		439,544.470	Local 105.767603	464,895.65	107.788191	473,777.03	8,881.38	0.02
Original Face:		3,262,241.000	Base 105.767603	464,895.65	107.788191	473,777.03	8,881.38	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.776000	01 Jan 2037		
		631,675.390	Local 102.987751	650,548.28	104.475430	659,945.58	9,397.30	0.03
Original Face:		6,271,091.000	Base 102.987751	650,548.28	104.475430	659,945.58	9,397.30	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		885,187.680	Local 102.585854	908,077.34	105.180273	931,042.82	22,965.48	0.04
Original Face:		12,000,000.000	Base 102.585854	908,077.34	105.180273	931,042.82	22,965.48	0.04

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STATE STREET

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31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
		10,000,000.000	Local 99.057467	9,905,746.72	122.633121	12,263,312.10	2,357,565.38		0.59
			Base 99.057467	9,905,746.72	122.633121	12,263,312.10	2,357,565.38		0.59
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038			
		5,000,000.000	Local 99.681572	4,984,078.61	152.013372	7,600,668.60	2,616,589.99		0.36
			Base 99.681572	4,984,078.61	152.013372	7,600,668.60	2,616,589.99		0.36
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027			
		5,700,000.000	Local 98.765625	5,629,640.63	100.066620	5,703,797.34	74,156.71		0.27
Original Face:		5,700,000.000	Base 98.765625	5,629,640.63	100.066620	5,703,797.34	74,156.71		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	101.158790	6,474,162.56	286,162.56		0.31
Original Face:		6,400,000.000	Base 96.687500	6,188,000.00	101.158790	6,474,162.56	286,162.56		0.31
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,090,000.000	Local 103.637441	6,311,520.15	107.083400	6,521,379.06	209,858.91		0.31
Original Face:		6,090,000.000	Base 103.637441	6,311,520.15	107.083400	6,521,379.06	209,858.91		0.31
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.183000	05 Apr 2021			
		5,000,000.000	Local 100.000000	5,000,000.00	95.976632	4,798,831.60	-201,168.40		0.23
			Base 100.000000	5,000,000.00	95.976632	4,798,831.60	-201,168.40		0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022			
		5,000,000.000	Local 99.963434	4,998,171.68	100.000000	5,000,000.00	1,828.32		0.24
			Base 99.963434	4,998,171.68	100.000000	5,000,000.00	1,828.32		0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393351	25 Jul 2022			
		5,000,000.000	Local 99.596570	4,979,828.49	103.214710	5,160,735.50	180,907.01		0.25
Original Face:		5,000,000.000	Base 99.596570	4,979,828.49	103.214710	5,160,735.50	180,907.01		0.25
36179SJV4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046			
		2,863,250.830	Local 110.730862	3,170,502.32	114.833926	3,287,983.34	117,481.02		0.16
Original Face:		8,707,929.000	Base 110.730862	3,170,502.32	114.833926	3,287,983.34	117,481.02		0.16
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047			
		10,136,297.650	Local 105.719902	10,716,083.91	108.085904	10,955,908.95	239,825.04		0.52
Original Face:		11,805,572.000	Base 105.719902	10,716,083.91	108.085904	10,955,908.95	239,825.04		0.52

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3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		5,232,709.100	Local 100.000000	5,232,709.10	106.155864	5,554,827.56	322,118.46	0.27
Original Face:		10,000,000.000	Base 100.000000	5,232,709.10	106.155864	5,554,827.56	322,118.46	0.27
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		1,595,158.740	Local 109.065412	1,739,766.45	112.177163	1,789,403.82	49,637.37	0.09
Original Face:		6,000,000.000	Base 109.065412	1,739,766.45	112.177163	1,789,403.82	49,637.37	0.09
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		3,633,970.430	Local 105.702617	3,841,201.85	107.268163	3,898,093.32	56,891.47	0.19
Original Face:		5,682,660.000	Base 105.702617	3,841,201.85	107.268163	3,898,093.32	56,891.47	0.19
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		3,082,226.360	Local 105.923472	3,264,801.18	108.040285	3,330,046.14	65,244.96	0.16
Original Face:		5,271,946.000	Base 105.923472	3,264,801.18	108.040285	3,330,046.14	65,244.96	0.16
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		6,852,201.110	Local 105.708135	7,243,333.97	107.140282	7,341,467.59	98,133.62	0.35
Original Face:		8,934,236.000	Base 105.708135	7,243,333.97	107.140282	7,341,467.59	98,133.62	0.35
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		187,714.450	Local 100.894572	189,393.69	116.713697	219,088.47	29,694.78	0.01
Original Face:		7,000,000.000	Base 100.894572	189,393.69	116.713697	219,088.47	29,694.78	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		1,965,374.280	Local 103.913185	2,042,283.02	106.000356	2,083,303.73	41,020.71	0.10
Original Face:		22,821,698.000	Base 103.913185	2,042,283.02	106.000356	2,083,303.73	41,020.71	0.10
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		560,705.850	Local 102.664984	575,648.57	104.611723	586,564.05	10,915.48	0.03
Original Face:		5,000,000.000	Base 102.664984	575,648.57	104.611723	586,564.05	10,915.48	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		3,947,590.470	Local 101.074905	3,990,023.32	102.551038	4,048,295.00	58,271.68	0.19
Original Face:		13,640,889.000	Base 101.074905	3,990,023.32	102.551038	4,048,295.00	58,271.68	0.19
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		1,270,515.850	Local 108.089174	1,373,290.09	109.189516	1,387,270.11	13,980.02	0.07
Original Face:		5,000,000.000	Base 108.089174	1,373,290.09	109.189516	1,387,270.11	13,980.02	0.07

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3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		3,630,850.100	Local 106.299945	3,859,591.67	107.513773	3,903,663.93	44,072.26	0.19
Original Face:		10,000,000.000	Base 106.299945	3,859,591.67	107.513773	3,903,663.93	44,072.26	0.19
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.408000	20 Mar 2070		
		6,553,513.480	Local 106.629962	6,988,008.96	106.656250	6,989,731.72	1,722.76	0.33
Original Face:		6,631,731.000	Base 106.629962	6,988,008.96	106.656250	6,989,731.72	1,722.76	0.33
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.250000	20 Apr 2070		
		10,005,856.000	Local 112.349870	11,241,566.20	112.359375	11,242,517.27	951.07	0.54
Original Face:		10,005,856.000	Base 112.349870	11,241,566.20	112.359375	11,242,517.27	951.07	0.54
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		156,311.010	Local 100.844336	157,630.80	116.599292	182,257.53	24,626.73	0.01
Original Face:		7,322,535.000	Base 100.844336	157,630.80	116.599292	182,257.53	24,626.73	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		958,375.790	Local 105.125459	1,007,496.95	114.108984	1,093,592.88	86,095.93	0.05
Original Face:		8,800,000.000	Base 105.125459	1,007,496.95	114.108984	1,093,592.88	86,095.93	0.05
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				2.169880	09 Apr 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	99.403403	9,940,340.30	-59,659.70	0.47
			Base 100.000000	10,000,000.00	99.403403	9,940,340.30	-59,659.70	0.47
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		697,982.030	Local 106.388048	742,569.46	109.451080	763,948.87	21,379.41	0.04
Original Face:		2,500,000.000	Base 106.388048	742,569.46	109.451080	763,948.87	21,379.41	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
		1,272,447.700	Local 102.379744	1,302,728.70	101.849290	1,295,978.95	-6,749.75	0.06
Original Face:		10,000,000.000	Base 102.379744	1,302,728.70	101.849290	1,295,978.95	-6,749.75	0.06
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		3,291,066.080	Local 106.184748	3,494,610.21	111.513580	3,669,985.61	175,375.40	0.18
Original Face:		8,000,000.000	Base 106.184748	3,494,610.21	111.513580	3,669,985.61	175,375.40	0.18
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.503380	20 Aug 2067		
		65,354.720	Local 100.000000	65,354.72	99.962710	65,330.35	-24.37	0.00
Original Face:		10,000,000.000	Base 100.000000	65,354.72	99.962710	65,330.35	-24.37	0.00

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# Holdings

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



STATE STREET

As of: June 30, 2020

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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								
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.903880	20 Apr 2067		
	8,902,174.140	Local	103.555670	9,218,706.11	102.021440	9,082,126.25	-136,579.86	0.43	
Original Face:	10,000,000.000	Base	103.555670	9,218,706.11	102.021440	9,082,126.25	-136,579.86	0.43	
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
	449,160.000	Local	103.498929	464,875.79	106.484490	478,285.74	13,409.95	0.02	
Original Face:	10,000,000.000	Base	103.498929	464,875.79	106.484490	478,285.74	13,409.95	0.02	
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
	287,239.620	Local	102.301932	293,851.68	100.044040	287,366.12	-6,485.56	0.01	
Original Face:	6,500,000.000	Base	102.301932	293,851.68	100.044040	287,366.12	-6,485.56	0.01	
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					0.503380	20 Jun 2063		
	164,249.180	Local	100.000000	164,249.18	99.878860	164,050.21	-198.97	0.01	
Original Face:	9,934,605.000	Base	100.000000	164,249.18	99.878860	164,050.21	-198.97	0.01	
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.325250	20 Dec 2066		
	9,116,726.720	Local	101.031977	9,210,809.21	100.652990	9,176,258.03	-34,551.18	0.44	
Original Face:	10,000,000.000	Base	101.031977	9,210,809.21	100.652990	9,176,258.03	-34,551.18	0.44	
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.706580	20 Aug 2034		
	815,448.700	Local	107.014817	872,650.93	116.004310	945,955.64	73,304.71	0.05	
Original Face:	5,000,000.000	Base	107.014817	872,650.93	116.004310	945,955.64	73,304.71	0.05	
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.955770	20 Apr 2037		
	1,666,988.000	Local	108.137689	1,802,642.30	115.749200	1,929,525.27	126,882.97	0.09	
Original Face:	10,000,000.000	Base	108.137689	1,802,642.30	115.749200	1,929,525.27	126,882.97	0.09	
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
	727,985.600	Local	103.089612	750,477.53	100.057750	728,406.01	-22,071.52	0.03	
Original Face:	3,250,000.000	Base	103.089612	750,477.53	100.057750	728,406.01	-22,071.52	0.03	
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
	2,938,421.150	Local	103.880976	3,052,460.57	100.566840	2,955,077.30	-97,383.27	0.14	
Original Face:	5,000,000.000	Base	103.880976	3,052,460.57	100.566840	2,955,077.30	-97,383.27	0.14	
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
	651,730.760	Local	102.219842	666,198.15	104.853470	683,362.32	17,164.17	0.03	
Original Face:	6,500,000.000	Base	102.219842	666,198.15	104.853470	683,362.32	17,164.17	0.03	

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38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
		2,000,000.000	Local 99.691482	1,993,829.63	107.214310	2,144,286.20	150,456.57	0.10
Original Face:		2,000,000.000	Base 99.691482	1,993,829.63	107.214310	2,144,286.20	150,456.57	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
		5,000,000.000	Local 103.305673	5,165,283.67	102.435140	5,121,757.00	-43,526.67	0.24
Original Face:		5,000,000.000	Base 103.305673	5,165,283.67	102.435140	5,121,757.00	-43,526.67	0.24
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
		809,134.080	Local 100.245638	811,121.62	100.887900	816,318.38	5,196.76	0.04
Original Face:		3,000,000.000	Base 100.245638	811,121.62	100.887900	816,318.38	5,196.76	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		3,280,375.440	Local 100.280996	3,289,593.17	104.898530	3,441,065.62	151,472.45	0.16
Original Face:		12,000,000.000	Base 100.280996	3,289,593.17	104.898530	3,441,065.62	151,472.45	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
		5,429,000.000	Local 96.412592	5,234,239.63	111.985900	6,079,714.51	845,474.88	0.29
Original Face:		5,429,000.000	Base 96.412592	5,234,239.63	111.985900	6,079,714.51	845,474.88	0.29
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
		1,198,705.550	Local 99.889151	1,197,376.80	100.694870	1,207,035.00	9,658.20	0.06
Original Face:		5,000,000.000	Base 99.889151	1,197,376.80	100.694870	1,207,035.00	9,658.20	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
		507,085.350	Local 102.466492	519,592.57	103.229370	523,461.01	3,868.44	0.02
Original Face:		5,000,000.000	Base 102.466492	519,592.57	103.229370	523,461.01	3,868.44	0.02
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		2,051,967.210	Local 102.392236	2,101,055.11	106.015030	2,175,393.65	74,338.54	0.10
Original Face:		3,000,000.000	Base 102.392236	2,101,055.11	106.015030	2,175,393.65	74,338.54	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		6,110,611.800	Local 99.890208	6,103,902.82	101.914120	6,227,576.24	123,673.42	0.30
Original Face:		10,000,000.000	Base 99.890208	6,103,902.82	101.914120	6,227,576.24	123,673.42	0.30
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
		4,606,146.310	Local 101.862459	4,691,933.90	102.691000	4,730,097.71	38,163.81	0.23
Original Face:		5,879,850.000	Base 101.862459	4,691,933.90	102.691000	4,730,097.71	38,163.81	0.23

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.074070	20 Nov 2042			
		2,529,866.020	Local 113.644090	2,875,043.22	119.507930	3,023,390.51	148,347.29		0.14
Original Face:		5,010,613.000	Base 113.644090	2,875,043.22	119.507930	3,023,390.51	148,347.29		0.14
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045			
		3,450,128.820	Local 99.571479	3,435,344.31	102.114700	3,523,088.69	87,744.38		0.17
Original Face:		6,000,000.000	Base 99.571479	3,435,344.31	102.114700	3,523,088.69	87,744.38		0.17
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045			
		7,894,035.800	Local 102.135242	8,062,592.58	101.962780	8,048,978.36	-13,614.22		0.38
Original Face:		13,484,830.000	Base 102.135242	8,062,592.58	101.962780	8,048,978.36	-13,614.22		0.38
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042			
		1,813,773.100	Local 100.448251	1,821,903.36	101.697950	1,844,570.06	22,666.70		0.09
Original Face:		5,000,000.000	Base 100.448251	1,821,903.36	101.697950	1,844,570.06	22,666.70		0.09
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043			
		3,441,053.700	Local 101.319214	3,486,448.57	101.663260	3,498,287.37	11,838.80		0.17
Original Face:		10,000,000.000	Base 101.319214	3,486,448.57	101.663260	3,498,287.37	11,838.80		0.17
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069			
		5,980,661.710	Local 101.361261	6,062,074.14	105.359020	6,301,166.57	239,092.43		0.30
Original Face:		6,068,715.000	Base 101.361261	6,062,074.14	105.359020	6,301,166.57	239,092.43		0.30
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.303380	20 Aug 2069			
		10,064,899.330	Local 102.772059	10,343,904.32	102.683170	10,334,957.69	-8,946.63		0.49
Original Face:		10,000,000.000	Base 102.772059	10,343,904.32	102.683170	10,334,957.69	-8,946.63		0.49
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044			
		5,199,988.000	Local 100.433628	5,222,536.61	101.987530	5,303,339.32	80,802.71		0.25
Original Face:		10,000,000.000	Base 100.433628	5,222,536.61	101.987530	5,303,339.32	80,802.71		0.25
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044			
		4,487,839.700	Local 98.098873	4,402,520.18	102.066630	4,580,586.74	178,066.56		0.22
Original Face:		10,000,000.000	Base 98.098873	4,402,520.18	102.066630	4,580,586.74	178,066.56		0.22
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.604690	20 Jun 2048			
		6,595,627.400	Local 106.506253	7,024,755.60	115.892930	7,643,865.85	619,110.25		0.36
Original Face:		10,000,000.000	Base 106.506253	7,024,755.60	115.892930	7,643,865.85	619,110.25		0.36

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38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.617060	20 Feb 2049		
		7,283,406.500	Local 104.669662	7,623,516.94	112.727620	8,210,410.80	586,893.86	0.39
Original Face:		10,000,000.000	Base 104.669662	7,623,516.94	112.727620	8,210,410.80	586,893.86	0.39
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		7,283,340.400	Local 101.864361	7,419,128.17	103.510120	7,538,994.39	119,866.22	0.36
Original Face:		10,000,000.000	Base 101.864361	7,419,128.17	103.510120	7,538,994.39	119,866.22	0.36
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.810680	20 Jun 2034		
		4,464,866.500	Local 104.749701	4,676,934.31	108.880580	4,861,372.54	184,438.23	0.23
Original Face:		6,317,173.000	Base 104.749701	4,676,934.31	108.880580	4,861,372.54	184,438.23	0.23
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.639270	20 Dec 2041		
		8,771,435.330	Local 104.969735	9,207,352.45	110.013750	9,649,784.94	442,432.49	0.46
Original Face:		11,457,930.000	Base 104.969735	9,207,352.45	110.013750	9,649,784.94	442,432.49	0.46
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.526930	20 Jan 2050		
		7,623,670.590	Local 113.717430	8,669,442.30	117.433360	8,952,732.53	283,290.23	0.43
Original Face:		8,141,884.000	Base 113.717430	8,669,442.30	117.433360	8,952,732.53	283,290.23	0.43
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.843853	4,992,192.67	109.482668	5,474,133.40	481,940.73	0.26
			Base 99.843853	4,992,192.67	109.482668	5,474,133.40	481,940.73	0.26
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.925587	3,997,023.48	105.224245	4,208,969.80	211,946.32	0.20
			Base 99.925587	3,997,023.48	105.224245	4,208,969.80	211,946.32	0.20
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 115.911058	11,591,105.80	133.485649	13,348,564.90	1,757,459.10	0.64
			Base 115.911058	11,591,105.80	133.485649	13,348,564.90	1,757,459.10	0.64
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048		
		5,740,000.000	Local 103.120400	5,919,110.95	109.421990	6,280,822.23	361,711.28	0.30
Original Face:		5,740,000.000	Base 103.120400	5,919,110.95	109.421990	6,280,822.23	361,711.28	0.30
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.312140	4,965,607.02	153.864025	7,693,201.25	2,727,594.23	0.37
			Base 99.312140	4,965,607.02	153.864025	7,693,201.25	2,727,594.23	0.37

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	10,000,000.000	Local	99.894453	9,989,445.29	105.401593	10,540,159.30	550,714.01	0.50	
		Base	99.894453	9,989,445.29	105.401593	10,540,159.30	550,714.01	0.50	
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
	8,194,554.090	Local	108.572929	8,897,067.42	101.083080	8,283,307.67	-613,759.75	0.40	
	Original Face: 10,000,000.000	Base	108.572929	8,897,067.42	101.083080	8,283,307.67	-613,759.75	0.40	
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
	2,193,002.850	Local	100.671295	2,207,724.37	102.821890	2,254,886.98	47,162.61	0.11	
	Original Face: 4,840,000.000	Base	100.671295	2,207,724.37	102.821890	2,254,886.98	47,162.61	0.11	
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
	5,000,000.000	Local	98.432351	4,921,617.57	137.455412	6,872,770.60	1,951,153.03	0.33	
		Base	98.432351	4,921,617.57	137.455412	6,872,770.60	1,951,153.03	0.33	
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.256380	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.931171	4,996,558.55	-3,441.45	0.24	
		Base	100.000000	5,000,000.00	99.931171	4,996,558.55	-3,441.45	0.24	
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
	5,000,000.000	Local	99.940604	4,997,030.18	111.318326	5,565,916.30	568,886.12	0.27	
		Base	99.940604	4,997,030.18	111.318326	5,565,916.30	568,886.12	0.27	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	10,000,000.000	Local	99.631647	9,963,164.71	104.907686	10,490,768.60	527,603.89	0.50	
		Base	99.631647	9,963,164.71	104.907686	10,490,768.60	527,603.89	0.50	
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
	4,000,000.000	Local	99.684307	3,987,372.27	108.599496	4,343,979.84	356,607.57	0.21	
		Base	99.684307	3,987,372.27	108.599496	4,343,979.84	356,607.57	0.21	
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.267630	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	97.746099	14,661,914.85	-338,085.15	0.70	
		Base	100.000000	15,000,000.00	97.746099	14,661,914.85	-338,085.15	0.70	
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
	5,000,000.000	Local	99.724500	4,986,224.98	146.241017	7,312,050.85	2,325,825.87	0.35	
		Base	99.724500	4,986,224.98	146.241017	7,312,050.85	2,325,825.87	0.35	

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604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	116.868900	11,686,890.04	132.021285	13,202,128.50	1,515,238.46	0.63
			Base	116.868900	11,686,890.04	132.021285	13,202,128.50	1,515,238.46	0.63
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.857637	9,985,763.70	109.282140	10,928,214.00	942,450.30	0.52
			Base	99.857637	9,985,763.70	109.282140	10,928,214.00	942,450.30	0.52
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022			
		8,000,000.000	Local	99.886659	7,990,932.69	103.048563	8,243,885.04	252,952.35	0.39
			Base	99.886659	7,990,932.69	103.048563	8,243,885.04	252,952.35	0.39
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020			
		10,000,000.000	Local	100.023435	10,002,343.51	100.475000	10,047,500.00	45,156.49	0.48
			Base	100.023435	10,002,343.51	100.475000	10,047,500.00	45,156.49	0.48
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				1.036130	04 May 2021			
		19,900,000.000	Local	100.121631	19,924,204.47	100.238789	19,947,519.01	23,314.54	0.95
			Base	100.121631	19,924,204.47	100.238789	19,947,519.01	23,314.54	0.95
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.627534	4,981,376.68	107.594951	5,379,747.55	398,370.87	0.26
			Base	99.627534	4,981,376.68	107.594951	5,379,747.55	398,370.87	0.26
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.639140	6,974,739.83	114.541175	8,017,882.25	1,043,142.42	0.38
			Base	99.639140	6,974,739.83	114.541175	8,017,882.25	1,043,142.42	0.38
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.892220	4,994,611.00	109.601521	5,480,076.05	485,465.05	0.26
			Base	99.892220	4,994,611.00	109.601521	5,480,076.05	485,465.05	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.627489	4,981,374.43	103.195780	5,159,789.00	178,414.57	0.25
			Base	99.627489	4,981,374.43	103.195780	5,159,789.00	178,414.57	0.25
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.938754	4,996,937.72	109.986823	5,499,341.15	502,403.43	0.26
			Base	99.938754	4,996,937.72	109.986823	5,499,341.15	502,403.43	0.26

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# Holdings

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713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.921130	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.276445	20,055,289.00	55,289.00	0.96
		Base	100.000000	20,000,000.00	100.276445	20,055,289.00	55,289.00	0.96
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.951491	5,547,574.55	111.467399	5,573,369.95	25,795.40	0.27
		Base	110.951491	5,547,574.55	111.467399	5,573,369.95	25,795.40	0.27
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.973831	4,998,691.56	102.476837	5,123,841.85	125,150.29	0.24
		Base	99.973831	4,998,691.56	102.476837	5,123,841.85	125,150.29	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	115.757740	3,472,732.20	135.186664	4,055,599.92	582,867.72	0.19
		Base	115.757740	3,472,732.20	135.186664	4,055,599.92	582,867.72	0.19
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.702675	19,940,534.97	97.070530	19,414,106.00	-526,428.97	0.93
		Base	99.702675	19,940,534.97	97.070530	19,414,106.00	-526,428.97	0.93
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.949313	2,998,479.39	103.098694	3,092,960.82	94,481.43	0.15
		Base	99.949313	2,998,479.39	103.098694	3,092,960.82	94,481.43	0.15
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.953566	9,795,449.45	155.297216	15,219,127.17	5,423,677.72	0.73
		Base	99.953566	9,795,449.45	155.297216	15,219,127.17	5,423,677.72	0.73
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.873562	14,981,034.34	104.150085	15,622,512.75	641,478.41	0.75
		Base	99.873562	14,981,034.34	104.150085	15,622,512.75	641,478.41	0.75
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021		
	3,000,000.000	Local	100.142492	3,004,274.77	101.190807	3,035,724.21	31,449.44	0.14
		Base	100.142492	3,004,274.77	101.190807	3,035,724.21	31,449.44	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.406503	5,020,325.15	110.823466	5,541,173.30	520,848.15	0.26
		Base	100.406503	5,020,325.15	110.823466	5,541,173.30	520,848.15	0.26

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78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.800000	10,080,000.00	80,000.00	0.48
			Base 100.000000	10,000,000.00	100.800000	10,080,000.00	80,000.00	0.48
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
		10,000,000.000	Local 99.886016	9,988,601.58	111.808775	11,180,877.50	1,192,275.92	0.53
			Base 99.886016	9,988,601.58	111.808775	11,180,877.50	1,192,275.92	0.53
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
		5,000,000.000	Local 99.965302	4,998,265.10	105.673192	5,283,659.60	285,394.50	0.25
			Base 99.965302	4,998,265.10	105.673192	5,283,659.60	285,394.50	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
		4,000,000.000	Local 99.994777	3,999,791.08	103.913633	4,156,545.32	156,754.24	0.20
			Base 99.994777	3,999,791.08	103.913633	4,156,545.32	156,754.24	0.20
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
		5,000,000.000	Local 99.874953	4,993,747.63	102.647000	5,132,350.00	138,602.37	0.24
			Base 99.874953	4,993,747.63	102.647000	5,132,350.00	138,602.37	0.24
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
		5,000,000.000	Local 99.995039	4,999,751.94	103.952275	5,197,613.75	197,861.81	0.25
			Base 99.995039	4,999,751.94	103.952275	5,197,613.75	197,861.81	0.25
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
		5,000,000.000	Local 99.953587	4,997,679.37	107.478387	5,373,919.35	376,239.98	0.26
			Base 99.953587	4,997,679.37	107.478387	5,373,919.35	376,239.98	0.26
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
		5,000,000.000	Local 99.968663	4,998,433.16	104.068015	5,203,400.75	204,967.59	0.25
			Base 99.968663	4,998,433.16	104.068015	5,203,400.75	204,967.59	0.25
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
		5,000,000.000	Local 107.233264	5,361,663.20	145.769674	7,288,483.70	1,926,820.50	0.35
			Base 107.233264	5,361,663.20	145.769674	7,288,483.70	1,926,820.50	0.35
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
		5,000,000.000	Local 99.943170	4,997,158.52	104.164752	5,208,237.60	211,079.08	0.25
			Base 99.943170	4,997,158.52	104.164752	5,208,237.60	211,079.08	0.25

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902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
		3,000,000.000	Local 99.905541	2,997,166.23	106.625978	3,198,779.34	201,613.11	0.15
			Base 99.905541	2,997,166.23	106.625978	3,198,779.34	201,613.11	0.15
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
		5,000,000.000	Local 99.944163	4,997,208.14	101.558429	5,077,921.45	80,713.31	0.24
			Base 99.944163	4,997,208.14	101.558429	5,077,921.45	80,713.31	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
		15,000,000.000	Local 99.980068	14,997,010.23	101.525318	15,228,797.70	231,787.47	0.73
			Base 99.980068	14,997,010.23	101.525318	15,228,797.70	231,787.47	0.73
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
		5,000,000.000	Local 99.700044	4,985,002.20	150.272251	7,513,612.55	2,528,610.35	0.36
			Base 99.700044	4,985,002.20	150.272251	7,513,612.55	2,528,610.35	0.36
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
		5,000,000.000	Local 105.090339	5,254,516.93	118.277344	5,913,867.20	659,350.27	0.28
			Base 105.090339	5,254,516.93	118.277344	5,913,867.20	659,350.27	0.28
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
		5,000,000.000	Local 121.477523	6,073,876.14	131.515625	6,575,781.25	501,905.11	0.31
			Base 121.477523	6,073,876.14	131.515625	6,575,781.25	501,905.11	0.31
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
		12,500,000.000	Local 118.441369	14,805,171.16	133.429688	16,678,711.00	1,873,539.84	0.80
			Base 118.441369	14,805,171.16	133.429688	16,678,711.00	1,873,539.84	0.80
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
		12,500,000.000	Local 113.357327	14,169,665.92	131.406250	16,425,781.25	2,256,115.33	0.78
			Base 113.357327	14,169,665.92	131.406250	16,425,781.25	2,256,115.33	0.78
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
		20,000,000.000	Local 123.914896	24,782,979.26	138.542969	27,708,593.80	2,925,614.54	1.32
			Base 123.914896	24,782,979.26	138.542969	27,708,593.80	2,925,614.54	1.32
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
		12,500,000.000	Local 126.305244	15,788,155.52	138.328125	17,291,015.63	1,502,860.11	0.83
			Base 126.305244	15,788,155.52	138.328125	17,291,015.63	1,502,860.11	0.83

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912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	116.990351	17,548,552.60	6.375000	15 Aug 2027	
			Base	116.990351	17,548,552.60	141.433594	21,215,039.10	3,666,486.50
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	127.637756	19,145,663.38	6.125000	15 Nov 2027	
			Base	127.637756	19,145,663.38	141.000000	21,150,000.00	2,004,336.62
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	122.455287	27,552,439.63	5.500000	15 Aug 2028	
			Base	122.455287	27,552,439.63	139.488281	31,384,863.23	3,832,423.60
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	121.861231	21,325,715.46	5.250000	15 Nov 2028	
			Base	121.861231	21,325,715.46	138.421875	24,223,828.13	2,898,112.67
9128283C2	US TREASURY N/B 10/22 2	5,000,000.000	Local	100.839609	5,041,980.45	2.000000	31 Oct 2022	
			Base	100.839609	5,041,980.45	104.250000	5,212,500.00	170,519.55
9128283F5	US TREASURY N/B 11/27 2.25	5,000,000.000	Local	103.352459	5,167,622.94	2.250000	15 Nov 2027	
			Base	103.352459	5,167,622.94	112.625000	5,631,250.00	463,627.06
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	102.013147	5,100,657.34	2.625000	28 Feb 2023	
			Base	102.013147	5,100,657.34	106.511719	5,325,585.95	224,928.61
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	102.246070	2,556,151.75	2.250000	15 Nov 2024	
			Base	102.246070	2,556,151.75	108.714844	2,717,871.10	161,719.35
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.835838	4,991,791.91	1.625000	15 Aug 2022	
			Base	99.835838	4,991,791.91	103.085938	5,154,296.90	162,504.99
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.606042	4,980,302.08	1.625000	15 Nov 2022	
			Base	99.606042	4,980,302.08	103.437500	5,171,875.00	191,572.92

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912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	96.782459	9,678,245.90	109.804688	10,980,468.80	1,302,222.90	0.52
			Base	96.782459	9,678,245.90	109.804688	10,980,468.80	1,302,222.90	0.52
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.879555	9,987,955.45	111.707031	11,170,703.10	1,182,747.65	0.53
			Base	99.879555	9,987,955.45	111.707031	11,170,703.10	1,182,747.65	0.53
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.815883	5,040,794.16	103.351562	5,167,578.10	126,783.94	0.25
			Base	100.815883	5,040,794.16	103.351562	5,167,578.10	126,783.94	0.25
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A	5,000,000.000	Local	99.985763	4,999,288.13	102.929900	5,146,495.00	147,206.87	0.25
		Original Face:	5,000,000.000	Base	99.985763	4,999,288.13	102.929900	5,146,495.00	147,206.87
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B	8,000,000.000	Local	99.981221	7,998,497.71	100.889180	8,071,134.40	72,636.69	0.39
		Original Face:	8,000,000.000	Base	99.981221	7,998,497.71	100.889180	8,071,134.40	72,636.69
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A	6,270,807.090	Local	98.774588	6,193,963.86	100.853840	6,324,349.75	130,385.89	0.30
		Original Face:	8,941,000.000	Base	98.774588	6,193,963.86	100.853840	6,324,349.75	130,385.89
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A	7,364,218.150	Local	100.000000	7,364,218.15	100.036600	7,366,913.45	2,695.30	0.35
		Original Face:	10,500,000.000	Base	100.000000	7,364,218.15	100.036600	7,366,913.45	2,695.30
92826CAM4	VISA INC SR UNSECURED 04/30 2.05	5,000,000.000	Local	105.050868	5,252,543.42	104.785373	5,239,268.65	-13,274.77	0.25
			Base	105.050868	5,252,543.42	104.785373	5,239,268.65	-13,274.77	0.25
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4	9,135,237.950	Local	106.738898	9,750,852.30	105.783730	9,663,595.45	-87,256.85	0.46
		Original Face:	9,250,000.000	Base	106.738898	9,750,852.30	105.783730	9,663,595.45	-87,256.85
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3	395,837.590	Local	102.306754	404,968.59	101.962290	403,605.07	-1,363.52	0.02
		Original Face:	5,000,000.000	Base	102.306754	404,968.59	101.962290	403,605.07	-1,363.52

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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
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
		5,000,000.000	Local 99.936797	4,996,839.84	128.501083	6,425,054.15	1,428,214.31	0.31
			Base 99.936797	4,996,839.84	128.501083	6,425,054.15	1,428,214.31	0.31
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
		5,000,000.000	Local 99.959633	4,997,981.66	104.511736	5,225,586.80	227,605.14	0.25
			Base 99.959633	4,997,981.66	104.511736	5,225,586.80	227,605.14	0.25
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	104.743228	5,237,161.40	237,161.40	0.25
			Base 100.000000	5,000,000.00	104.743228	5,237,161.40	237,161.40	0.25
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
		10,000,000.000	Local 99.996901	9,999,690.14	101.397238	10,139,723.80	140,033.66	0.48
			Base 99.996901	9,999,690.14	101.397238	10,139,723.80	140,033.66	0.48
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.670500	04 Mar 2021		
		15,000,000.000	Local 100.000000	15,000,000.00	100.728816	15,109,322.40	109,322.40	0.72
			Base 100.000000	15,000,000.00	100.728816	15,109,322.40	109,322.40	0.72
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021		
		5,000,000.000	Local 100.708129	5,035,406.43	100.770883	5,038,544.15	3,137.72	0.24
			Base 100.708129	5,035,406.43	100.770883	5,038,544.15	3,137.72	0.24
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.989250	27 May 2022		
		5,000,000.000	Local 100.117323	5,005,866.15	100.231953	5,011,597.65	5,731.50	0.24
			Base 100.117323	5,005,866.15	100.231953	5,011,597.65	5,731.50	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		7,000,000.000	Local 99.772427	6,984,069.90	110.072790	7,705,095.30	721,025.40	0.37
			Base 99.772427	6,984,069.90	110.072790	7,705,095.30	721,025.40	0.37
<b>US DOLLAR Total</b>								
		1,781,009,490.480	Local	1,841,348,658.94		1,958,490,820.95	117,142,162.01	93.45
Original Face:		1,980,213,180.000	Base	1,841,348,658.94		1,958,490,820.95	117,142,162.01	93.45
<b>FIXED INCOME Total</b>								
		1,781,009,490.480	Base	1,841,348,658.94		1,958,490,820.95	117,142,162.01	93.45

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

Books Closed

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# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		1,980,213,180.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,918,236,690.330	Base	1,978,620,678.90		2,095,752,776.47	117,132,097.57	100.00
Original Face:		1,980,213,180.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		441,021.570	Local	1.000000	441,021.57	1.000000	441,021.57	0.00	0.11
			Base	1.000000	441,021.57	1.000000	441,021.57	0.00	0.11

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	441,021.570	Local	441,021.57		441,021.57	0.00	0.11
		Base	441,021.57		441,021.57	0.00	0.11

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	441,021.570	Base	441,021.57		441,021.57	0.00	0.11

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.963584	2,998,907.52	99.907000	2,997,210.00	-1,697.52	0.76
			Base	99.963584	2,998,907.52	99.907000	2,997,210.00	-1,697.52	0.76

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28

19121AP13	COCA-COLA COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04	1.27
			Base	99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04	1.27

2284K0H32	CROWN POINT CAP CO.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.827667	4,991,383.33	99.827667	4,991,383.33	0.00	1.27
			Base	99.827667	4,991,383.33	99.827667	4,991,383.33	0.00	1.27

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.718722	2,991,561.66	99.718722	2,991,561.66	0.00	0.76
			Base	99.718722	2,991,561.66	99.718722	2,991,561.66	0.00	0.76
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.856445	4,992,822.23	99.877978	4,993,898.90	1,076.67	1.27
			Base	99.856445	4,992,822.23	99.877978	4,993,898.90	1,076.67	1.27
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
56274LG16	MANHATTAN ASSET FDG.	1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.26
			Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.26
59157TH30	METLIFE SHORT TERM FDG	2,000,000.000	Local	99.903750	1,998,075.00	99.903750	1,998,075.00	0.00	0.51
			Base	99.903750	1,998,075.00	99.903750	1,998,075.00	0.00	0.51
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.728750	4,757,061.38	99.731161	4,757,176.38	115.00	1.21
			Base	99.728750	4,757,061.38	99.731161	4,757,176.38	115.00	1.21
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.506944	2,985,208.33	99.494400	2,984,832.00	-376.33	0.76
			Base	99.506944	2,985,208.33	99.494400	2,984,832.00	-376.33	0.76
92646KG14	VICTORY RECEIVABLES	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
930ABD003	FIDELITY INVESTMENTS MONEY	6,001,109.770	Local	100.000000	6,001,109.77	100.000000	6,001,109.77	0.00	1.53
			Base	100.000000	6,001,109.77	100.000000	6,001,109.77	0.00	1.53
966VMM002	JP MORGAN MONEY MARKET	10,001,840.600	Local	100.000000	10,001,840.60	100.000000	10,001,840.60	0.00	2.55
			Base	100.000000	10,001,840.60	100.000000	10,001,840.60	0.00	2.55

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QHR003	SOUTH STREET REPO				0.130000	01 Jul 2020		
	16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	4.08
		Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	4.08
<b>US DOLLAR Total</b>								
	81,772,950.370	Local		81,686,018.43		81,709,204.29	23,185.86	20.85
		Base		81,686,018.43		81,709,204.29	23,185.86	20.85
<b>CASH EQUIVALENT Total</b>								
	81,772,950.370	Base		81,686,018.43		81,709,204.29	23,185.86	20.85
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.924672	3,996,986.86	103.823802	4,152,952.08	155,965.22	1.06
		Base	99.924672	3,996,986.86	103.823802	4,152,952.08	155,965.22	1.06
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.737395	4,986,869.73	105.843242	5,292,162.10	305,292.37	1.35
		Base	99.737395	4,986,869.73	105.843242	5,292,162.10	305,292.37	1.35
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.504750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.294560	4,011,782.40	11,782.40	1.02
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.294560	4,011,782.40	11,782.40	1.02
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.644630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.857376	4,992,868.80	-7,131.20	1.27
		Base	100.000000	5,000,000.00	99.857376	4,992,868.80	-7,131.20	1.27
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.797630	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.79
		Base	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.79
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.809323	1,996,186.46	104.719757	2,094,395.14	98,208.68	0.53
		Base	99.809323	1,996,186.46	104.719757	2,094,395.14	98,208.68	0.53

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DT4	APPLE INC SR UNSECURED 05/25 1.125	5,000,000.000	Local 99.826083	4,991,304.15	102.109346	11 May 2025 5,105,467.30	114,163.15	1.30
			Base 99.826083	4,991,304.15	102.109346	5,105,467.30	114,163.15	1.30
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR	2,000,000.000	Local 100.000000	2,000,000.00	99.280957	23 Aug 2024 1,985,619.14	-14,380.86	0.51
			Base 100.000000	2,000,000.00	99.280957	1,985,619.14	-14,380.86	0.51
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR	2,000,000.000	Local 100.000000	2,000,000.00	100.338000	26 Sep 2021 2,006,760.00	6,760.00	0.51
			Base 100.000000	2,000,000.00	100.338000	2,006,760.00	6,760.00	0.51
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	5,810,000.000	Local 100.050179	5,812,915.42	100.679675	19 Oct 2020 5,849,489.12	36,573.70	1.49
			Base 100.050179	5,812,915.42	100.679675	5,849,489.12	36,573.70	1.49
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR	3,564,000.000	Local 102.802851	3,663,893.62	106.896214	05 Mar 2024 3,809,781.07	145,887.45	0.97
			Base 102.802851	3,663,893.62	106.896214	3,809,781.07	145,887.45	0.97
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR	3,000,000.000	Local 100.000000	3,000,000.00	99.664446	12 May 2023 2,989,933.38	-10,066.62	0.76
			Base 100.000000	3,000,000.00	99.664446	2,989,933.38	-10,066.62	0.76
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25	3,000,000.000	Local 100.000000	3,000,000.00	99.917688	19 Feb 2025 2,997,530.64	-2,469.36	0.76
			Base 100.000000	3,000,000.00	99.917688	2,997,530.64	-2,469.36	0.76
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1	3,000,000.000	Local 99.849042	2,995,471.26	105.370909	24 Oct 2024 3,161,127.27	165,656.01	0.81
			Base 99.849042	2,995,471.26	105.370909	3,161,127.27	165,656.01	0.81
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2	3,000,000.000	Local 99.976152	2,999,284.55	103.177276	15 Nov 2022 3,095,318.28	96,033.73	0.79
			Base 99.976152	2,999,284.55	103.177276	3,095,318.28	96,033.73	0.79
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15	5,000,000.000	Local 99.849688	4,992,484.41	105.161807	06 Dec 2024 5,258,090.35	265,605.94	1.34
			Base 99.849688	4,992,484.41	105.161807	5,258,090.35	265,605.94	1.34

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		2,000,000.000	Local 99.952932	1,999,058.63	101.317339	2,026,346.78	27,288.15	0.52
			Base 99.952932	1,999,058.63	101.317339	2,026,346.78	27,288.15	0.52
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
		1,000,000.000	Local 99.984881	999,848.81	100.061200	1,000,612.00	763.19	0.26
Original Face:		1,000,000.000	Base 99.984881	999,848.81	100.061200	1,000,612.00	763.19	0.26
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.854750	17 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.020600	2,000,412.00	412.00	0.51
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.020600	2,000,412.00	412.00	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				1.040880	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.747960	3,022,438.80	22,438.80	0.77
			Base 100.000000	3,000,000.00	100.747960	3,022,438.80	22,438.80	0.77
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		592,471.200	Local 99.999561	592,468.60	100.292120	594,201.93	1,733.33	0.15
Original Face:		3,000,000.000	Base 99.999561	592,468.60	100.292120	594,201.93	1,733.33	0.15
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.078303	2,371,855.79	101.627948	2,408,582.37	36,726.58	0.61
			Base 100.078303	2,371,855.79	101.627948	2,408,582.37	36,726.58	0.61
17327TSA5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/24 VAR				2.500000	31 Jul 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.157540	2,003,150.80	3,150.80	0.51
			Base 100.000000	2,000,000.00	100.157540	2,003,150.80	3,150.80	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	100.539812	2,166,632.95	11,632.95	0.55
			Base 100.000000	2,155,000.00	100.539812	2,166,632.95	11,632.95	0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.660190	4,983,009.50	103.644000	5,182,200.00	199,190.50	1.32
			Base 99.660190	4,983,009.50	103.644000	5,182,200.00	199,190.50	1.32
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	104.385014	5,219,250.70	219,250.70	1.33
			Base 100.000000	5,000,000.00	104.385014	5,219,250.70	219,250.70	1.33

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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: June 30, 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
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,599,728.110	Local 100.000000	2,599,728.11	102.957400	2,676,612.47	76,884.36	0.68
Original Face:		5,126,000.000	Base 100.000000	2,599,728.11	102.957400	2,676,612.47	76,884.36	0.68
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		580,679.710	Local 103.279136	599,720.99	111.116492	645,230.92	45,509.93	0.16
Original Face:		2,090,000.000	Base 103.279136	599,720.99	111.116492	645,230.92	45,509.93	0.16
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,645.640	Local 100.593082	1,655.40	105.850565	1,741.92	86.52	0.00
Original Face:		250,000.000	Base 100.593082	1,655.40	105.850565	1,741.92	86.52	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		24,031.150	Local 100.074237	24,048.99	106.256182	25,534.58	1,485.59	0.01
Original Face:		1,000,000.000	Base 100.074237	24,048.99	106.256182	25,534.58	1,485.59	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		26,742.210	Local 100.429845	26,857.16	105.737982	28,276.67	1,419.51	0.01
Original Face:		2,206,300.000	Base 100.429845	26,857.16	105.737982	28,276.67	1,419.51	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		522,610.700	Local 101.139856	528,567.71	105.304282	550,331.45	21,763.74	0.14
Original Face:		5,000,000.000	Base 101.139856	528,567.71	105.304282	550,331.45	21,763.74	0.14
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,485,684.850	Local 101.719983	1,511,238.37	104.979903	1,559,670.51	48,432.14	0.40
Original Face:		5,000,000.000	Base 101.719983	1,511,238.37	104.979903	1,559,670.51	48,432.14	0.40
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		21,442.890	Local 100.754562	21,604.69	105.987264	22,726.73	1,122.04	0.01
Original Face:		1,000,000.000	Base 100.754562	21,604.69	105.987264	22,726.73	1,122.04	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		258,131.640	Local 100.985110	260,674.52	105.800642	273,104.93	12,430.41	0.07
Original Face:		6,000,000.000	Base 100.985110	260,674.52	105.800642	273,104.93	12,430.41	0.07
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		254,354.900	Local 101.302393	257,667.60	105.077601	267,270.03	9,602.43	0.07
Original Face:		5,000,000.000	Base 101.302393	257,667.60	105.077601	267,270.03	9,602.43	0.07

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,510,540.200	Local		103.627484	1,565,334.81	108.149119		1,633,635.92	68,301.11	0.42
Original Face:	5,000,000.000	Base		103.627484	1,565,334.81	108.149119		1,633,635.92	68,301.11	0.42
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	994,688.080	Local		103.508939	1,029,591.08	109.838109		1,092,546.58	62,955.50	0.28
Original Face:	5,700,000.000	Base		103.508939	1,029,591.08	109.838109		1,092,546.58	62,955.50	0.28
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	443,607.360	Local		103.266456	458,097.60	111.115024		492,914.42	34,816.82	0.13
Original Face:	2,000,000.000	Base		103.266456	458,097.60	111.115024		492,914.42	34,816.82	0.13
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77						1.770000	28 Aug 2024		
	3,000,000.000	Local		100.082194	3,002,465.83	100.147718		3,004,431.54	1,965.71	0.77
		Base		100.082194	3,002,465.83	100.147718		3,004,431.54	1,965.71	0.77
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58						0.580000	03 Jun 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.963170		4,998,158.50	-1,841.50	1.28
		Base		100.000000	5,000,000.00	99.963170		4,998,158.50	-1,841.50	1.28
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125						1.125000	17 Mar 2025		
	3,000,000.000	Local		100.017030	3,000,510.90	100.232463		3,006,973.89	6,462.99	0.77
		Base		100.017030	3,000,510.90	100.232463		3,006,973.89	6,462.99	0.77
3134GVB31	FREDDIE MAC NOTES 05/25 0.75						0.750000	28 May 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.022060		3,000,661.80	661.80	0.77
		Base		100.000000	3,000,000.00	100.022060		3,000,661.80	661.80	0.77
3135G0U92	FANNIE MAE NOTES 01/22 2.625						2.625000	11 Jan 2022		
	2,000,000.000	Local		99.963277	1,999,265.54	103.703545		2,074,070.90	74,805.36	0.53
		Base		99.963277	1,999,265.54	103.703545		2,074,070.90	74,805.36	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA						3.000000	25 Nov 2040		
	1,751,021.160	Local		101.900080	1,784,291.97	102.859510		1,801,091.79	16,799.82	0.46
Original Face:	5,300,000.000	Base		101.900080	1,784,291.97	102.859510		1,801,091.79	16,799.82	0.46
3136B7L41	FANNIE MAE FNR 2019 77 LV						3.000000	25 May 2031		
	2,887,584.960	Local		102.877802	2,970,683.94	106.880440		3,086,263.51	115,579.57	0.79
Original Face:	3,000,000.000	Base		102.877802	2,970,683.94	106.880440		3,086,263.51	115,579.57	0.79

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3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,577,286.530	Local	99.809399	2,572,374.20	102.394060	2,638,988.32	66,614.12	0.67	
Original Face:	8,190,000.000	Base	99.809399	2,572,374.20	102.394060	2,638,988.32	66,614.12	0.67	
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	690,879.500	Local	104.573285	722,475.39	103.852380	717,494.80	-4,980.59	0.18	
Original Face:	1,212,000.000	Base	104.573285	722,475.39	103.852380	717,494.80	-4,980.59	0.18	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.886771	1,997,735.42	101.063589	2,021,271.78	23,536.36	0.52	
		Base	99.886771	1,997,735.42	101.063589	2,021,271.78	23,536.36	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		
	388,498.830	Local	101.118456	392,844.02	106.123899	412,290.11	19,446.09	0.11	
Original Face:	1,500,000.000	Base	101.118456	392,844.02	106.123899	412,290.11	19,446.09	0.11	
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	6,155.950	Local	100.136616	6,164.36	101.173086	6,228.16	63.80	0.00	
Original Face:	2,500,000.000	Base	100.136616	6,164.36	101.173086	6,228.16	63.80	0.00	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	52,546.710	Local	101.428082	53,297.12	111.159025	58,410.41	5,113.29	0.01	
Original Face:	983,845.000	Base	101.428082	53,297.12	111.159025	58,410.41	5,113.29	0.01	
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	18,874.750	Local	100.291289	18,929.73	103.395838	19,515.71	585.98	0.00	
Original Face:	1,800,000.000	Base	100.291289	18,929.73	103.395838	19,515.71	585.98	0.00	
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	2,837.380	Local	100.609365	2,854.67	105.290257	2,987.48	132.81	0.00	
Original Face:	3,350,000.000	Base	100.609365	2,854.67	105.290257	2,987.48	132.81	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,199,571.150	Local	103.605383	1,242,820.29	109.848986	1,317,716.74	74,896.45	0.34	
Original Face:	5,200,000.000	Base	103.605383	1,242,820.29	109.848986	1,317,716.74	74,896.45	0.34	

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	473,833.620	Local	101.241026	479,714.02	106.280806	503,594.19	23,880.17	0.13	
Original Face:	2,680,283.000	Base	101.241026	479,714.02	106.280806	503,594.19	23,880.17	0.13	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,493,602.000	Local	101.870973	3,558,966.34	104.934277	3,665,986.00	107,019.66	0.94	
Original Face:	15,000,000.000	Base	101.870973	3,558,966.34	104.934277	3,665,986.00	107,019.66	0.94	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,343,916.340	Local	101.047465	1,357,993.39	104.939810	1,410,303.25	52,309.86	0.36	
Original Face:	4,200,000.000	Base	101.047465	1,357,993.39	104.939810	1,410,303.25	52,309.86	0.36	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	80,331.920	Local	101.551065	81,577.92	105.462730	84,720.24	3,142.32	0.02	
Original Face:	1,500,000.000	Base	101.551065	81,577.92	105.462730	84,720.24	3,142.32	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	120,310.400	Local	100.957224	121,462.04	105.783848	127,268.97	5,806.93	0.03	
Original Face:	3,200,000.000	Base	100.957224	121,462.04	105.783848	127,268.97	5,806.93	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	114,027.040	Local	102.417006	116,783.08	105.163973	119,915.37	3,132.29	0.03	
Original Face:	765,534.000	Base	102.417006	116,783.08	105.163973	119,915.37	3,132.29	0.03	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,020,129.660	Local	101.867556	1,039,181.15	104.938623	1,070,510.02	31,328.87	0.27	
Original Face:	5,157,070.000	Base	101.867556	1,039,181.15	104.938623	1,070,510.02	31,328.87	0.27	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	138,312.750	Local	101.141392	139,891.44	106.622309	147,472.25	7,580.81	0.04	
Original Face:	5,000,000.000	Base	101.141392	139,891.44	106.622309	147,472.25	7,580.81	0.04	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	245,044.200	Local	101.606469	248,980.76	105.814768	259,292.95	10,312.19	0.07	
Original Face:	5,000,000.000	Base	101.606469	248,980.76	105.814768	259,292.95	10,312.19	0.07	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	338,496.940	Local	103.398840	350,001.91	109.747133	371,490.69	21,488.78	0.09	
Original Face:	2,000,000.000	Base	103.398840	350,001.91	109.747133	371,490.69	21,488.78	0.09	

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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
	178,350.850	Local		103.232387	184,115.84	110.539300		197,147.78	13,031.94	0.05
Original Face:	5,000,000.000	Base		103.232387	184,115.84	110.539300		197,147.78	13,031.94	0.05
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	1,908,552.060	Local		106.399581	2,030,691.39	109.989258		2,099,202.25	68,510.86	0.54
Original Face:	14,750,000.000	Base		106.399581	2,030,691.39	109.989258		2,099,202.25	68,510.86	0.54
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	169,144.900	Local		100.916971	170,695.91	105.225696		177,983.90	7,287.99	0.05
Original Face:	2,000,000.000	Base		100.916971	170,695.91	105.225696		177,983.90	7,287.99	0.05
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR						2.500000	31 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.126740		5,006,337.00	6,337.00	1.28
		Base		100.000000	5,000,000.00	100.126740		5,006,337.00	6,337.00	1.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	2,022,699.320	Local		98.896016	2,000,369.05	100.239480		2,027,543.28	27,174.23	0.52
Original Face:	4,000,000.000	Base		98.896016	2,000,369.05	100.239480		2,027,543.28	27,174.23	0.52
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	389,981.250	Local		99.165355	386,726.29	100.631820		392,445.23	5,718.94	0.10
Original Face:	1,900,000.000	Base		99.165355	386,726.29	100.631820		392,445.23	5,718.94	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF						2.400000	16 May 2044		
	1,702,844.950	Local		99.575853	1,695,622.38	101.950970		1,736,066.94	40,444.56	0.44
Original Face:	3,050,000.000	Base		99.575853	1,695,622.38	101.950970		1,736,066.94	40,444.56	0.44
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	2,570,877.960	Local		99.329147	2,553,631.14	101.804260		2,617,263.28	63,632.14	0.67
Original Face:	3,000,000.000	Base		99.329147	2,553,631.14	101.804260		2,617,263.28	63,632.14	0.67
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD						2.250000	20 Nov 2042		
	1,813,773.100	Local		99.870428	1,811,422.95	101.284920		1,837,078.63	25,655.68	0.47
Original Face:	5,000,000.000	Base		99.870428	1,811,422.95	101.284920		1,837,078.63	25,655.68	0.47
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	1,894,289.970	Local		102.911356	1,949,439.50	103.932693		1,968,786.58	19,347.08	0.50
Original Face:	3,000,000.000	Base		102.911356	1,949,439.50	103.932693		1,968,786.58	19,347.08	0.50

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		795,165.360	Local 100.416975	798,481.00	103.261502	821,099.69	22,618.69	0.21
Original Face:		1,000,000.000	Base 100.416975	798,481.00	103.261502	821,099.69	22,618.69	0.21
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	103.631857	3,108,955.71	108,955.71	0.79
			Base 100.000000	3,000,000.00	103.631857	3,108,955.71	108,955.71	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	102.158000	2,043,160.00	43,160.00	0.52
			Base 100.000000	2,000,000.00	102.158000	2,043,160.00	43,160.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.366960	06 Aug 2024		
		3,000,000.000	Local 100.079657	3,002,389.71	99.917540	2,997,526.20	-4,863.51	0.76
			Base 100.079657	3,002,389.71	99.917540	2,997,526.20	-4,863.51	0.76
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	102.329000	5,116,450.00	116,450.00	1.31
			Base 100.000000	5,000,000.00	102.329000	5,116,450.00	116,450.00	1.31
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	100.000000	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
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.850834	2,965,525.01	105.401593	3,162,047.79	196,522.78	0.81
			Base 98.850834	2,965,525.01	105.401593	3,162,047.79	196,522.78	0.81
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	101.235036	5,061,751.80	61,751.80	1.29
			Base 100.000000	5,000,000.00	101.235036	5,061,751.80	61,751.80	1.29
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	100.220309	3,006,609.27	6,609.27	0.77
			Base 100.000000	3,000,000.00	100.220309	3,006,609.27	6,609.27	0.77
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	95.580716	2,867,421.48	-132,578.52	0.73
			Base 100.000000	3,000,000.00	95.580716	2,867,421.48	-132,578.52	0.73

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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: June 30, 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
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
		3,000,000.000	Local 99.959943	2,998,798.28	101.511322	3,045,339.66	46,541.38	0.78
			Base 99.959943	2,998,798.28	101.511322	3,045,339.66	46,541.38	0.78
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020		
		2,000,000.000	Local 99.996398	1,999,927.95	100.060648	2,001,212.96	1,285.01	0.51
			Base 99.996398	1,999,927.95	100.060648	2,001,212.96	1,285.01	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				1.261380	25 Jan 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.139276	5,006,963.80	6,963.80	1.28
			Base 100.000000	5,000,000.00	100.139276	5,006,963.80	6,963.80	1.28
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		847,172.160	Local 99.996078	847,138.93	100.485630	851,286.28	4,147.35	0.22
Original Face:		1,000,000.000	Base 99.996078	847,138.93	100.485630	851,286.28	4,147.35	0.22
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
		3,000,000.000	Local 99.963670	2,998,910.09	103.498937	3,104,968.11	106,058.02	0.79
			Base 99.963670	2,998,910.09	103.498937	3,104,968.11	106,058.02	0.79
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
		3,000,000.000	Local 99.810573	2,994,317.18	102.276562	3,068,296.86	73,979.68	0.78
			Base 99.810573	2,994,317.18	102.276562	3,068,296.86	73,979.68	0.78
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
		5,000,000.000	Local 99.672636	4,983,631.80	105.014229	5,250,711.45	267,079.65	1.34
			Base 99.672636	4,983,631.80	105.014229	5,250,711.45	267,079.65	1.34
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
		2,000,000.000	Local 100.023435	2,000,468.70	100.475000	2,009,500.00	9,031.30	0.51
			Base 100.023435	2,000,468.70	100.475000	2,009,500.00	9,031.30	0.51
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.223000	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 99.986648	3,789,493.95	100.535000	3,810,276.50	20,782.55	0.97
			Base 99.986648	3,789,493.95	100.535000	3,810,276.50	20,782.55	0.97

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.990078	2,999,702.34	101.228568	3,036,857.04	37,154.70	0.77	
		Base	99.990078	2,999,702.34	101.228568	3,036,857.04	37,154.70	0.77	
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.717630	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.547478	4,977,373.90	-22,626.10	1.27	
		Base	100.000000	5,000,000.00	99.547478	4,977,373.90	-22,626.10	1.27	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	102.837000	2,056,740.00	56,740.00	0.52	
		Base	100.000000	2,000,000.00	102.837000	2,056,740.00	56,740.00	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	101.537978	3,513,214.04	53,214.04	0.90	
		Base	100.000000	3,460,000.00	101.537978	3,513,214.04	53,214.04	0.90	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	104.220000	3,126,600.00	126,600.00	0.80	
		Base	100.000000	3,000,000.00	104.220000	3,126,600.00	126,600.00	0.80	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.983190	2,999,495.71	106.428198	3,192,845.94	193,350.23	0.81	
		Base	99.983190	2,999,495.71	106.428198	3,192,845.94	193,350.23	0.81	
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local	99.938048	2,998,141.44	101.422765	3,042,682.95	44,541.51	0.78	
		Base	99.938048	2,998,141.44	101.422765	3,042,682.95	44,541.51	0.78	
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	100.053297	3,001,598.91	1,598.91	0.77	
		Base	100.000000	3,000,000.00	100.053297	3,001,598.91	1,598.91	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	105.647330	3,169,419.90	169,419.90	0.81	
		Base	100.000000	3,000,000.00	105.647330	3,169,419.90	169,419.90	0.81	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	2,994,493.010	Local	99.993884	2,994,309.87	100.813543	3,018,854.50	24,544.63	0.77	
	Original Face:	3,000,000.000	Base	99.993884	2,994,309.87	100.813543	3,018,854.50	24,544.63	0.77

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.962637	1,999,252.73	103.591457	2,071,829.14	72,576.41	0.53	
		Base	99.962637	1,999,252.73	103.591457	2,071,829.14	72,576.41	0.53	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	99.854333	998,543.33	-1,456.67	0.25	
		Base	100.000000	1,000,000.00	99.854333	998,543.33	-1,456.67	0.25	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.938097	4,996,904.87	103.653111	5,182,655.55	185,750.68	1.32	
		Base	99.938097	4,996,904.87	103.653111	5,182,655.55	185,750.68	1.32	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.807054	2,994,211.62	102.637602	3,079,128.06	84,916.44	0.79	
		Base	99.807054	2,994,211.62	102.637602	3,079,128.06	84,916.44	0.79	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.883967	998,839.67	102.598018	1,025,980.18	27,140.51	0.26	
		Base	99.883967	998,839.67	102.598018	1,025,980.18	27,140.51	0.26	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.235892	2,004,717.83	105.592600	2,111,852.00	107,134.17	0.54	
		Base	100.235892	2,004,717.83	105.592600	2,111,852.00	107,134.17	0.54	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.712880	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.012193	5,000,609.65	609.65	1.28	
		Base	100.000000	5,000,000.00	100.012193	5,000,609.65	609.65	1.28	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.920120	4,996,006.02	106.504914	5,325,245.70	329,239.68	1.36	
		Base	99.920120	4,996,006.02	106.504914	5,325,245.70	329,239.68	1.36	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.888202	2,996,646.05	102.998746	3,089,962.38	93,316.33	0.79	
		Base	99.888202	2,996,646.05	102.998746	3,089,962.38	93,316.33	0.79	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local	99.951667	1,999,033.33	99.947500	1,998,950.00	-83.33	0.51	
		Base	99.951667	1,999,033.33	99.947500	1,998,950.00	-83.33	0.51	

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Books Closed

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 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	
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020			
		2,000,000.000	Local	99.937917	1,998,758.33	99.930720	1,998,614.40	-143.93	0.51
			Base	99.937917	1,998,758.33	99.930720	1,998,614.40	-143.93	0.51
9128282Q2	US TREASURY N/B 08/20 1.5				1.500000	15 Aug 2020			
		2,000,000.000	Local	99.962770	1,999,255.40	100.163025	2,003,260.50	4,005.10	0.51
			Base	99.962770	1,999,255.40	100.163025	2,003,260.50	4,005.10	0.51
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		1,000,000.000	Local	99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.26
			Base	99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.26
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021			
		2,000,000.000	Local	100.456324	2,009,126.47	101.335938	2,026,718.76	17,592.29	0.52
			Base	100.456324	2,009,126.47	101.335938	2,026,718.76	17,592.29	0.52
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		2,000,000.000	Local	99.982742	1,999,654.83	102.723690	2,054,473.80	54,818.97	0.52
			Base	99.982742	1,999,654.83	102.723690	2,054,473.80	54,818.97	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local	99.979627	2,999,388.80	106.795778	3,203,873.34	204,484.54	0.82
			Base	99.979627	2,999,388.80	106.795778	3,203,873.34	204,484.54	0.82
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		2,000,000.000	Local	99.985763	1,999,715.25	102.929900	2,058,598.00	58,882.75	0.53
Original Face:		2,000,000.000	Base	99.985763	1,999,715.25	102.929900	2,058,598.00	58,882.75	0.53
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		2,000,000.000	Local	99.989393	1,999,787.85	102.583820	2,051,676.40	51,888.55	0.52
Original Face:		2,000,000.000	Base	99.989393	1,999,787.85	102.583820	2,051,676.40	51,888.55	0.52
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		1,000,000.000	Local	99.999034	999,990.34	102.202140	1,022,021.40	22,031.06	0.26
Original Face:		1,000,000.000	Base	99.999034	999,990.34	102.202140	1,022,021.40	22,031.06	0.26

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FUND: ATZ7



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931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.905888	1,998,117.75	108.824886	2,176,497.72	178,379.97	0.56
		Base		99.905888	1,998,117.75	108.824886	2,176,497.72	178,379.97	0.56
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.996901	2,999,907.03	101.397238	3,041,917.14	42,010.11	0.78
		Base		99.996901	2,999,907.03	101.397238	3,041,917.14	42,010.11	0.78
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.470982	994,709.82	101.740694	1,017,406.94	22,697.12	0.26
		Base		99.470982	994,709.82	101.740694	1,017,406.94	22,697.12	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74	0.77
		Base		100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74	0.77
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	100.170222	3,005,106.66	5,106.66	0.77
		Base		100.000000	3,000,000.00	100.170222	3,005,106.66	5,106.66	0.77
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	99.749565	2,992,486.95	-7,513.05	0.76
		Base		100.000000	3,000,000.00	99.749565	2,992,486.95	-7,513.05	0.76
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.935104	1,998,702.07	103.921221	2,078,424.42	79,722.35	0.53
		Base		99.935104	1,998,702.07	103.921221	2,078,424.42	79,722.35	0.53
<b>US DOLLAR Total</b>									
	302,695,965.330	Local			303,278,092.18		309,813,910.71	6,535,818.53	79.04
Original Face:	188,611,032.000	Base			303,278,092.18		309,813,910.71	6,535,818.53	79.04
<b>FIXED INCOME Total</b>									
	302,695,965.330	Base			303,278,092.18		309,813,910.71	6,535,818.53	79.04
Original Face:	188,611,032.000								

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# Holdings

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



STATE STREET

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# Holdings

ST OF AZ POOL 500 LGIP MED  
 STATE OF ARIZONA  
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		384,909,937.270	Base	385,405,132.18		391,964,136.57	6,559,004.39	100.00
Original Face:		188,611,032.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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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
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## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		300,744.590	Local	1.000000	300,744.59	1.000000	300,744.59	0.00	0.23
			Base	1.000000	300,744.59	1.000000	300,744.59	0.00	0.23

<b>US DOLLAR Total</b>		300,744.590	Local		300,744.59		300,744.59	0.00	0.23
			Base		300,744.59		300,744.59	0.00	0.23

<b>CASH Total</b>		300,744.590	Base		300,744.59		300,744.59	0.00	0.23
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796XE4	TREASURY BILL 02/21 0.00000				0.167700	25 Feb 2021			
		3,000,000.000	Local	99.888666	2,996,659.98	99.892569	2,996,777.07	117.09	2.31
			Base	99.888666	2,996,659.98	99.892569	2,996,777.07	117.09	2.31

930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020			
		30,008,985.090	Local	100.000000	30,008,985.09	100.000000	30,008,985.09	0.00	23.14
			Base	100.000000	30,008,985.09	100.000000	30,008,985.09	0.00	23.14

979QHR003	SOUTH STREET REPO				0.110000	01 Jul 2020			
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.40
			Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.40

<b>US DOLLAR Total</b>		40,008,985.090	Local		40,005,645.07		40,005,762.16	117.09	30.84
			Base		40,005,645.07		40,005,762.16	117.09	30.84

<b>CASH EQUIVALENT Total</b>		40,008,985.090	Base		40,005,645.07		40,005,762.16	117.09	30.84
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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: June 30, 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
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	157,288.050	Local	100.203073	157,607.46	100.522601	158,110.04	502.58	0.12
Original Face:	1,000,000.000	Base	100.203073	157,607.46	100.522601	158,110.04	502.58	0.12
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	962,225.850	Local	103.303449	994,012.49	105.282287	1,013,053.38	19,040.89	0.78
Original Face:	5,000,000.000	Base	103.303449	994,012.49	105.282287	1,013,053.38	19,040.89	0.78
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	855,808.310	Local	102.547298	877,608.30	103.706121	887,525.60	9,917.30	0.68
Original Face:	4,372,786.000	Base	102.547298	877,608.30	103.706121	887,525.60	9,917.30	0.68
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,020,790.000	Local	102.240878	1,043,664.66	104.324621	1,064,935.30	21,270.64	0.82
Original Face:	5,000,000.000	Base	102.240878	1,043,664.66	104.324621	1,064,935.30	21,270.64	0.82
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	578,080.780	Local	103.648909	599,174.42	104.740738	605,486.08	6,311.66	0.47
Original Face:	4,169,641.000	Base	103.648909	599,174.42	104.740738	605,486.08	6,311.66	0.47
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	568,548.660	Local	101.159399	575,140.41	104.695311	595,243.79	20,103.38	0.46
Original Face:	2,000,000.000	Base	101.159399	575,140.41	104.695311	595,243.79	20,103.38	0.46
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	371,190.940	Local	102.425350	380,193.62	103.689103	384,884.56	4,690.94	0.30
Original Face:	2,910,888.000	Base	102.425350	380,193.62	103.689103	384,884.56	4,690.94	0.30
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	731,013.820	Local	103.103893	753,703.71	104.758780	765,801.16	12,097.45	0.59
Original Face:	9,450,000.000	Base	103.103893	753,703.71	104.758780	765,801.16	12,097.45	0.59
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	606,542.130	Local	101.124092	613,360.22	104.724181	635,196.28	21,836.06	0.49
Original Face:	2,500,000.000	Base	101.124092	613,360.22	104.724181	635,196.28	21,836.06	0.49

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ST OF AZ POOL 700 LGIP MD FF&C  
STATE OF ARIZONA  
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STATE STREET

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		434,090.900	Local 101.074906	438,756.97	102.551038	445,164.72	6,407.75	0.34
Original Face:		1,500,000.000	Base 101.074906	438,756.97	102.551038	445,164.72	6,407.75	0.34
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		745,032.700	Local 105.435721	785,530.60	108.604922	809,142.18	23,611.58	0.62
Original Face:		5,872,458.000	Base 105.435721	785,530.60	108.604922	809,142.18	23,611.58	0.62
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		21,178.290	Local 101.932545	21,587.57	105.663401	22,377.70	790.13	0.02
Original Face:		1,000,000.000	Base 101.932545	21,587.57	105.663401	22,377.70	790.13	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		37,199.480	Local 104.673049	38,937.83	110.564372	41,129.37	2,191.54	0.03
Original Face:		1,000,000.000	Base 104.673049	38,937.83	110.564372	41,129.37	2,191.54	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		299.820	Local 100.977253	302.75	105.911294	317.54	14.79	0.00
Original Face:		25,000.000	Base 100.977253	302.75	105.911294	317.54	14.79	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		83,783.760	Local 103.236033	86,495.03	112.367163	94,145.43	7,650.40	0.07
Original Face:		2,000,000.000	Base 103.236033	86,495.03	112.367163	94,145.43	7,650.40	0.07
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		1,691.940	Local 100.000000	1,691.94	100.501870	1,700.43	8.49	0.00
Original Face:		410,000.000	Base 100.000000	1,691.94	100.501870	1,700.43	8.49	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.503380	20 Jun 2063		
		82,124.580	Local 100.000000	82,124.58	99.878860	82,025.09	-99.49	0.06
Original Face:		4,967,302.000	Base 100.000000	82,124.58	99.878860	82,025.09	-99.49	0.06
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		378,320.750	Local 101.041492	382,260.93	101.240310	383,013.10	752.17	0.30
Original Face:		2,720,000.000	Base 101.041492	382,260.93	101.240310	383,013.10	752.17	0.30
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		236,294.680	Local 101.514829	239,874.14	101.171100	239,061.93	-812.21	0.18
Original Face:		4,000,000.000	Base 101.514829	239,874.14	101.171100	239,061.93	-812.21	0.18

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042			
		1,642,273.380	Local 102.081119	1,676,451.04	103.168290	1,694,305.36	17,854.32		1.31
Original Face:		4,400,000.000	Base 102.081119	1,676,451.04	103.168290	1,694,305.36	17,854.32		1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042			
		1,517,024.490	Local 99.353312	1,507,214.08	100.239480	1,520,657.46	13,443.38		1.17
Original Face:		3,000,000.000	Base 99.353312	1,507,214.08	100.239480	1,520,657.46	13,443.38		1.17
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039			
		486,216.700	Local 99.744499	484,974.41	100.046880	486,444.64	1,470.23		0.38
Original Face:		2,000,000.000	Base 99.744499	484,974.41	100.046880	486,444.64	1,470.23		0.38
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048			
		460,331.410	Local 100.606722	463,124.34	103.518570	476,528.49	13,404.15		0.37
Original Face:		1,000,000.000	Base 100.606722	463,124.34	103.518570	476,528.49	13,404.15		0.37
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044			
		328,423.380	Local 101.213723	332,409.53	100.681050	330,660.11	-1,749.42		0.25
Original Face:		2,000,000.000	Base 101.213723	332,409.53	100.681050	330,660.11	-1,749.42		0.25
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050			
		398,527.090	Local 101.296359	403,693.43	104.007690	414,498.82	10,805.39		0.32
Original Face:		1,000,000.000	Base 101.296359	403,693.43	104.007690	414,498.82	10,805.39		0.32
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054			
		0.010	Local 100.000000	0.01	102.006700	0.01	0.00		0.00
			Base 100.000000	0.01	102.006700	0.01	0.00		0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052			
		598,515.580	Local 100.725328	602,856.78	106.545210	637,689.68	34,832.90		0.49
Original Face:		1,000,000.000	Base 100.725328	602,856.78	106.545210	637,689.68	34,832.90		0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049			
		539,095.130	Local 100.817804	543,503.87	104.603570	563,912.75	20,408.88		0.43
Original Face:		1,000,000.000	Base 100.817804	543,503.87	104.603570	563,912.75	20,408.88		0.43
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055			
		611,061.180	Local 99.890202	610,390.25	101.914120	622,757.62	12,367.37		0.48
Original Face:		1,000,000.000	Base 99.890202	610,390.25	101.914120	622,757.62	12,367.37		0.48

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38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		449,475.210	Local 100.307692	450,858.21	101.299800	455,317.49	4,459.28	0.35
Original Face:		1,000,000.000	Base 100.307692	450,858.21	101.299800	455,317.49	4,459.28	0.35
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		398,744.370	Local 100.895514	402,315.18	102.148750	407,312.39	4,997.21	0.31
Original Face:		1,000,000.000	Base 100.895514	402,315.18	102.148750	407,312.39	4,997.21	0.31
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.821810	0.03	-0.06	0.00
			Base 300.000000	0.09	102.821810	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,894,289.970	Local 102.911356	1,949,439.50	103.932693	1,968,786.58	19,347.08	1.52
Original Face:		3,000,000.000	Base 102.911356	1,949,439.50	103.932693	1,968,786.58	19,347.08	1.52
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,590,330.720	Local 100.351282	1,595,917.27	103.261502	1,642,199.39	46,282.12	1.27
Original Face:		2,000,000.000	Base 100.351282	1,595,917.27	103.261502	1,642,199.39	46,282.12	1.27
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		868,940.280	Local 100.068540	869,535.85	104.959021	912,031.21	42,495.36	0.70
Original Face:		2,000,000.000	Base 100.068540	869,535.85	104.959021	912,031.21	42,495.36	0.70
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,992,300.610	Local 102.289933	2,037,922.95	102.131071	2,034,757.95	-3,165.00	1.57
Original Face:		2,000,000.000	Base 102.289933	2,037,922.95	102.131071	2,034,757.95	-3,165.00	1.57
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.156280	6,289,814.37	100.746458	6,326,877.56	37,063.19	4.88
			Base 100.156280	6,289,814.37	100.746458	6,326,877.56	37,063.19	4.88
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 106.417797	5,320,889.85	107.380057	5,369,002.85	48,113.00	4.14
			Base 106.417797	5,320,889.85	107.380057	5,369,002.85	48,113.00	4.14
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.223000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.08
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.08

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.223000	15 Sep 2026		
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 107.786235	2,694,655.88	108.263060	2,706,576.50	11,920.62	2.09
			Base 107.786235	2,694,655.88	108.263060	2,706,576.50	11,920.62	2.09
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.884178	1,997,683.55	105.358529	2,107,170.58	109,487.03	1.62
			Base 99.884178	1,997,683.55	105.358529	2,107,170.58	109,487.03	1.62
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.755058	270,983.74	101.052190	271,782.89	799.15	0.21
Original Face:		4,000,000.000	Base 100.755058	270,983.74	101.052190	271,782.89	799.15	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		261,316.780	Local 100.749026	263,274.11	101.799200	266,018.39	2,744.28	0.21
Original Face:		1,000,000.000	Base 100.749026	263,274.11	101.799200	266,018.39	2,744.28	0.21
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.567775	2,987,033.26	101.477602	3,044,328.06	57,294.80	2.35
			Base 99.567775	2,987,033.26	101.477602	3,044,328.06	57,294.80	2.35
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
		500,000.000	Local 100.000000	500,000.00	102.427970	512,139.85	12,139.85	0.39
			Base 100.000000	500,000.00	102.427970	512,139.85	12,139.85	0.39
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.951666	2,998,549.99	99.947500	2,998,425.00	-124.99	2.31
			Base 99.951666	2,998,549.99	99.947500	2,998,425.00	-124.99	2.31
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.937917	2,998,137.50	99.930720	2,997,921.60	-215.90	2.31
			Base 99.937917	2,998,137.50	99.930720	2,997,921.60	-215.90	2.31
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
		2,000,000.000	Local 99.965600	1,999,312.00	99.965500	1,999,310.00	-2.00	1.54
			Base 99.965600	1,999,312.00	99.965500	1,999,310.00	-2.00	1.54



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9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.850073	4,992,503.64	100.574219	5,028,710.95	36,207.31	3.88
			Base	99.850073	4,992,503.64	100.574219	5,028,710.95	36,207.31	3.88
9128284Y3	US TREASURY N/B 08/20 2.625	1,000,000.000	Local	99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.77
			Base	99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.77
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.969294	1,999,385.87	100.091595	2,001,831.90	2,446.03	1.54
			Base	99.969294	1,999,385.87	100.091595	2,001,831.90	2,446.03	1.54
9128287A2	US TREASURY N/B 06/21 1.625	2,000,000.000	Local	99.988210	1,999,764.20	101.453125	2,029,062.50	29,298.30	1.56
			Base	99.988210	1,999,764.20	101.453125	2,029,062.50	29,298.30	1.56
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.972830	1,999,456.59	100.191802	2,003,836.04	4,379.45	1.54
			Base	99.972830	1,999,456.59	100.191802	2,003,836.04	4,379.45	1.54
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.858154	4,992,907.68	100.197888	5,009,894.40	16,986.72	3.86
			Base	99.858154	4,992,907.68	100.197888	5,009,894.40	16,986.72	3.86
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.021772	2,000,435.44	100.773438	2,015,468.76	15,033.32	1.55
			Base	100.021772	2,000,435.44	100.773438	2,015,468.76	15,033.32	1.55
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.759165	1,995,183.29	100.613281	2,012,265.62	17,082.33	1.55
			Base	99.759165	1,995,183.29	100.613281	2,012,265.62	17,082.33	1.55
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.663672	1,993,273.44	100.804688	2,016,093.76	22,820.32	1.55
			Base	99.663672	1,993,273.44	100.804688	2,016,093.76	22,820.32	1.55
912828WN6	US TREASURY N/B 05/21 2	2,000,000.000	Local	101.644413	2,032,888.25	101.656250	2,033,125.00	236.75	1.57
			Base	101.644413	2,032,888.25	101.656250	2,033,125.00	236.75	1.57

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Books Closed

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
912828XY1	US TREASURY N/B 06/20 2.5	0.000	Local	0.000000	2,031.27	2.500000	30 Jun 2020	0.00	-2,031.27	0.00
			Base	0.000000	2,031.27	0.000000	0.00	-2,031.27	0.00	
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.026032	3,000,780.95	0.450057	31 Oct 2021	3,009,650.61	8,869.66	2.32
			Base	100.026032	3,000,780.95	100.321687	3,009,650.61	8,869.66	2.32	
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.987379	1,999,747.58	0.304057	31 Jan 2022	2,002,614.34	2,866.76	1.54
			Base	99.987379	1,999,747.58	100.130717	2,002,614.34	2,866.76	1.54	
912828ZK9	US TREASURY FRN 04/22 VAR	2,000,000.000	Local	100.007395	2,000,147.89	0.264057	30 Apr 2022	2,001,164.10	1,016.21	1.54
			Base	100.007395	2,000,147.89	100.058205	2,001,164.10	1,016.21	1.54	
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG	29,702.490	Local	102.025285	30,304.05	2.750000	15 Dec 2033	29,730.09	-573.96	0.02
		Original Face: 2,000,000.000	Base	102.025285	30,304.05	100.092910	29,730.09	-573.96	0.02	
<b>US DOLLAR Total</b>		87,687,027.240	Local		88,561,572.76		89,393,224.04	831,651.28	68.92	
	Original Face:	100,498,075.000	Base		88,561,572.76		89,393,224.04	831,651.28	68.92	
<b>FIXED INCOME Total</b>		87,687,027.240	Base		88,561,572.76		89,393,224.04	831,651.28	68.92	
	Original Face:	100,498,075.000								

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		127,996,756.920	Base	128,867,962.42		129,699,730.79	831,768.37	100.00
Original Face:		100,498,075.000						

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		28,475.010	Local 1.000000	28,475.01	1.000000	28,475.01	0.00	0.00
			Base 1.000000	28,475.01	1.000000	28,475.01	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,475.010	Local 28,475.01	28,475.01	0.00	0.00
		Base 28,475.01	28,475.01	0.00	0.00

CASH Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,475.010	Base 28,475.01	28,475.01	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,174,538.810	Local 100.100258	5,179,726.69	100.100000	5,179,713.35	-13.34	0.24
			Base 100.100258	5,179,726.69	100.100000	5,179,713.35	-13.34	0.24

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,174,538.810	Local 5,179,726.69	5,179,713.35	-13.34	0.24
		Base 5,179,726.69	5,179,713.35	-13.34	0.24

CASH EQUIVALENT Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,174,538.810	Base 5,179,726.69	5,179,713.35	-13.34	0.24

## 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
		58,526.000	Local 20.767189	1,215,420.50	36.030000	2,108,691.78	893,271.28	0.10
			Base 20.767189	1,215,420.50	36.030000	2,108,691.78	893,271.28	0.10

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00130H105	AES CORP COMMON STOCK USD.01							
		54,236.000	Local 19.419028	1,053,210.42	14.490000	785,879.64	-267,330.78	0.04
			Base 19.419028	1,053,210.42	14.490000	785,879.64	-267,330.78	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
		581,175.000	Local 34.190248	19,870,517.30	30.230000	17,568,920.25	-2,301,597.05	0.82
			Base 34.190248	19,870,517.30	30.230000	17,568,920.25	-2,301,597.05	0.82
002824100	ABBOTT LABORATORIES COMMON STOCK							
		144,328.000	Local 31.785813	4,587,582.80	91.430000	13,195,909.04	8,608,326.24	0.62
			Base 31.785813	4,587,582.80	91.430000	13,195,909.04	8,608,326.24	0.62
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		143,811.000	Local 42.307838	6,084,332.53	98.180000	14,119,363.98	8,035,031.45	0.66
			Base 42.307838	6,084,332.53	98.180000	14,119,363.98	8,035,031.45	0.66
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,669.000	Local 369.492946	1,355,669.62	241.560000	886,283.64	-469,385.98	0.04
			Base 369.492946	1,355,669.62	241.560000	886,283.64	-469,385.98	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		62,880.000	Local 38.521009	2,422,201.07	75.900000	4,772,592.00	2,350,390.93	0.22
			Base 38.521009	2,422,201.07	75.900000	4,772,592.00	2,350,390.93	0.22
00724F101	ADOBE INC COMMON STOCK USD.0001							
		39,313.000	Local 55.829316	2,194,817.90	435.310000	17,113,342.03	14,918,524.13	0.80
			Base 55.829316	2,194,817.90	435.310000	17,113,342.03	14,918,524.13	0.80
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,639.000	Local 156.969624	885,151.71	142.450000	803,275.55	-81,876.16	0.04
			Base 156.969624	885,151.71	142.450000	803,275.55	-81,876.16	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		95,497.000	Local 21.368358	2,040,614.08	52.610000	5,024,097.17	2,983,483.09	0.24
			Base 21.368358	2,040,614.08	52.610000	5,024,097.17	2,983,483.09	0.24
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		25,189.000	Local 33.646271	847,515.91	88.370000	2,225,951.93	1,378,436.02	0.10
			Base 33.646271	847,515.91	88.370000	2,225,951.93	1,378,436.02	0.10

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: June 30, 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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		18,015.000	Local 84.100110	1,515,063.48	241.460000	4,349,901.90	2,834,838.42	0.20
			Base 84.100110	1,515,063.48	241.460000	4,349,901.90	2,834,838.42	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		13,242.000	Local 47.515538	629,200.76	107.090000	1,418,085.78	788,885.02	0.07
			Base 47.515538	629,200.76	107.090000	1,418,085.78	788,885.02	0.07
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,999.000	Local 63.816674	638,102.92	36.260000	362,563.74	-275,539.18	0.02
			Base 63.816674	638,102.92	36.260000	362,563.74	-275,539.18	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,672.000	Local 82.169274	712,571.94	77.210000	669,565.12	-43,006.82	0.03
			Base 82.169274	712,571.94	77.210000	669,565.12	-43,006.82	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		10,297.000	Local 122.586741	1,262,275.67	162.250000	1,670,688.25	408,412.58	0.08
			Base 122.586741	1,262,275.67	162.250000	1,670,688.25	408,412.58	0.08
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		18,020.000	Local 108.703577	1,958,838.46	112.240000	2,022,564.80	63,726.34	0.09
			Base 108.703577	1,958,838.46	112.240000	2,022,564.80	63,726.34	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,846.000	Local 154.945075	905,808.91	274.440000	1,604,376.24	698,567.33	0.08
			Base 154.945075	905,808.91	274.440000	1,604,376.24	698,567.33	0.08
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		20,352.000	Local 41.336844	841,287.44	47.840000	973,639.68	132,352.24	0.05
			Base 41.336844	841,287.44	47.840000	973,639.68	132,352.24	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		25,617.000	Local 42.815025	1,096,792.50	96.990000	2,484,592.83	1,387,800.33	0.12
			Base 42.815025	1,096,792.50	96.990000	2,484,592.83	1,387,800.33	0.12
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		23,863.000	Local 395.198046	9,430,610.98	1,413.610000	33,732,975.43	24,302,364.45	1.58
			Base 395.198046	9,430,610.98	1,413.610000	33,732,975.43	24,302,364.45	1.58

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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: June 30, 2020

View Date: July 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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		24,475.000	Local 385.090366	9,425,086.71	1,418.050000	34,706,773.75	25,281,687.04	1.63
			Base 385.090366	9,425,086.71	1,418.050000	34,706,773.75	25,281,687.04	1.63
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		151,584.000	Local 19.953165	3,024,580.62	39.250000	5,949,672.00	2,925,091.38	0.28
			Base 19.953165	3,024,580.62	39.250000	5,949,672.00	2,925,091.38	0.28
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		34,198.000	Local 380.741676	13,020,603.84	2,758.820000	94,346,126.36	81,325,522.52	4.43
			Base 380.741676	13,020,603.84	2,758.820000	94,346,126.36	81,325,522.52	4.43
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		20,139.000	Local 42.877939	863,518.82	70.360000	1,416,980.04	553,461.22	0.07
			Base 42.877939	863,518.82	70.360000	1,416,980.04	553,461.22	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		30,722.000	Local 46.477378	1,427,878.01	13.070000	401,536.54	-1,026,341.47	0.02
			Base 46.477378	1,427,878.01	13.070000	401,536.54	-1,026,341.47	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		40,439.000	Local 42.080062	1,701,675.62	79.640000	3,220,561.96	1,518,886.34	0.15
			Base 42.080062	1,701,675.62	79.640000	3,220,561.96	1,518,886.34	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		53,869.000	Local 47.390733	2,552,891.41	95.200000	5,128,328.80	2,575,437.39	0.24
			Base 47.390733	2,552,891.41	95.200000	5,128,328.80	2,575,437.39	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		70,276.000	Local 102.519277	7,204,644.74	31.180000	2,191,205.68	-5,013,439.06	0.10
			Base 102.519277	7,204,644.74	31.180000	2,191,205.68	-5,013,439.06	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01							
		36,160.000	Local 70.458781	2,547,789.51	258.540000	9,348,806.40	6,801,016.89	0.44
			Base 70.458781	2,547,789.51	258.540000	9,348,806.40	6,801,016.89	0.44
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,768.000	Local 72.554642	1,071,486.95	128.660000	1,900,050.88	828,563.93	0.09
			Base 72.554642	1,071,486.95	128.660000	1,900,050.88	828,563.93	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: June 30, 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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	12,110.000	Local 31.158738	377,332.32	100.770000	1,220,324.70	842,992.38	0.06
			Base 31.158738	377,332.32	100.770000	1,220,324.70	842,992.38	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	9,983.000	Local 42.798108	427,253.51	150.040000	1,497,849.32	1,070,595.81	0.07
			Base 42.798108	427,253.51	150.040000	1,497,849.32	1,070,595.81	0.07
031100100	AMETEK INC COMMON STOCK USD.01	18,714.000	Local 49.584883	927,931.50	89.370000	1,672,470.18	744,538.68	0.08
			Base 49.584883	927,931.50	89.370000	1,672,470.18	744,538.68	0.08
031162100	AMGEN INC COMMON STOCK USD.0001	47,980.000	Local 72.825885	3,494,185.94	235.860000	11,316,562.80	7,822,376.86	0.53
			Base 72.825885	3,494,185.94	235.860000	11,316,562.80	7,822,376.86	0.53
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001	24,136.000	Local 27.344556	659,988.21	95.810000	2,312,470.16	1,652,481.95	0.11
			Base 27.344556	659,988.21	95.810000	2,312,470.16	1,652,481.95	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	30,054.000	Local 51.773834	1,556,010.81	122.640000	3,685,822.56	2,129,811.75	0.17
			Base 51.773834	1,556,010.81	122.640000	3,685,822.56	2,129,811.75	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01	7,016.000	Local 133.150582	934,184.48	291.730000	2,046,777.68	1,112,593.20	0.10
			Base 133.150582	934,184.48	291.730000	2,046,777.68	1,112,593.20	0.10
036752103	ANTHEM INC COMMON STOCK USD.01	20,576.000	Local 71.791809	1,477,188.26	262.980000	5,411,076.48	3,933,888.22	0.25
			Base 71.791809	1,477,188.26	262.980000	5,411,076.48	3,933,888.22	0.25
037411105	APACHE CORP COMMON STOCK USD.625	30,808.000	Local 63.207038	1,947,282.42	13.500000	415,908.00	-1,531,374.42	0.02
			Base 63.207038	1,947,282.42	13.500000	415,908.00	-1,531,374.42	0.02
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01	12,146.000	Local 27.170707	330,015.41	37.640000	457,175.44	127,160.03	0.02
			Base 27.170707	330,015.41	37.640000	457,175.44	127,160.03	0.02

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833100	APPLE INC COMMON STOCK USD.00001							
		332,495.000	Local 37.108002	12,338,225.08	364.800000	121,294,176.00	108,955,950.92	5.69
			Base 37.108002	12,338,225.08	364.800000	121,294,176.00	108,955,950.92	5.69
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		74,805.000	Local 21.877606	1,636,554.31	60.450000	4,521,962.25	2,885,407.94	0.21
			Base 21.877606	1,636,554.31	60.450000	4,521,962.25	2,885,407.94	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		45,311.000	Local 25.342242	1,148,282.33	39.900000	1,807,908.90	659,626.57	0.08
			Base 25.342242	1,148,282.33	39.900000	1,807,908.90	659,626.57	0.08
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		4,384.000	Local 287.842292	1,261,900.61	210.030000	920,771.52	-341,129.09	0.04
			Base 287.842292	1,261,900.61	210.030000	920,771.52	-341,129.09	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01							
		4,866.000	Local 63.880569	310,842.85	103.290000	502,609.14	191,766.29	0.02
			Base 63.880569	310,842.85	103.290000	502,609.14	191,766.29	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,977.000	Local 97.709618	974,848.86	99.580000	993,509.66	18,660.80	0.05
			Base 97.709618	974,848.86	99.580000	993,509.66	18,660.80	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
		17,880.000	Local 49.016225	876,410.11	239.190000	4,276,717.20	3,400,307.09	0.20
			Base 49.016225	876,410.11	239.190000	4,276,717.20	3,400,307.09	0.20
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		35,082.000	Local 47.110811	1,652,741.46	148.890000	5,223,358.98	3,570,617.52	0.25
			Base 47.110811	1,652,741.46	148.890000	5,223,358.98	3,570,617.52	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,903.000	Local 255.082275	485,421.57	1,128.120000	2,146,812.36	1,661,390.79	0.10
			Base 255.082275	485,421.57	1,128.120000	2,146,812.36	1,661,390.79	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		11,479.000	Local 136.933599	1,571,860.78	154.640000	1,775,112.56	203,251.78	0.08
			Base 136.933599	1,571,860.78	154.640000	1,775,112.56	203,251.78	0.08

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053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,794.000	Local 53.655483	364,535.35	114.090000	775,127.46	410,592.11	0.04
			Base 53.655483	364,535.35	114.090000	775,127.46	410,592.11	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		53,465.000	Local 42.105380	2,251,164.16	15.390000	822,826.35	-1,428,337.81	0.04
			Base 42.105380	2,251,164.16	15.390000	822,826.35	-1,428,337.81	0.04
058498106	BALL CORP COMMON STOCK							
		26,584.000	Local 18.712201	497,445.15	69.490000	1,847,322.16	1,349,877.01	0.09
			Base 18.712201	497,445.15	69.490000	1,847,322.16	1,349,877.01	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		636,890.000	Local 23.753823	15,128,572.26	23.750000	15,126,137.50	-2,434.76	0.71
			Base 23.753823	15,128,572.26	23.750000	15,126,137.50	-2,434.76	0.71
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		65,741.000	Local 35.593897	2,339,978.41	38.650000	2,540,889.65	200,911.24	0.12
			Base 35.593897	2,339,978.41	38.650000	2,540,889.65	200,911.24	0.12
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		41,515.000	Local 34.537613	1,433,829.02	86.100000	3,574,441.50	2,140,612.48	0.17
			Base 34.537613	1,433,829.02	86.100000	3,574,441.50	2,140,612.48	0.17
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		24,061.000	Local 138.219996	3,325,711.32	239.270000	5,757,075.47	2,431,364.15	0.27
			Base 138.219996	3,325,711.32	239.270000	5,757,075.47	2,431,364.15	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		11,515.000	Local 68.893775	793,311.82	57.290000	659,694.35	-133,617.47	0.03
			Base 68.893775	793,311.82	57.290000	659,694.35	-133,617.47	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		158,606.000	Local 94.976607	15,063,859.76	178.510000	28,312,757.06	13,248,897.30	1.33
			Base 94.976607	15,063,859.76	178.510000	28,312,757.06	13,248,897.30	1.33
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		18,544.000	Local 34.658161	642,700.93	87.270000	1,618,334.88	975,633.95	0.08
			Base 34.658161	642,700.93	87.270000	1,618,334.88	975,633.95	0.08

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,744.000	Local 452.573503	789,288.19	451.490000	787,398.56	-1,889.63	0.04
			Base 452.573503	789,288.19	451.490000	787,398.56	-1,889.63	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		13,311.000	Local 104.429451	1,390,060.42	267.550000	3,561,358.05	2,171,297.63	0.17
			Base 104.429451	1,390,060.42	267.550000	3,561,358.05	2,171,297.63	0.17
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		12,592.000	Local 298.535886	3,759,163.88	544.090000	6,851,181.28	3,092,017.40	0.32
			Base 298.535886	3,759,163.88	544.090000	6,851,181.28	3,092,017.40	0.32
093671105	H+R BLOCK INC COMMON STOCK							
		15,700.000	Local 19.281995	302,727.32	14.280000	224,196.00	-78,531.32	0.01
			Base 19.281995	302,727.32	14.280000	224,196.00	-78,531.32	0.01
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		43,760.000	Local 81.677566	3,574,210.29	183.300000	8,021,208.00	4,446,997.71	0.38
			Base 81.677566	3,574,210.29	183.300000	8,021,208.00	4,446,997.71	0.38
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,342.000	Local 408.463031	1,365,083.45	1,592.340000	5,321,600.28	3,956,516.83	0.25
			Base 408.463031	1,365,083.45	1,592.340000	5,321,600.28	3,956,516.83	0.25
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,910.000	Local 33.872952	572,791.61	35.300000	596,923.00	24,131.39	0.03
			Base 33.872952	572,791.61	35.300000	596,923.00	24,131.39	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		11,786.000	Local 93.612560	1,103,317.63	90.380000	1,065,218.68	-38,098.95	0.05
			Base 93.612560	1,103,317.63	90.380000	1,065,218.68	-38,098.95	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		116,568.000	Local 19.531724	2,276,773.99	35.110000	4,092,702.48	1,815,928.49	0.19
			Base 19.531724	2,276,773.99	35.110000	4,092,702.48	1,815,928.49	0.19
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		184,532.000	Local 46.171624	8,520,142.03	58.800000	10,850,481.60	2,330,339.57	0.51
			Base 46.171624	8,520,142.03	58.800000	10,850,481.60	2,330,339.57	0.51

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11133T103	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01							
		9,363.000	Local 115.517034	1,081,585.99	126.190000	1,181,516.97	99,930.98	0.06
			Base 115.517034	1,081,585.99	126.190000	1,181,516.97	99,930.98	0.06
11135F101	BROADCOM INC COMMON STOCK							
		32,610.000	Local 187.746726	6,122,420.75	315.610000	10,292,042.10	4,169,621.35	0.48
			Base 187.746726	6,122,420.75	315.610000	10,292,042.10	4,169,621.35	0.48
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		14,896.000	Local 26.662360	397,162.52	63.660000	948,279.36	551,116.84	0.04
			Base 26.662360	397,162.52	63.660000	948,279.36	551,116.84	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		8,950.000	Local 85.356762	763,943.02	93.280000	834,856.00	70,912.98	0.04
			Base 85.356762	763,943.02	93.280000	834,856.00	70,912.98	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		27,345.000	Local 26.258260	718,032.12	45.220000	1,236,540.90	518,508.78	0.06
			Base 26.258260	718,032.12	45.220000	1,236,540.90	518,508.78	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		11,609.000	Local 121.235632	1,407,424.45	116.180000	1,348,733.62	-58,690.83	0.06
			Base 121.235632	1,407,424.45	116.180000	1,348,733.62	-58,690.83	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		17,439.000	Local 27.530404	480,102.72	28.140000	490,733.46	10,630.74	0.02
			Base 27.530404	480,102.72	28.140000	490,733.46	10,630.74	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		10,980.000	Local 54.106252	594,086.65	79.060000	868,078.80	273,992.15	0.04
			Base 54.106252	594,086.65	79.060000	868,078.80	273,992.15	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
		30,097.000	Local 73.508037	2,212,371.38	187.650000	5,647,702.05	3,435,330.67	0.27
			Base 73.508037	2,212,371.38	187.650000	5,647,702.05	3,435,330.67	0.27
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		29,261.000	Local 100.047790	2,927,498.39	162.540000	4,756,082.94	1,828,584.55	0.22
			Base 100.047790	2,927,498.39	162.540000	4,756,082.94	1,828,584.55	0.22

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125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		23,347.000	Local 24.108789	562,867.89	58.420000	1,363,931.74	801,063.85	0.06
			Base 24.108789	562,867.89	58.420000	1,363,931.74	801,063.85	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
		62,438.000	Local 16.442899	1,026,661.71	69.740000	4,354,426.12	3,327,764.41	0.20
			Base 16.442899	1,026,661.71	69.740000	4,354,426.12	3,327,764.41	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		106,617.000	Local 46.964388	5,007,202.14	64.970000	6,926,906.49	1,919,704.35	0.33
			Base 46.964388	5,007,202.14	64.970000	6,926,906.49	1,919,704.35	0.33
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		32,529.000	Local 17.210131	559,828.35	17.180000	558,848.22	-980.13	0.03
			Base 17.210131	559,828.35	17.180000	558,848.22	-980.13	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		22,774.000	Local 40.095030	913,124.22	95.960000	2,185,393.04	1,272,268.82	0.10
			Base 40.095030	913,124.22	95.960000	2,185,393.04	1,272,268.82	0.10
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		13,805.000	Local 37.784754	521,618.53	49.630000	685,142.15	163,523.62	0.03
			Base 37.784754	521,618.53	49.630000	685,142.15	163,523.62	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		37,139.000	Local 57.018404	2,117,606.49	62.590000	2,324,530.01	206,923.52	0.11
			Base 57.018404	2,117,606.49	62.590000	2,324,530.01	206,923.52	0.11
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		23,821.000	Local 43.186155	1,028,737.40	52.190000	1,243,217.99	214,480.59	0.06
			Base 43.186155	1,028,737.40	52.190000	1,243,217.99	214,480.59	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		13,281.000	Local 27.041408	359,136.94	89.550000	1,189,313.55	830,176.61	0.06
			Base 27.041408	359,136.94	89.550000	1,189,313.55	830,176.61	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		38,558.000	Local 34.761946	1,340,351.12	16.420000	633,122.36	-707,228.76	0.03
			Base 34.761946	1,340,351.12	16.420000	633,122.36	-707,228.76	0.03

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14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01	66,412.000	Local 10.745071	713,601.65	22.220000	1,475,674.64	762,072.99	0.07
			Base 10.745071	713,601.65	22.220000	1,475,674.64	762,072.99	0.07
149123101	CATERPILLAR INC COMMON STOCK USD1.0	44,141.000	Local 59.500028	2,626,390.74	126.500000	5,583,836.50	2,957,445.76	0.26
			Base 59.500028	2,626,390.74	126.500000	5,583,836.50	2,957,445.76	0.26
150870103	CELANESE CORP COMMON STOCK USD.0001	9,644.000	Local 85.189117	821,563.84	86.340000	832,662.96	11,099.12	0.04
			Base 85.189117	821,563.84	86.340000	832,662.96	11,099.12	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001	47,232.000	Local 50.778955	2,398,391.59	63.550000	3,001,593.60	603,202.01	0.14
			Base 50.778955	2,398,391.59	63.550000	3,001,593.60	603,202.01	0.14
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01	44,454.000	Local 19.994088	888,817.21	18.670000	829,956.18	-58,861.03	0.04
			Base 19.994088	888,817.21	18.670000	829,956.18	-58,861.03	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.0	80,569.000	Local 39.498822	3,182,380.61	10.030000	808,107.07	-2,374,273.54	0.04
			Base 39.498822	3,182,380.61	10.030000	808,107.07	-2,374,273.54	0.04
156782104	CERNER CORP COMMON STOCK USD.01	24,839.000	Local 34.850164	865,643.22	68.550000	1,702,713.45	837,070.23	0.08
			Base 34.850164	865,643.22	68.550000	1,702,713.45	837,070.23	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	12,296.000	Local 283.698033	3,488,351.01	510.040000	6,271,451.84	2,783,100.83	0.29
			Base 283.698033	3,488,351.01	510.040000	6,271,451.84	2,783,100.83	0.29
166764100	CHEVRON CORP COMMON STOCK USD.75	152,370.000	Local 67.153797	10,232,223.99	89.230000	13,595,975.10	3,363,751.11	0.64
			Base 67.153797	10,232,223.99	89.230000	13,595,975.10	3,363,751.11	0.64
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	2,093.000	Local 350.690105	733,994.39	1,052.360000	2,202,589.48	1,468,595.09	0.10
			Base 350.690105	733,994.39	1,052.360000	2,202,589.48	1,468,595.09	0.10

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		20,060.000	Local 45.424830	911,222.09	77.300000	1,550,638.00	639,415.91	0.07
			Base 45.424830	911,222.09	77.300000	1,550,638.00	639,415.91	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		12,306.000	Local 42.449408	522,382.42	64.030000	787,953.18	265,570.76	0.04
			Base 42.449408	522,382.42	64.030000	787,953.18	265,570.76	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		345,998.000	Local 29.061467	10,055,209.41	46.640000	16,137,346.72	6,082,137.31	0.76
			Base 29.061467	10,055,209.41	46.640000	16,137,346.72	6,082,137.31	0.76
172908105	CINTAS CORP COMMON STOCK							
		6,875.000	Local 56.341955	387,350.94	266.360000	1,831,225.00	1,443,874.06	0.09
			Base 56.341955	387,350.94	266.360000	1,831,225.00	1,443,874.06	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
		169,810.000	Local 80.330824	13,640,977.16	51.100000	8,677,291.00	-4,963,686.16	0.41
			Base 80.330824	13,640,977.16	51.100000	8,677,291.00	-4,963,686.16	0.41
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		34,799.000	Local 20.213667	703,415.40	25.240000	878,326.76	174,911.36	0.04
			Base 20.213667	703,415.40	25.240000	878,326.76	174,911.36	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		9,473.000	Local 39.995404	378,876.46	147.910000	1,401,151.43	1,022,274.97	0.07
			Base 39.995404	378,876.46	147.910000	1,401,151.43	1,022,274.97	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		10,203.000	Local 68.759798	701,556.22	219.370000	2,238,232.11	1,536,675.89	0.11
			Base 68.759798	701,556.22	219.370000	2,238,232.11	1,536,675.89	0.11
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		315,502.000	Local 30.487368	9,618,825.56	44.680000	14,096,629.36	4,477,803.80	0.66
			Base 30.487368	9,618,825.56	44.680000	14,096,629.36	4,477,803.80	0.66
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		44,102.000	Local 26.649590	1,175,300.20	56.820000	2,505,875.64	1,330,575.44	0.12
			Base 26.649590	1,175,300.20	56.820000	2,505,875.64	1,330,575.44	0.12

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		69,866.000	Local 37.509983	2,620,672.45	73.260000	5,118,383.16	2,497,710.71	0.24
			Base 37.509983	2,620,672.45	73.260000	5,118,383.16	2,497,710.71	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		371,616.000	Local 15.182507	5,642,062.34	38.980000	14,485,591.68	8,843,529.34	0.68
			Base 15.182507	5,642,062.34	38.980000	14,485,591.68	8,843,529.34	0.68
200340107	COMERICA INC COMMON STOCK USD5.0							
		11,341.000	Local 44.930549	509,557.36	38.100000	432,092.10	-77,465.26	0.02
			Base 44.930549	509,557.36	38.100000	432,092.10	-77,465.26	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		39,730.000	Local 22.655246	900,092.94	35.170000	1,397,304.10	497,211.16	0.07
			Base 22.655246	900,092.94	35.170000	1,397,304.10	497,211.16	0.07
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		16,051.000	Local 107.482068	1,725,194.68	51.500000	826,626.50	-898,568.18	0.04
			Base 107.482068	1,725,194.68	51.500000	826,626.50	-898,568.18	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		87,496.000	Local 39.920680	3,492,899.84	42.020000	3,676,581.92	183,682.08	0.17
			Base 39.920680	3,492,899.84	42.020000	3,676,581.92	183,682.08	0.17
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		27,252.000	Local 54.276090	1,479,132.01	71.930000	1,960,236.36	481,104.35	0.09
			Base 54.276090	1,479,132.01	71.930000	1,960,236.36	481,104.35	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		13,704.000	Local 51.975657	712,274.41	174.950000	2,397,514.80	1,685,240.39	0.11
			Base 51.975657	712,274.41	174.950000	2,397,514.80	1,685,240.39	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		4,010.000	Local 194.886050	781,493.06	283.640000	1,137,396.40	355,903.34	0.05
			Base 194.886050	781,493.06	283.640000	1,137,396.40	355,903.34	0.05
217204106	COPART INC COMMON STOCK							
		16,866.000	Local 58.309226	983,443.40	83.270000	1,404,431.82	420,988.42	0.07
			Base 58.309226	983,443.40	83.270000	1,404,431.82	420,988.42	0.07

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219350105	CORNING INC COMMON STOCK USD.5							
		61,933.000	Local 22.332170	1,383,098.29	25.900000	1,604,064.70	220,966.41	0.08
			Base 22.332170	1,383,098.29	25.900000	1,604,064.70	220,966.41	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01							
		61,066.000	Local 21.846852	1,334,099.86	26.790000	1,635,958.14	301,858.28	0.08
			Base 21.846852	1,334,099.86	26.790000	1,635,958.14	301,858.28	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		36,026.000	Local 81.348057	2,930,645.11	303.210000	10,923,443.46	7,992,798.35	0.51
			Base 81.348057	2,930,645.11	303.210000	10,923,443.46	7,992,798.35	0.51
222070203	COTY INC CL A COMMON STOCK USD.01							
		24,328.000	Local 22.108442	537,854.18	4.470000	108,746.16	-429,108.02	0.01
			Base 22.108442	537,854.18	4.470000	108,746.16	-429,108.02	0.01
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		34,008.000	Local 73.918155	2,513,808.62	167.350000	5,691,238.80	3,177,430.18	0.27
			Base 73.918155	2,513,808.62	167.350000	5,691,238.80	3,177,430.18	0.27
231021106	CUMMINS INC COMMON STOCK USD2.5							
		12,034.000	Local 59.888473	720,697.89	173.260000	2,085,010.84	1,364,312.95	0.10
			Base 59.888473	720,697.89	173.260000	2,085,010.84	1,364,312.95	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
		26,984.000	Local 28.668423	773,588.73	55.450000	1,496,262.80	722,674.07	0.07
			Base 28.668423	773,588.73	55.450000	1,496,262.80	722,674.07	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
		15,711.000	Local 57.698660	906,503.65	107.500000	1,688,932.50	782,428.85	0.08
			Base 57.698660	906,503.65	107.500000	1,688,932.50	782,428.85	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		20,698.000	Local 53.098982	1,099,042.72	16.500000	341,517.00	-757,525.72	0.02
			Base 53.098982	1,099,042.72	16.500000	341,517.00	-757,525.72	0.02
235851102	DANAHER CORP W/D COMMON STOCK USD.01							
		51,330.000	Local 43.350373	2,225,174.66	176.830000	9,076,683.90	6,851,509.24	0.43
			Base 43.350373	2,225,174.66	176.830000	9,076,683.90	6,851,509.24	0.43

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237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		10,598.000	Local 37.793475	400,535.25	75.770000	803,010.46	402,475.21	0.04
			Base 37.793475	400,535.25	75.770000	803,010.46	402,475.21	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
		6,955.000	Local 38.310827	266,451.80	79.140000	550,418.70	283,966.90	0.03
			Base 38.310827	266,451.80	79.140000	550,418.70	283,966.90	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
		25,519.000	Local 58.316749	1,488,185.13	157.150000	4,010,310.85	2,522,125.72	0.19
			Base 58.316749	1,488,185.13	157.150000	4,010,310.85	2,522,125.72	0.19
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		46,319.000	Local 23.800550	1,102,417.68	28.050000	1,299,247.95	196,830.27	0.06
			Base 23.800550	1,102,417.68	28.050000	1,299,247.95	196,830.27	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		17,870.000	Local 45.689207	816,466.13	44.060000	787,352.20	-29,113.93	0.04
			Base 45.689207	816,466.13	44.060000	787,352.20	-29,113.93	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		31,241.000	Local 42.119655	1,315,860.13	11.340000	354,272.94	-961,587.19	0.02
			Base 42.119655	1,315,860.13	11.340000	354,272.94	-961,587.19	0.02
252131107	DEXCOM INC COMMON STOCK USD.001							
		7,529.000	Local 405.699768	3,054,513.55	405.400000	3,052,256.60	-2,256.95	0.14
			Base 405.699768	3,054,513.55	405.400000	3,052,256.60	-2,256.95	0.14
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		12,887.000	Local 105.125048	1,354,746.49	41.820000	538,934.34	-815,812.15	0.03
			Base 105.125048	1,354,746.49	41.820000	538,934.34	-815,812.15	0.03
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,887.000	Local 104.995890	2,298,045.04	142.110000	3,110,361.57	812,316.53	0.15
			Base 104.995890	2,298,045.04	142.110000	3,110,361.57	812,316.53	0.15
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		194,020.000	Local 53.855055	10,448,957.76	111.510000	21,635,170.20	11,186,212.44	1.02
			Base 53.855055	10,448,957.76	111.510000	21,635,170.20	11,186,212.44	1.02

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254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		24,989.000	Local 22.498579	562,216.99	50.090000	1,251,699.01	689,482.02	0.06
			Base 22.498579	562,216.99	50.090000	1,251,699.01	689,482.02	0.06
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		13,053.000	Local 19.604784	255,901.24	21.100000	275,418.30	19,517.06	0.01
			Base 19.604784	255,901.24	21.100000	275,418.30	19,517.06	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		25,804.000	Local 22.365234	577,112.50	19.260000	496,985.04	-80,127.46	0.02
			Base 22.365234	577,112.50	19.260000	496,985.04	-80,127.46	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		20,975.000	Local 56.586307	1,186,897.79	34.510000	723,847.25	-463,050.54	0.03
			Base 56.586307	1,186,897.79	34.510000	723,847.25	-463,050.54	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		20,547.000	Local 61.044081	1,254,272.74	190.510000	3,914,408.97	2,660,136.23	0.18
			Base 61.044081	1,254,272.74	190.510000	3,914,408.97	2,660,136.23	0.18
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		19,348.000	Local 51.735274	1,000,974.09	92.680000	1,793,172.64	792,198.55	0.08
			Base 51.735274	1,000,974.09	92.680000	1,793,172.64	792,198.55	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		68,519.000	Local 52.246757	3,579,895.52	81.180000	5,562,372.42	1,982,476.90	0.26
			Base 52.246757	3,579,895.52	81.180000	5,562,372.42	1,982,476.90	0.26
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		3,191.000	Local 376.748411	1,202,204.18	369.440000	1,178,883.04	-23,321.14	0.06
			Base 376.748411	1,202,204.18	369.440000	1,178,883.04	-23,321.14	0.06
260003108	DOVER CORP COMMON STOCK USD1.0							
		11,742.000	Local 35.434527	416,072.22	96.560000	1,133,807.52	717,735.30	0.05
			Base 35.434527	416,072.22	96.560000	1,133,807.52	717,735.30	0.05
260557103	DOW INC COMMON STOCK USD.01							
		60,420.000	Local 35.855227	2,166,372.79	40.760000	2,462,719.20	296,346.41	0.12
			Base 35.855227	2,166,372.79	40.760000	2,462,719.20	296,346.41	0.12

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264411505	DUKE REALTY CORP REIT USD.01							
		30,048.000	Local 28.858275	867,133.45	35.390000	1,063,398.72	196,265.27	0.05
			Base 28.858275	867,133.45	35.390000	1,063,398.72	196,265.27	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		59,948.000	Local 57.644101	3,455,648.54	79.890000	4,789,245.72	1,333,597.18	0.22
			Base 57.644101	3,455,648.54	79.890000	4,789,245.72	1,333,597.18	0.22
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		59,889.000	Local 52.487510	3,143,424.46	53.130000	3,181,902.57	38,478.11	0.15
			Base 52.487510	3,143,424.46	53.130000	3,181,902.57	38,478.11	0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		47,477.000	Local 43.220717	2,051,989.96	50.660000	2,405,184.82	353,194.86	0.11
			Base 43.220717	2,051,989.96	50.660000	2,405,184.82	353,194.86	0.11
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
		18,027.000	Local 27.052238	487,670.70	49.730000	896,482.71	408,812.01	0.04
			Base 27.052238	487,670.70	49.730000	896,482.71	408,812.01	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		11,085.000	Local 36.059323	399,717.59	69.640000	771,959.40	372,241.81	0.04
			Base 36.059323	399,717.59	69.640000	771,959.40	372,241.81	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		53,877.000	Local 13.169961	709,558.00	52.450000	2,825,848.65	2,116,290.65	0.13
			Base 13.169961	709,558.00	52.450000	2,825,848.65	2,116,290.65	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0							
		20,179.000	Local 58.861131	1,187,758.77	198.950000	4,014,612.05	2,826,853.28	0.19
			Base 58.861131	1,187,758.77	198.950000	4,014,612.05	2,826,853.28	0.19
281020107	EDISON INTERNATIONAL COMMON STOCK							
		30,828.000	Local 41.865858	1,290,640.68	54.310000	1,674,268.68	383,628.00	0.08
			Base 41.865858	1,290,640.68	54.310000	1,674,268.68	383,628.00	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		50,566.000	Local 19.691352	995,712.91	69.110000	3,494,616.26	2,498,903.35	0.16
			Base 19.691352	995,712.91	69.110000	3,494,616.26	2,498,903.35	0.16

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		23,561.000	Local 41.004261	966,101.40	132.050000	3,111,230.05	2,145,128.65	0.15
			Base 41.004261	966,101.40	132.050000	3,111,230.05	2,145,128.65	0.15
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		48,759.000	Local 40.071106	1,953,827.05	62.030000	3,024,520.77	1,070,693.72	0.14
			Base 40.071106	1,953,827.05	62.030000	3,024,520.77	1,070,693.72	0.14
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		16,327.000	Local 68.442438	1,117,459.69	93.810000	1,531,635.87	414,176.18	0.07
			Base 68.442438	1,117,459.69	93.810000	1,531,635.87	414,176.18	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,899.000	Local 110.373244	1,092,584.74	171.880000	1,701,440.12	608,855.38	0.08
			Base 110.373244	1,092,584.74	171.880000	1,701,440.12	608,855.38	0.08
29444U700	EQUINIX INC REIT USD.001							
		7,227.000	Local 308.472819	2,229,333.06	702.300000	5,075,522.10	2,846,189.04	0.24
			Base 308.472819	2,229,333.06	702.300000	5,075,522.10	2,846,189.04	0.24
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		28,537.000	Local 46.846928	1,336,870.78	58.820000	1,678,546.34	341,675.56	0.08
			Base 46.846928	1,336,870.78	58.820000	1,678,546.34	341,675.56	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		5,336.000	Local 186.439314	994,840.18	229.170000	1,222,851.12	228,010.94	0.06
			Base 186.439314	994,840.18	229.170000	1,222,851.12	228,010.94	0.06
30034W106	EVERGY INC COMMON STOCK							
		18,495.000	Local 54.317526	1,004,602.64	59.290000	1,096,568.55	91,965.91	0.05
			Base 54.317526	1,004,602.64	59.290000	1,096,568.55	91,965.91	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		27,443.000	Local 38.105848	1,045,738.80	83.270000	2,285,178.61	1,239,439.81	0.11
			Base 38.105848	1,045,738.80	83.270000	2,285,178.61	1,239,439.81	0.11
30161N101	EXELON CORP COMMON STOCK							
		79,481.000	Local 41.255731	3,279,046.73	36.290000	2,884,365.49	-394,681.24	0.14
			Base 41.255731	3,279,046.73	36.290000	2,884,365.49	-394,681.24	0.14

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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		11,047.000	Local 70.148445	774,929.87	82.200000	908,063.40	133,133.53	0.04
			Base 70.148445	774,929.87	82.200000	908,063.40	133,133.53	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		13,581.000	Local 43.497138	590,734.63	76.040000	1,032,699.24	441,964.61	0.05
			Base 43.497138	590,734.63	76.040000	1,032,699.24	441,964.61	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,533.000	Local 87.510275	921,745.73	92.370000	972,933.21	51,187.48	0.05
			Base 87.510275	921,745.73	92.370000	972,933.21	51,187.48	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		344,962.000	Local 58.836850	20,296,477.52	44.720000	15,426,700.64	-4,869,776.88	0.72
			Base 58.836850	20,296,477.52	44.720000	15,426,700.64	-4,869,776.88	0.72
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
		10,675.000	Local 30.424380	324,780.26	40.570000	433,084.75	108,304.49	0.02
			Base 30.424380	324,780.26	40.570000	433,084.75	108,304.49	0.02
302491303	FMC CORP COMMON STOCK USD.1							
		10,559.000	Local 30.942693	326,723.90	99.620000	1,051,887.58	725,163.68	0.05
			Base 30.942693	326,723.90	99.620000	1,051,887.58	725,163.68	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		196,225.000	Local 76.497805	15,010,781.80	227.070000	44,556,810.75	29,546,028.95	2.09
			Base 76.497805	15,010,781.80	227.070000	44,556,810.75	29,546,028.95	2.09
311900104	FASTENAL CO COMMON STOCK USD.01							
		46,729.000	Local 16.519920	771,959.35	42.840000	2,001,870.36	1,229,911.01	0.09
			Base 16.519920	771,959.35	42.840000	2,001,870.36	1,229,911.01	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,737.000	Local 145.767471	836,267.98	85.210000	488,849.77	-347,418.21	0.02
			Base 145.767471	836,267.98	85.210000	488,849.77	-347,418.21	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		19,605.000	Local 84.968410	1,665,805.67	140.220000	2,749,013.10	1,083,207.43	0.13
			Base 84.968410	1,665,805.67	140.220000	2,749,013.10	1,083,207.43	0.13

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315616102	F5 NETWORKS INC COMMON STOCK	4,967.000	Local 127.882217	635,190.97	139.480000	692,797.16	57,606.19	0.03
			Base 127.882217	635,190.97	139.480000	692,797.16	57,606.19	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	50,418.000	Local 85.551473	4,313,334.15	134.090000	6,760,549.62	2,447,215.47	0.32
			Base 85.551473	4,313,334.15	134.090000	6,760,549.62	2,447,215.47	0.32
316773100	FIFTH THIRD BANCORP COMMON STOCK	58,097.000	Local 24.192824	1,405,530.52	19.280000	1,120,110.16	-285,420.36	0.05
			Base 24.192824	1,405,530.52	19.280000	1,120,110.16	-285,420.36	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	13,986.000	Local 87.967758	1,230,317.06	105.990000	1,482,376.14	252,059.08	0.07
			Base 87.967758	1,230,317.06	105.990000	1,482,376.14	252,059.08	0.07
337738108	FISERV INC COMMON STOCK USD.01	45,871.000	Local 43.957330	2,016,366.68	97.620000	4,477,927.02	2,461,560.34	0.21
			Base 43.957330	2,016,366.68	97.620000	4,477,927.02	2,461,560.34	0.21
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	44,190.000	Local 43.783940	1,934,812.31	38.780000	1,713,688.20	-221,124.11	0.08
			Base 43.783940	1,934,812.31	38.780000	1,713,688.20	-221,124.11	0.08
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	6,835.000	Local 211.440117	1,445,193.20	251.530000	1,719,207.55	274,014.35	0.08
			Base 211.440117	1,445,193.20	251.530000	1,719,207.55	274,014.35	0.08
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25	10,614.000	Local 25.579166	271,497.27	28.520000	302,711.28	31,214.01	0.01
			Base 25.579166	271,497.27	28.520000	302,711.28	31,214.01	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01	318,622.000	Local 12.008616	3,826,209.28	6.080000	1,937,221.76	-1,888,987.52	0.09
			Base 12.008616	3,826,209.28	6.080000	1,937,221.76	-1,888,987.52	0.09
34959E109	FORTINET INC COMMON STOCK USD.001	10,944.000	Local 81.713808	894,275.91	137.270000	1,502,282.88	608,006.97	0.07
			Base 81.713808	894,275.91	137.270000	1,502,282.88	608,006.97	0.07

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34959J108	FORTIVE CORP COMMON STOCK USD.01							
		24,180.000	Local 23.935239	578,754.07	67.660000	1,636,018.80	1,057,264.73	0.08
			Base 23.935239	578,754.07	67.660000	1,636,018.80	1,057,264.73	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		11,396.000	Local 56.453419	643,343.16	63.930000	728,546.28	85,203.12	0.03
			Base 56.453419	643,343.16	63.930000	728,546.28	85,203.12	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		27,959.000	Local 40.644186	1,136,370.80	26.820000	749,860.38	-386,510.42	0.04
			Base 40.644186	1,136,370.80	26.820000	749,860.38	-386,510.42	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		12,995.000	Local 40.512212	526,456.20	26.840000	348,785.80	-177,670.40	0.02
			Base 40.512212	526,456.20	26.840000	348,785.80	-177,670.40	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		22,625.000	Local 25.368387	573,959.76	20.970000	474,446.25	-99,513.51	0.02
			Base 25.368387	573,959.76	20.970000	474,446.25	-99,513.51	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		118,435.000	Local 22.744327	2,693,724.36	11.570000	1,370,292.95	-1,323,431.41	0.06
			Base 22.744327	2,693,724.36	11.570000	1,370,292.95	-1,323,431.41	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,467.000	Local 52.939227	818,811.02	97.490000	1,507,877.83	689,066.81	0.07
			Base 52.939227	818,811.02	97.490000	1,507,877.83	689,066.81	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
		17,364.000	Local 26.257838	455,941.10	12.620000	219,133.68	-236,807.42	0.01
			Base 26.257838	455,941.10	12.620000	219,133.68	-236,807.42	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		7,274.000	Local 110.209502	801,663.92	121.330000	882,554.42	80,890.50	0.04
			Base 110.209502	801,663.92	121.330000	882,554.42	80,890.50	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		18,953.000	Local 67.210991	1,273,849.91	149.460000	2,832,715.38	1,558,865.47	0.13
			Base 67.210991	1,273,849.91	149.460000	2,832,715.38	1,558,865.47	0.13

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369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		712,469.000	Local 29.521767	21,033,343.90	6.830000	4,866,163.27	-16,167,180.63	0.23
			Base 29.521767	21,033,343.90	6.830000	4,866,163.27	-16,167,180.63	0.23
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		49,450.000	Local 31.802785	1,572,647.74	61.650000	3,048,592.50	1,475,944.76	0.14
			Base 31.802785	1,572,647.74	61.650000	3,048,592.50	1,475,944.76	0.14
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		102,762.000	Local 34.831406	3,579,344.93	25.300000	2,599,878.60	-979,466.33	0.12
			Base 34.831406	3,579,344.93	25.300000	2,599,878.60	-979,466.33	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		11,767.000	Local 45.017766	529,724.05	86.960000	1,023,258.32	493,534.27	0.05
			Base 45.017766	529,724.05	86.960000	1,023,258.32	493,534.27	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		102,341.000	Local 25.011189	2,559,670.05	76.940000	7,874,116.54	5,314,446.49	0.37
			Base 25.011189	2,559,670.05	76.940000	7,874,116.54	5,314,446.49	0.37
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		24,399.000	Local 108.833378	2,655,425.58	169.620000	4,138,558.38	1,483,132.80	0.19
			Base 108.833378	2,655,425.58	169.620000	4,138,558.38	1,483,132.80	0.19
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		7,987.000	Local 24.210055	193,365.71	74.230000	592,875.01	399,509.30	0.03
			Base 24.210055	193,365.71	74.230000	592,875.01	399,509.30	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		25,235.000	Local 122.708231	3,096,542.20	197.620000	4,986,940.70	1,890,398.50	0.23
			Base 122.708231	3,096,542.20	197.620000	4,986,940.70	1,890,398.50	0.23
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,533.000	Local 107.242700	378,888.46	314.160000	1,109,927.28	731,038.82	0.05
			Base 107.242700	378,888.46	314.160000	1,109,927.28	731,038.82	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		21,496.000	Local 75.046588	1,613,201.46	97.060000	2,086,401.76	473,200.30	0.10
			Base 75.046588	1,613,201.46	97.060000	2,086,401.76	473,200.30	0.10

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40434L105	HP INC COMMON STOCK USD.01	116,708.000	Local 15.550150	1,814,826.87	17.430000	2,034,220.44	219,393.57	0.10
			Base 15.550150	1,814,826.87	17.430000	2,034,220.44	219,393.57	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5	71,558.000	Local 30.965759	2,215,847.79	12.980000	928,822.84	-1,287,024.95	0.04
			Base 30.965759	2,215,847.79	12.980000	928,822.84	-1,287,024.95	0.04
410345102	HANESBRANDS INC COMMON STOCK USD.01	28,389.000	Local 31.919278	906,156.39	11.290000	320,511.81	-585,644.58	0.02
			Base 31.919278	906,156.39	11.290000	320,511.81	-585,644.58	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	29,208.000	Local 44.014785	1,285,583.83	38.550000	1,125,968.40	-159,615.43	0.05
			Base 44.014785	1,285,583.83	38.550000	1,125,968.40	-159,615.43	0.05
418056107	HASBRO INC COMMON STOCK USD.5	10,392.000	Local 42.941606	446,249.17	74.950000	778,880.40	332,631.23	0.04
			Base 42.941606	446,249.17	74.950000	778,880.40	332,631.23	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	43,922.000	Local 34.467107	1,513,864.26	27.560000	1,210,490.32	-303,373.94	0.06
			Base 34.467107	1,513,864.26	27.560000	1,210,490.32	-303,373.94	0.06
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	6,253.000	Local 126.752180	792,581.38	184.030000	1,150,739.59	358,158.21	0.05
			Base 126.752180	792,581.38	184.030000	1,150,739.59	358,158.21	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	12,019.000	Local 59.031541	709,500.09	129.620000	1,557,902.78	848,402.69	0.07
			Base 59.031541	709,500.09	129.620000	1,557,902.78	848,402.69	0.07
42809H107	HESS CORP COMMON STOCK USD1.0	21,295.000	Local 51.643190	1,099,741.73	51.810000	1,103,293.95	3,552.22	0.05
			Base 51.643190	1,099,741.73	51.810000	1,103,293.95	3,552.22	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	104,904.000	Local 10.786876	1,131,586.47	9.730000	1,020,715.92	-110,870.55	0.05
			Base 10.786876	1,131,586.47	9.730000	1,020,715.92	-110,870.55	0.05

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43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		22,628.000	Local 70.741424	1,600,736.95	73.450000	1,662,026.60	61,289.65	0.08
			Base 70.741424	1,600,736.95	73.450000	1,662,026.60	61,289.65	0.08
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		12,148.000	Local 68.281066	829,478.39	29.200000	354,721.60	-474,756.79	0.02
			Base 68.281066	829,478.39	29.200000	354,721.60	-474,756.79	0.02
436440101	HOLOGIC INC COMMON STOCK USD.01							
		21,061.000	Local 35.760038	753,142.17	57.000000	1,200,477.00	447,334.83	0.06
			Base 35.760038	753,142.17	57.000000	1,200,477.00	447,334.83	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		87,743.000	Local 54.574764	4,788,553.51	250.510000	21,980,498.93	17,191,945.42	1.03
			Base 54.574764	4,788,553.51	250.510000	21,980,498.93	17,191,945.42	1.03
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		57,249.000	Local 52.644560	3,013,848.43	144.590000	8,277,632.91	5,263,784.48	0.39
			Base 52.644560	3,013,848.43	144.590000	8,277,632.91	5,263,784.48	0.39
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		22,870.000	Local 14.698641	336,157.92	48.270000	1,103,934.90	767,776.98	0.05
			Base 14.698641	336,157.92	48.270000	1,103,934.90	767,776.98	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		57,554.000	Local 18.433419	1,060,917.00	10.790000	621,007.66	-439,909.34	0.03
			Base 18.433419	1,060,917.00	10.790000	621,007.66	-439,909.34	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		31,304.000	Local 33.567489	1,050,796.68	15.850000	496,168.40	-554,628.28	0.02
			Base 33.567489	1,050,796.68	15.850000	496,168.40	-554,628.28	0.02
444859102	HUMANA INC COMMON STOCK USD.166							
		10,782.000	Local 65.292806	703,987.03	387.750000	4,180,720.50	3,476,733.47	0.20
			Base 65.292806	703,987.03	387.750000	4,180,720.50	3,476,733.47	0.20
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,882.000	Local 84.188766	579,387.09	120.340000	828,179.88	248,792.79	0.04
			Base 84.188766	579,387.09	120.340000	828,179.88	248,792.79	0.04

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446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	82,728.000	Local 10.293998	851,601.85	9.035000	747,447.48	-104,154.37	0.04
			Base 10.293998	851,601.85	9.035000	747,447.48	-104,154.37	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	3,301.000	Local 226.187928	746,646.35	174.490000	575,991.49	-170,654.86	0.03
			Base 226.187928	746,646.35	174.490000	575,991.49	-170,654.86	0.03
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001	2,898.000	Local 232.264137	673,101.47	160.390000	464,810.22	-208,291.25	0.02
			Base 232.264137	673,101.47	160.390000	464,810.22	-208,291.25	0.02
45167R104	IDEX CORP COMMON STOCK USD.01	6,150.000	Local 159.592846	981,496.00	158.040000	971,946.00	-9,550.00	0.05
			Base 159.592846	981,496.00	158.040000	971,946.00	-9,550.00	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	6,926.000	Local 125.302593	867,845.76	330.160000	2,286,688.16	1,418,842.40	0.11
			Base 125.302593	867,845.76	330.160000	2,286,688.16	1,418,842.40	0.11
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	23,451.000	Local 52.221113	1,224,637.31	174.850000	4,100,407.35	2,875,770.04	0.19
			Base 52.221113	1,224,637.31	174.850000	4,100,407.35	2,875,770.04	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01	11,991.000	Local 188.638676	2,261,966.36	370.350000	4,440,866.85	2,178,900.49	0.21
			Base 188.638676	2,261,966.36	370.350000	4,440,866.85	2,178,900.49	0.21
45337C102	INCYTE CORP COMMON STOCK USD.001	14,718.000	Local 126.974893	1,868,816.48	103.970000	1,530,230.46	-338,586.02	0.07
			Base 126.974893	1,868,816.48	103.970000	1,530,230.46	-338,586.02	0.07
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01	28,204.000	Local 16.820155	474,395.65	28.120000	793,096.48	318,700.83	0.04
			Base 16.820155	474,395.65	28.120000	793,096.48	318,700.83	0.04
458140100	INTEL CORP COMMON STOCK USD.001	345,418.000	Local 30.350917	10,483,753.09	59.830000	20,666,358.94	10,182,605.85	0.97
			Base 30.350917	10,483,753.09	59.830000	20,666,358.94	10,182,605.85	0.97

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		44,655.000	Local 32.818324	1,465,502.25	91.600000	4,090,398.00	2,624,895.75	0.19
			Base 32.818324	1,465,502.25	91.600000	4,090,398.00	2,624,895.75	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		72,430.000	Local 119.578967	8,661,104.55	120.770000	8,747,371.10	86,266.55	0.41
			Base 119.578967	8,661,104.55	120.770000	8,747,371.10	86,266.55	0.41
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		8,715.000	Local 74.566687	649,848.68	122.460000	1,067,238.90	417,390.22	0.05
			Base 74.566687	649,848.68	122.460000	1,067,238.90	417,390.22	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		32,060.000	Local 34.785427	1,115,220.79	35.210000	1,128,832.60	13,611.81	0.05
			Base 34.785427	1,115,220.79	35.210000	1,128,832.60	13,611.81	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		31,780.000	Local 17.773620	564,845.65	17.160000	545,344.80	-19,500.85	0.03
			Base 17.773620	564,845.65	17.160000	545,344.80	-19,500.85	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		21,271.000	Local 66.756047	1,419,967.87	296.190000	6,300,257.49	4,880,289.62	0.30
			Base 66.756047	1,419,967.87	296.190000	6,300,257.49	4,880,289.62	0.30
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		9,515.000	Local 167.692067	1,595,590.02	569.830000	5,421,932.45	3,826,342.43	0.25
			Base 167.692067	1,595,590.02	569.830000	5,421,932.45	3,826,342.43	0.25
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,491.000	Local 105.905647	1,534,678.73	141.880000	2,055,983.08	521,304.35	0.10
			Base 105.905647	1,534,678.73	141.880000	2,055,983.08	521,304.35	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
		23,491.000	Local 30.782946	723,122.18	26.100000	613,115.10	-110,007.08	0.03
			Base 30.782946	723,122.18	26.100000	613,115.10	-110,007.08	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		56,700.000	Local 319.967730	18,142,170.27	309.690000	17,559,423.00	-582,747.27	0.82
			Base 319.967730	18,142,170.27	309.690000	17,559,423.00	-582,747.27	0.82

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		248,541.000	Local 45.349742	11,271,270.13	94.060000	23,377,766.46	12,106,496.33	1.10
			Base 45.349742	11,271,270.13	94.060000	23,377,766.46	12,106,496.33	1.10
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		10,611.000	Local 77.386041	821,143.28	84.800000	899,812.80	78,669.52	0.04
			Base 77.386041	821,143.28	84.800000	899,812.80	78,669.52	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		214,900.000	Local 66.499821	14,290,811.46	140.630000	30,221,387.00	15,930,575.54	1.42
			Base 66.499821	14,290,811.46	140.630000	30,221,387.00	15,930,575.54	1.42
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		27,028.000	Local 20.366538	550,466.78	22.860000	617,860.08	67,393.30	0.03
			Base 20.366538	550,466.78	22.860000	617,860.08	67,393.30	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		12,648.000	Local 55.116974	697,119.49	194.480000	2,459,783.04	1,762,663.55	0.12
			Base 55.116974	697,119.49	194.480000	2,459,783.04	1,762,663.55	0.12
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		7,751.000	Local 112.696224	873,508.43	149.290000	1,157,146.79	283,638.36	0.05
			Base 112.696224	873,508.43	149.290000	1,157,146.79	283,638.36	0.05
487836108	KELLOGG CO COMMON STOCK USD.25							
		20,401.000	Local 46.987024	958,582.27	66.060000	1,347,690.06	389,107.79	0.06
			Base 46.987024	958,582.27	66.060000	1,347,690.06	389,107.79	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
		79,503.000	Local 13.359695	1,062,135.84	12.180000	968,346.54	-93,789.30	0.05
			Base 13.359695	1,062,135.84	12.180000	968,346.54	-93,789.30	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		15,256.000	Local 60.583417	924,260.61	100.780000	1,537,499.68	613,239.07	0.07
			Base 60.583417	924,260.61	100.780000	1,537,499.68	613,239.07	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		27,780.000	Local 65.975779	1,832,807.13	141.350000	3,926,703.00	2,093,895.87	0.18
			Base 65.975779	1,832,807.13	141.350000	3,926,703.00	2,093,895.87	0.18

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49446R109	KIMCO REALTY CORP REIT USD.01	35,280.000	Local 22.852714	806,243.74	12.840000	452,995.20	-353,248.54	0.02
			Base 22.852714	806,243.74	12.840000	452,995.20	-353,248.54	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	158,641.000	Local 33.838328	5,368,146.18	15.170000	2,406,583.97	-2,961,562.21	0.11
			Base 33.838328	5,368,146.18	15.170000	2,406,583.97	-2,961,562.21	0.11
500255104	KOHLS CORP COMMON STOCK USD.01	12,866.000	Local 49.437708	636,065.55	20.770000	267,226.82	-368,838.73	0.01
			Base 49.437708	636,065.55	20.770000	267,226.82	-368,838.73	0.01
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	50,844.000	Local 31.890914	1,621,461.62	31.890000	1,621,415.16	-46.46	0.08
			Base 31.890914	1,621,461.62	31.890000	1,621,415.16	-46.46	0.08
501044101	KROGER CO COMMON STOCK USD1.0	64,128.000	Local 15.044096	964,747.81	33.850000	2,170,732.80	1,205,984.99	0.10
			Base 15.044096	964,747.81	33.850000	2,170,732.80	1,205,984.99	0.10
501797104	L BRANDS INC COMMON STOCK USD.5	19,036.000	Local 30.121179	573,386.76	14.970000	284,968.92	-288,417.84	0.01
			Base 30.121179	573,386.76	14.970000	284,968.92	-288,417.84	0.01
501889208	LKQ CORP COMMON STOCK USD.01	24,813.000	Local 31.010472	769,462.84	26.200000	650,100.60	-119,362.24	0.03
			Base 31.010472	769,462.84	26.200000	650,100.60	-119,362.24	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	17,643.000	Local 67.928019	1,198,454.04	169.670000	2,993,487.81	1,795,033.77	0.14
			Base 67.928019	1,198,454.04	169.670000	2,993,487.81	1,795,033.77	0.14
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	7,928.000	Local 78.267293	620,503.10	166.110000	1,316,920.08	696,416.98	0.06
			Base 78.267293	620,503.10	166.110000	1,316,920.08	696,416.98	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	11,849.000	Local 56.418558	668,503.49	323.460000	3,832,677.54	3,164,174.05	0.18
			Base 56.418558	668,503.49	323.460000	3,832,677.54	3,164,174.05	0.18

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513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		11,912.000	Local 76.005101	905,372.76	63.930000	761,534.16	-143,838.60	0.04
			Base 76.005101	905,372.76	63.930000	761,534.16	-143,838.60	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		27,416.000	Local 55.256687	1,514,917.34	45.540000	1,248,524.64	-266,392.70	0.06
			Base 55.256687	1,514,917.34	45.540000	1,248,524.64	-266,392.70	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		18,333.000	Local 48.578202	890,584.18	188.680000	3,459,070.44	2,568,486.26	0.16
			Base 48.578202	890,584.18	188.680000	3,459,070.44	2,568,486.26	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		10,798.000	Local 24.406243	263,538.61	35.150000	379,549.70	116,011.09	0.02
			Base 24.406243	263,538.61	35.150000	379,549.70	116,011.09	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,891.000	Local 84.541589	920,742.45	93.670000	1,020,159.97	99,417.52	0.05
			Base 84.541589	920,742.45	93.670000	1,020,159.97	99,417.52	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1							
		22,400.000	Local 51.863090	1,161,733.22	61.620000	1,380,288.00	218,554.78	0.06
			Base 51.863090	1,161,733.22	61.620000	1,380,288.00	218,554.78	0.06
532457108	ELI LILLY + CO COMMON STOCK							
		68,701.000	Local 63.669022	4,374,125.49	164.180000	11,279,330.18	6,905,204.69	0.53
			Base 63.669022	4,374,125.49	164.180000	11,279,330.18	6,905,204.69	0.53
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		15,761.000	Local 39.654955	625,001.75	36.790000	579,847.19	-45,154.56	0.03
			Base 39.654955	625,001.75	36.790000	579,847.19	-45,154.56	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		11,598.000	Local 70.066403	812,630.14	44.330000	514,139.34	-298,490.80	0.02
			Base 70.066403	812,630.14	44.330000	514,139.34	-298,490.80	0.02
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		20,128.000	Local 93.618585	1,884,354.88	364.920000	7,345,109.76	5,460,754.88	0.34
			Base 93.618585	1,884,354.88	364.920000	7,345,109.76	5,460,754.88	0.34

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540424108	LOEWS CORP COMMON STOCK USD.01							
		19,742.000	Local 30.419732	600,546.35	34.290000	676,953.18	76,406.83	0.03
			Base 30.419732	600,546.35	34.290000	676,953.18	76,406.83	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		61,607.000	Local 28.870265	1,778,610.39	135.120000	8,324,337.84	6,545,727.45	0.39
			Base 28.870265	1,778,610.39	135.120000	8,324,337.84	6,545,727.45	0.39
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		10,463.000	Local 100.746723	1,054,112.96	103.970000	1,087,838.11	33,725.15	0.05
			Base 100.746723	1,054,112.96	103.970000	1,087,838.11	33,725.15	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		40,253.000	Local 31.663843	1,274,564.68	16.800000	676,250.40	-598,314.28	0.03
			Base 31.663843	1,274,564.68	16.800000	676,250.40	-598,314.28	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		6,935.000	Local 157.925536	1,095,213.59	333.820000	2,315,041.70	1,219,828.11	0.11
			Base 157.925536	1,095,213.59	333.820000	2,315,041.70	1,219,828.11	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		64,567.000	Local 17.048046	1,100,741.20	6.120000	395,150.04	-705,591.16	0.02
			Base 17.048046	1,100,741.20	6.120000	395,150.04	-705,591.16	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		73,563.000	Local 32.391992	2,382,852.10	37.380000	2,749,784.94	366,932.84	0.13
			Base 32.391992	2,382,852.10	37.380000	2,749,784.94	366,932.84	0.13
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		3,095.000	Local 327.453586	1,013,468.85	500.920000	1,550,347.40	536,878.55	0.07
			Base 327.453586	1,013,468.85	500.920000	1,550,347.40	536,878.55	0.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		41,626.000	Local 42.645200	1,775,149.08	107.370000	4,469,383.62	2,694,234.54	0.21
			Base 42.645200	1,775,149.08	107.370000	4,469,383.62	2,694,234.54	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		21,955.000	Local 41.220926	905,005.44	85.730000	1,882,202.15	977,196.71	0.09
			Base 41.220926	905,005.44	85.730000	1,882,202.15	977,196.71	0.09

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573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		5,077.000	Local 140.219714	711,895.49	206.570000	1,048,755.89	336,860.40	0.05
			Base 140.219714	711,895.49	206.570000	1,048,755.89	336,860.40	0.05
574599106	MASCO CORP COMMON STOCK USD1.0							
		21,518.000	Local 20.797781	447,526.66	50.210000	1,080,418.78	632,892.12	0.05
			Base 20.797781	447,526.66	50.210000	1,080,418.78	632,892.12	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		72,112.000	Local 43.218241	3,116,553.80	295.700000	21,323,518.40	18,206,964.60	1.00
			Base 43.218241	3,116,553.80	295.700000	21,323,518.40	18,206,964.60	1.00
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
		21,748.000	Local 55.624334	1,209,718.01	60.610000	1,318,146.28	108,428.27	0.06
			Base 55.624334	1,209,718.01	60.610000	1,318,146.28	108,428.27	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		10,088.000	Local 50.990478	514,391.94	179.410000	1,809,888.08	1,295,496.14	0.08
			Base 50.990478	514,391.94	179.410000	1,809,888.08	1,295,496.14	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		60,621.000	Local 57.928641	3,511,692.14	184.470000	11,182,755.87	7,671,063.73	0.52
			Base 57.928641	3,511,692.14	184.470000	11,182,755.87	7,671,063.73	0.52
58155Q103	MCKESSON CORP W/D COMMON STOCK USD.01							
		13,210.000	Local 65.412054	864,093.23	153.420000	2,026,678.20	1,162,584.97	0.10
			Base 65.412054	864,093.23	153.420000	2,026,678.20	1,162,584.97	0.10
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		205,914.000	Local 47.958714	9,875,370.60	77.330000	15,923,329.62	6,047,959.02	0.75
			Base 47.958714	9,875,370.60	77.330000	15,923,329.62	6,047,959.02	0.75
59156R108	METLIFE INC COMMON STOCK USD.01							
		62,926.000	Local 36.045899	2,268,224.27	36.520000	2,298,057.52	29,833.25	0.11
			Base 36.045899	2,268,224.27	36.520000	2,298,057.52	29,833.25	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,954.000	Local 424.118019	828,726.61	805.550000	1,574,044.70	745,318.09	0.07
			Base 424.118019	828,726.61	805.550000	1,574,044.70	745,318.09	0.07

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594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		618,569.000	Local 42.552299	26,321,533.32	203.510000	125,884,977.19	99,563,443.87	5.91
			Base 42.552299	26,321,533.32	203.510000	125,884,977.19	99,563,443.87	5.91
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		20,011.000	Local 43.346601	867,408.83	105.310000	2,107,358.41	1,239,949.58	0.10
			Base 43.346601	867,408.83	105.310000	2,107,358.41	1,239,949.58	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		90,756.000	Local 21.208338	1,924,783.92	51.520000	4,675,749.12	2,750,965.20	0.22
			Base 21.208338	1,924,783.92	51.520000	4,675,749.12	2,750,965.20	0.22
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		9,324.000	Local 91.251438	850,828.41	114.670000	1,069,183.08	218,354.67	0.05
			Base 91.251438	850,828.41	114.670000	1,069,183.08	218,354.67	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		4,847.000	Local 82.831081	401,482.25	101.760000	493,230.72	91,748.47	0.02
			Base 82.831081	401,482.25	101.760000	493,230.72	91,748.47	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		15,339.000	Local 51.632533	791,991.43	34.360000	527,048.04	-264,943.39	0.02
			Base 51.632533	791,991.43	34.360000	527,048.04	-264,943.39	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		116,436.000	Local 19.592039	2,281,218.69	51.130000	5,953,372.68	3,672,153.99	0.28
			Base 19.592039	2,281,218.69	51.130000	5,953,372.68	3,672,153.99	0.28
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		30,494.000	Local 29.737520	906,815.93	69.320000	2,113,844.08	1,207,028.15	0.10
			Base 29.737520	906,815.93	69.320000	2,113,844.08	1,207,028.15	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
		13,157.000	Local 45.062013	592,880.91	274.730000	3,614,622.61	3,021,741.70	0.17
			Base 45.062013	592,880.91	274.730000	3,614,622.61	3,021,741.70	0.17
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		97,719.000	Local 36.947355	3,610,458.55	48.300000	4,719,827.70	1,109,369.15	0.22
			Base 36.947355	3,610,458.55	48.300000	4,719,827.70	1,109,369.15	0.22

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STATE STREET

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61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		28,465.000	Local 46.805058	1,332,305.97	12.510000	356,097.15	-976,208.82	0.02
			Base 46.805058	1,332,305.97	12.510000	356,097.15	-976,208.82	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		13,869.000	Local 81.945333	1,136,499.83	140.130000	1,943,462.97	806,963.14	0.09
			Base 81.945333	1,136,499.83	140.130000	1,943,462.97	806,963.14	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		19,916.000	Local 24.662785	491,184.03	32.560000	648,464.96	157,280.93	0.03
			Base 24.662785	491,184.03	32.560000	648,464.96	157,280.93	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		283.000	Local 3,612.952226	1,022,465.48	3,258.750000	922,226.25	-100,239.23	0.04
			Base 3,612.952226	1,022,465.48	3,258.750000	922,226.25	-100,239.23	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
		9,369.000	Local 37.261594	349,103.87	119.470000	1,119,314.43	770,210.56	0.05
			Base 37.261594	349,103.87	119.470000	1,119,314.43	770,210.56	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
		31,667.000	Local 44.233347	1,400,737.41	12.250000	387,920.75	-1,012,816.66	0.02
			Base 44.233347	1,400,737.41	12.250000	387,920.75	-1,012,816.66	0.02
64110D104	NETAPP INC COMMON STOCK USD.001							
		18,054.000	Local 35.860596	647,427.20	44.370000	801,055.98	153,628.78	0.04
			Base 35.860596	647,427.20	44.370000	801,055.98	153,628.78	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		35,901.000	Local 63.767559	2,289,319.14	455.040000	16,336,391.04	14,047,071.90	0.77
			Base 63.767559	2,289,319.14	455.040000	16,336,391.04	14,047,071.90	0.77
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		31,134.000	Local 32.956858	1,026,078.82	15.880000	494,407.92	-531,670.90	0.02
			Base 32.956858	1,026,078.82	15.880000	494,407.92	-531,670.90	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		65,454.000	Local 36.521208	2,390,459.14	61.740000	4,041,129.96	1,650,670.82	0.19
			Base 36.521208	2,390,459.14	61.740000	4,041,129.96	1,650,670.82	0.19

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65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		31,718.000	Local 11.981456	380,027.82	11.860000	376,175.48	-3,852.34	0.02
			Base 11.981456	380,027.82	11.860000	376,175.48	-3,852.34	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		9,958.000	Local 12.856853	128,028.54	11.950000	118,998.10	-9,030.44	0.01
			Base 12.856853	128,028.54	11.950000	118,998.10	-9,030.44	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		39,924.000	Local 74.559050	2,976,695.51	240.170000	9,588,547.08	6,611,851.57	0.45
			Base 74.559050	2,976,695.51	240.170000	9,588,547.08	6,611,851.57	0.45
654106103	NIKE INC CL B COMMON STOCK							
		101,146.000	Local 19.676606	1,990,209.96	98.050000	9,917,365.30	7,927,155.34	0.47
			Base 19.676606	1,990,209.96	98.050000	9,917,365.30	7,927,155.34	0.47
65473P105	NISOURCE INC COMMON STOCK USD.01							
		31,224.000	Local 12.511081	390,646.00	22.740000	710,033.76	319,387.76	0.03
			Base 12.511081	390,646.00	22.740000	710,033.76	319,387.76	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		39,168.000	Local 38.383386	1,503,400.48	8.960000	350,945.28	-1,152,455.20	0.02
			Base 38.383386	1,503,400.48	8.960000	350,945.28	-1,152,455.20	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		20,906.000	Local 48.652328	1,017,125.56	175.570000	3,670,466.42	2,653,340.86	0.17
			Base 48.652328	1,017,125.56	175.570000	3,670,466.42	2,653,340.86	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		16,977.000	Local 61.245826	1,039,770.38	79.340000	1,346,955.18	307,184.80	0.06
			Base 61.245826	1,039,770.38	79.340000	1,346,955.18	307,184.80	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		12,646.000	Local 71.692394	906,622.01	307.440000	3,887,886.24	2,981,264.23	0.18
			Base 71.692394	906,622.01	307.440000	3,887,886.24	2,981,264.23	0.18
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
		44,224.000	Local 27.962351	1,236,607.02	19.830000	876,961.92	-359,645.10	0.04
			Base 27.962351	1,236,607.02	19.830000	876,961.92	-359,645.10	0.04

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670346105	NUCOR CORP COMMON STOCK USD.4							
		24,557.000	Local 35.541107	872,782.97	41.410000	1,016,905.37	144,122.40	0.05
			Base 35.541107	872,782.97	41.410000	1,016,905.37	144,122.40	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		50,176.000	Local 52.808469	2,649,717.72	379.910000	19,062,364.16	16,412,646.44	0.89
			Base 52.808469	2,649,717.72	379.910000	19,062,364.16	16,412,646.44	0.89
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		6,055.000	Local 65.306884	395,433.18	421.670000	2,553,211.85	2,157,778.67	0.12
			Base 65.306884	395,433.18	421.670000	2,553,211.85	2,157,778.67	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		73,413.000	Local 43.988629	3,229,337.25	18.300000	1,343,457.90	-1,885,879.35	0.06
			Base 43.988629	3,229,337.25	18.300000	1,343,457.90	-1,885,879.35	0.06
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		7,704.000	Local 124.582648	959,784.72	169.590000	1,306,521.36	346,736.64	0.06
			Base 124.582648	959,784.72	169.590000	1,306,521.36	346,736.64	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		17,479.000	Local 44.112583	771,043.83	54.600000	954,353.40	183,309.57	0.04
			Base 44.112583	771,043.83	54.600000	954,353.40	183,309.57	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		33,762.000	Local 39.258587	1,325,448.41	33.220000	1,121,573.64	-203,874.77	0.05
			Base 39.258587	1,325,448.41	33.220000	1,121,573.64	-203,874.77	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01							
		169,835.000	Local 23.543801	3,998,561.52	55.270000	9,386,780.45	5,388,218.93	0.44
			Base 23.543801	3,998,561.52	55.270000	9,386,780.45	5,388,218.93	0.44
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		33,224.000	Local 34.164210	1,135,071.72	56.860000	1,889,116.64	754,044.92	0.09
			Base 34.164210	1,135,071.72	56.860000	1,889,116.64	754,044.92	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		34,606.000	Local 81.874738	2,833,357.17	105.210000	3,640,897.26	807,540.09	0.17
			Base 81.874738	2,833,357.17	105.210000	3,640,897.26	807,540.09	0.17

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693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		19,244.000	Local 40.666884	782,593.52	106.060000	2,041,018.64	1,258,425.12	0.10
			Base 40.666884	782,593.52	106.060000	2,041,018.64	1,258,425.12	0.10
69351T106	PPL CORP COMMON STOCK USD.01							
		62,707.000	Local 26.721107	1,675,600.44	25.840000	1,620,348.88	-55,251.56	0.08
			Base 26.721107	1,675,600.44	25.840000	1,620,348.88	-55,251.56	0.08
693656100	PVH CORP COMMON STOCK USD1.0							
		5,784.000	Local 115.948639	670,646.93	48.050000	277,921.20	-392,725.73	0.01
			Base 115.948639	670,646.93	48.050000	277,921.20	-392,725.73	0.01
693718108	PACCAR INC COMMON STOCK USD1.0							
		28,208.000	Local 33.205794	936,669.03	74.850000	2,111,368.80	1,174,699.77	0.10
			Base 33.205794	936,669.03	74.850000	2,111,368.80	1,174,699.77	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		7,737.000	Local 108.783522	841,658.11	99.800000	772,152.60	-69,505.51	0.04
			Base 108.783522	841,658.11	99.800000	772,152.60	-69,505.51	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		10,470.000	Local 57.965554	606,899.35	183.270000	1,918,836.90	1,311,937.55	0.09
			Base 57.965554	606,899.35	183.270000	1,918,836.90	1,311,937.55	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01							
		26,048.000	Local 36.338728	946,551.19	75.750000	1,973,136.00	1,026,584.81	0.09
			Base 36.338728	946,551.19	75.750000	1,973,136.00	1,026,584.81	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,934.000	Local 313.442666	1,233,083.45	309.730000	1,218,477.82	-14,605.63	0.06
			Base 313.442666	1,233,083.45	309.730000	1,218,477.82	-14,605.63	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		95,819.000	Local 28.343716	2,715,866.56	174.230000	16,694,544.37	13,978,677.81	0.78
			Base 28.343716	2,715,866.56	174.230000	16,694,544.37	13,978,677.81	0.78
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		34,639.000	Local 16.303089	564,722.70	11.570000	400,773.23	-163,949.47	0.02
			Base 16.303089	564,722.70	11.570000	400,773.23	-163,949.47	0.02

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713448108	PEPSICO INC COMMON STOCK USD.017							
		113,202.000	Local 59.262011	6,708,578.13	132.260000	14,972,096.52	8,263,518.39	0.70
			Base 59.262011	6,708,578.13	132.260000	14,972,096.52	8,263,518.39	0.70
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		9,086.000	Local 32.068220	291,371.85	98.090000	891,245.74	599,873.89	0.04
			Base 32.068220	291,371.85	98.090000	891,245.74	599,873.89	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
		453,099.000	Local 28.767720	13,034,625.00	32.700000	14,816,337.30	1,781,712.30	0.70
			Base 28.767720	13,034,625.00	32.700000	14,816,337.30	1,781,712.30	0.70
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		127,013.000	Local 43.621009	5,540,435.24	70.060000	8,898,530.78	3,358,095.54	0.42
			Base 43.621009	5,540,435.24	70.060000	8,898,530.78	3,358,095.54	0.42
718546104	PHILLIPS 66 COMMON STOCK							
		35,628.000	Local 36.883401	1,314,081.80	71.900000	2,561,653.20	1,247,571.40	0.12
			Base 36.883401	1,314,081.80	71.900000	2,561,653.20	1,247,571.40	0.12
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		9,175.000	Local 46.626595	427,799.01	73.290000	672,435.75	244,636.74	0.03
			Base 46.626595	427,799.01	73.290000	672,435.75	244,636.74	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		13,449.000	Local 93.158030	1,252,882.35	97.700000	1,313,967.30	61,084.95	0.06
			Base 93.158030	1,252,882.35	97.700000	1,313,967.30	61,084.95	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		18,576.000	Local 46.080314	855,987.91	123.500000	2,294,136.00	1,438,148.09	0.11
			Base 46.080314	855,987.91	123.500000	2,294,136.00	1,438,148.09	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		20,770.000	Local 33.276045	691,143.46	41.540000	862,785.80	171,642.34	0.04
			Base 33.276045	691,143.46	41.540000	862,785.80	171,642.34	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		201,951.000	Local 60.611414	12,240,535.69	119.570000	24,147,281.07	11,906,745.38	1.13
			Base 60.611414	12,240,535.69	119.570000	24,147,281.07	11,906,745.38	1.13

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		47,748.000	Local 23.022052	1,099,256.95	80.110000	3,825,092.28	2,725,835.33	0.18
			Base 23.022052	1,099,256.95	80.110000	3,825,092.28	2,725,835.33	0.18
74340W103	PROLOGIS INC REIT USD.01							
		60,285.000	Local 55.071622	3,319,992.75	93.330000	5,626,399.05	2,306,406.30	0.26
			Base 55.071622	3,319,992.75	93.330000	5,626,399.05	2,306,406.30	0.26
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		32,245.000	Local 50.781865	1,637,461.25	60.900000	1,963,720.50	326,259.25	0.09
			Base 50.781865	1,637,461.25	60.900000	1,963,720.50	326,259.25	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		41,243.000	Local 31.591348	1,302,921.95	49.160000	2,027,505.88	724,583.93	0.10
			Base 31.591348	1,302,921.95	49.160000	2,027,505.88	724,583.93	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
		12,262.000	Local 110.444715	1,354,273.09	191.890000	2,352,955.18	998,682.09	0.11
			Base 110.444715	1,354,273.09	191.890000	2,352,955.18	998,682.09	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		20,566.000	Local 18.927928	389,271.76	34.030000	699,860.98	310,589.22	0.03
			Base 18.927928	389,271.76	34.030000	699,860.98	310,589.22	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
		9,360.000	Local 81.272978	760,715.07	110.530000	1,034,560.80	273,845.73	0.05
			Base 81.272978	760,715.07	110.530000	1,034,560.80	273,845.73	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		91,800.000	Local 45.952727	4,218,460.31	91.210000	8,373,078.00	4,154,617.69	0.39
			Base 45.952727	4,218,460.31	91.210000	8,373,078.00	4,154,617.69	0.39
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		11,230.000	Local 24.634066	276,640.56	39.230000	440,552.90	163,912.34	0.02
			Base 24.634066	276,640.56	39.230000	440,552.90	163,912.34	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		10,909.000	Local 50.057972	546,082.42	113.960000	1,243,189.64	697,107.22	0.06
			Base 50.057972	546,082.42	113.960000	1,243,189.64	697,107.22	0.06

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,898.000	Local 95.611072	372,691.96	72.520000	282,682.96	-90,009.00	0.01
			Base 95.611072	372,691.96	72.520000	282,682.96	-90,009.00	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		9,948.000	Local 77.720628	773,164.81	68.830000	684,720.84	-88,443.97	0.03
			Base 77.720628	773,164.81	68.830000	684,720.84	-88,443.97	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		119,969.000	Local 32.638584	3,915,618.26	61.620000	7,392,489.78	3,476,871.52	0.35
			Base 32.638584	3,915,618.26	61.620000	7,392,489.78	3,476,871.52	0.35
756109104	REALTY INCOME CORP REIT USD1.0							
		28,021.000	Local 54.485217	1,526,730.26	59.500000	1,667,249.50	140,519.24	0.08
			Base 54.485217	1,526,730.26	59.500000	1,667,249.50	140,519.24	0.08
758849103	REGENCY CENTERS CORP REIT USD.01							
		13,836.000	Local 66.569200	921,051.45	45.890000	634,934.04	-286,117.41	0.03
			Base 66.569200	921,051.45	45.890000	634,934.04	-286,117.41	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		8,233.000	Local 343.771493	2,830,270.70	623.650000	5,134,510.45	2,304,239.75	0.24
			Base 343.771493	2,830,270.70	623.650000	5,134,510.45	2,304,239.75	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		78,126.000	Local 12.663328	989,335.16	11.120000	868,761.12	-120,574.04	0.04
			Base 12.663328	989,335.16	11.120000	868,761.12	-120,574.04	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		17,136.000	Local 27.341432	468,522.78	82.050000	1,406,008.80	937,486.02	0.07
			Base 27.341432	468,522.78	82.050000	1,406,008.80	937,486.02	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		11,808.000	Local 83.475168	985,674.78	192.000000	2,267,136.00	1,281,461.22	0.11
			Base 83.475168	985,674.78	192.000000	2,267,136.00	1,281,461.22	0.11
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		9,352.000	Local 30.713666	287,234.20	52.830000	494,066.16	206,831.96	0.02
			Base 30.713666	287,234.20	52.830000	494,066.16	206,831.96	0.02

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		9,450.000	Local 53.260720	503,313.80	213.000000	2,012,850.00	1,509,536.20	0.09
			Base 53.260720	503,313.80	213.000000	2,012,850.00	1,509,536.20	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		11,499.000	Local 39.669664	456,161.47	42.390000	487,442.61	31,281.14	0.02
			Base 39.669664	456,161.47	42.390000	487,442.61	31,281.14	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		8,522.000	Local 98.513097	839,528.61	388.260000	3,308,751.72	2,469,223.11	0.16
			Base 98.513097	839,528.61	388.260000	3,308,751.72	2,469,223.11	0.16
778296103	ROSS STORES INC COMMON STOCK USD.01							
		28,988.000	Local 18.462590	535,193.56	85.240000	2,470,937.12	1,935,743.56	0.12
			Base 18.462590	535,193.56	85.240000	2,470,937.12	1,935,743.56	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		19,654.000	Local 54.842939	1,077,883.13	329.480000	6,475,599.92	5,397,716.79	0.30
			Base 54.842939	1,077,883.13	329.480000	6,475,599.92	5,397,716.79	0.30
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		9,105.000	Local 160.695093	1,463,128.82	297.920000	2,712,561.60	1,249,432.78	0.13
			Base 160.695093	1,463,128.82	297.920000	2,712,561.60	1,249,432.78	0.13
78440X101	SL GREEN REALTY CORP REIT USD.01							
		6,244.000	Local 127.377449	795,344.79	49.290000	307,766.76	-487,578.03	0.01
			Base 127.377449	795,344.79	49.290000	307,766.76	-487,578.03	0.01
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		40,208.000	Local 273.578018	11,000,024.93	308.360000	12,398,538.88	1,398,513.95	0.58
			Base 273.578018	11,000,024.93	308.360000	12,398,538.88	1,398,513.95	0.58
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,202.000	Local 259.750259	1,091,470.59	215.530000	905,657.06	-185,813.53	0.04
			Base 259.750259	1,091,470.59	215.530000	905,657.06	-185,813.53	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		73,516.000	Local 69.494700	5,108,972.38	187.330000	13,771,752.28	8,662,779.90	0.65
			Base 69.494700	5,108,972.38	187.330000	13,771,752.28	8,662,779.90	0.65

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806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		11,644.000	Local 54.510119	634,715.82	58.390000	679,893.16	45,177.34	0.03
			Base 54.510119	634,715.82	58.390000	679,893.16	45,177.34	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		113,318.000	Local 80.731012	9,148,276.84	18.390000	2,083,918.02	-7,064,358.82	0.10
			Base 80.731012	9,148,276.84	18.390000	2,083,918.02	-7,064,358.82	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		93,487.000	Local 22.794909	2,131,027.66	33.740000	3,154,251.38	1,023,223.72	0.15
			Base 22.794909	2,131,027.66	33.740000	3,154,251.38	1,023,223.72	0.15
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		12,697.000	Local 24.445732	310,387.46	32.850000	417,096.45	106,708.99	0.02
			Base 24.445732	310,387.46	32.850000	417,096.45	106,708.99	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		23,865.000	Local 67.559855	1,612,315.94	117.230000	2,797,693.95	1,185,378.01	0.13
			Base 67.559855	1,612,315.94	117.230000	2,797,693.95	1,185,378.01	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		15,556.000	Local 280.713556	4,366,780.07	405.060000	6,301,113.36	1,934,333.29	0.30
			Base 280.713556	4,366,780.07	405.060000	6,301,113.36	1,934,333.29	0.30
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		6,591.000	Local 108.888088	717,681.39	577.850000	3,808,609.35	3,090,927.96	0.18
			Base 108.888088	717,681.39	577.850000	3,808,609.35	3,090,927.96	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		24,929.000	Local 85.733252	2,137,244.25	68.380000	1,704,645.02	-432,599.23	0.08
			Base 85.733252	2,137,244.25	68.380000	1,704,645.02	-432,599.23	0.08
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		13,609.000	Local 92.524425	1,259,164.90	127.860000	1,740,046.74	480,881.84	0.08
			Base 92.524425	1,259,164.90	127.860000	1,740,046.74	480,881.84	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		11,022.000	Local 53.077803	585,023.55	47.120000	519,356.64	-65,666.91	0.02
			Base 53.077803	585,023.55	47.120000	519,356.64	-65,666.91	0.02

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832696405	JM SMUCKER CO/THE COMMON STOCK							
		9,302.000	Local 66.722160	620,649.53	105.810000	984,244.62	363,595.09	0.05
			Base 66.722160	620,649.53	105.810000	984,244.62	363,595.09	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,434.000	Local 53.686225	238,044.72	138.510000	614,153.34	376,108.62	0.03
			Base 53.686225	238,044.72	138.510000	614,153.34	376,108.62	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		86,133.000	Local 36.523636	3,145,890.37	51.850000	4,465,996.05	1,320,105.68	0.21
			Base 36.523636	3,145,890.37	51.850000	4,465,996.05	1,320,105.68	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		43,761.000	Local 17.134755	749,834.01	34.180000	1,495,750.98	745,916.97	0.07
			Base 17.134755	749,834.01	34.180000	1,495,750.98	745,916.97	0.07
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	45.900000	45.90	-4.10	0.00
			Base 50.000000	50.00	45.900000	45.90	-4.10	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,572.000	Local 61.493164	773,092.06	139.380000	1,752,285.36	979,193.30	0.08
			Base 61.493164	773,092.06	139.380000	1,752,285.36	979,193.30	0.08
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		95,293.000	Local 17.822415	1,698,351.42	73.590000	7,012,611.87	5,314,260.45	0.33
			Base 17.822415	1,698,351.42	73.590000	7,012,611.87	5,314,260.45	0.33
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		28,713.000	Local 55.445175	1,591,997.31	63.550000	1,824,711.15	232,713.84	0.09
			Base 55.445175	1,591,997.31	63.550000	1,824,711.15	232,713.84	0.09
863667101	STRYKER CORP COMMON STOCK USD.1							
		26,295.000	Local 70.425515	1,851,838.93	180.190000	4,738,096.05	2,886,257.12	0.22
			Base 70.425515	1,851,838.93	180.190000	4,738,096.05	2,886,257.12	0.22
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		12,300.000	Local 75.456107	928,110.12	195.000000	2,398,500.00	1,470,389.88	0.11
			Base 75.456107	928,110.12	195.000000	2,398,500.00	1,470,389.88	0.11

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	43,785.000	Local 31.195883	1,365,911.74	22.160000	970,275.60	-395,636.14	0.05
			Base 31.195883	1,365,911.74	22.160000	970,275.60	-395,636.14	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0	41,398.000	Local 33.998302	1,407,461.72	54.660000	2,262,814.68	855,352.96	0.11
			Base 33.998302	1,407,461.72	54.660000	2,262,814.68	855,352.96	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	97,746.000	Local 11.563566	1,130,292.31	50.560000	4,942,037.76	3,811,745.45	0.23
			Base 11.563566	1,130,292.31	50.560000	4,942,037.76	3,811,745.45	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001	31,248.000	Local 79.952961	2,498,370.14	104.150000	3,254,479.20	756,109.06	0.15
			Base 79.952961	2,498,370.14	104.150000	3,254,479.20	756,109.06	0.15
872590112	T MOBILE US INC RIGHT	31,424.000	Local 0.370000	11,626.88	0.168000	5,279.23	-6,347.65	0.00
			Base 0.370000	11,626.88	0.168000	5,279.23	-6,347.65	0.00
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	9,297.000	Local 108.322804	1,007,077.11	139.570000	1,297,582.29	290,505.18	0.06
			Base 108.322804	1,007,077.11	139.570000	1,297,582.29	290,505.18	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01	22,537.000	Local 32.088234	723,172.52	13.280000	299,291.36	-423,881.16	0.01
			Base 32.088234	723,172.52	13.280000	299,291.36	-423,881.16	0.01
87612E106	TARGET CORP COMMON STOCK USD.0833	40,785.000	Local 49.376452	2,013,818.59	119.930000	4,891,345.05	2,877,526.46	0.23
			Base 49.376452	2,013,818.59	119.930000	4,891,345.05	2,877,526.46	0.23
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	2,992.000	Local 317.174402	948,985.81	310.950000	930,362.40	-18,623.41	0.04
			Base 317.174402	948,985.81	310.950000	930,362.40	-18,623.41	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0	3,787.000	Local 263.492775	997,847.14	363.980000	1,378,392.26	380,545.12	0.06
			Base 263.492775	997,847.14	363.980000	1,378,392.26	380,545.12	0.06

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882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		74,879.000	Local 40.211569	3,011,002.09	126.970000	9,507,386.63	6,496,384.54	0.45
			Base 40.211569	3,011,002.09	126.970000	9,507,386.63	6,496,384.54	0.45
883203101	TEXTRON INC COMMON STOCK USD.125							
		18,569.000	Local 32.029583	594,757.33	32.910000	611,105.79	16,348.46	0.03
			Base 32.029583	594,757.33	32.910000	611,105.79	16,348.46	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		32,207.000	Local 78.142769	2,516,744.17	362.340000	11,669,884.38	9,153,140.21	0.55
			Base 78.142769	2,516,744.17	362.340000	11,669,884.38	9,153,140.21	0.55
88579Y101	3M CO COMMON STOCK USD.01							
		46,933.000	Local 79.382957	3,725,680.32	155.990000	7,321,078.67	3,595,398.35	0.34
			Base 79.382957	3,725,680.32	155.990000	7,321,078.67	3,595,398.35	0.34
886547108	TIFFANY + CO COMMON STOCK USD.01							
		8,910.000	Local 56.856764	506,593.77	121.940000	1,086,485.40	579,891.63	0.05
			Base 56.856764	506,593.77	121.940000	1,086,485.40	579,891.63	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		9,432.000	Local 73.035674	688,872.48	131.790000	1,243,043.28	554,170.80	0.06
			Base 73.035674	688,872.48	131.790000	1,243,043.28	554,170.80	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,102.000	Local 284.112267	1,165,428.52	442.050000	1,813,289.10	647,860.58	0.09
			Base 284.112267	1,165,428.52	442.050000	1,813,289.10	647,860.58	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		20,623.000	Local 48.528299	1,000,799.12	114.050000	2,352,053.15	1,351,254.03	0.11
			Base 48.528299	1,000,799.12	114.050000	2,352,053.15	1,351,254.03	0.11
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		109,966.000	Local 33.309545	3,662,917.45	37.550000	4,129,223.30	466,305.85	0.19
			Base 33.309545	3,662,917.45	37.550000	4,129,223.30	466,305.85	0.19
90184L102	TWITTER INC COMMON STOCK USD.000005							
		64,020.000	Local 37.672154	2,411,771.28	29.790000	1,907,155.80	-504,615.48	0.09
			Base 37.672154	2,411,771.28	29.790000	1,907,155.80	-504,615.48	0.09

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902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,245.000	Local 334.501901	1,085,458.67	346.880000	1,125,625.60	40,166.93	0.05
			Base 334.501901	1,085,458.67	346.880000	1,125,625.60	40,166.93	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		24,006.000	Local 25.993116	623,990.74	59.710000	1,433,398.26	809,407.52	0.07
			Base 25.993116	623,990.74	59.710000	1,433,398.26	809,407.52	0.07
902653104	UDR INC REIT USD.01							
		24,053.000	Local 37.066593	891,562.75	37.380000	899,101.14	7,538.39	0.04
			Base 37.066593	891,562.75	37.380000	899,101.14	7,538.39	0.04
902973304	US BANCORP COMMON STOCK USD.01							
		111,866.000	Local 27.169071	3,039,295.35	36.820000	4,118,906.12	1,079,610.77	0.19
			Base 27.169071	3,039,295.35	36.820000	4,118,906.12	1,079,610.77	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,593.000	Local 210.502913	966,839.88	203.420000	934,308.06	-32,531.82	0.04
			Base 210.502913	966,839.88	203.420000	934,308.06	-32,531.82	0.04
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		15,356.000	Local 27.132150	416,641.29	9.740000	149,567.44	-267,073.85	0.01
			Base 27.132150	416,641.29	9.740000	149,567.44	-267,073.85	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		16,047.000	Local 24.475395	392,756.66	8.840000	141,855.48	-250,901.18	0.01
			Base 24.475395	392,756.66	8.840000	141,855.48	-250,901.18	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		55,350.000	Local 33.856315	1,873,947.03	169.070000	9,358,024.50	7,484,077.47	0.44
			Base 33.856315	1,873,947.03	169.070000	9,358,024.50	7,484,077.47	0.44
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		20,622.000	Local 53.957545	1,112,712.50	34.610000	713,727.42	-398,985.08	0.03
			Base 53.957545	1,112,712.50	34.610000	713,727.42	-398,985.08	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		57,439.000	Local 73.292606	4,209,853.97	111.180000	6,386,068.02	2,176,214.05	0.30
			Base 73.292606	4,209,853.97	111.180000	6,386,068.02	2,176,214.05	0.30

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911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		5,877.000	Local 114.005510	670,010.38	149.040000	875,908.08	205,897.70	0.04
			Base 114.005510	670,010.38	149.040000	875,908.08	205,897.70	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		77,360.000	Local 58.592211	4,532,693.44	294.950000	22,817,332.00	18,284,638.56	1.07
			Base 58.592211	4,532,693.44	294.950000	22,817,332.00	18,284,638.56	1.07
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		6,342.000	Local 113.747968	721,389.61	92.890000	589,108.38	-132,281.23	0.03
			Base 113.747968	721,389.61	92.890000	589,108.38	-132,281.23	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		16,593.000	Local 23.652249	392,461.77	16.590000	275,277.87	-117,183.90	0.01
			Base 23.652249	392,461.77	16.590000	275,277.87	-117,183.90	0.01
918204108	VF CORP COMMON STOCK							
		26,009.000	Local 27.813381	723,398.22	60.940000	1,584,988.46	861,590.24	0.07
			Base 27.813381	723,398.22	60.940000	1,584,988.46	861,590.24	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		33,277.000	Local 32.171538	1,070,572.26	58.820000	1,957,353.14	886,780.88	0.09
			Base 32.171538	1,070,572.26	58.820000	1,957,353.14	886,780.88	0.09
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
		7,408.000	Local 50.657065	375,267.54	122.520000	907,628.16	532,360.62	0.04
			Base 50.657065	375,267.54	122.520000	907,628.16	532,360.62	0.04
92276F100	VENTAS INC REIT USD.25							
		30,466.000	Local 44.451493	1,354,259.19	36.620000	1,115,664.92	-238,594.27	0.05
			Base 44.451493	1,354,259.19	36.620000	1,115,664.92	-238,594.27	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
		8,293.000	Local 61.265657	508,076.09	206.830000	1,715,241.19	1,207,165.10	0.08
			Base 61.265657	508,076.09	206.830000	1,715,241.19	1,207,165.10	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		337,530.000	Local 43.641097	14,730,179.47	55.130000	18,608,028.90	3,877,849.43	0.87
			Base 43.641097	14,730,179.47	55.130000	18,608,028.90	3,877,849.43	0.87

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001	13,235.000	Local 88.124766	1,166,331.28	170.200000	2,252,597.00	1,086,265.72	0.11
			Base 88.124766	1,166,331.28	170.200000	2,252,597.00	1,086,265.72	0.11
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	21,149.000	Local 94.976588	2,008,659.85	290.310000	6,139,766.19	4,131,106.34	0.29
			Base 94.976588	2,008,659.85	290.310000	6,139,766.19	4,131,106.34	0.29
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001	44,094.000	Local 50.197928	2,213,427.44	23.320000	1,028,272.08	-1,185,155.36	0.05
			Base 50.197928	2,213,427.44	23.320000	1,028,272.08	-1,185,155.36	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	137,615.000	Local 34.608250	4,762,614.31	193.170000	26,583,089.55	21,820,475.24	1.25
			Base 34.608250	4,762,614.31	193.170000	26,583,089.55	21,820,475.24	1.25
929042109	VORNADO REALTY TRUST REIT USD.04	12,938.000	Local 58.804884	760,817.59	38.210000	494,360.98	-266,456.61	0.02
			Base 58.804884	760,817.59	38.210000	494,360.98	-266,456.61	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	10,802.000	Local 62.839227	678,789.33	115.850000	1,251,411.70	572,622.37	0.06
			Base 62.839227	678,789.33	115.850000	1,251,411.70	572,622.37	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	25,730.000	Local 40.208454	1,034,563.52	87.650000	2,255,234.50	1,220,670.98	0.11
			Base 40.208454	1,034,563.52	87.650000	2,255,234.50	1,220,670.98	0.11
929740108	WABTEC CORP COMMON STOCK USD.01	14,745.000	Local 71.842574	1,059,318.76	57.570000	848,869.65	-210,449.11	0.04
			Base 71.842574	1,059,318.76	57.570000	848,869.65	-210,449.11	0.04
931142103	WALMART INC COMMON STOCK USD.1	115,499.000	Local 59.608126	6,884,678.89	119.780000	13,834,470.22	6,949,791.33	0.65
			Base 59.608126	6,884,678.89	119.780000	13,834,470.22	6,949,791.33	0.65
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	60,119.000	Local 41.431787	2,490,837.61	42.390000	2,548,444.41	57,606.80	0.12
			Base 41.431787	2,490,837.61	42.390000	2,548,444.41	57,606.80	0.12

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94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		31,679.000	Local 35.755147	1,132,687.31	105.910000	3,355,122.89	2,222,435.58	0.16
			Base 35.755147	1,132,687.31	105.910000	3,355,122.89	2,222,435.58	0.16
941848103	WATERS CORP COMMON STOCK USD.01							
		5,050.000	Local 60.495525	305,502.40	180.400000	911,020.00	605,517.60	0.04
			Base 60.495525	305,502.40	180.400000	911,020.00	605,517.60	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		304,443.000	Local 38.169207	11,620,347.86	25.600000	7,793,740.80	-3,826,607.06	0.37
			Base 38.169207	11,620,347.86	25.600000	7,793,740.80	-3,826,607.06	0.37
95040Q104	WELLTOWER INC REIT USD1.0							
		34,060.000	Local 57.605515	1,962,043.83	51.750000	1,762,605.00	-199,438.83	0.08
			Base 57.605515	1,962,043.83	51.750000	1,762,605.00	-199,438.83	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		6,000.000	Local 204.990000	1,229,940.00	227.170000	1,363,020.00	133,080.00	0.06
			Base 204.990000	1,229,940.00	227.170000	1,363,020.00	133,080.00	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		24,446.000	Local 41.133023	1,005,537.88	44.150000	1,079,290.90	73,753.02	0.05
			Base 41.133023	1,005,537.88	44.150000	1,079,290.90	73,753.02	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		33,548.000	Local 17.509575	587,411.23	21.620000	725,307.76	137,896.53	0.03
			Base 17.509575	587,411.23	21.620000	725,307.76	137,896.53	0.03
96145D105	WESTROCK CO COMMON STOCK							
		21,154.000	Local 43.333341	916,673.50	28.260000	597,812.04	-318,861.46	0.03
			Base 43.333341	916,673.50	28.260000	597,812.04	-318,861.46	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		60,894.000	Local 27.537896	1,676,892.64	22.460000	1,367,679.24	-309,213.40	0.06
			Base 27.537896	1,676,892.64	22.460000	1,367,679.24	-309,213.40	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		5,071.000	Local 93.437547	473,821.80	129.530000	656,846.63	183,024.83	0.03
			Base 93.437547	473,821.80	129.530000	656,846.63	183,024.83	0.03

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969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		99,061.000	Local 27.988851	2,772,603.57	19.020000	1,884,140.22	-888,463.35	0.09
			Base 27.988851	2,772,603.57	19.020000	1,884,140.22	-888,463.35	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	42.620000	380,553.98	210,583.77	0.02
			Base 19.035750	169,970.21	42.620000	380,553.98	210,583.77	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,919.000	Local 87.623836	693,893.16	74.490000	589,886.31	-104,006.85	0.03
			Base 87.623836	693,893.16	74.490000	589,886.31	-104,006.85	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		42,826.000	Local 27.506468	1,177,991.99	62.500000	2,676,625.00	1,498,633.01	0.13
			Base 27.506468	1,177,991.99	62.500000	2,676,625.00	1,498,633.01	0.13
983919101	XILINX INC COMMON STOCK USD.01							
		19,834.000	Local 41.668324	826,449.53	98.390000	1,951,467.26	1,125,017.73	0.09
			Base 41.668324	826,449.53	98.390000	1,951,467.26	1,125,017.73	0.09
98419M100	XYLEM INC COMMON STOCK							
		14,675.000	Local 31.589823	463,580.65	64.960000	953,288.00	489,707.35	0.04
			Base 31.589823	463,580.65	64.960000	953,288.00	489,707.35	0.04
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		14,928.000	Local 35.479018	529,630.78	15.290000	228,249.12	-301,381.66	0.01
			Base 35.479018	529,630.78	15.290000	228,249.12	-301,381.66	0.01
988498101	YUM BRANDS INC COMMON STOCK							
		24,551.000	Local 25.956660	637,261.95	86.910000	2,133,727.41	1,496,465.46	0.10
			Base 25.956660	637,261.95	86.910000	2,133,727.41	1,496,465.46	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,333.000	Local 249.580935	1,081,434.19	255.950000	1,109,031.35	27,597.16	0.05
			Base 249.580935	1,081,434.19	255.950000	1,109,031.35	27,597.16	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		16,869.000	Local 74.429444	1,255,550.29	119.360000	2,013,483.84	757,933.55	0.09
			Base 74.429444	1,255,550.29	119.360000	2,013,483.84	757,933.55	0.09

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989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		13,366.000	Local 36.827298	492,233.67	34.000000	454,444.00	-37,789.67	0.02
			Base 36.827298	492,233.67	34.000000	454,444.00	-37,789.67	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
		38,749.000	Local 38.936723	1,508,759.09	137.040000	5,310,162.96	3,801,403.87	0.25
			Base 38.936723	1,508,759.09	137.040000	5,310,162.96	3,801,403.87	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		7,524.000	Local 34.663125	260,805.35	102.220000	769,103.28	508,297.93	0.04
			Base 34.663125	260,805.35	102.220000	769,103.28	508,297.93	0.04
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		128,424.000	Local 11.030605	1,416,594.37	10.210000	1,311,209.04	-105,385.33	0.06
			Base 11.030605	1,416,594.37	10.210000	1,311,209.04	-105,385.33	0.06
G0403H108	AON PLC CLASS A COMMON STOCK							
		18,849.000	Local 50.253835	947,234.54	192.600000	3,630,317.40	2,683,082.86	0.17
			Base 50.253835	947,234.54	192.600000	3,630,317.40	2,683,082.86	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		51,961.000	Local 76.365899	3,968,048.46	214.720000	11,157,065.92	7,189,017.46	0.52
			Base 76.365899	3,968,048.46	214.720000	11,157,065.92	7,189,017.46	0.52
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		32,627.000	Local 39.364430	1,284,343.25	87.480000	2,854,209.96	1,569,866.71	0.13
			Base 39.364430	1,284,343.25	87.480000	2,854,209.96	1,569,866.71	0.13
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,262.000	Local 251.271830	819,648.71	206.200000	672,624.40	-147,024.31	0.03
			Base 251.271830	819,648.71	206.200000	672,624.40	-147,024.31	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		32,539.000	Local 49.111975	1,598,054.57	75.500000	2,456,694.50	858,639.93	0.12
			Base 49.111975	1,598,054.57	75.500000	2,456,694.50	858,639.93	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		30,694.000	Local 22.908409	703,150.72	10.760000	330,267.44	-372,883.28	0.02
			Base 22.908409	703,150.72	10.760000	330,267.44	-372,883.28	0.02

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G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	47,282.000	Local 36.651431	1,732,952.94	34.140000	1,614,207.48	-118,745.46	0.08
			Base 36.651431	1,732,952.94	34.140000	1,614,207.48	-118,745.46	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001	42,851.000	Local 161.370071	6,914,868.93	212.110000	9,089,125.61	2,174,256.68	0.43
			Base 161.370071	6,914,868.93	212.110000	9,089,125.61	2,174,256.68	0.43
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	109,389.000	Local 76.338766	8,350,621.22	91.700000	10,030,971.30	1,680,350.08	0.47
			Base 76.338766	8,350,621.22	91.700000	10,030,971.30	1,680,350.08	0.47
G6095L109	APTIV PLC COMMON STOCK USD.01	20,792.000	Local 35.300922	733,976.76	77.920000	1,620,112.64	886,135.88	0.08
			Base 35.300922	733,976.76	77.920000	1,620,112.64	886,135.88	0.08
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	29,077.000	Local 36.851988	1,071,545.26	14.860000	432,084.22	-639,461.04	0.02
			Base 36.851988	1,071,545.26	14.860000	432,084.22	-639,461.04	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	20,910.000	Local 48.390139	1,011,837.81	16.430000	343,551.30	-668,286.51	0.02
			Base 48.390139	1,011,837.81	16.430000	343,551.30	-668,286.51	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	18,432.000	Local 29.778601	548,879.17	48.410000	892,293.12	343,413.95	0.04
			Base 29.778601	548,879.17	48.410000	892,293.12	343,413.95	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01	13,518.000	Local 27.503166	371,787.80	37.990000	513,548.82	141,761.02	0.02
			Base 27.503166	371,787.80	37.990000	513,548.82	141,761.02	0.02
G8473T100	STERIS PLC COMMON STOCK USD75.0	6,929.000	Local 149.307476	1,034,551.50	153.440000	1,063,185.76	28,634.26	0.05
			Base 149.307476	1,034,551.50	153.440000	1,063,185.76	28,634.26	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0	34,352.000	Local 33.322013	1,144,677.78	6.840000	234,967.68	-909,710.10	0.01
			Base 33.322013	1,144,677.78	6.840000	234,967.68	-909,710.10	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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		19,520.000	Local 32.456190	633,544.82	88.980000	1,736,889.60	1,103,344.78	0.08
			Base 32.456190	633,544.82	88.980000	1,736,889.60	1,103,344.78	0.08
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		10,499.000	Local 130.510667	1,370,231.49	196.950000	2,067,778.05	697,546.56	0.10
			Base 130.510667	1,370,231.49	196.950000	2,067,778.05	697,546.56	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		11,127.000	Local 112.761539	1,254,697.65	55.270000	614,989.29	-639,708.36	0.03
			Base 112.761539	1,254,697.65	55.270000	614,989.29	-639,708.36	0.03
H1467J104	CHUBB LTD COMMON STOCK							
		36,819.000	Local 79.940963	2,943,346.33	126.620000	4,662,021.78	1,718,675.45	0.22
			Base 79.940963	2,943,346.33	126.620000	4,662,021.78	1,718,675.45	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,844.000	Local 54.073399	640,445.34	97.500000	1,154,790.00	514,344.66	0.05
			Base 54.073399	640,445.34	97.500000	1,154,790.00	514,344.66	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		26,908.000	Local 38.702880	1,041,417.09	81.550000	2,194,347.40	1,152,930.31	0.10
			Base 38.702880	1,041,417.09	81.550000	2,194,347.40	1,152,930.31	0.10
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		20,959.000	Local 55.737435	1,168,200.90	65.720000	1,377,425.48	209,224.58	0.06
			Base 55.737435	1,168,200.90	65.720000	1,377,425.48	209,224.58	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01							
		42,167.000	Local 50.403871	2,125,380.01	16.080000	678,045.36	-1,447,334.65	0.03
			Base 50.403871	2,125,380.01	16.080000	678,045.36	-1,447,334.65	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		13,997.000	Local 79.543794	1,113,374.49	50.300000	704,049.10	-409,325.39	0.03
			Base 79.543794	1,113,374.49	50.300000	704,049.10	-409,325.39	0.03
<b>US DOLLAR Total</b>								
		23,254,200.000	Local	1,073,344,185.03		2,125,556,327.47	1,052,212,142.44	99.76
			Base	1,073,344,185.03		2,125,556,327.47	1,052,212,142.44	99.76

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>EQUITY Total</b>								
		23,254,200.000	Base	1,073,344,185.03		2,125,556,327.47	1,052,212,142.44	99.76



# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		28,457,213.820	Base	1,078,552,386.73		2,130,764,515.83	1,052,212,129.10	100.00

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		165,625.060	Local	1.000000	165,625.06	1.000000	165,625.06	0.01
			Base	1.000000	165,625.06	1.000000	165,625.06	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	165,625.060	Local	165,625.06		165,625.06	0.00	0.01
		Base	165,625.06		165,625.06	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	165,625.060	Base	165,625.06		165,625.06	0.00	0.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.77
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.77

22599G006	CREDIT AGRICOLE REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	15.41
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	15.41

9127963A5	TREASURY BILL 11/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	99.933417	39,973,366.67	99.940694	39,976,277.60	3.08
			Base	99.933417	39,973,366.67	99.940694	39,976,277.60	3.08

912796UB3	TREASURY BILL 07/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		90,000,000.000	Local	99.998023	89,998,220.28	99.998023	89,998,220.28	6.93
			Base	99.998023	89,998,220.28	99.998023	89,998,220.28	6.93

912796XH7	TREASURY BILL 09/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	99.972889	39,989,155.56	99.972889	39,989,155.56	3.08
			Base	99.972889	39,989,155.56	99.972889	39,989,155.56	3.08

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.050000	01 Jul 2020		
	14,113,269.390	Local		100.000000	14,113,269.39	100.000000	14,113,269.39	0.00	1.09
		Base		100.000000	14,113,269.39	100.000000	14,113,269.39	0.00	1.09
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.100000	06 Jul 2020		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.85
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.85
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Jul 2020		
	100,030,724.820	Local		100.000000	100,030,724.82	100.000000	100,030,724.82	0.00	7.71
		Base		100.000000	100,030,724.82	100.000000	100,030,724.82	0.00	7.71
978UHK000	DAIWA CAPITAL MARKETS REPO					0.080000	01 Jul 2020		
	200,000,000.000	Local		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.41
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.41
978UHK000	DAIWA CAPITAL MARKETS REPO					0.070000	02 Jul 2020		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.93
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.93
<b>US DOLLAR Total</b>									
	769,143,994.210	Local			769,104,736.72		769,107,647.65	2,910.93	59.25
		Base			769,104,736.72		769,107,647.65	2,910.93	59.25
<b>CASH EQUIVALENT Total</b>									
	769,143,994.210	Base			769,104,736.72		769,107,647.65	2,910.93	59.25
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>									
								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
	1,730,168.160	Local		100.203074	1,733,681.68	100.522601	1,739,210.04	5,528.36	0.13
Original Face:	11,000,000.000	Base		100.203074	1,733,681.68	100.522601	1,739,210.04	5,528.36	0.13
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
	1,416,280.350	Local		102.697572	1,454,485.53	103.946587	1,472,175.09	17,689.56	0.11
Original Face:	15,000,000.000	Base		102.697572	1,454,485.53	103.946587	1,472,175.09	17,689.56	0.11

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ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
		2,004,064.600	Local 100.368370	2,011,446.97	102.327907	2,050,717.36	39,270.39	0.16
Original Face:		5,000,000.000	Base 100.368370	2,011,446.97	102.327907	2,050,717.36	39,270.39	0.16
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.000000	20 Jul 2020		
		215.170	Local 100.046475	215.27	99.961949	215.09	-0.18	0.00
Original Face:		1,680,083.000	Base 100.046475	215.27	99.961949	215.09	-0.18	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
		5,599.200	Local 100.774218	5,642.55	104.884627	5,872.70	230.15	0.00
Original Face:		754,224.000	Base 100.774218	5,642.55	104.884627	5,872.70	230.15	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
		8,179.660	Local 101.139778	8,272.89	105.563346	8,634.72	361.83	0.00
Original Face:		300,000.000	Base 101.139778	8,272.89	105.563346	8,634.72	361.83	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
		895.920	Local 101.284713	907.43	102.922149	922.10	14.67	0.00
Original Face:		1,048,917.000	Base 101.284713	907.43	102.922149	922.10	14.67	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
		6,345.010	Local 101.233725	6,423.29	105.276783	6,679.82	256.53	0.00
Original Face:		438,038.000	Base 101.233725	6,423.29	105.276783	6,679.82	256.53	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		6,696,879.000	Local 99.823063	6,685,029.75	105.336910	7,054,285.41	369,255.66	0.54
Original Face:		10,000,000.000	Base 99.823063	6,685,029.75	105.336910	7,054,285.41	369,255.66	0.54
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		634,129.760	Local 105.232081	667,307.94	108.528870	688,213.86	20,905.92	0.05
Original Face:		17,600,000.000	Base 105.232081	667,307.94	108.528870	688,213.86	20,905.92	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,949,828.000	Local 105.186597	2,050,957.72	109.279080	2,130,754.10	79,796.38	0.16
Original Face:		50,000,000.000	Base 105.186597	2,050,957.72	109.279080	2,130,754.10	79,796.38	0.16
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.590000	20 Jun 2042		
		921,719.970	Local 100.094330	922,589.43	100.025640	921,956.30	-633.13	0.07
Original Face:		10,000,000.000	Base 100.094330	922,589.43	100.025640	921,956.30	-633.13	0.07

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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: June 30, 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
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	13,776,715.360	Local	102.273169	14,089,883.39	102.784980	14,160,394.13	70,510.74	1.09
Original Face:	41,570,000.000	Base	102.273169	14,089,883.39	102.784980	14,160,394.13	70,510.74	1.09
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.495130	16 Jun 2037		
	1,449,951.620	Local	100.174029	1,452,474.95	99.741080	1,446,197.41	-6,277.54	0.11
Original Face:	32,313,742.000	Base	100.174029	1,452,474.95	99.741080	1,446,197.41	-6,277.54	0.11
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	647,847.190	Local	99.803622	646,574.96	100.545300	651,379.90	4,804.94	0.05
Original Face:	8,021,011.000	Base	99.803622	646,574.96	100.545300	651,379.90	4,804.94	0.05
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	484,921.250	Local	99.689160	483,413.92	100.419790	486,956.90	3,542.98	0.04
Original Face:	2,750,000.000	Base	99.689160	483,413.92	100.419790	486,956.90	3,542.98	0.04
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	817,131.650	Local	106.097478	866,956.07	111.348600	909,864.65	42,908.58	0.07
Original Face:	10,300,000.000	Base	106.097478	866,956.07	111.348600	909,864.65	42,908.58	0.07
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	7,859,866.900	Local	102.614503	8,065,363.32	102.886080	8,086,708.95	21,345.63	0.62
Original Face:	10,000,000.000	Base	102.614503	8,065,363.32	102.886080	8,086,708.95	21,345.63	0.62
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	133,211.450	Local	103.210775	137,488.57	101.284820	134,922.98	-2,565.59	0.01
Original Face:	5,000,000.000	Base	103.210775	137,488.57	101.284820	134,922.98	-2,565.59	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.522380	20 Apr 2067		
	366,774.830	Local	100.000000	366,774.83	99.846580	366,212.12	-562.71	0.03
Original Face:	2,754,386.000	Base	100.000000	366,774.83	99.846580	366,212.12	-562.71	0.03
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.503380	20 Jun 2063		
	164,249.190	Local	100.000000	164,249.19	99.878860	164,050.22	-198.97	0.01
Original Face:	9,934,606.000	Base	100.000000	164,249.19	99.878860	164,050.22	-198.97	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	163,672.320	Local	100.854494	165,070.89	100.943550	165,216.65	145.76	0.01
Original Face:	8,000,000.000	Base	100.854494	165,070.89	100.943550	165,216.65	145.76	0.01

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STATE STREET

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38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
		2,174,210.550	Local 100.126193	2,176,954.25	103.502040	2,250,352.27	73,398.02	0.17
Original Face:		5,000,000.000	Base 100.126193	2,176,954.25	103.502040	2,250,352.27	73,398.02	0.17
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		456,930.830	Local 105.261875	480,973.96	109.225070	499,083.02	18,109.06	0.04
Original Face:		7,350,000.000	Base 105.261875	480,973.96	109.225070	499,083.02	18,109.06	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		481,951.400	Local 99.968331	481,798.77	103.087850	496,833.34	15,034.57	0.04
Original Face:		5,000,000.000	Base 99.968331	481,798.77	103.087850	496,833.34	15,034.57	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
		832,438.100	Local 99.809683	830,853.83	102.295790	851,549.13	20,695.30	0.07
Original Face:		10,000,000.000	Base 99.809683	830,853.83	102.295790	851,549.13	20,695.30	0.07
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
		832,438.100	Local 100.987130	840,655.35	103.405550	860,787.20	20,131.85	0.07
Original Face:		10,000,000.000	Base 100.987130	840,655.35	103.405550	860,787.20	20,131.85	0.07
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		186,135.050	Local 101.805866	189,496.40	106.818060	198,825.85	9,329.45	0.02
Original Face:		5,000,000.000	Base 101.805866	189,496.40	106.818060	198,825.85	9,329.45	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		275,975.250	Local 99.914601	275,739.57	102.363710	282,498.50	6,758.93	0.02
Original Face:		5,000,000.000	Base 99.914601	275,739.57	102.363710	282,498.50	6,758.93	0.02
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		1,193,739.470	Local 99.828190	1,191,688.51	106.129830	1,266,913.67	75,225.16	0.10
Original Face:		10,815,142.000	Base 99.828190	1,191,688.51	106.129830	1,266,913.67	75,225.16	0.10
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		459,961.820	Local 102.258331	470,349.28	108.193000	497,646.49	27,297.21	0.04
Original Face:		5,648,629.000	Base 102.258331	470,349.28	108.193000	497,646.49	27,297.21	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.490000	20 Nov 2042		
		9,753,645.960	Local 100.000000	9,753,645.96	99.450150	9,700,015.54	-53,630.42	0.75
Original Face:		25,333,333.000	Base 100.000000	9,753,645.96	99.450150	9,700,015.54	-53,630.42	0.75

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ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

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38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.545130	16 Nov 2041		
		2,477,834.150	Local 100.136925	2,481,226.92	99.611110	2,468,198.10	-13,028.82	0.19
Original Face:		10,000,000.000	Base 100.136925	2,481,226.92	99.611110	2,468,198.10	-13,028.82	0.19
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		1,107,437.850	Local 104.293987	1,154,991.09	106.277950	1,176,962.24	21,971.15	0.09
Original Face:		10,359,452.000	Base 104.293987	1,154,991.09	106.277950	1,176,962.24	21,971.15	0.09
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.545130	16 Dec 2041		
		4,480,026.170	Local 100.137067	4,486,166.81	99.707380	4,466,916.72	-19,250.09	0.34
Original Face:		12,911,372.000	Base 100.137067	4,486,166.81	99.707380	4,466,916.72	-19,250.09	0.34
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
		7,046,724.400	Local 101.197032	7,131,075.96	100.178470	7,059,300.69	-71,775.27	0.54
Original Face:		20,000,000.000	Base 101.197032	7,131,075.96	100.178470	7,059,300.69	-71,775.27	0.54
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,400,271.000	Local 95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.26
Original Face:		10,000,000.000	Base 95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.26
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		4,913,086.250	Local 100.937711	4,959,156.82	101.222980	4,973,172.31	14,015.49	0.38
Original Face:		25,000,000.000	Base 100.937711	4,959,156.82	101.222980	4,973,172.31	14,015.49	0.38
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		2,794,468.100	Local 100.169220	2,799,196.89	102.572680	2,866,360.82	67,163.93	0.22
Original Face:		10,000,000.000	Base 100.169220	2,799,196.89	102.572680	2,866,360.82	67,163.93	0.22
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,794,468.100	Local 100.810477	2,817,116.63	103.629150	2,895,883.54	78,766.91	0.22
Original Face:		10,000,000.000	Base 100.810477	2,817,116.63	103.629150	2,895,883.54	78,766.91	0.22
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		3,429,915.490	Local 101.734100	3,489,393.67	102.796030	3,525,816.96	36,423.29	0.27
Original Face:		18,249,312.000	Base 101.734100	3,489,393.67	102.796030	3,525,816.96	36,423.29	0.27
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		3,281,888.100	Local 99.999999	3,281,888.08	101.347570	3,326,113.84	44,225.76	0.26
Original Face:		10,000,000.000	Base 99.999999	3,281,888.08	101.347570	3,326,113.84	44,225.76	0.26

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38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		3,281,888.100	Local 101.559703	3,333,075.82	103.176150	3,386,125.79	53,049.97	0.26
Original Face:		10,000,000.000	Base 101.559703	3,333,075.82	103.176150	3,386,125.79	53,049.97	0.26
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		2,942,243.600	Local 101.701292	2,992,299.75	103.264260	3,038,286.08	45,986.33	0.23
Original Face:		10,000,000.000	Base 101.701292	2,992,299.75	103.264260	3,038,286.08	45,986.33	0.23
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		9,102,146.940	Local 99.201527	9,029,468.73	100.239480	9,123,944.76	94,476.03	0.70
Original Face:		18,000,000.000	Base 99.201527	9,029,468.73	100.239480	9,123,944.76	94,476.03	0.70
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		6,437,296.100	Local 94.491133	6,082,674.02	101.819520	6,554,423.99	471,749.97	0.50
Original Face:		10,000,000.000	Base 94.491133	6,082,674.02	101.819520	6,554,423.99	471,749.97	0.50
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
		1,937,619.750	Local 99.076162	1,919,719.29	100.037320	1,938,342.87	18,623.58	0.15
Original Face:		5,000,000.000	Base 99.076162	1,919,719.29	100.037320	1,938,342.87	18,623.58	0.15
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		7,435,438.500	Local 99.358269	7,387,722.96	100.750710	7,491,257.08	103,534.12	0.58
Original Face:		15,000,000.000	Base 99.358269	7,387,722.96	100.750710	7,491,257.08	103,534.12	0.58
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		492,635.070	Local 101.348735	499,279.41	100.681050	495,990.16	-3,289.25	0.04
Original Face:		3,000,000.000	Base 101.348735	499,279.41	100.681050	495,990.16	-3,289.25	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		398,527.090	Local 101.296359	403,693.43	104.007690	414,498.82	10,805.39	0.03
Original Face:		1,000,000.000	Base 101.296359	403,693.43	104.007690	414,498.82	10,805.39	0.03
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		1,197,031.160	Local 100.725325	1,205,713.53	106.545210	1,275,379.36	69,665.83	0.10
Original Face:		2,000,000.000	Base 100.725325	1,205,713.53	106.545210	1,275,379.36	69,665.83	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		539,095.130	Local 100.817804	543,503.87	104.603570	563,912.75	20,408.88	0.04
Original Face:		1,000,000.000	Base 100.817804	543,503.87	104.603570	563,912.75	20,408.88	0.04

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38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045			
		1,145,077.050	Local 101.065383	1,157,276.51	103.224380	1,181,998.69	24,722.18		0.09
Original Face:		5,000,000.000	Base 101.065383	1,157,276.51	103.224380	1,181,998.69	24,722.18		0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049			
		2,386,485.050	Local 100.778014	2,405,052.23	102.148750	2,437,764.65	32,712.42		0.19
Original Face:		5,985,000.000	Base 100.778014	2,405,052.23	102.148750	2,437,764.65	32,712.42		0.19
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		3,960,045.000	Local 97.744489	3,870,725.75	104.462300	4,136,754.09	266,028.34		0.32
Original Face:		5,000,000.000	Base 97.744489	3,870,725.75	104.462300	4,136,754.09	266,028.34		0.32
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		5,695,210.800	Local 100.816468	5,741,710.37	104.557940	5,954,795.09	213,084.72		0.46
Original Face:		20,000,000.000	Base 100.816468	5,741,710.37	104.557940	5,954,795.09	213,084.72		0.46
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045			
		2,912,174.800	Local 100.225233	2,918,733.97	103.380330	3,010,615.92	91,881.95		0.23
Original Face:		10,000,000.000	Base 100.225233	2,918,733.97	103.380330	3,010,615.92	91,881.95		0.23
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056			
		3,141,079.080	Local 95.875685	3,011,531.09	102.050780	3,205,495.70	193,964.61		0.25
Original Face:		4,000,000.000	Base 95.875685	3,011,531.09	102.050780	3,205,495.70	193,964.61		0.25
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		4,317,931.000	Local 96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62		0.34
Original Face:		5,000,000.000	Base 96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62		0.34
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044			
		2,122,558.300	Local 99.551419	2,113,036.91	101.457320	2,153,490.77	40,453.86		0.17
Original Face:		5,000,000.000	Base 99.551419	2,113,036.91	101.457320	2,153,490.77	40,453.86		0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046			
		5,318,586.600	Local 99.901142	5,313,328.76	102.993510	5,477,799.02	164,470.26		0.42
Original Face:		10,000,000.000	Base 99.901142	5,313,328.76	102.993510	5,477,799.02	164,470.26		0.42
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039			
		1,668,917.360	Local 101.114382	1,687,515.48	101.338550	1,691,256.65	3,741.17		0.13
Original Face:		5,110,000.000	Base 101.114382	1,687,515.48	101.338550	1,691,256.65	3,741.17		0.13

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38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
	2,068,154.100	Local		99.272687	2,053,112.15	101.990600	2,109,322.78	56,210.63	0.16
Original Face:	5,000,000.000	Base		99.272687	2,053,112.15	101.990600	2,109,322.78	56,210.63	0.16
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	2,172,350.700	Local		100.083772	2,174,170.52	104.959021	2,280,078.03	105,907.51	0.18
Original Face:	5,000,000.000	Base		100.083772	2,174,170.52	104.959021	2,280,078.03	105,907.51	0.18
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
	1,588,033.170	Local		101.448564	1,611,036.85	101.853990	1,617,475.15	6,438.30	0.12
Original Face:	3,000,000.000	Base		101.448564	1,611,036.85	101.853990	1,617,475.15	6,438.30	0.12
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
	3,464,870.700	Local		100.000000	3,464,870.70	104.184170	3,609,846.78	144,976.08	0.28
Original Face:	10,000,000.000	Base		100.000000	3,464,870.70	104.184170	3,609,846.78	144,976.08	0.28
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					0.223000	15 Mar 2030		
	24,375,000.000	Local		100.000000	24,375,000.00	100.000000	24,375,000.00	0.00	1.88
Original Face:	25,000,000.000	Base		100.000000	24,375,000.00	100.000000	24,375,000.00	0.00	1.88
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	106.163000	7,431,410.00	431,410.00	0.57
Original Face:	7,000,000.000	Base		100.000000	7,000,000.00	106.163000	7,431,410.00	431,410.00	0.57
6903536U6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/20 0.00000						23 Jul 2020		
	5,800,000.000	Local		102.126653	5,923,345.87	102.221000	5,928,818.00	5,472.13	0.46
		Base		102.126653	5,923,345.87	102.221000	5,928,818.00	5,472.13	0.46
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.223000	13 Aug 2027		
	8,000,000.000	Local		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.62
Original Face:	8,000,000.000	Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.62
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.223000	15 Sep 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.15
Original Face:	2,000,000.000	Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.15
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	1,200,000.000	Local		107.786235	1,293,434.82	108.263060	1,299,156.72	5,721.90	0.10
		Base		107.786235	1,293,434.82	108.263060	1,299,156.72	5,721.90	0.10

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690353U70	INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000					13 Nov 2020			
		0.000	Local 0.000000	-47,790.90	0.000000	0.00	47,790.90		0.00
			Base 0.000000	-47,790.90	0.000000	0.00	47,790.90		0.00
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		3,000,000.000	Local 99.884178	2,996,525.33	105.358529	3,160,755.87	164,230.54		0.24
			Base 99.884178	2,996,525.33	105.358529	3,160,755.87	164,230.54		0.24
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027			
		2,078,027.620	Local 106.826686	2,219,888.05	107.765100	2,239,388.54	19,500.49		0.17
Original Face:		28,600,000.000	Base 106.826686	2,219,888.05	107.765100	2,239,388.54	19,500.49		0.17
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				2.825000	25 Sep 2022			
		134,072.320	Local 101.809546	136,498.42	99.063455	132,816.67	-3,681.75		0.01
Original Face:		2,348,960.000	Base 101.809546	136,498.42	99.063455	132,816.67	-3,681.75		0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024			
		612,681.200	Local 102.849456	630,139.28	100.473892	615,584.65	-14,554.63		0.05
Original Face:		4,240,960.000	Base 102.849456	630,139.28	100.473892	615,584.65	-14,554.63		0.05
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024			
		661,529.660	Local 102.898561	680,704.50	100.591696	665,443.90	-15,260.60		0.05
Original Face:		6,113,646.000	Base 102.898561	680,704.50	100.591696	665,443.90	-15,260.60		0.05
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024			
		688,690.260	Local 104.937548	722,694.67	102.821595	708,122.31	-14,572.36		0.05
Original Face:		4,650,545.000	Base 104.937548	722,694.67	102.821595	708,122.31	-14,572.36		0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.171000	25 Nov 2024			
		1,166,619.790	Local 105.522364	1,231,044.78	103.484690	1,207,272.87	-23,771.91		0.09
Original Face:		12,180,140.000	Base 105.522364	1,231,044.78	103.484690	1,207,272.87	-23,771.91		0.09
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.993000	25 Jan 2025			
		2,426,010.360	Local 105.410746	2,557,275.63	102.840943	2,494,931.93	-62,343.70		0.19
Original Face:		10,243,765.000	Base 105.410746	2,557,275.63	102.840943	2,494,931.93	-62,343.70		0.19
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.609000	25 Jan 2029			
		1,986,108.100	Local 109.724175	2,179,240.72	106.702171	2,119,220.46	-60,020.26		0.16
Original Face:		5,000,000.000	Base 109.724175	2,179,240.72	106.702171	2,119,220.46	-60,020.26		0.16

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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
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	80,000,000.000	Local		99.977523	79,982,018.10	100.404903	80,323,922.40	341,904.30	6.19
		Base		99.977523	79,982,018.10	100.404903	80,323,922.40	341,904.30	6.19
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local		100.041440	10,004,144.02	100.889271	10,088,927.10	84,783.08	0.78
		Base		100.041440	10,004,144.02	100.889271	10,088,927.10	84,783.08	0.78
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
	40,000,000.000	Local		100.324882	40,129,952.83	101.062500	40,425,000.00	295,047.17	3.11
		Base		100.324882	40,129,952.83	101.062500	40,425,000.00	295,047.17	3.11
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	20,000,000.000	Local		99.997632	19,999,526.38	101.335938	20,267,187.60	267,661.22	1.56
		Base		99.997632	19,999,526.38	101.335938	20,267,187.60	267,661.22	1.56
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
	20,000,000.000	Local		100.530720	20,106,144.07	101.781250	20,356,250.00	250,105.93	1.57
		Base		100.530720	20,106,144.07	101.781250	20,356,250.00	250,105.93	1.57
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
	30,000,000.000	Local		100.031821	30,009,546.37	101.703125	30,510,937.50	501,391.13	2.35
		Base		100.031821	30,009,546.37	101.703125	30,510,937.50	501,391.13	2.35
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
	5,000,000.000	Local		100.415639	5,020,781.95	101.121094	5,056,054.70	35,272.75	0.39
		Base		100.415639	5,020,781.95	101.121094	5,056,054.70	35,272.75	0.39
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.39
		Base		99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.39
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		99.569193	19,913,838.62	100.941406	20,188,281.20	274,442.58	1.56
		Base		99.569193	19,913,838.62	100.941406	20,188,281.20	274,442.58	1.56

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
912828TR1	US TREASURY N/B 09/19 1	0.000	Local	0.000000	-0.03	1.000000	30 Sep 2019	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
912828VK3	US TREASURY N/B 06/18 1.375	0.000	Local	0.000000	3,127.38	1.375000	30 Jun 2018	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00	
912828VP2	US TREASURY N/B 07/20 2	5,000,000.000	Local	100.053499	5,002,674.94	2.000000	31 Jul 2020	5,007,534.30	4,859.36	0.39
			Base	100.053499	5,002,674.94	100.150686	5,007,534.30	4,859.36	0.39	
912828XG0	US TREASURY N/B 06/22 2.125	5,000,000.000	Local	100.406104	5,020,305.18	2.125000	30 Jun 2022	5,195,312.50	175,007.32	0.40
			Base	100.406104	5,020,305.18	103.906250	5,195,312.50	175,007.32	0.40	
912828XH8	US TREASURY N/B 06/20 1.625	0.000	Local	0.000000	76,156.27	1.625000	30 Jun 2020	0.00	-76,156.27	0.00
			Base	0.000000	76,156.27	0.000000	0.00	-76,156.27	0.00	
912828XV7	US TREASURY N/B 06/19 1.25	0.000	Local	0.000000	-0.03	1.250000	30 Jun 2019	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
912828XY1	US TREASURY N/B 06/20 2.5	0.000	Local	0.000000	0.06	2.500000	30 Jun 2020	0.00	-0.06	0.00
			Base	0.000000	0.06	0.000000	0.00	-0.06	0.00	
912828Y46	US TREASURY N/B 07/20 2.625	20,000,000.000	Local	99.986120	19,997,224.04	2.625000	31 Jul 2020	20,040,430.60	43,206.56	1.54
			Base	99.986120	19,997,224.04	100.202153	20,040,430.60	43,206.56	1.54	
912828YP9	US TREASURY N/B 10/21 1.5	20,000,000.000	Local	99.861648	19,972,329.55	1.500000	31 Oct 2021	20,353,125.00	380,795.45	1.57
			Base	99.861648	19,972,329.55	101.765625	20,353,125.00	380,795.45	1.57	
912828YT1	US TREASURY N/B 11/21 1.5	10,000,000.000	Local	100.063299	10,006,329.88	1.500000	30 Nov 2021	10,187,500.00	181,170.12	0.78
			Base	100.063299	10,006,329.88	101.875000	10,187,500.00	181,170.12	0.78	

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		520,466,327.160	Local	521,789,237.79		528,701,887.88	6,912,650.09	40.73
Original Face:		767,605,263.000	Base	521,789,237.79		528,701,887.88	6,912,650.09	40.73
<b>FIXED INCOME Total</b>								
		520,466,327.160	Base	521,789,237.79		528,701,887.88	6,912,650.09	40.73
Original Face:		767,605,263.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,289,775,946.430	Base	1,291,059,599.57		1,297,975,160.59	6,915,561.02	100.00
Original Face:		767,605,263.000						



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		117,500.010	Local 1.000000	117,500.01	1.000000	117,500.01	0.00	0.00
			Base 1.000000	117,500.01	1.000000	117,500.01	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	117,500.010	Local	117,500.01		117,500.01	0.00	0.00
		Base	117,500.01		117,500.01	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	117,500.010	Base	117,500.01		117,500.01	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PGL9	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		30,000,000.000	Local 99.992611	29,997,783.33	0.140000	20 Jul 2020 29,997,783.33	0.00	0.63
			Base 99.992611	29,997,783.33	99.992611	29,997,783.33	0.00	0.63

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.971961	4,998,598.07	2.050000	10 Jan 2023 5,182,799.00	184,200.93	0.11
			Base 99.971961	4,998,598.07	103.655980	5,182,799.00	184,200.93	0.11

091995001	BLACKROCK INVT QUALITY	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	0.000000	01 Jul 2020 20,000,000.00	0.00	0.42
			Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		91,954,750.730	Local 100.000000	91,954,750.73	0.070000	01 Jul 2020 91,954,750.73	0.00	1.92
			Base 100.000000	91,954,750.73	100.000000	91,954,750.73	0.00	1.92

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		600,000,000.000	Local 100.000000	600,000,000.00	0.080000	01 Jul 2020 600,000,000.00	0.00	12.54
			Base 100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO					0.320000	02 Jul 2020		
	70,000,000.000	Local		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
138994009	CANTOR FITZGERALD REPO REPO					0.320000	06 Jul 2020		
	70,000,000.000	Local		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
16677JG26	CHEVRON CORP					1.620000	02 Jul 2020		
	25,000,000.000	Local		99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	0.52
		Base		99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	0.52
16677JLC8	CHEVRON CORP					0.230000	12 Nov 2020		
	20,000,000.000	Local		99.914389	19,982,877.77	99.909178	19,981,835.60	-1,042.17	0.42
		Base		99.914389	19,982,877.77	99.909178	19,981,835.60	-1,042.17	0.42
19121AGL9	COCA-COLA COMPANY					1.740000	20 Jul 2020		
	20,000,000.000	Local		99.908167	19,981,633.33	99.908167	19,981,633.33	0.00	0.42
		Base		99.908167	19,981,633.33	99.908167	19,981,633.33	0.00	0.42
19121AJF9	COCA-COLA COMPANY					1.650000	15 Sep 2020		
	15,000,000.000	Local		99.651667	14,947,750.00	99.651667	14,947,750.00	0.00	0.31
		Base		99.651667	14,947,750.00	99.651667	14,947,750.00	0.00	0.31
19121ALJ8	COCA-COLA COMPANY					0.800000	18 Nov 2020		
	27,775,000.000	Local		99.688889	27,688,588.89	99.928833	27,755,233.37	66,644.48	0.58
		Base		99.688889	27,688,588.89	99.928833	27,755,233.37	66,644.48	0.58
23102UHH8	CUMMINS INC					0.320000	17 Aug 2020		
	20,000,000.000	Local		99.958222	19,991,644.45	99.958222	19,991,644.45	0.00	0.42
		Base		99.958222	19,991,644.45	99.958222	19,991,644.45	0.00	0.42
2546R2HK5	WALT DISNEY CO					1.750000	19 Aug 2020		
	20,000,000.000	Local		99.761806	19,952,361.11	99.761806	19,952,361.11	0.00	0.42
		Base		99.761806	19,952,361.11	99.761806	19,952,361.11	0.00	0.42
2546R2NF9	WALT DISNEY CO					0.550000	15 Jan 2021		
	10,000,000.000	Local		99.697500	9,969,750.00	99.726100	9,972,610.00	2,860.00	0.21
		Base		99.697500	9,969,750.00	99.726100	9,972,610.00	2,860.00	0.21

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30229AG60	EXXON MOBIL CORP	25,000,000.000	Local	99.986250	24,996,562.50	99.986250	24,996,562.50	0.00	0.52
			Base	99.986250	24,996,562.50	99.986250	24,996,562.50	0.00	0.52
42786TG10	HERSHEY FOODS CORP	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
42786TGL6	HERSHEY FOODS CORP	15,000,000.000	Local	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.31
			Base	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.31
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.777083	24,944,270.84	99.932233	24,983,058.25	38,787.41	0.52
			Base	99.777083	24,944,270.84	99.932233	24,983,058.25	38,787.41	0.52
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.08
			Base	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.08
46513JQC8	ISRAEL ST 03/23 2.02	1,200,000.000	Local	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
			Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
46513JQG9	ISRAEL ST 05/23 1.79	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
47816FKM2	JOHNSON & JOHNSON	15,000,000.000	Local	99.956444	14,993,466.67	99.932489	14,989,873.35	-3,593.32	0.31
			Base	99.956444	14,993,466.67	99.932489	14,989,873.35	-3,593.32	0.31
47816FM16	JOHNSON & JOHNSON	25,000,000.000	Local	99.927750	24,981,937.50	99.879725	24,969,931.25	-12,006.25	0.52
			Base	99.927750	24,981,937.50	99.879725	24,969,931.25	-12,006.25	0.52
64106GJ87	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.971250	24,992,812.50	99.971250	24,992,812.50	0.00	0.52
			Base	99.971250	24,992,812.50	99.971250	24,992,812.50	0.00	0.52

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71708EGU3	PFIZER INC				0.450000	28 Jul 2020		
	15,000,000.000	Local	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.31
		Base	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.31
7426M4G27	PRIVATE EXP. FUNDING				1.600000	02 Jul 2020		
	20,000,000.000	Local	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.42
		Base	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.42
74271TH71	PROCTOR GAMBLE AND CO				0.250000	07 Aug 2020		
	25,000,000.000	Local	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	0.52
		Base	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	0.52
912796SZ3	TREASURY BILL 07/20 0.00000				0.071500	16 Jul 2020		
	25,000,000.000	Local	99.997021	24,999,255.21	99.997021	24,999,255.21	0.00	0.52
		Base	99.997021	24,999,255.21	99.997021	24,999,255.21	0.00	0.52
912796TD1	TREASURY BILL 08/20 0.00000				0.105000	13 Aug 2020		
	40,000,000.000	Local	99.987458	39,994,983.33	99.987458	39,994,983.33	0.00	0.84
		Base	99.987458	39,994,983.33	99.987458	39,994,983.33	0.00	0.84
912796UB3	TREASURY BILL 07/20 0.00000				0.096000	02 Jul 2020		
	160,000,000.000	Local	99.996817	159,994,907.77	99.996817	159,994,907.77	0.00	3.34
		Base	99.996817	159,994,907.77	99.996817	159,994,907.77	0.00	3.34
91514BHN6	BOARD OF RGTS UNVST TX				0.250000	22 Sep 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	06 Jul 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
92344LG25	VERIZON COMMNTN INC				1.850000	02 Jul 2020		
	25,000,000.000	Local	99.994861	24,998,715.28	99.994861	24,998,715.28	0.00	0.52
		Base	99.994861	24,998,715.28	99.994861	24,998,715.28	0.00	0.52
926NKW009	AMHERST PIERPONT 04/15 VAR				0.070000	01 Jul 2020		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: 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				0.110000	02 Jul 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020		
	120,027,658.170	Local	100.000000	120,027,658.17	100.000000	120,027,658.17	0.00	2.51
		Base	100.000000	120,027,658.17	100.000000	120,027,658.17	0.00	2.51
95001KFY5	WELLS FARGO BANK NA				1.361380	14 Oct 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.019000	25,004,750.00	4,750.00	0.52
		Base	100.000000	25,000,000.00	100.019000	25,004,750.00	4,750.00	0.52
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jul 2020		
	110,024,242.390	Local	100.000000	110,024,242.39	100.000000	110,024,242.39	0.00	2.30
		Base	100.000000	110,024,242.39	100.000000	110,024,242.39	0.00	2.30
978UHK000	DAIWA CAPITAL MARKETS REPO				0.070000	02 Jul 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.57
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.57
979QHR003	SOUTH STREET REPO				0.080000	01 Jul 2020		
	160,000,000.000	Local	100.000000	160,000,000.00	100.000000	160,000,000.00	0.00	3.34
		Base	100.000000	160,000,000.00	100.000000	160,000,000.00	0.00	3.34
979QHR003	SOUTH STREET REPO				0.130000	01 Jul 2020		
	415,025,866.360	Local	100.000000	415,025,866.36	100.000000	415,025,866.36	0.00	8.67
		Base	100.000000	415,025,866.36	100.000000	415,025,866.36	0.00	8.67
979QHR003	SOUTH STREET REPO				0.130000	02 Jul 2020		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.080000	02 Jul 2020		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
<b>US DOLLAR Total</b>								
	3,474,807,517.650	Local		3,474,424,541.20		3,474,705,142.28	280,601.08	72.62
		Base		3,474,424,541.20		3,474,705,142.28	280,601.08	72.62

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

	3,474,807,517.650	Base		3,474,424,541.20		3,474,705,142.28	280,601.08	72.62
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## 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	99.989588	6,999,271.19	101.901449	7,133,101.43	133,830.24	0.15
		Base	99.989588	6,999,271.19	101.901449	7,133,101.43	133,830.24	0.15
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.127440	4,956,371.98	105.067535	5,253,376.75	297,004.77	0.11
		Base	99.127440	4,956,371.98	105.067535	5,253,376.75	297,004.77	0.11
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.990115	4,999,505.75	103.995000	5,199,750.00	200,244.25	0.11
		Base	99.990115	4,999,505.75	103.995000	5,199,750.00	200,244.25	0.11
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.321283	2,006,425.66	6,425.66	0.04
		Base	100.000000	2,000,000.00	100.321283	2,006,425.66	6,425.66	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.924672	7,993,973.72	103.823802	8,305,904.16	311,930.44	0.17
		Base	99.924672	7,993,973.72	103.823802	8,305,904.16	311,930.44	0.17
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.737395	9,973,739.46	105.843242	10,584,324.20	610,584.74	0.22
		Base	99.737395	9,973,739.46	105.843242	10,584,324.20	610,584.74	0.22
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995380	4,499,792.11	104.108740	4,684,893.30	185,101.19	0.10
Original Face:	4,500,000.000	Base	99.995380	4,499,792.11	104.108740	4,684,893.30	185,101.19	0.10
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.987229	2,999,616.88	104.154990	3,124,649.70	125,032.82	0.07
Original Face:	3,000,000.000	Base	99.987229	2,999,616.88	104.154990	3,124,649.70	125,032.82	0.07

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
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	99.984435	4,999,221.75	101.343820	5,067,191.00	67,969.25	0.11	
		Base	99.984435	4,999,221.75	101.343820	5,067,191.00	67,969.25	0.11	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.742507	9,974,250.67	101.468341	10,146,834.10	172,583.43	0.21	
		Base	99.742507	9,974,250.67	101.468341	10,146,834.10	172,583.43	0.21	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.701818	10,070,181.82	103.787644	10,378,764.40	308,582.58	0.22	
		Base	100.701818	10,070,181.82	103.787644	10,378,764.40	308,582.58	0.22	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.740669	15,459,803.62	101.053519	15,663,295.45	203,491.83	0.33	
		Base	99.740669	15,459,803.62	101.053519	15,663,295.45	203,491.83	0.33	
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.943164	9,994,316.37	103.816700	10,381,670.00	387,353.63	0.22	
		Base	99.943164	9,994,316.37	103.816700	10,381,670.00	387,353.63	0.22	
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.280957	9,928,095.70	-71,904.30	0.21	
		Base	100.000000	10,000,000.00	99.280957	9,928,095.70	-71,904.30	0.21	
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR					2.250000	23 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.048916	10,004,891.60	4,891.60	0.21	
		Base	100.000000	10,000,000.00	100.048916	10,004,891.60	4,891.60	0.21	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.338000	10,033,800.00	33,800.00	0.21	
		Base	100.000000	10,000,000.00	100.338000	10,033,800.00	33,800.00	0.21	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.664446	9,966,444.60	-33,555.40	0.21	
		Base	100.000000	10,000,000.00	99.664446	9,966,444.60	-33,555.40	0.21	
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2					2.000000	24 Jan 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.458479	4,922,923.95	-77,076.05	0.10	
		Base	100.000000	5,000,000.00	98.458479	4,922,923.95	-77,076.05	0.10	

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.917688	9,991,768.80	-8,231.20	0.21
			Base	100.000000	10,000,000.00	99.917688	9,991,768.80	-8,231.20	0.21
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		7,000,000.000	Local	99.938389	6,995,687.21	108.019665	7,561,376.55	565,689.34	0.16
			Base	99.938389	6,995,687.21	108.019665	7,561,376.55	565,689.34	0.16
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.849042	6,989,432.95	105.370909	7,375,963.63	386,530.68	0.15
			Base	99.849042	6,989,432.95	105.370909	7,375,963.63	386,530.68	0.15
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85				1.850000	27 Jan 2023			
		5,000,000.000	Local	99.940140	4,997,007.01	103.421576	5,171,078.80	174,071.79	0.11
			Base	99.940140	4,997,007.01	103.421576	5,171,078.80	174,071.79	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45				2.450000	19 Sep 2022			
		17,000,000.000	Local	101.418253	17,241,102.97	104.344643	17,738,589.31	497,486.34	0.37
			Base	101.418253	17,241,102.97	104.344643	17,738,589.31	497,486.34	0.37
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.976152	14,996,422.76	103.177276	15,476,591.40	480,168.64	0.32
			Base	99.976152	14,996,422.76	103.177276	15,476,591.40	480,168.64	0.32
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.849688	1,996,993.76	105.161807	2,103,236.14	106,242.38	0.04
			Base	99.849688	1,996,993.76	105.161807	2,103,236.14	106,242.38	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7				2.700000	01 May 2022			
		5,000,000.000	Local	99.891860	4,994,593.01	101.250576	5,062,528.80	67,935.79	0.11
			Base	99.891860	4,994,593.01	101.250576	5,062,528.80	67,935.79	0.11
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022			
		5,000,000.000	Local	99.832120	4,991,606.02	103.969211	5,198,460.55	206,854.53	0.11
			Base	99.832120	4,991,606.02	103.969211	5,198,460.55	206,854.53	0.11
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.577046	1,991,540.92	106.775329	2,135,506.58	143,965.66	0.04
			Base	99.577046	1,991,540.92	106.775329	2,135,506.58	143,965.66	0.04

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2020

View Date: July 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
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
		10,000,000.000	Local 102.240017	10,224,001.66	105.204670	10,520,467.00	296,465.34	0.22
Original Face:		10,000,000.000	Base 102.240017	10,224,001.66	105.204670	10,520,467.00	296,465.34	0.22
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	100.913810	10,091,381.00	91,381.00	0.21
			Base 100.000000	10,000,000.00	100.913810	10,091,381.00	91,381.00	0.21
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
		13,226,000.000	Local 99.808293	13,200,644.87	100.438808	13,284,036.75	83,391.88	0.28
			Base 99.808293	13,200,644.87	100.438808	13,284,036.75	83,391.88	0.28
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.978146	14,996,721.89	102.092972	15,313,945.80	317,223.91	0.32
			Base 99.978146	14,996,721.89	102.092972	15,313,945.80	317,223.91	0.32
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	99.600442	9,960,044.20	-39,955.80	0.21
			Base 100.000000	10,000,000.00	99.600442	9,960,044.20	-39,955.80	0.21
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		1,283,687.600	Local 99.999554	1,283,681.87	100.292120	1,287,437.51	3,755.64	0.03
Original Face:		6,500,000.000	Base 99.999554	1,283,681.87	100.292120	1,287,437.51	3,755.64	0.03
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
		1,343,891.690	Local 100.000000	1,343,891.69	100.215360	1,346,785.90	2,894.21	0.03
Original Face:		5,000,000.000	Base 100.000000	1,343,891.69	100.215360	1,346,785.90	2,894.21	0.03
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				0.384750	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.079140	10,007,914.00	7,914.00	0.21
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	100.079140	10,007,914.00	7,914.00	0.21
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				0.892380	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	102.718463	10,271,846.30	271,846.30	0.21
			Base 100.000000	10,000,000.00	102.718463	10,271,846.30	271,846.30	0.21
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	103.133984	10,313,398.40	313,398.40	0.22
			Base 100.000000	10,000,000.00	103.133984	10,313,398.40	313,398.40	0.22

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STATE OF ARIZONA

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STATE STREET

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17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.682574	4,984,128.70	-15,871.30	0.10
			Base	100.000000	5,000,000.00	99.682574	4,984,128.70	-15,871.30	0.10
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.603594	9,960,359.40	-39,640.60	0.21
			Base	100.000000	10,000,000.00	99.603594	9,960,359.40	-39,640.60	0.21
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	100.194724	15,029,208.60	29,208.60	0.31
			Base	100.000000	15,000,000.00	100.194724	15,029,208.60	29,208.60	0.31
17327TSA5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/24 VAR				2.500000	31 Jul 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.157540	15,023,631.00	23,631.00	0.31
			Base	100.000000	15,000,000.00	100.157540	15,023,631.00	23,631.00	0.31
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020			
		2,000,000.000	Local	100.084321	2,001,686.41	101.013374	2,020,267.48	18,581.07	0.04
			Base	100.084321	2,001,686.41	101.013374	2,020,267.48	18,581.07	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		5,000,000.000	Local	99.848622	4,992,431.09	104.743553	5,237,177.65	244,746.56	0.11
			Base	99.848622	4,992,431.09	104.743553	5,237,177.65	244,746.56	0.11
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024			
		18,000,000.000	Local	99.982383	17,996,829.01	102.843140	18,511,765.20	514,936.19	0.39
		Original Face:	18,000,000.000	Base	99.982383	17,996,829.01	102.843140	18,511,765.20	514,936.19
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024			
		4,000,000.000	Local	99.998430	3,999,937.18	104.056540	4,162,261.60	162,324.42	0.09
		Original Face:	4,000,000.000	Base	99.998430	3,999,937.18	104.056540	4,162,261.60	162,324.42
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		4,000,000.000	Local	103.355160	4,134,206.40	103.193092	4,127,723.68	-6,482.72	0.09
			Base	103.355160	4,134,206.40	103.193092	4,127,723.68	-6,482.72	0.09
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021			
		5,250,000.000	Local	100.379446	5,269,920.89	101.149432	5,310,345.18	40,424.29	0.11
			Base	100.379446	5,269,920.89	101.149432	5,310,345.18	40,424.29	0.11

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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

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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	
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				0.120000	25 Aug 2020			
		3,000,000.000	Local	100.000000	3,000,000.00	99.989784	2,999,693.52	-306.48	0.06
			Base	100.000000	3,000,000.00	99.989784	2,999,693.52	-306.48	0.06
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95				1.950000	23 Jan 2025			
		8,800,000.000	Local	99.998283	8,799,848.90	100.098004	8,808,624.35	8,775.45	0.18
			Base	99.998283	8,799,848.90	100.098004	8,808,624.35	8,775.45	0.18
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	100.685310	5,034,265.50	34,265.50	0.11
			Base	100.000000	5,000,000.00	100.685310	5,034,265.50	34,265.50	0.11
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.530000	22 Jan 2021			
		20,000,000.000	Local	99.997756	19,999,551.17	100.125945	20,025,189.00	25,637.83	0.42
			Base	99.997756	19,999,551.17	100.125945	20,025,189.00	25,637.83	0.42
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.260000	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.610759	9,961,075.90	-38,924.10	0.21
			Base	100.000000	10,000,000.00	99.610759	9,961,075.90	-38,924.10	0.21
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23				2.230000	08 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.040720	10,004,072.00	4,072.00	0.21
			Base	100.000000	10,000,000.00	100.040720	10,004,072.00	4,072.00	0.21
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2				2.200000	24 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.081280	10,008,128.00	8,128.00	0.21
			Base	100.000000	10,000,000.00	100.081280	10,008,128.00	8,128.00	0.21
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022			
		10,000,000.000	Local	99.959726	9,995,972.60	100.266029	10,026,602.90	30,630.30	0.21
			Base	99.959726	9,995,972.60	100.266029	10,026,602.90	30,630.30	0.21
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27				0.270000	09 Jun 2022			
		5,000,000.000	Local	99.861538	4,993,076.92	99.952919	4,997,645.95	4,569.03	0.10
			Base	99.861538	4,993,076.92	99.952919	4,997,645.95	4,569.03	0.10
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.180150	20,036,030.00	36,030.00	0.42
			Base	100.000000	20,000,000.00	100.180150	20,036,030.00	36,030.00	0.42

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STATE OF ARIZONA

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STATE STREET

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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	100.283114	5,014,155.70	14,155.70	0.10
			Base	100.000000	5,000,000.00	100.283114	5,014,155.70	14,155.70	0.10
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.232463	10,023,246.30	23,246.30	0.21
			Base	100.000000	10,000,000.00	100.232463	10,023,246.30	23,246.30	0.21
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8				0.800000	22 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.055299	10,005,529.90	5,529.90	0.21
			Base	100.000000	10,000,000.00	100.055299	10,005,529.90	5,529.90	0.21
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.322402	5,066,120.10	66,120.10	0.11
			Base	100.000000	5,000,000.00	101.322402	5,066,120.10	66,120.10	0.11
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.022060	10,002,206.00	2,206.00	0.21
			Base	100.000000	10,000,000.00	100.022060	10,002,206.00	2,206.00	0.21
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.137767	10,013,776.70	13,776.70	0.21
			Base	100.000000	10,000,000.00	100.137767	10,013,776.70	13,776.70	0.21
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.145919	10,014,591.90	14,591.90	0.21
			Base	100.000000	10,000,000.00	100.145919	10,014,591.90	14,591.90	0.21
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.470372	15,314,698.79	102.951416	15,692,884.34	378,185.55	0.33
			Base	100.470372	15,314,698.79	102.951416	15,692,884.34	378,185.55	0.33
3135G0V26	FANNIE MAE NOTES 07/20 VAR				0.140000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000389	5,000,019.45	19.45	0.10
			Base	100.000000	5,000,000.00	100.000389	5,000,019.45	19.45	0.10
3135G0V67	FANNIE MAE NOTES 10/20 VAR				0.155000	30 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	99.991544	9,999,154.40	-845.60	0.21
			Base	100.000000	10,000,000.00	99.991544	9,999,154.40	-845.60	0.21

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STATE OF ARIZONA

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STATE STREET

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3135G0Y49	FANNIE MAE NOTES 02/23 1.7				1.700000	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.214931	10,021,493.10	21,493.10	0.21
			Base	100.000000	10,000,000.00	100.214931	10,021,493.10	21,493.10	0.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		138,078.350	Local	102.771890	141,905.73	101.800450	140,564.38	-1,341.35	0.00
Original Face:		2,838,688.000	Base	102.771890	141,905.73	101.800450	140,564.38	-1,341.35	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		1,158,475.840	Local	101.478264	1,175,601.17	103.546860	1,199,565.36	23,964.19	0.03
Original Face:		5,677,376.000	Base	101.478264	1,175,601.17	103.546860	1,199,565.36	23,964.19	0.03
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		1,423,038.560	Local	101.529386	1,444,802.31	100.504340	1,430,215.51	-14,586.80	0.03
Original Face:		11,275,256.000	Base	101.529386	1,444,802.31	100.504340	1,430,215.51	-14,586.80	0.03
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		1,105,884.430	Local	101.397380	1,121,337.84	103.721180	1,147,036.38	25,698.54	0.02
Original Face:		5,677,376.000	Base	101.397380	1,121,337.84	103.721180	1,147,036.38	25,698.54	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		2,273,289.110	Local	100.792754	2,291,310.69	101.567810	2,308,929.96	17,619.27	0.05
Original Face:		6,713,909.000	Base	100.792754	2,291,310.69	101.567810	2,308,929.96	17,619.27	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,462,214.320	Local	99.754563	1,458,625.51	101.047360	1,477,528.97	18,903.46	0.03
Original Face:		5,677,376.000	Base	99.754563	1,458,625.51	101.047360	1,477,528.97	18,903.46	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		2,262,032.240	Local	101.503932	2,296,051.67	102.271400	2,313,412.04	17,360.37	0.05
Original Face:		6,995,663.000	Base	101.503932	2,296,051.67	102.271400	2,313,412.04	17,360.37	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,462,214.320	Local	100.237519	1,465,687.36	101.807580	1,488,645.01	22,957.65	0.03
Original Face:		5,677,376.000	Base	100.237519	1,465,687.36	101.807580	1,488,645.01	22,957.65	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		2,782,082.310	Local	100.681826	2,801,051.26	103.161770	2,870,045.35	68,994.09	0.06
Original Face:		11,354,753.000	Base	100.681826	2,801,051.26	103.161770	2,870,045.35	68,994.09	0.06

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3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		736,988.070	Local	100.395475	739,902.67	100.283170	739,075.00	-827.67	0.02
Original Face:		5,677,376.000	Base	100.395475	739,902.67	100.283170	739,075.00	-827.67	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		683,575.380	Local	98.611517	674,084.05	101.614970	694,614.92	20,530.87	0.01
Original Face:		2,000,000.000	Base	98.611517	674,084.05	101.614970	694,614.92	20,530.87	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,025,100.670	Local	101.585236	2,057,203.29	103.721180	2,100,458.31	43,255.02	0.04
Original Face:		8,516,065.000	Base	101.585236	2,057,203.29	103.721180	2,100,458.31	43,255.02	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,295,405.860	Local	99.884171	1,293,905.40	100.843530	1,306,333.00	12,427.60	0.03
Original Face:		5,677,376.000	Base	99.884171	1,293,905.40	100.843530	1,306,333.00	12,427.60	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,212,177.230	Local	98.484769	2,178,657.64	101.972740	2,255,817.74	77,160.10	0.05
Original Face:		6,060,416.000	Base	98.484769	2,178,657.64	101.972740	2,255,817.74	77,160.10	0.05
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		329,542.720	Local	98.272354	323,849.39	102.970700	339,332.45	15,483.06	0.01
Original Face:		2,838,688.000	Base	98.272354	323,849.39	102.970700	339,332.45	15,483.06	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		2,790.460	Local	100.208568	2,796.28	100.187600	2,795.69	-0.59	0.00
Original Face:		648,587.000	Base	100.208568	2,796.28	100.187600	2,795.69	-0.59	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		582,691.560	Local	100.130325	583,450.95	101.230380	589,860.88	6,409.93	0.01
Original Face:		5,946,910.000	Base	100.130325	583,450.95	101.230380	589,860.88	6,409.93	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		101,334.250	Local	103.211362	104,588.46	105.018830	106,420.04	1,831.58	0.00
Original Face:		500,000.000	Base	103.211362	104,588.46	105.018830	106,420.04	1,831.58	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		768,088.180	Local	101.360216	778,535.84	102.183450	784,859.00	6,323.16	0.02
Original Face:		11,354,753.000	Base	101.360216	778,535.84	102.183450	784,859.00	6,323.16	0.02

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	399,217.520	Local	99.410018	396,862.21	102.321660	408,485.99	11,623.78	0.01	
Original Face:	2,838,688.000	Base	99.410018	396,862.21	102.321660	408,485.99	11,623.78	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	554,630.100	Local	99.977814	554,507.05	102.907920	570,758.30	16,251.25	0.01	
Original Face:	2,838,688.000	Base	99.977814	554,507.05	102.907920	570,758.30	16,251.25	0.01	
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	375,167.700	Local	99.955734	375,001.63	102.807710	385,701.32	10,699.69	0.01	
Original Face:	3,247,459.000	Base	99.955734	375,001.63	102.807710	385,701.32	10,699.69	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,307,962.170	Local	100.196264	1,310,529.23	105.805890	1,383,901.01	73,371.78	0.03	
Original Face:	5,677,376.000	Base	100.196264	1,310,529.23	105.805890	1,383,901.01	73,371.78	0.03	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,857,112.090	Local	100.360549	1,863,807.88	102.504790	1,903,628.85	39,820.97	0.04	
Original Face:	8,516,065.000	Base	100.360549	1,863,807.88	102.504790	1,903,628.85	39,820.97	0.04	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,842,969.750	Local	100.064096	1,844,151.02	101.094050	1,863,132.76	18,981.74	0.04	
Original Face:	7,380,589.000	Base	100.064096	1,844,151.02	101.094050	1,863,132.76	18,981.74	0.04	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,265,541.960	Local	101.257789	2,294,037.69	102.832350	2,329,710.04	35,672.35	0.05	
Original Face:	5,677,376.000	Base	101.257789	2,294,037.69	102.832350	2,329,710.04	35,672.35	0.05	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,468,731.610	Local	100.023688	1,469,079.52	100.648400	1,478,254.87	9,175.35	0.03	
Original Face:	5,677,376.000	Base	100.023688	1,469,079.52	100.648400	1,478,254.87	9,175.35	0.03	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	3,671,829.280	Local	100.734420	3,698,795.92	101.475650	3,726,012.63	27,216.71	0.08	
Original Face:	14,193,441.000	Base	100.734420	3,698,795.92	101.475650	3,726,012.63	27,216.71	0.08	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	2,899,750.090	Local	100.467882	2,913,317.50	102.003120	2,957,835.56	44,518.06	0.06	
Original Face:	14,193,441.000	Base	100.467882	2,913,317.50	102.003120	2,957,835.56	44,518.06	0.06	

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3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	861,266.450	Local	99.894962	860,361.79	103.108720	888,040.81	27,679.02	0.02	
Original Face:	3,250,000.000	Base	99.894962	860,361.79	103.108720	888,040.81	27,679.02	0.02	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,534,409.140	Local	100.517001	1,542,342.05	101.139280	1,551,890.36	9,548.31	0.03	
Original Face:	5,677,376.000	Base	100.517001	1,542,342.05	101.139280	1,551,890.36	9,548.31	0.03	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	2,511,261.960	Local	99.905439	2,508,887.29	101.962070	2,560,534.68	51,647.39	0.05	
Original Face:	8,516,065.000	Base	99.905439	2,508,887.29	101.962070	2,560,534.68	51,647.39	0.05	
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	615,051.750	Local	97.913606	602,219.35	102.114560	628,057.39	25,838.04	0.01	
Original Face:	2,500,000.000	Base	97.913606	602,219.35	102.114560	628,057.39	25,838.04	0.01	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,146,198.400	Local	102.672403	3,230,277.49	105.541920	3,320,558.20	90,280.71	0.07	
Original Face:	10,000,000.000	Base	102.672403	3,230,277.49	105.541920	3,320,558.20	90,280.71	0.07	
3137BVPE7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	2,219,576.650	Local	101.744333	2,258,293.46	101.544560	2,253,859.34	-4,434.12	0.05	
Original Face:	5,000,000.000	Base	101.744333	2,258,293.46	101.544560	2,253,859.34	-4,434.12	0.05	
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
	3,340,099.200	Local	102.438518	3,421,548.11	101.041110	3,374,873.31	-46,674.80	0.07	
Original Face:	10,000,000.000	Base	102.438518	3,421,548.11	101.041110	3,374,873.31	-46,674.80	0.07	
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
	769,417.300	Local	101.043956	777,449.68	100.422570	772,668.63	-4,781.05	0.02	
Original Face:	5,000,000.000	Base	101.043956	777,449.68	100.422570	772,668.63	-4,781.05	0.02	
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	1,182,985.400	Local	101.768191	1,203,902.84	100.653410	1,190,715.14	-13,187.70	0.02	
Original Face:	5,000,000.000	Base	101.768191	1,203,902.84	100.653410	1,190,715.14	-13,187.70	0.02	
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	214,856.670	Local	101.908644	218,957.52	100.199160	215,284.58	-3,672.94	0.00	
Original Face:	7,000,000.000	Base	101.908644	218,957.52	100.199160	215,284.58	-3,672.94	0.00	

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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	
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		591,035.990	Local	101.157923	597,879.73	108.724720	642,602.23	44,722.50	0.01
Original Face:		44,567,405.000	Base	101.157923	597,879.73	108.724720	642,602.23	44,722.50	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
		23,220.170	Local	107.171308	24,885.36	110.460950	25,649.22	763.86	0.00
Original Face:		1,000,000.000	Base	107.171308	24,885.36	110.460950	25,649.22	763.86	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		766,693.720	Local	105.786582	811,059.08	118.260970	906,699.43	95,640.35	0.02
Original Face:		24,898,134.000	Base	105.786582	811,059.08	118.260970	906,699.43	95,640.35	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		442,956.370	Local	99.233209	439,559.82	102.796220	455,342.40	15,782.58	0.01
Original Face:		5,677,376.000	Base	99.233209	439,559.82	102.796220	455,342.40	15,782.58	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		342,935.210	Local	104.979882	360,012.98	109.264820	374,707.54	14,694.56	0.01
Original Face:		8,516,065.000	Base	104.979882	360,012.98	109.264820	374,707.54	14,694.56	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	100.004832	5,000,241.60	241.60	0.10
			Base	100.000000	5,000,000.00	100.004832	5,000,241.60	241.60	0.10
31422BTG5	FARMER MAC NOTES 01/24 1.82				1.820000	29 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.789860	5,039,493.00	39,493.00	0.11
			Base	100.000000	5,000,000.00	100.789860	5,039,493.00	39,493.00	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				1.431380	26 Jul 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.202970	2,004,059.40	4,059.40	0.04
			Base	100.000000	2,000,000.00	100.202970	2,004,059.40	4,059.40	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.636130	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	91.264458	18,252,891.60	-1,747,108.40	0.38
			Base	100.000000	20,000,000.00	91.264458	18,252,891.60	-1,747,108.40	0.38
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		845.680	Local	100.601883	850.77	101.512180	858.47	7.70	0.00
Original Face:		1,675,000.000	Base	100.601883	850.77	101.512180	858.47	7.70	0.00

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STATE STREET

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369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.827630	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.236917	5,011,845.85	11,845.85	0.10	
		Base	100.000000	5,000,000.00	100.236917	5,011,845.85	11,845.85	0.10	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					1.716130	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.207000	3,006,210.00	6,210.00	0.06	
		Base	100.000000	3,000,000.00	100.207000	3,006,210.00	6,210.00	0.06	
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.126740	10,012,674.00	12,674.00	0.21	
		Base	100.000000	10,000,000.00	100.126740	10,012,674.00	12,674.00	0.21	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	59,593.200	Local	105.316294	62,761.35	111.942080	66,709.87	3,948.52	0.00	
	Original Face: 877,500.000	Base	105.316294	62,761.35	111.942080	66,709.87	3,948.52	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,144,855.970	Local	98.877736	2,120,785.03	99.586290	2,135,982.49	15,197.46	0.04	
	Original Face: 3,000,000.000	Base	98.877736	2,120,785.03	99.586290	2,135,982.49	15,197.46	0.04	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,400,271.000	Local	95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.07	
	Original Face: 10,000,000.000	Base	95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.07	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,932,373.700	Local	102.069600	2,993,062.11	103.629150	3,038,793.94	45,731.83	0.06	
	Original Face: 10,493,495.000	Base	102.069600	2,993,062.11	103.629150	3,038,793.94	45,731.83	0.06	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,317,931.000	Local	96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	0.09	
	Original Face: 5,000,000.000	Base	96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	0.09	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	2,659,293.300	Local	99.901141	2,656,664.35	102.993510	2,738,899.51	82,235.16	0.06	
	Original Face: 5,000,000.000	Base	99.901141	2,656,664.35	102.993510	2,738,899.51	82,235.16	0.06	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	2,935,425.750	Local	100.687506	2,955,606.97	100.913200	2,962,232.06	6,625.09	0.06	
	Original Face: 5,000,000.000	Base	100.687506	2,955,606.97	100.913200	2,962,232.06	6,625.09	0.06	

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427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.925587	99,255.87	999,255.87	105.224245	1,052,242.45	52,986.58	0.02
		Base	99.925587	99,255.87	999,255.87	105.224245	1,052,242.45	52,986.58	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local	99.818092	1,996,361.84	1,996,361.84	100.574134	2,011,482.68	15,120.84	0.04
		Base	99.818092	1,996,361.84	1,996,361.84	100.574134	2,011,482.68	15,120.84	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local	101.164959	15,862,665.60	15,862,665.60	103.593189	16,243,412.04	380,746.44	0.34
		Base	101.164959	15,862,665.60	15,862,665.60	103.593189	16,243,412.04	380,746.44	0.34
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local	99.990243	2,999,707.30	2,999,707.30	102.414670	3,072,440.10	72,732.80	0.06
		Base	99.990243	2,999,707.30	2,999,707.30	102.414670	3,072,440.10	72,732.80	0.06
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local	99.983573	9,998,357.32	9,998,357.32	101.276091	10,127,609.10	129,251.78	0.21
		Base	99.983573	9,998,357.32	9,998,357.32	101.276091	10,127,609.10	129,251.78	0.21
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local	99.934684	9,993,468.42	9,993,468.42	100.091343	10,009,134.30	15,665.88	0.21
		Base	99.934684	9,993,468.42	9,993,468.42	100.091343	10,009,134.30	15,665.88	0.21
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	10,000,000.00	100.863000	10,086,300.00	86,300.00	0.21
		Base	100.000000	10,000,000.00	10,000,000.00	100.863000	10,086,300.00	86,300.00	0.21
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	1,823,851.620	Local	99.625330	1,817,018.20	1,817,018.20	100.695700	1,836,540.16	19,521.96	0.04
	Original Face: 5,000,000.000	Base	99.625330	1,817,018.20	1,817,018.20	100.695700	1,836,540.16	19,521.96	0.04
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	5,000,000.00	101.235036	5,061,751.80	61,751.80	0.11
		Base	100.000000	5,000,000.00	5,000,000.00	101.235036	5,061,751.80	61,751.80	0.11
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	15,000,000.00	102.186000	15,327,900.00	327,900.00	0.32
		Base	100.000000	15,000,000.00	15,000,000.00	102.186000	15,327,900.00	327,900.00	0.32

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48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.220309	5,011,015.45	11,015.45	0.10
		Base		100.000000	5,000,000.00	100.220309	5,011,015.45	11,015.45	0.10
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	100.464756	10,046,475.60	46,475.60	0.21
		Base		100.000000	10,000,000.00	100.464756	10,046,475.60	46,475.60	0.21
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	95.580716	9,558,071.60	-441,928.40	0.20
		Base		100.000000	10,000,000.00	95.580716	9,558,071.60	-441,928.40	0.20
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local		99.957850	2,998,735.51	101.511322	3,045,339.66	46,604.15	0.06
		Base		99.957850	2,998,735.51	101.511322	3,045,339.66	46,604.15	0.06
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	10,539,157.130	Local		99.848633	10,523,204.28	101.495370	10,696,756.52	173,552.24	0.22
	Original Face: 12,640,000.000	Base		99.848633	10,523,204.28	101.495370	10,696,756.52	173,552.24	0.22
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local		99.642938	2,989,288.13	100.548730	3,016,461.90	27,173.77	0.06
		Base		99.642938	2,989,288.13	100.548730	3,016,461.90	27,173.77	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local		101.147355	3,533,077.12	100.204861	3,500,155.79	-32,921.33	0.07
		Base		101.147355	3,533,077.12	100.204861	3,500,155.79	-32,921.33	0.07
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local		100.020004	23,830,766.06	100.360000	23,911,773.60	81,007.54	0.50
		Base		100.020004	23,830,766.06	100.360000	23,911,773.60	81,007.54	0.50
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local		100.323365	10,876,056.05	100.875153	10,935,875.34	59,819.29	0.23
		Base		100.323365	10,876,056.05	100.875153	10,935,875.34	59,819.29	0.23
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	2,329,723.430	Local		99.996079	2,329,632.07	100.485630	2,341,037.27	11,405.20	0.05
	Original Face: 2,750,000.000	Base		99.996079	2,329,632.07	100.485630	2,341,037.27	11,405.20	0.05

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594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
	50,000,000.000	Local	99.978645	49,989,322.61	101.368959	50,684,479.50	695,156.89	1.06
		Base	99.978645	49,989,322.61	101.368959	50,684,479.50	695,156.89	1.06
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
	10,354,000.000	Local	100.917424	10,448,990.08	103.190966	10,684,392.62	235,402.54	0.22
		Base	100.917424	10,448,990.08	103.190966	10,684,392.62	235,402.54	0.22
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
	8,867,000.000	Local	103.120084	9,143,657.87	103.230339	9,153,434.16	9,776.29	0.19
		Base	103.120084	9,143,657.87	103.230339	9,153,434.16	9,776.29	0.19
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
	3,000,000.000	Local	99.976976	2,999,309.27	101.338674	3,040,160.22	40,850.95	0.06
		Base	99.976976	2,999,309.27	101.338674	3,040,160.22	40,850.95	0.06
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
	10,000,000.000	Local	99.983425	9,998,342.45	99.302092	9,930,209.20	-68,133.25	0.21
		Base	99.983425	9,998,342.45	99.302092	9,930,209.20	-68,133.25	0.21
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
	3,140,000.000	Local	101.735842	3,194,505.45	103.923999	3,263,213.57	68,708.12	0.07
		Base	101.735842	3,194,505.45	103.923999	3,263,213.57	68,708.12	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
	4,000,000.000	Local	100.235938	4,009,437.50	100.447000	4,017,880.00	8,442.50	0.08
		Base	100.235938	4,009,437.50	100.447000	4,017,880.00	8,442.50	0.08
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
	3,000,000.000	Local	99.996617	2,999,898.50	104.123607	3,123,708.21	123,809.71	0.07
		Base	99.996617	2,999,898.50	104.123607	3,123,708.21	123,809.71	0.07
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	12,000,000.000	Local	99.990078	11,998,809.37	101.228568	12,147,428.16	148,618.79	0.25
		Base	99.990078	11,998,809.37	101.228568	12,147,428.16	148,618.79	0.25
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022		
	3,000,000.000	Local	101.199839	3,035,995.16	102.501794	3,075,053.82	39,058.66	0.06
		Base	101.199839	3,035,995.16	102.501794	3,075,053.82	39,058.66	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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.656380	21 Sep 2021		
	10,000,000.000	Local	99.920838	9,992,083.82	100.031490	10,003,149.00	11,065.18	0.21	
		Base	99.920838	9,992,083.82	100.031490	10,003,149.00	11,065.18	0.21	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	102.837000	10,283,700.00	283,700.00	0.21	
		Base	100.000000	10,000,000.00	102.837000	10,283,700.00	283,700.00	0.21	
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	101.717501	10,171,750.10	171,750.10	0.21	
		Base	100.000000	10,000,000.00	101.717501	10,171,750.10	171,750.10	0.21	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	104.220000	10,422,000.00	422,000.00	0.22	
		Base	100.000000	10,000,000.00	104.220000	10,422,000.00	422,000.00	0.22	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.868250	25 Jan 2029		
	895,383.750	Local	100.000000	895,383.75	92.895210	831,768.61	-63,615.14	0.02	
	Original Face: 2,838,688.000	Base	100.000000	895,383.75	92.895210	831,768.61	-63,615.14	0.02	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.769498	4,988,474.92	100.564289	5,028,214.45	39,739.53	0.11	
		Base	99.769498	4,988,474.92	100.564289	5,028,214.45	39,739.53	0.11	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.968125	9,996,812.50	104.068015	10,406,801.50	409,989.00	0.22	
		Base	99.968125	9,996,812.50	104.068015	10,406,801.50	409,989.00	0.22	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.053297	5,002,664.85	2,664.85	0.10	
		Base	100.000000	5,000,000.00	100.053297	5,002,664.85	2,664.85	0.10	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	105.647330	10,564,733.00	564,733.00	0.22	
		Base	100.000000	10,000,000.00	105.647330	10,564,733.00	564,733.00	0.22	
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.174566	10,017,456.60	17,456.60	0.21	
		Base	100.000000	10,000,000.00	100.174566	10,017,456.60	17,456.60	0.21	

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
	1,429,000.000	Local	100.000000	1,429,000.00	98.948179	1,413,969.48	-15,030.52	0.03	
		Base	100.000000	1,429,000.00	98.948179	1,413,969.48	-15,030.52	0.03	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	7,985,314.680	Local	99.993883	7,984,826.18	100.813543	8,050,278.65	65,452.47	0.17	
	Original Face: 8,000,000.000	Base	99.993883	7,984,826.18	100.813543	8,050,278.65	65,452.47	0.17	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.191380	26 Apr 2021		
	5,000,000.000	Local	99.926063	4,996,303.16	99.686154	4,984,307.70	-11,995.46	0.10	
		Base	99.926063	4,996,303.16	99.686154	4,984,307.70	-11,995.46	0.10	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.962637	12,995,142.79	103.591457	13,466,889.41	471,746.62	0.28	
		Base	99.962637	12,995,142.79	103.591457	13,466,889.41	471,746.62	0.28	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.854333	1,997,086.66	-2,913.34	0.04	
		Base	100.000000	2,000,000.00	99.854333	1,997,086.66	-2,913.34	0.04	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.938097	9,993,809.74	103.653111	10,365,311.10	371,501.36	0.22	
		Base	99.938097	9,993,809.74	103.653111	10,365,311.10	371,501.36	0.22	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local	99.807054	1,996,141.08	102.637602	2,052,752.04	56,610.96	0.04	
		Base	99.807054	1,996,141.08	102.637602	2,052,752.04	56,610.96	0.04	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	100.899846	13,934,268.72	102.081606	14,097,469.79	163,201.07	0.29	
		Base	100.899846	13,934,268.72	102.081606	14,097,469.79	163,201.07	0.29	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.247352	10,224,735.24	104.334043	10,433,404.30	208,669.06	0.22	
		Base	102.247352	10,224,735.24	104.334043	10,433,404.30	208,669.06	0.22	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.920121	1,998,402.41	106.504914	2,130,098.28	131,695.87	0.04	
		Base	99.920121	1,998,402.41	106.504914	2,130,098.28	131,695.87	0.04	



# 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
912796WY1	TREASURY BILL 07/20 0.00000						30 Jul 2020		
	30,000,000.000	Local		99.990333	29,997,100.03	99.989528	29,996,858.40	-241.63	0.63
		Base		99.990333	29,997,100.03	99.989528	29,996,858.40	-241.63	0.63
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local		99.974637	19,994,927.34	100.404903	20,080,980.60	86,053.26	0.42
		Base		99.974637	19,994,927.34	100.404903	20,080,980.60	86,053.26	0.42
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local		99.983181	39,993,272.42	100.638394	40,255,357.60	262,085.18	0.84
		Base		99.983181	39,993,272.42	100.638394	40,255,357.60	262,085.18	0.84
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.11
		Base		99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.11
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
	0.000	Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.573380	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	100.035279	3,001,058.37	1,058.37	0.06
		Base		100.000000	3,000,000.00	100.035279	3,001,058.37	1,058.37	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.982742	2,999,482.25	102.723690	3,081,710.70	82,228.45	0.06
		Base		99.982742	2,999,482.25	102.723690	3,081,710.70	82,228.45	0.06
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.985763	7,998,861.02	102.929900	8,234,392.00	235,530.98	0.17
Original Face:	8,000,000.000	Base		99.985763	7,998,861.02	102.929900	8,234,392.00	235,530.98	0.17
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local		99.989392	5,499,416.58	102.583820	5,642,110.10	142,693.52	0.12
Original Face:	5,500,000.000	Base		99.989392	5,499,416.58	102.583820	5,642,110.10	142,693.52	0.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local		99.999034	4,999,951.72	102.202140	5,110,107.00	110,155.28	0.11
Original Face:	5,000,000.000	Base		99.999034	4,999,951.72	102.202140	5,110,107.00	110,155.28	0.11

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.905887	2,997,176.62	108.824886	3,264,746.58	267,569.96	0.07	
		Base	99.905887	2,997,176.62	108.824886	3,264,746.58	267,569.96	0.07	
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local	104.337383	1,695,482.48	104.508295	1,698,259.79	2,777.31	0.04	
		Base	104.337383	1,695,482.48	104.508295	1,698,259.79	2,777.31	0.04	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.303258	4,012,130.32	12,130.32	0.08	
		Base	100.000000	4,000,000.00	100.303258	4,012,130.32	12,130.32	0.08	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.978991	4,998,949.53	103.783555	5,189,177.75	190,228.22	0.11	
		Base	99.978991	4,998,949.53	103.783555	5,189,177.75	190,228.22	0.11	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.870941	4,993,547.04	109.264827	5,463,241.35	469,694.31	0.11	
		Base	99.870941	4,993,547.04	109.264827	5,463,241.35	469,694.31	0.11	
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.099000	5,004,950.00	4,950.00	0.10	
		Base	100.000000	5,000,000.00	100.099000	5,004,950.00	4,950.00	0.10	
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	100.170222	10,017,022.20	17,022.20	0.21	
		Base	100.000000	10,000,000.00	100.170222	10,017,022.20	17,022.20	0.21	
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.749565	2,992,486.95	-7,513.05	0.06	
		Base	100.000000	3,000,000.00	99.749565	2,992,486.95	-7,513.05	0.06	
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1					1.049920	15 Mar 2021		
	7,436,601.210	Local	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.16	
Original Face:	20,000,000.000	Base	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.16	
<b>US DOLLAR Total</b>									
	1,292,182,081.220	Local		1,293,962,555.96		1,309,937,629.25	15,975,073.29	27.38	
Original Face:	499,725,547.000	Base		1,293,962,555.96		1,309,937,629.25	15,975,073.29	27.38	

# Holdings

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



STATE STREET

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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
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## FIXED INCOME Total

	1,292,182,081.220	Base		1,293,962,555.96		1,309,937,629.25	15,975,073.29	27.38
Original Face:	499,725,547.000							

# Holdings

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



STATE STREET

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<b>FUND Total</b>								
		4,767,107,098.880	Base	4,768,504,597.17		4,784,760,271.54	16,255,674.37	100.00
Original Face:		499,725,547.000						

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-300,296.75	Local	1.000000	-300,296.75	1.000000	-300,296.75	0.00	0.27
			Base	1.000000	-300,296.75	1.000000	-300,296.75	0.00	0.27

<b>US DOLLAR Total</b>		-300,296.75	Local		-300,296.75		-300,296.75	0.00	0.27
			Base		-300,296.75		-300,296.75	0.00	0.27

<b>CASH Total</b>		-300,296.75	Base		-300,296.75		-300,296.75	0.00	0.27
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.287786	31 Dec 2030			
		810,492.510	Local	100.100977	811,310.92	100.100000	811,303.00	-7.92	0.72
			Base	100.100977	811,310.92	100.100000	811,303.00	-7.92	0.72

459200HX2	IBM CORP SR UNSECURED 11/21 VAR				1.080880	06 Nov 2021			
		1,000,000.000	Local	100.084144	1,000,841.44	100.545745	1,005,457.45	4,616.01	0.89
			Base	100.084144	1,000,841.44	100.545745	1,005,457.45	4,616.01	0.89

<b>US DOLLAR Total</b>		1,810,492.510	Local		1,812,152.36		1,816,760.45	4,608.09	1.61
			Base		1,812,152.36		1,816,760.45	4,608.09	1.61

<b>CASH EQUIVALENT Total</b>		1,810,492.510	Base		1,812,152.36		1,816,760.45	4,608.09	1.61
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## 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: June 30, 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
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
	345,000.000	Local	99.881658	344,591.72	103.502336	357,083.06	12,491.34	0.32	
		Base	99.881658	344,591.72	103.502336	357,083.06	12,491.34	0.32	
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.736000	29 Mar 2021		
	1,274,000.000	Local	100.043285	1,274,551.45	100.149042	1,275,898.80	1,347.35	1.13	
		Base	100.043285	1,274,551.45	100.149042	1,275,898.80	1,347.35	1.13	
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
	930,000.000	Local	104.274322	969,751.19	104.682308	973,545.46	3,794.27	0.86	
		Base	104.274322	969,751.19	104.682308	973,545.46	3,794.27	0.86	
023135AT3	AMAZON.COM INC SR UNSECURED 08/20 1.9					1.900000	21 Aug 2020		
	750,000.000	Local	100.223200	751,674.00	100.238253	751,786.90	112.90	0.66	
		Base	100.223200	751,674.00	100.238253	751,786.90	112.90	0.66	
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
	665,000.000	Local	99.863580	664,092.81	99.807920	663,722.67	-370.14	0.59	
		Base	99.863580	664,092.81	99.807920	663,722.67	-370.14	0.59	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	500,000.000	Local	99.924672	499,623.36	103.823802	519,119.01	19,495.65	0.46	
		Base	99.924672	499,623.36	103.823802	519,119.01	19,495.65	0.46	
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
	650,000.000	Local	99.992192	649,949.25	100.481290	653,128.39	3,179.14	0.58	
	Original Face: 650,000.000	Base	99.992192	649,949.25	100.481290	653,128.39	3,179.14	0.58	
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local	99.988554	499,942.77	103.455810	517,279.05	17,336.28	0.46	
	Original Face: 500,000.000	Base	99.988554	499,942.77	103.455810	517,279.05	17,336.28	0.46	
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
	725,000.000	Local	101.551622	736,249.26	102.179956	740,804.68	4,555.42	0.65	
		Base	101.551622	736,249.26	102.179956	740,804.68	4,555.42	0.65	
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.947630	09 Feb 2022		
	1,350,000.000	Local	100.266809	1,353,601.92	100.571907	1,357,720.74	4,118.82	1.20	
		Base	100.266809	1,353,601.92	100.571907	1,357,720.74	4,118.82	1.20	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
	70,000.000	Local		99.987557	69,991.29	102.986205	72,090.34	2,099.05	0.06
		Base		99.987557	69,991.29	102.986205	72,090.34	2,099.05	0.06
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	500,000.000	Local		99.740668	498,703.34	101.053519	505,267.60	6,564.26	0.45
		Base		99.740668	498,703.34	101.053519	505,267.60	6,564.26	0.45
053015AD5	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25					2.250000	15 Sep 2020		
	1,500,000.000	Local		100.240253	1,503,603.80	100.220664	1,503,309.96	-293.84	1.33
		Base		100.240253	1,503,603.80	100.220664	1,503,309.96	-293.84	1.33
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
	1,950,000.000	Local		98.805818	1,926,713.45	100.193540	1,953,774.03	27,060.58	1.73
	Original Face:	1,950,000.000	Base	98.805818	1,926,713.45	100.193540	1,953,774.03	27,060.58	1.73
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
	385,000.000	Local		99.989494	384,959.55	102.356090	394,070.95	9,111.40	0.35
	Original Face:	385,000.000	Base	99.989494	384,959.55	102.356090	394,070.95	9,111.40	0.35
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05					2.050000	03 May 2021		
	750,000.000	Local		100.116364	750,872.73	101.279680	759,597.60	8,724.87	0.67
		Base		100.116364	750,872.73	101.279680	759,597.60	8,724.87	0.67
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
	1,000,000.000	Local		99.756417	997,564.17	100.681070	1,006,810.70	9,246.53	0.89
		Base		99.756417	997,564.17	100.681070	1,006,810.70	9,246.53	0.89
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
	750,000.000	Local		102.145417	766,090.63	106.324807	797,436.05	31,345.42	0.70
		Base		102.145417	766,090.63	106.324807	797,436.05	31,345.42	0.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
	180,552.680	Local		99.965650	180,490.66	100.671640	181,765.34	1,274.68	0.16
	Original Face:	400,000.000	Base	99.965650	180,490.66	100.671640	181,765.34	1,274.68	0.16
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

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
	267,839.540	Local	99.991122	267,815.76	99.887320	267,537.74	-278.02	0.24	
Original Face:	270,000.000	Base	99.991122	267,815.76	99.887320	267,537.74	-278.02	0.24	
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
	445,000.000	Local	99.983953	444,928.59	102.810860	457,508.33	12,579.74	0.40	
Original Face:	445,000.000	Base	99.983953	444,928.59	102.810860	457,508.33	12,579.74	0.40	
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
	165,000.000	Local	99.991176	164,985.44	100.154360	165,254.69	269.25	0.15	
Original Face:	165,000.000	Base	99.991176	164,985.44	100.154360	165,254.69	269.25	0.15	
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
	7,613.270	Local	99.994352	7,612.84	100.027890	7,615.39	2.55	0.01	
Original Face:	190,000.000	Base	99.994352	7,612.84	100.027890	7,615.39	2.55	0.01	
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
	208,025.650	Local	99.929215	207,878.40	100.514460	209,095.86	1,217.46	0.18	
Original Face:	700,000.000	Base	99.929215	207,878.40	100.514460	209,095.86	1,217.46	0.18	
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
	1,000,000.000	Local	99.004863	990,048.63	100.481290	1,004,812.90	14,764.27	0.89	
Original Face:	1,000,000.000	Base	99.004863	990,048.63	100.481290	1,004,812.90	14,764.27	0.89	
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4					1.990000	17 Jul 2023		
	1,000,000.000	Local	100.121963	1,001,219.63	100.328140	1,003,281.40	2,061.77	0.89	
Original Face:	1,000,000.000	Base	100.121963	1,001,219.63	100.328140	1,003,281.40	2,061.77	0.89	
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
	900,000.000	Local	101.091071	909,819.64	103.203000	928,827.00	19,007.36	0.82	
		Base	101.091071	909,819.64	103.203000	928,827.00	19,007.36	0.82	
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
	475,000.000	Local	99.978987	474,900.19	101.993587	484,469.54	9,569.35	0.43	
		Base	99.978987	474,900.19	101.993587	484,469.54	9,569.35	0.43	
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.907630	06 Jun 2022		
	1,000,000.000	Local	100.433885	1,004,338.85	100.590120	1,005,901.20	1,562.35	0.89	
		Base	100.433885	1,004,338.85	100.590120	1,005,901.20	1,562.35	0.89	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.867130	03 Mar 2022		
	500,000.000	Local	100.395728	501,978.64	100.438251	502,191.26	212.62	0.44	
		Base	100.395728	501,978.64	100.438251	502,191.26	212.62	0.44	
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
	1,000,000.000	Local	99.003514	990,035.14	101.374298	1,013,742.98	23,707.84	0.90	
		Base	99.003514	990,035.14	101.374298	1,013,742.98	23,707.84	0.90	
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local	101.038540	505,192.70	103.470287	517,351.44	12,158.74	0.46	
		Base	101.038540	505,192.70	103.470287	517,351.44	12,158.74	0.46	
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.722366	345,856.04	5,856.04	0.31	
		Base	100.000000	340,000.00	101.722366	345,856.04	5,856.04	0.31	
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	570,000.000	Local	99.971565	569,837.92	101.778090	580,135.11	10,297.19	0.51	
		Base	99.971565	569,837.92	101.778090	580,135.11	10,297.19	0.51	
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					1.435250	20 Oct 2020		
	1,750,000.000	Local	100.000000	1,750,000.00	100.077453	1,751,355.43	1,355.43	1.55	
		Base	100.000000	1,750,000.00	100.077453	1,751,355.43	1,355.43	1.55	
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
	750,000.000	Local	100.480641	753,604.81	101.298518	759,738.89	6,134.08	0.67	
		Base	100.480641	753,604.81	101.298518	759,738.89	6,134.08	0.67	
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local	99.950763	899,556.87	103.560568	932,045.11	32,488.24	0.82	
		Base	99.950763	899,556.87	103.560568	932,045.11	32,488.24	0.82	
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
	333,583.250	Local	98.870489	329,815.39	100.680090	335,851.92	6,036.53	0.30	
	Original Face: 550,000.000	Base	98.870489	329,815.39	100.680090	335,851.92	6,036.53	0.30	
191216BG4	COCA COLA CO/THE SR UNSECURED 11/20 2.45					2.450000	01 Nov 2020		
	850,000.000	Local	100.713574	856,065.38	100.700445	855,953.78	-111.60	0.76	
		Base	100.713574	856,065.38	100.700445	855,953.78	-111.60	0.76	

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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
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020		
		300,000.000	Local 100.511663	301,534.99	100.495719	301,487.16	-47.83	0.27
			Base 100.511663	301,534.99	100.495719	301,487.16	-47.83	0.27
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.867630	07 Jun 2023		
		850,000.000	Local 100.057054	850,484.96	100.157878	851,341.96	857.00	0.75
			Base 100.057054	850,484.96	100.157878	851,341.96	857.00	0.75
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR				1.489880	09 Oct 2020		
		500,000.000	Local 100.000000	500,000.00	100.029000	500,145.00	145.00	0.44
			Base 100.000000	500,000.00	100.029000	500,145.00	145.00	0.44
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3				2.300000	07 Jun 2021		
		310,000.000	Local 99.968277	309,901.66	101.706935	315,291.50	5,389.84	0.28
			Base 99.968277	309,901.66	101.706935	315,291.50	5,389.84	0.28
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3				1.850000	16 Oct 2023		
		1,000,000.000	Local 100.000000	1,000,000.00	101.177640	1,011,776.40	11,776.40	0.89
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	101.177640	1,011,776.40	11,776.40	0.89
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6				1.880000	15 Feb 2023		
		1,000,000.000	Local 99.963482	999,634.82	100.197280	1,001,972.80	2,337.98	0.89
Original Face:		1,000,000.000	Base 99.963482	999,634.82	100.197280	1,001,972.80	2,337.98	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
		580,000.000	Local 100.372864	582,162.61	103.571535	600,714.90	18,552.29	0.53
			Base 100.372864	582,162.61	103.571535	600,714.90	18,552.29	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
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.687630	06 Mar 2022		
		300,000.000	Local 100.119897	300,359.69	100.259315	300,777.95	418.26	0.27
			Base 100.119897	300,359.69	100.259315	300,777.95	418.26	0.27
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
		1,000,000.000	Local 100.251161	1,002,511.61	101.149432	1,011,494.32	8,982.71	0.89
			Base 100.251161	1,002,511.61	101.149432	1,011,494.32	8,982.71	0.89

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FUND: ATZD



STATE STREET

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30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	102.631583	933,947.41	23,947.41	0.83	
		Base	100.000000	910,000.00	102.631583	933,947.41	23,947.41	0.83	
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	139,399.300	Local	100.723956	140,408.49	103.415318	144,160.23	3,751.74	0.13	
Original Face:	1,419,000.000	Base	100.723956	140,408.49	103.415318	144,160.23	3,751.74	0.13	
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	1,510,437.890	Local	101.875533	1,538,766.65	104.919177	1,584,739.00	45,972.35	1.40	
Original Face:	3,600,000.000	Base	101.875533	1,538,766.65	104.919177	1,584,739.00	45,972.35	1.40	
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
	745,000.000	Local	99.883388	744,131.24	101.970910	759,683.28	15,552.04	0.67	
		Base	99.883388	744,131.24	101.970910	759,683.28	15,552.04	0.67	
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.313750	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.100739	1,001,007.39	1,007.39	0.88	
		Base	100.000000	1,000,000.00	100.100739	1,001,007.39	1,007.39	0.88	
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.400000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.029639	460,136.34	136.34	0.41	
		Base	100.000000	460,000.00	100.029639	460,136.34	136.34	0.41	
3134GVE87	FREDDIE MAC NOTES 06/23 0.5					0.500000	08 Jun 2023		
	500,000.000	Local	99.981714	499,908.57	100.006338	500,031.69	123.12	0.44	
		Base	99.981714	499,908.57	100.006338	500,031.69	123.12	0.44	
3134GVWQ7	FREDDIE MAC NOTES 05/23 0.55					0.550000	19 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.026023	2,000,520.46	520.46	1.77	
		Base	100.000000	2,000,000.00	100.026023	2,000,520.46	520.46	1.77	
3134GVWU8	FREDDIE MAC NOTES 05/22 0.35					0.350000	19 May 2022		
	1,000,000.000	Local	99.991989	999,919.89	99.998335	999,983.35	63.46	0.88	
		Base	99.991989	999,919.89	99.998335	999,983.35	63.46	0.88	
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
	495,000.000	Local	99.709996	493,564.48	99.894984	494,480.17	915.69	0.44	
		Base	99.709996	493,564.48	99.894984	494,480.17	915.69	0.44	

# Holdings

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

FUND: ATZD



STATE STREET

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3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
	500,000.000	Local		99.746938	498,734.69	102.483894	512,419.47	13,684.78	0.45
		Base		99.746938	498,734.69	102.483894	512,419.47	13,684.78	0.45
3135G0X81	FANNIE MAE NOTES 01/23 1.7					1.700000	30 Jan 2023		
	500,000.000	Local		100.000000	500,000.00	100.131282	500,656.41	656.41	0.44
		Base		100.000000	500,000.00	100.131282	500,656.41	656.41	0.44
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
	36,975.860	Local		100.385955	37,118.57	100.267060	37,074.61	-43.96	0.03
	Original Face: 1,000,000.000	Base		100.385955	37,118.57	100.267060	37,074.61	-43.96	0.03
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
	4,890.100	Local		100.164005	4,898.12	100.176270	4,898.72	0.60	0.00
	Original Face: 1,000,000.000	Base		100.164005	4,898.12	100.176270	4,898.72	0.60	0.00
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
	1,935,000.000	Local		99.069426	1,916,993.40	102.972480	1,992,517.49	75,524.09	1.76
	Original Face: 1,935,000.000	Base		99.069426	1,916,993.40	102.972480	1,992,517.49	75,524.09	1.76
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
	1,400,240.500	Local		99.731042	1,396,474.44	100.823830	1,411,776.10	15,301.66	1.25
	Original Face: 5,000,000.000	Base		99.731042	1,396,474.44	100.823830	1,411,776.10	15,301.66	1.25
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
	454,778.360	Local		101.160411	460,055.66	104.117380	473,503.31	13,447.65	0.42
	Original Face: 700,000.000	Base		101.160411	460,055.66	104.117380	473,503.31	13,447.65	0.42
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
	500,000.000	Local		100.195886	500,979.43	100.259760	501,298.80	319.37	0.44
		Base		100.195886	500,979.43	100.259760	501,298.80	319.37	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
	66,500.850	Local		100.735329	66,989.85	104.768380	69,671.86	2,682.01	0.06
	Original Face: 485,000.000	Base		100.735329	66,989.85	104.768380	69,671.86	2,682.01	0.06
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	569,082.300	Local		100.645734	572,757.06	103.011383	586,219.55	13,462.49	0.52
	Original Face: 5,000,000.000	Base		100.645734	572,757.06	103.011383	586,219.55	13,462.49	0.52

& 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 EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: 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		
	600,000.000	Local		100.534480	603,206.88	103.676554	622,059.32	18,852.44	0.55	
		Base		100.534480	603,206.88	103.676554	622,059.32	18,852.44	0.55	
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25						2.250000	14 Jun 2021		
	600,000.000	Local		99.607230	597,643.38	101.603434	609,620.60	11,977.22	0.54	
		Base		99.607230	597,643.38	101.603434	609,620.60	11,977.22	0.54	
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2						2.200000	30 Oct 2020		
	900,000.000	Local		99.996756	899,970.80	100.463358	904,170.22	4,199.42	0.80	
		Base		99.996756	899,970.80	100.463358	904,170.22	4,199.42	0.80	
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3						1.800000	15 Feb 2022		
	57,768.340	Local		99.999031	57,767.78	100.239930	57,906.94	139.16	0.05	
	Original Face:	325,000.000	Base	99.999031	57,767.78	100.239930	57,906.94	139.16	0.05	
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3						2.640000	15 Dec 2023		
	515,000.000	Local		99.983509	514,915.07	102.477650	527,759.90	12,844.83	0.47	
	Original Face:	515,000.000	Base	99.983509	514,915.07	102.477650	527,759.90	12,844.83	0.47	
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3						3.030000	15 Nov 2022		
	450,229.880	Local		99.991347	450,190.92	101.384140	456,461.69	6,270.77	0.40	
	Original Face:	700,000.000	Base	99.991347	450,190.92	101.384140	456,461.69	6,270.77	0.40	
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3						1.690000	15 Nov 2021		
	121,462.800	Local		99.998691	121,461.21	100.269430	121,790.06	328.85	0.11	
	Original Face:	630,000.000	Base	99.998691	121,461.21	100.269430	121,790.06	328.85	0.11	
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3						1.870000	15 Mar 2024		
	515,000.000	Local		99.995068	514,974.60	102.564810	528,208.77	13,234.17	0.47	
	Original Face:	515,000.000	Base	99.995068	514,974.60	102.564810	528,208.77	13,234.17	0.47	
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3						2.010000	15 Mar 2022		
	259,182.120	Local		99.992851	259,163.59	100.484060	260,436.72	1,273.13	0.23	
	Original Face:	750,000.000	Base	99.992851	259,163.59	100.484060	260,436.72	1,273.13	0.23	
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3						2.780000	15 Sep 2023		
	400,000.000	Local		99.987968	399,951.87	103.096210	412,384.84	12,432.97	0.36	
	Original Face:	400,000.000	Base	99.987968	399,951.87	103.096210	412,384.84	12,432.97	0.36	

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	595,000.000	Local		99.978770	594,873.68	102.277610	608,551.78	13,678.10	0.54
Original Face:	595,000.000	Base		99.978770	594,873.68	102.277610	608,551.78	13,678.10	0.54
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
	746,000.000	Local		100.134958	747,006.79	102.308848	763,224.01	16,217.22	0.67
		Base		100.134958	747,006.79	102.308848	763,224.01	16,217.22	0.67
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
	766.670	Local		101.261299	776.34	99.997750	766.65	-9.69	0.00
Original Face:	2,750,000.000	Base		101.261299	776.34	99.997750	766.65	-9.69	0.00
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
	855,000.000	Local		100.907320	862,757.59	101.187173	865,150.33	2,392.74	0.76
		Base		100.907320	862,757.59	101.187173	865,150.33	2,392.74	0.76
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.660000	01 Mar 2022		
	1,000,000.000	Local		99.979087	999,790.87	100.101389	1,001,013.89	1,223.02	0.88
		Base		99.979087	999,790.87	100.101389	1,001,013.89	1,223.02	0.88
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
	140,343.660	Local		99.998454	140,341.49	100.273510	140,727.51	386.02	0.12
Original Face:	830,000.000	Base		99.998454	140,341.49	100.273510	140,727.51	386.02	0.12
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
	233,185.690	Local		99.946746	233,061.51	100.459290	234,256.69	1,195.18	0.21
Original Face:	850,000.000	Base		99.946746	233,061.51	100.459290	234,256.69	1,195.18	0.21
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	445,000.000	Local		99.984746	444,932.12	102.591830	456,533.64	11,601.52	0.40
Original Face:	445,000.000	Base		99.984746	444,932.12	102.591830	456,533.64	11,601.52	0.40
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
	59,769.220	Local		99.996420	59,767.08	100.367700	59,988.99	221.91	0.05
Original Face:	255,000.000	Base		99.996420	59,767.08	100.367700	59,988.99	221.91	0.05
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	243,558.300	Local		99.998904	243,555.63	101.391080	246,946.39	3,390.76	0.22
Original Face:	325,000.000	Base		99.998904	243,555.63	101.391080	246,946.39	3,390.76	0.22

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	500,000.000	Local		99.998206	499,991.03	102.739980	513,699.90	13,708.87	0.45
Original Face:	500,000.000	Base		99.998206	499,991.03	102.739980	513,699.90	13,708.87	0.45
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	200,536.720	Local		99.992455	200,521.59	101.626180	203,797.81	3,276.22	0.18
Original Face:	250,000.000	Base		99.992455	200,521.59	101.626180	203,797.81	3,276.22	0.18
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local		99.909171	244,777.47	103.593189	253,803.31	9,025.84	0.22
		Base		99.909171	244,777.47	103.593189	253,803.31	9,025.84	0.22
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	665,000.000	Local		99.948541	664,657.80	104.251507	693,272.52	28,614.72	0.61
		Base		99.948541	664,657.80	104.251507	693,272.52	28,614.72	0.61
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	370,000.000	Local		99.996092	369,985.54	102.463780	379,115.99	9,130.45	0.34
Original Face:	370,000.000	Base		99.996092	369,985.54	102.463780	379,115.99	9,130.45	0.34
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
	46,145.920	Local		99.534953	45,931.32	100.078510	46,182.15	250.83	0.04
Original Face:	800,000.000	Base		99.534953	45,931.32	100.078510	46,182.15	250.83	0.04
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
	502,055.240	Local		99.777937	500,940.36	100.293000	503,526.26	2,585.90	0.45
Original Face:	1,897,000.000	Base		99.777937	500,940.36	100.293000	503,526.26	2,585.90	0.45
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					1.395250	20 Jan 2021		
	578,000.000	Local		100.089675	578,518.32	100.167200	578,966.42	448.10	0.51
		Base		100.089675	578,518.32	100.167200	578,966.42	448.10	0.51
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
	500,000.000	Local		103.552310	517,761.55	103.806986	519,034.93	1,273.38	0.46
		Base		103.552310	517,761.55	103.806986	519,034.93	1,273.38	0.46
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local		105.119626	525,598.13	105.930084	529,650.42	4,052.29	0.47
		Base		105.119626	525,598.13	105.930084	529,650.42	4,052.29	0.47

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.797630	11 May 2022		
	1,500,000.000	Local	100.088971	1,501,334.56	100.252697	1,503,790.46	2,455.90	1.33	
		Base	100.088971	1,501,334.56	100.252697	1,503,790.46	2,455.90	1.33	
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
	500,000.000	Local	101.547592	507,737.96	104.626641	523,133.21	15,395.25	0.46	
		Base	101.547592	507,737.96	104.626641	523,133.21	15,395.25	0.46	
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	440,000.000	Local	100.074659	440,328.50	100.196035	440,862.55	534.05	0.39	
		Base	100.074659	440,328.50	100.196035	440,862.55	534.05	0.39	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	500,000.000	Local	104.411442	522,057.21	104.359336	521,796.68	-260.53	0.46	
		Base	104.411442	522,057.21	104.359336	521,796.68	-260.53	0.46	
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.045750	29 Oct 2020		
	500,000.000	Local	100.170342	500,851.71	100.271606	501,358.03	506.32	0.44	
		Base	100.170342	500,851.71	100.271606	501,358.03	506.32	0.44	
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
	600,000.000	Local	99.473443	596,840.66	101.705169	610,231.01	13,390.35	0.54	
		Base	99.473443	596,840.66	101.705169	610,231.01	13,390.35	0.54	
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
	1,000,000.000	Local	98.725151	987,251.51	100.692490	1,006,924.90	19,673.39	0.89	
	Original Face: 1,000,000.000	Base	98.725151	987,251.51	100.692490	1,006,924.90	19,673.39	0.89	
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
	440,000.000	Local	100.734168	443,230.34	102.924493	452,867.77	9,637.43	0.40	
		Base	100.734168	443,230.34	102.924493	452,867.77	9,637.43	0.40	
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
	1,300,000.000	Local	99.924514	1,299,018.68	100.820320	1,310,664.16	11,645.48	1.16	
		Base	99.924514	1,299,018.68	100.820320	1,310,664.16	11,645.48	1.16	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	641,000.000	Local	102.700402	658,309.58	103.065710	660,651.20	2,341.62	0.58	
		Base	102.700402	658,309.58	103.065710	660,651.20	2,341.62	0.58	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
	135,000.000	Local		99.987111	134,982.60	100.615752	135,831.27	848.67	0.12
		Base		99.987111	134,982.60	100.615752	135,831.27	848.67	0.12
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.168000	22 Nov 2021		
	990,000.000	Local		100.498433	994,934.49	100.639218	996,328.26	1,393.77	0.88
		Base		100.498433	994,934.49	100.639218	996,328.26	1,393.77	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	500,000.000	Local		99.944506	499,722.53	103.883114	519,415.57	19,693.04	0.46
		Base		99.944506	499,722.53	103.883114	519,415.57	19,693.04	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	305,000.000	Local		99.957849	304,871.44	101.511322	309,609.53	4,738.09	0.27
		Base		99.957849	304,871.44	101.511322	309,609.53	4,738.09	0.27
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local		102.860195	1,028,601.95	102.964554	1,029,645.54	1,043.59	0.91
		Base		102.860195	1,028,601.95	102.964554	1,029,645.54	1,043.59	0.91
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.995630	18 May 2022		
	1,800,000.000	Local		100.000000	1,800,000.00	100.482098	1,808,677.76	8,677.76	1.60
		Base		100.000000	1,800,000.00	100.482098	1,808,677.76	8,677.76	1.60
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
	550,000.000	Local		100.155715	550,856.43	101.094849	556,021.67	5,165.24	0.49
		Base		100.155715	550,856.43	101.094849	556,021.67	5,165.24	0.49
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
	1,175,000.000	Local		100.047000	1,175,552.25	102.188710	1,200,717.34	25,165.09	1.06
	Original Face:	1,175,000.000	Base	100.047000	1,175,552.25	102.188710	1,200,717.34	25,165.09	1.06
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
	659,952.170	Local		100.915778	665,995.87	101.683060	671,059.56	5,063.69	0.59
	Original Face:	800,000.000	Base	100.915778	665,995.87	101.683060	671,059.56	5,063.69	0.59
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local		99.521992	482,681.66	104.596371	507,292.40	24,610.74	0.45
		Base		99.521992	482,681.66	104.596371	507,292.40	24,610.74	0.45

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.682880	30 Jun 2021		
	500,000.000	Local	100.181424	500,907.12	100.131546	500,657.73		-249.39	0.44
		Base	100.181424	500,907.12	100.131546	500,657.73		-249.39	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	455,000.000	Local	99.930066	454,681.80	102.159162	464,824.19		10,142.39	0.41
		Base	99.930066	454,681.80	102.159162	464,824.19		10,142.39	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local	103.435353	1,034,353.53	105.235163	1,052,351.63		17,998.10	0.93
		Base	103.435353	1,034,353.53	105.235163	1,052,351.63		17,998.10	0.93
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
	42,607.780	Local	99.997630	42,606.77	100.125620	42,661.30		54.53	0.04
Original Face:	420,000.000	Base	99.997630	42,606.77	100.125620	42,661.30		54.53	0.04
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
	499,524.640	Local	99.641856	497,735.62	100.244920	500,748.08		3,012.46	0.44
Original Face:	1,887,000.000	Base	99.641856	497,735.62	100.244920	500,748.08		3,012.46	0.44
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
	161,379.400	Local	99.994659	161,370.78	100.642080	162,415.58		1,044.80	0.14
Original Face:	335,000.000	Base	99.994659	161,370.78	100.642080	162,415.58		1,044.80	0.14
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
	329,220.880	Local	99.999156	329,218.10	100.841480	331,991.21		2,773.11	0.29
Original Face:	335,000.000	Base	99.999156	329,218.10	100.841480	331,991.21		2,773.11	0.29
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
	1,001,000.000	Local	100.161841	1,002,620.03	101.055142	1,011,561.97		8,941.94	0.89
		Base	100.161841	1,002,620.03	101.055142	1,011,561.97		8,941.94	0.89
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local	99.522149	696,655.04	103.397874	723,785.12		27,130.08	0.64
		Base	99.522149	696,655.04	103.397874	723,785.12		27,130.08	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	500,000.000	Local	100.029378	500,146.89	101.709000	508,545.00		8,398.11	0.45
		Base	100.029378	500,146.89	101.709000	508,545.00		8,398.11	0.45

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

Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		101.607487	711,252.41	105.173568	736,214.98	24,962.57	0.65
		Base		101.607487	711,252.41	105.173568	736,214.98	24,962.57	0.65
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
	422,000.000	Local		102.820877	433,904.10	102.880900	434,157.40	253.30	0.38
		Base		102.820877	433,904.10	102.880900	434,157.40	253.30	0.38
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
	850,000.000	Local		99.726476	847,675.05	101.013438	858,614.22	10,939.17	0.76
		Base		99.726476	847,675.05	101.013438	858,614.22	10,939.17	0.76
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.684500	24 Feb 2023		
	500,000.000	Local		99.630956	498,154.78	99.899113	499,495.57	1,340.79	0.44
		Base		99.630956	498,154.78	99.899113	499,495.57	1,340.79	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.179576	250,448.94	103.542521	258,856.30	8,407.36	0.23
		Base		100.179576	250,448.94	103.542521	258,856.30	8,407.36	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.707630	10 May 2021		
	2,080,000.000	Local		100.005871	2,080,122.11	100.010964	2,080,228.05	105.94	1.84
		Base		100.005871	2,080,122.11	100.010964	2,080,228.05	105.94	1.84
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125					3.125000	01 Nov 2020		
	1,000,000.000	Local		100.581198	1,005,811.98	100.969518	1,009,695.18	3,883.20	0.89
		Base		100.581198	1,005,811.98	100.969518	1,009,695.18	3,883.20	0.89
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.921130	02 May 2022		
	525,000.000	Local		100.349303	526,833.84	100.276445	526,451.34	-382.50	0.47
		Base		100.349303	526,833.84	100.276445	526,451.34	-382.50	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.813031	489,083.85	100.909737	494,457.71	5,373.86	0.44
		Base		99.813031	489,083.85	100.909737	494,457.71	5,373.86	0.44
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
	900,000.000	Local		100.209012	901,881.11	100.785855	907,072.70	5,191.59	0.80
		Base		100.209012	901,881.11	100.785855	907,072.70	5,191.59	0.80

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
	780,000.000	Local		99.984055	779,875.63	100.515156	784,018.22	4,142.59	0.69
		Base		99.984055	779,875.63	100.515156	784,018.22	4,142.59	0.69
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75					2.750000	01 Feb 2023		
	795,000.000	Local		101.492141	806,862.52	103.972471	826,581.14	19,718.62	0.73
		Base		101.492141	806,862.52	103.972471	826,581.14	19,718.62	0.73
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35					2.350000	30 Jan 2022		
	1,207,000.000	Local		100.606430	1,214,319.61	101.912445	1,230,083.21	15,763.60	1.09
		Base		100.606430	1,214,319.61	101.912445	1,230,083.21	15,763.60	1.09
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.550000	18 Aug 2020		
	1,050,000.000	Local		100.086872	1,050,912.16	100.284073	1,052,982.77	2,070.61	0.93
		Base		100.086872	1,050,912.16	100.284073	1,052,982.77	2,070.61	0.93
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
	823,000.000	Local		99.221699	816,594.58	101.435393	834,813.28	18,218.70	0.74
		Base		99.221699	816,594.58	101.435393	834,813.28	18,218.70	0.74
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
	450,000.000	Local		101.521720	456,847.74	103.146831	464,160.74	7,313.00	0.41
		Base		101.521720	456,847.74	103.146831	464,160.74	7,313.00	0.41
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR					1.491380	26 Oct 2021		
	500,000.000	Local		100.135222	500,676.11	100.169262	500,846.31	170.20	0.44
		Base		100.135222	500,676.11	100.169262	500,846.31	170.20	0.44
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	600,000.000	Local		99.968125	599,808.75	104.068015	624,408.09	24,599.34	0.55
		Base		99.968125	599,808.75	104.068015	624,408.09	24,599.34	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
	1,111,000.000	Local		100.562163	1,117,245.63	101.503828	1,127,707.53	10,461.90	1.00
		Base		100.562163	1,117,245.63	101.503828	1,127,707.53	10,461.90	1.00
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
	1,335,000.000	Local		100.118476	1,336,581.66	103.636314	1,383,544.79	46,963.13	1.22
		Base		100.118476	1,336,581.66	103.636314	1,383,544.79	46,963.13	1.22

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
	755,000.000	Local	99.714481	752,844.33	103.142910	778,728.97	25,884.64	0.69	
		Base	99.714481	752,844.33	103.142910	778,728.97	25,884.64	0.69	
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
	600,000.000	Local	99.998940	599,993.64	101.019520	606,117.12	6,123.48	0.54	
Original Face:	600,000.000	Base	99.998940	599,993.64	101.019520	606,117.12	6,123.48	0.54	
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
	345,000.000	Local	99.994023	344,979.38	102.531030	353,732.05	8,752.67	0.31	
Original Face:	345,000.000	Base	99.994023	344,979.38	102.531030	353,732.05	8,752.67	0.31	
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
	535,361.740	Local	99.518854	532,785.87	100.335770	537,159.32	4,373.45	0.47	
Original Face:	1,645,000.000	Base	99.518854	532,785.87	100.335770	537,159.32	4,373.45	0.47	
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
	550,000.000	Local	99.987465	549,931.06	102.868460	565,776.53	15,845.47	0.50	
Original Face:	550,000.000	Base	99.987465	549,931.06	102.868460	565,776.53	15,845.47	0.50	
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
	1,000,000.000	Local	99.937479	999,374.79	101.529176	1,015,291.76	15,916.97	0.90	
		Base	99.937479	999,374.79	101.529176	1,015,291.76	15,916.97	0.90	
91132BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
	1,100,000.000	Local	99.390760	1,093,298.36	101.289486	1,114,184.35	20,885.99	0.98	
		Base	99.390760	1,093,298.36	101.289486	1,114,184.35	20,885.99	0.98	
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
	500,000.000	Local	100.151680	500,758.40	101.259797	506,298.99	5,540.59	0.45	
		Base	100.151680	500,758.40	101.259797	506,298.99	5,540.59	0.45	
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					1.288880	15 Oct 2020		
	1,000,000.000	Local	99.978914	999,789.14	100.037831	1,000,378.31	589.17	0.88	
		Base	99.978914	999,789.14	100.037831	1,000,378.31	589.17	0.88	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	500,000.000	Local	100.747098	503,735.49	104.630170	523,150.85	19,415.36	0.46	
		Base	100.747098	503,735.49	104.630170	523,150.85	19,415.36	0.46	

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.573380	15 Jun 2021		
	500,000.000	Local	100.066922	500,334.61	100.035279	500,176.40	-158.21	0.44	
		Base	100.066922	500,334.61	100.035279	500,176.40	-158.21	0.44	
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.535130	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.120400	625,752.50	752.50	0.55	
		Base	100.000000	625,000.00	100.120400	625,752.50	752.50	0.55	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	1,000,000.000	Local	107.958256	1,079,582.56	108.936690	1,089,366.90	9,784.34	0.96	
		Base	107.958256	1,079,582.56	108.936690	1,089,366.90	9,784.34	0.96	
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.670500	04 Mar 2021		
	500,000.000	Local	100.456752	502,283.76	100.728816	503,644.08	1,360.32	0.45	
		Base	100.456752	502,283.76	100.728816	503,644.08	1,360.32	0.45	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	1,000,000.000	Local	100.149770	1,001,497.70	100.303258	1,003,032.58	1,534.88	0.89	
		Base	100.149770	1,001,497.70	100.303258	1,003,032.58	1,534.88	0.89	
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					1.528880	15 Jan 2021		
	600,000.000	Local	100.000000	600,000.00	100.096326	600,577.96	577.96	0.53	
		Base	100.000000	600,000.00	100.096326	600,577.96	577.96	0.53	
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
	400,000.000	Local	100.686758	402,747.03	101.976632	407,906.53	5,159.50	0.36	
		Base	100.686758	402,747.03	101.976632	407,906.53	5,159.50	0.36	
<b>US DOLLAR Total</b>									
	109,235,970.720	Local		109,605,019.74		111,007,559.03	1,402,539.29	98.13	
Original Face:	53,138,000.000	Base		109,605,019.74		111,007,559.03	1,402,539.29	98.13	
<b>FIXED INCOME Total</b>									
	109,235,970.720	Base		109,605,019.74		111,007,559.03	1,402,539.29	98.13	
Original Face:	53,138,000.000								

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		110,746,166.480	Base	111,116,875.35		112,524,022.73	1,407,147.38	100.00
Original Face:		53,138,000.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		150,000.080	Local	1.000000	150,000.08	1.000000	150,000.08	0.01
			Base	1.000000	150,000.08	1.000000	150,000.08	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.080	Local	150,000.08		150,000.08	0.00	0.01
		Base	150,000.08		150,000.08	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.080	Base	150,000.08		150,000.08	0.00	0.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.80
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.80

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	2.00
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	2.00

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	2.40
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	2.40

9127962G3	TREASURY BILL 09/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.971942	24,992,985.42	99.971942	24,992,985.42	2.00
			Base	99.971942	24,992,985.42	99.971942	24,992,985.42	2.00

912796SZ3	TREASURY BILL 07/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000,000.000	Local	99.919783	19,983,956.67	99.919783	19,983,956.67	1.60
			Base	99.919783	19,983,956.67	99.919783	19,983,956.67	1.60



# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796UB3	TREASURY BILL 07/20 0.00000					1.500000	02 Jul 2020		
	110,000,000.000	Local		99.995806	109,995,386.99	99.995806	109,995,386.99	0.00	8.80
		Base		99.995806	109,995,386.99	99.995806	109,995,386.99	0.00	8.80
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.100000	06 Jul 2020		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.00
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.00
926NKW009	AMHERST PIERPONT 04/15 VAR					0.110000	02 Jul 2020		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.00
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.00
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Jul 2020		
	100,022,500.900	Local		100.000000	100,022,500.90	100.000000	100,022,500.90	0.00	8.00
		Base		100.000000	100,022,500.90	100.000000	100,022,500.90	0.00	8.00
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Jul 2020		
	100,021,860.270	Local		100.000000	100,021,860.27	100.000000	100,021,860.27	0.00	8.00
		Base		100.000000	100,021,860.27	100.000000	100,021,860.27	0.00	8.00
979QHR003	SOUTH STREET REPO					0.110000	01 Jul 2020		
	8,500,000.000	Local		100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.68
		Base		100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.68
979QHR003	SOUTH STREET REPO					0.130000	01 Jul 2020		
	170,895,257.300	Local		100.000000	170,895,257.30	100.000000	170,895,257.30	0.00	13.68
		Base		100.000000	170,895,257.30	100.000000	170,895,257.30	0.00	13.68
979QHR003	SOUTH STREET REPO					0.130000	02 Jul 2020		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.00
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.00
<b>US DOLLAR Total</b>									
	699,439,618.470	Local			699,411,947.55		699,411,947.55	0.00	55.97
		Base			699,411,947.55		699,411,947.55	0.00	55.97
<b>CASH EQUIVALENT Total</b>									
	699,439,618.470	Base			699,411,947.55		699,411,947.55	0.00	55.97

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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

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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## 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		
	6,043,230.330	Local	101.105573	6,110,042.67	106.333760	6,425,994.04	315,951.37	0.51
Original Face:	20,540,000.000	Base	101.105573	6,110,042.67	106.333760	6,425,994.04	315,951.37	0.51
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.972245	19,994,448.90	103.599939	20,719,987.80	725,538.90	1.66
		Base	99.972245	19,994,448.90	103.599939	20,719,987.80	725,538.90	1.66
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	101.699662	5,084,983.10	84,983.10	0.41
		Base	100.000000	5,000,000.00	101.699662	5,084,983.10	84,983.10	0.41
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	8,961,868.590	Local	104.647801	9,378,398.37	109.387093	9,803,127.53	424,729.16	0.78
Original Face:	24,487,993.000	Base	104.647801	9,378,398.37	109.387093	9,803,127.53	424,729.16	0.78
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	2,926,553.000	Local	104.559126	3,059,978.24	108.287155	3,169,080.98	109,102.74	0.25
Original Face:	10,000,000.000	Base	104.559126	3,059,978.24	108.287155	3,169,080.98	109,102.74	0.25
3132X0NX5	FARMER MAC NOTES 01/22 VAR				1.516500	03 Jan 2022		
	5,000,000.000	Local	100.119867	5,005,993.34	100.055056	5,002,752.80	-3,240.54	0.40
		Base	100.119867	5,005,993.34	100.055056	5,002,752.80	-3,240.54	0.40
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875				2.875000	11 Sep 2020		
	9,300,000.000	Local	99.990782	9,299,142.76	100.519973	9,348,357.49	49,214.73	0.75
		Base	99.990782	9,299,142.76	100.519973	9,348,357.49	49,214.73	0.75
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.530000	22 Jan 2021		
	10,000,000.000	Local	99.997756	9,999,775.59	100.125945	10,012,594.50	12,818.91	0.80
		Base	99.997756	9,999,775.59	100.125945	10,012,594.50	12,818.91	0.80
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021		
	5,000,000.000	Local	99.955571	4,997,778.56	103.908740	5,195,437.00	197,658.44	0.42
		Base	99.955571	4,997,778.56	103.908740	5,195,437.00	197,658.44	0.42

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: June 30, 2020

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3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR	5,000,000.000	Local 100.000000	5,000,000.00	99.990776	18 Mar 2021 4,999,538.80	-461.20	0.40
			Base 100.000000	5,000,000.00	99.990776	4,999,538.80	-461.20	0.40
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23	10,000,000.000	Local 100.000000	10,000,000.00	100.040720	08 Jul 2024 10,004,072.00	4,072.00	0.80
			Base 100.000000	10,000,000.00	100.040720	10,004,072.00	4,072.00	0.80
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78	10,000,000.000	Local 100.000000	10,000,000.00	100.029415	16 Jun 2025 10,002,941.50	2,941.50	0.80
			Base 100.000000	10,000,000.00	100.029415	10,002,941.50	2,941.50	0.80
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69	3,610,000.000	Local 100.195954	3,617,073.93	100.661154	12 Feb 2024 3,633,867.66	16,793.73	0.29
			Base 100.195954	3,617,073.93	100.661154	3,633,867.66	16,793.73	0.29
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125	10,000,000.000	Local 100.017030	10,001,703.01	100.232463	17 Mar 2025 10,023,246.30	21,543.29	0.80
			Base 100.017030	10,001,703.01	100.232463	10,023,246.30	21,543.29	0.80
3134GUH60	FREDDIE MAC NOTES 12/24 2	5,000,000.000	Local 100.000000	5,000,000.00	100.691451	30 Dec 2024 5,034,572.55	34,572.55	0.40
			Base 100.000000	5,000,000.00	100.691451	5,034,572.55	34,572.55	0.40
3134GUH78	FREDDIE MAC NOTES 12/24 2	10,000,000.000	Local 100.000000	10,000,000.00	100.723088	30 Dec 2024 10,072,308.80	72,308.80	0.81
			Base 100.000000	10,000,000.00	100.723088	10,072,308.80	72,308.80	0.81
3134GUS92	FREDDIE MAC NOTES 01/25 1.8	5,000,000.000	Local 100.000000	5,000,000.00	101.023083	16 Jan 2025 5,051,154.15	51,154.15	0.40
			Base 100.000000	5,000,000.00	101.023083	5,051,154.15	51,154.15	0.40
3134GUW22	FREDDIE MAC NOTES 01/25 2	5,000,000.000	Local 99.998729	4,999,936.44	100.036497	10 Jan 2025 5,001,824.85	1,888.41	0.40
			Base 99.998729	4,999,936.44	100.036497	5,001,824.85	1,888.41	0.40
3134GVCN6	FREDDIE MAC NOTES 02/25 1.75	10,000,000.000	Local 99.966757	9,996,675.67	100.140643	18 Feb 2025 10,014,064.30	17,388.63	0.80
			Base 99.966757	9,996,675.67	100.140643	10,014,064.30	17,388.63	0.80

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ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135G0U35	FANNIE MAE NOTES 06/21 2.75				2.750000	22 Jun 2021			
		10,000,000.000	Local	99.992509	9,999,250.87	102.511650	10,251,165.00	251,914.13	0.82
			Base	99.992509	9,999,250.87	102.511650	10,251,165.00	251,914.13	0.82
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		16,000,000.000	Local	99.963277	15,994,124.37	103.703545	16,592,567.20	598,442.83	1.33
			Base	99.963277	15,994,124.37	103.703545	16,592,567.20	598,442.83	1.33
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		3,225,107.460	Local	99.770104	3,217,693.07	102.241420	3,297,395.66	79,702.59	0.26
		Original Face: 11,452,445.000	Base	99.770104	3,217,693.07	102.241420	3,297,395.66	79,702.59	0.26
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		4,143,075.280	Local	100.283448	4,154,818.75	102.091810	4,229,740.54	74,921.79	0.34
		Original Face: 11,058,708.000	Base	100.283448	4,154,818.75	102.091810	4,229,740.54	74,921.79	0.34
3136AM6C8	FANNIE MAE FNR 2015 24 A				3.000000	25 Jun 2039			
		979,705.060	Local	101.839038	997,722.21	99.941940	979,136.24	-18,585.97	0.08
		Original Face: 38,900,000.000	Base	101.839038	997,722.21	99.941940	979,136.24	-18,585.97	0.08
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038			
		285,292.500	Local	98.636084	281,401.35	100.683850	287,243.47	5,842.12	0.02
		Original Face: 5,000,000.000	Base	98.636084	281,401.35	100.683850	287,243.47	5,842.12	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		1,953,825.500	Local	99.977817	1,953,392.08	102.907920	2,010,641.18	57,249.10	0.16
		Original Face: 10,000,000.000	Base	99.977817	1,953,392.08	102.907920	2,010,641.18	57,249.10	0.16
3137APS27	FREDDIE MAC FHR 4053 PA				3.000000	15 Apr 2040			
		1,122,834.700	Local	102.867056	1,155,027.00	101.107620	1,135,271.44	-19,755.56	0.09
		Original Face: 10,000,000.000	Base	102.867056	1,155,027.00	101.107620	1,135,271.44	-19,755.56	0.09
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		2,111,780.870	Local	100.726642	2,127,125.96	102.397080	2,162,401.95	35,275.99	0.17
		Original Face: 12,022,600.000	Base	100.726642	2,127,125.96	102.397080	2,162,401.95	35,275.99	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		3,350,385.200	Local	100.360548	3,362,464.96	102.504790	3,434,305.31	71,840.35	0.27
		Original Face: 15,363,692.000	Base	100.360548	3,362,464.96	102.504790	3,434,305.31	71,840.35	0.27

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STATE OF ARIZONA

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STATE STREET

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3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	5,299,390.320	Local	101.301842	5,368,380.02	103.050320	5,461,038.68	92,658.66	0.44	
Original Face:	24,000,000.000	Base	101.301842	5,368,380.02	103.050320	5,461,038.68	92,658.66	0.44	
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
	606,701.800	Local	100.331956	608,715.78	100.478030	609,602.02	886.24	0.05	
Original Face:	10,000,000.000	Base	100.331956	608,715.78	100.478030	609,602.02	886.24	0.05	
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
	1,700,105.310	Local	100.745147	1,712,773.60	100.337910	1,705,850.14	-6,923.46	0.14	
Original Face:	29,723,368.000	Base	100.745147	1,712,773.60	100.337910	1,705,850.14	-6,923.46	0.14	
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	1,040,670.220	Local	101.627949	1,057,611.80	103.724220	1,079,427.07	21,815.27	0.09	
Original Face:	9,815,000.000	Base	101.627949	1,057,611.80	103.724220	1,079,427.07	21,815.27	0.09	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	4,439,153.300	Local	101.744333	4,516,586.92	101.544560	4,507,718.69	-8,868.23	0.36	
Original Face:	10,000,000.000	Base	101.744333	4,516,586.92	101.544560	4,507,718.69	-8,868.23	0.36	
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
	5,939,346.810	Local	99.895477	5,933,138.82	101.897640	6,052,054.23	118,915.41	0.48	
Original Face:	14,712,277.000	Base	99.895477	5,933,138.82	101.897640	6,052,054.23	118,915.41	0.48	
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
	836,291.000	Local	101.659229	850,166.98	104.154580	871,035.38	20,868.40	0.07	
Original Face:	10,000,000.000	Base	101.659229	850,166.98	104.154580	871,035.38	20,868.40	0.07	
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	918,464.420	Local	108.804482	999,330.45	112.215090	1,030,655.68	31,325.23	0.08	
Original Face:	12,777,000.000	Base	108.804482	999,330.45	112.215090	1,030,655.68	31,325.23	0.08	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	307,932.200	Local	105.786582	325,750.95	118.260970	364,163.61	38,412.66	0.03	
Original Face:	10,000,000.000	Base	105.786582	325,750.95	118.260970	364,163.61	38,412.66	0.03	
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
	299,539.950	Local	104.131412	311,915.18	111.602700	334,294.67	22,379.49	0.03	
Original Face:	5,000,000.000	Base	104.131412	311,915.18	111.602700	334,294.67	22,379.49	0.03	

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31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029		
	291,596.320	Local	102.532059	298,979.71	103.225480	301,001.70	2,021.99	0.02
Original Face:	16,000,000.000	Base	102.532059	298,979.71	103.225480	301,001.70	2,021.99	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	201,346.050	Local	104.979884	211,372.85	109.264820	220,000.40	8,627.55	0.02
Original Face:	5,000,000.000	Base	104.979884	211,372.85	109.264820	220,000.40	8,627.55	0.02
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	932,462.460	Local	102.697532	957,615.93	103.946587	969,262.90	11,646.97	0.08
Original Face:	9,875,825.000	Base	102.697532	957,615.93	103.946587	969,262.90	11,646.97	0.08
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	1,295,510.200	Local	99.944269	1,294,788.20	104.009633	1,347,455.40	52,667.20	0.11
Original Face:	5,000,000.000	Base	99.944269	1,294,788.20	104.009633	1,347,455.40	52,667.20	0.11
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	3,065,018.600	Local	100.978840	3,095,020.24	103.390410	3,168,935.30	73,915.06	0.25
Original Face:	10,000,000.000	Base	100.978840	3,095,020.24	103.390410	3,168,935.30	73,915.06	0.25
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	352,670.000	Local	99.689160	351,573.76	100.419790	354,150.47	2,576.71	0.03
Original Face:	2,000,000.000	Base	99.689160	351,573.76	100.419790	354,150.47	2,576.71	0.03
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	2,174,210.550	Local	100.126193	2,176,954.25	103.502040	2,250,352.27	73,398.02	0.18
Original Face:	5,000,000.000	Base	100.126193	2,176,954.25	103.502040	2,250,352.27	73,398.02	0.18
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,400,271.000	Local	95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.27
Original Face:	10,000,000.000	Base	95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.27
38378KGB3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,437,296.100	Local	94.491133	6,082,674.02	101.819520	6,554,423.99	471,749.97	0.52
Original Face:	10,000,000.000	Base	94.491133	6,082,674.02	101.819520	6,554,423.99	471,749.97	0.52
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB				2.500000	20 Apr 2043		
	5,952,569.560	Local	100.000000	5,952,569.56	101.500450	6,041,884.89	89,315.33	0.48
Original Face:	11,635,033.000	Base	100.000000	5,952,569.56	101.500450	6,041,884.89	89,315.33	0.48

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 # Issue has not been redenominated but Local is converted

Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,960,045.000	Local 97.744489	3,870,725.75	104.462300	4,136,754.09	266,028.34	0.33
Original Face:		5,000,000.000	Base 97.744489	3,870,725.75	104.462300	4,136,754.09	266,028.34	0.33
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		2,847,605.400	Local 100.816468	2,870,855.18	104.557940	2,977,397.55	106,542.37	0.24
Original Face:		10,000,000.000	Base 100.816468	2,870,855.18	104.557940	2,977,397.55	106,542.37	0.24
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		2,912,174.800	Local 100.225233	2,918,733.97	103.380330	3,010,615.92	91,881.95	0.24
Original Face:		10,000,000.000	Base 100.225233	2,918,733.97	103.380330	3,010,615.92	91,881.95	0.24
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		3,141,079.080	Local 95.875685	3,011,531.09	102.050780	3,205,495.70	193,964.61	0.26
Original Face:		4,000,000.000	Base 95.875685	3,011,531.09	102.050780	3,205,495.70	193,964.61	0.26
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,317,931.000	Local 96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	0.35
Original Face:		5,000,000.000	Base 96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	0.35
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
		2,142,785.400	Local 98.928652	2,119,828.72	102.255760	2,191,121.50	71,292.78	0.18
Original Face:		5,000,000.000	Base 98.928652	2,119,828.72	102.255760	2,191,121.50	71,292.78	0.18
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		5,318,586.600	Local 99.901142	5,313,328.77	102.993510	5,477,799.02	164,470.25	0.44
Original Face:		10,000,000.000	Base 99.901142	5,313,328.77	102.993510	5,477,799.02	164,470.25	0.44
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD				2.250000	20 Dec 2042		
		1,758,461.450	Local 99.239628	1,745,090.61	101.219970	1,779,914.15	34,823.54	0.14
Original Face:		5,000,000.000	Base 99.239628	1,745,090.61	101.219970	1,779,914.15	34,823.54	0.14
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
		2,068,154.100	Local 99.272687	2,053,112.15	101.990600	2,109,322.78	56,210.63	0.17
Original Face:		5,000,000.000	Base 99.272687	2,053,112.15	101.990600	2,109,322.78	56,210.63	0.17
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		2,172,350.700	Local 100.068541	2,173,839.66	104.959021	2,280,078.03	106,238.37	0.18
Original Face:		5,000,000.000	Base 100.068541	2,173,839.66	104.959021	2,280,078.03	106,238.37	0.18

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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: June 30, 2020

View Date: July 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
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
		3,945,424.050	Local 99.615655	3,930,260.00	104.331040	4,116,301.94	186,041.94	0.33
Original Face:		5,000,000.000	Base 99.615655	3,930,260.00	104.331040	4,116,301.94	186,041.94	0.33
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
		3,443,486.270	Local 99.868491	3,438,957.76	104.667860	3,604,223.39	165,265.63	0.29
Original Face:		9,953,662.330	Base 99.868491	3,438,957.76	104.667860	3,604,223.39	165,265.63	0.29
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		7,000,000.000	Local 105.699266	7,398,948.59	107.191000	7,503,370.00	104,421.41	0.60
			Base 105.699266	7,398,948.59	107.191000	7,503,370.00	104,421.41	0.60
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 100.436268	1,737,547.44	103.054301	1,782,839.41	45,291.97	0.14
			Base 100.436268	1,737,547.44	103.054301	1,782,839.41	45,291.97	0.14
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
		5,000,000.000	Local 99.714193	4,985,709.67	101.309274	5,065,463.70	79,754.03	0.41
			Base 99.714193	4,985,709.67	101.309274	5,065,463.70	79,754.03	0.41
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
		0.000	Local 0.000000	-0.05	0.000000	0.00	0.05	0.00
			Base 0.000000	-0.05	0.000000	0.00	0.05	0.00
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		65,000,000.000	Local 99.981172	64,987,762.09	100.404903	65,263,186.95	275,424.86	5.22
			Base 99.981172	64,987,762.09	100.404903	65,263,186.95	275,424.86	5.22
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
		55,000,000.000	Local 99.979616	54,988,788.58	100.638394	55,351,116.70	362,328.12	4.43
			Base 99.979616	54,988,788.58	100.638394	55,351,116.70	362,328.12	4.43
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
		15,000,000.000	Local 100.017501	15,002,625.14	100.889271	15,133,390.65	130,765.51	1.21
			Base 100.017501	15,002,625.14	100.889271	15,133,390.65	130,765.51	1.21



# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
	10,000,000.000	Local		100.008328	10,000,832.75	101.062500	10,106,250.00	105,417.25	0.81
		Base		100.008328	10,000,832.75	101.062500	10,106,250.00	105,417.25	0.81
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	25,000,000.000	Local		99.997632	24,999,407.97	101.335938	25,333,984.50	334,576.53	2.03
		Base		99.997632	24,999,407.97	101.335938	25,333,984.50	334,576.53	2.03
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
	10,000,000.000	Local		100.019721	10,001,972.14	101.527344	10,152,734.40	150,762.26	0.81
		Base		100.019721	10,001,972.14	101.527344	10,152,734.40	150,762.26	0.81
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.40
		Base		99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.40
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		99.997415	9,999,741.50	100.150686	10,015,068.60	15,327.10	0.80
		Base		99.997415	9,999,741.50	100.150686	10,015,068.60	15,327.10	0.80
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		
	0.000	Local		0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
	40,000,000.000	Local		100.048541	40,019,416.36	100.202153	40,080,861.20	61,444.84	3.21
		Base		100.048541	40,019,416.36	100.202153	40,080,861.20	61,444.84	3.21
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
	20,000,000.000	Local		99.873146	19,974,629.15	101.890625	20,378,125.00	403,495.85	1.63
		Base		99.873146	19,974,629.15	101.890625	20,378,125.00	403,495.85	1.63

# Holdings

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



STATE STREET

As of: June 30, 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
<b>US DOLLAR Total</b>								
		541,262,288.510	Local	541,785,107.29		550,118,374.16	8,333,266.87	44.02
Original Face:		468,317,603.330	Base	541,785,107.29		550,118,374.16	8,333,266.87	44.02
<b>FIXED INCOME Total</b>								
		541,262,288.510	Base	541,785,107.29		550,118,374.16	8,333,266.87	44.02
Original Face:		468,317,603.330						

# Holdings

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



STATE STREET

As of: June 30, 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
<b>FUND Total</b>								
		1,240,851,907.060	Base	1,241,347,054.92		1,249,680,321.79	8,333,266.87	100.00
Original Face:		468,317,603.330						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-1,699.990	Local	1.000000	-1,699.99	1.000000	-1,699.99	0.00
			Base	1.000000	-1,699.99	1.000000	-1,699.99	0.00

<b>US DOLLAR Total</b>		-1,699.990	Local		-1,699.99		-1,699.99	0.00
			Base		-1,699.99		-1,699.99	0.00

<b>CASH Total</b>		-1,699.990	Base		-1,699.99		-1,699.99	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PGL9	AMAZON COM INC DISC COML				0.140000	20 Jul 2020		
		25,000,000.000	Local	99.992611	24,998,152.78	99.992611	24,998,152.78	0.00
			Base	99.992611	24,998,152.78	99.992611	24,998,152.78	0.00

03785DHX7	APPLE INC				1.590000	31 Aug 2020		
		10,000,000.000	Local	99.730583	9,973,058.33	99.730583	9,973,058.33	0.00
			Base	99.730583	9,973,058.33	99.730583	9,973,058.33	0.00

03785DJP2	APPLE INC				0.170000	23 Sep 2020		
		25,000,000.000	Local	99.960333	24,990,083.34	99.960333	24,990,083.34	0.00
			Base	99.960333	24,990,083.34	99.960333	24,990,083.34	0.00

03785DLW4	APPLE INC				1.680000	30 Nov 2020		
		10,000,000.000	Local	99.290667	9,929,066.67	99.902044	9,990,204.40	61,137.73
			Base	99.290667	9,929,066.67	99.902044	9,990,204.40	61,137.73

03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
		10,000,000.000	Local	99.197222	9,919,722.22	99.881944	9,988,194.40	68,472.18
			Base	99.197222	9,919,722.22	99.881944	9,988,194.40	68,472.18

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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: June 30, 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	
07644AGM0	BEDFORD ROW FDG CORP				1.740000	21 Jul 2020			
		15,000,000.000	Local	99.903333	14,985,500.00	99.903333	14,985,500.00	0.00	0.77
			Base	99.903333	14,985,500.00	99.903333	14,985,500.00	0.00	0.77
091995001	BLACKROCK INVT QUALITY				0.000000	01 Jul 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
14178LH37	CARGILL INC				0.200000	03 Aug 2020			
		15,000,000.000	Local	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	0.77
			Base	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	0.77
15060XHX3	CEDAR SPRING CPTL CO				0.300000	31 Aug 2020			
		15,000,000.000	Local	99.949167	14,992,375.00	99.949167	14,992,375.00	0.00	0.77
			Base	99.949167	14,992,375.00	99.949167	14,992,375.00	0.00	0.77
16677JHS8	CHEVRON CORP				0.800000	26 Aug 2020			
		10,000,000.000	Local	99.875556	9,987,555.55	99.875556	9,987,555.55	0.00	0.51
			Base	99.875556	9,987,555.55	99.875556	9,987,555.55	0.00	0.51
16677JJH0	CHEVRON CORP				1.600000	17 Sep 2020			
		10,000,000.000	Local	99.653333	9,965,333.33	99.653333	9,965,333.33	0.00	0.51
			Base	99.653333	9,965,333.33	99.653333	9,965,333.33	0.00	0.51
16677JJW7	CHEVRON CORP				0.200000	30 Sep 2020			
		10,000,000.000	Local	99.949444	9,994,944.44	99.949192	9,994,919.20	-25.24	0.51
			Base	99.949444	9,994,944.44	99.949192	9,994,919.20	-25.24	0.51
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021			
		5,000,000.000	Local	99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04	0.26
			Base	99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04	0.26
2063C0HS4	CONCORD MIN CPTL CO				0.350000	26 Aug 2020			
		15,000,000.000	Local	99.945556	14,991,833.33	99.945556	14,991,833.33	0.00	0.77
			Base	99.945556	14,991,833.33	99.945556	14,991,833.33	0.00	0.77
22845AQR4	CROWN POINT CAP CO.				0.303630	05 Nov 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51

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Books Closed

Prepared by State Street

# Holdings

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



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	
30229AJV2	EXXON MOBIL CORP	15,000,000.000	Local	99.945000	14,991,750.00	99.955000	14,993,250.00	1,500.00	0.77
			Base	99.945000	14,991,750.00	99.955000	14,993,250.00	1,500.00	0.77
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.935333	9,993,533.33	99.948267	9,994,826.70	1,293.37	0.51
			Base	99.935333	9,993,533.33	99.948267	9,994,826.70	1,293.37	0.51
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.877556	9,987,755.55	99.877978	9,987,797.80	42.25	0.51
			Base	99.877556	9,987,755.55	99.877978	9,987,797.80	42.25	0.51
37737PGL4	GLAXOSMITHKLINE LLC	5,000,000.000	Local	99.991028	4,999,551.39	99.991028	4,999,551.39	0.00	0.26
			Base	99.991028	4,999,551.39	99.991028	4,999,551.39	0.00	0.26
37737PGT7	GLAXOSMITHKLINE LLC	15,000,000.000	Local	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.77
			Base	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.77
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
37829ADA3	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
37829ADK1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
38346LJR8	GOTHAM FDG CORP	17,500,000.000	Local	99.937889	17,489,130.56	99.937889	17,489,130.56	0.00	0.90
			Base	99.937889	17,489,130.56	99.937889	17,489,130.56	0.00	0.90

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40588LJ18	HALKIN FINANCE LLC USC				0.270000	01 Sep 2020			
		15,000,000.000	Local	99.953500	14,993,025.00	99.953500	14,993,025.00	0.00	0.77
			Base	99.953500	14,993,025.00	99.953500	14,993,025.00	0.00	0.77
42786TGL6	HERSHEY FOODS CORP				0.300000	20 Jul 2020			
		15,000,000.000	Local	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.77
			Base	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.77
45779PGD4	INSTITUTIONAL SECURED				0.950000	13 Jul 2020			
		25,000,000.000	Local	99.968333	24,992,083.33	99.968333	24,992,083.33	0.00	1.29
			Base	99.968333	24,992,083.33	99.968333	24,992,083.33	0.00	1.29
45856WGM5	INTERCONTINENTAL EXCHANGE				0.670000	21 Jul 2020			
		15,000,000.000	Local	99.962778	14,994,416.67	99.962778	14,994,416.67	0.00	0.77
			Base	99.962778	14,994,416.67	99.962778	14,994,416.67	0.00	0.77
47816FKW0	JOHNSON & JOHNSON				0.170000	30 Oct 2020			
		25,000,000.000	Local	99.942861	24,985,715.27	99.922022	24,980,505.50	-5,209.77	1.29
			Base	99.942861	24,985,715.27	99.922022	24,980,505.50	-5,209.77	1.29
47816FLW9	JOHNSON & JOHNSON				0.190000	30 Nov 2020			
		25,000,000.000	Local	99.919778	24,979,944.45	99.880933	24,970,233.25	-9,711.20	1.28
			Base	99.919778	24,979,944.45	99.880933	24,970,233.25	-9,711.20	1.28
48802TU86	KELLS FDG LLC				0.930000	27 Jul 2020			
		5,000,000.000	Local	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	0.26
			Base	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	0.26
48802TZ40	KELLS FDG LLC				0.270000	15 Oct 2020			
		10,000,000.000	Local	99.920500	9,992,050.00	99.936106	9,993,610.60	1,560.60	0.51
			Base	99.920500	9,992,050.00	99.936106	9,993,610.60	1,560.60	0.51
56274LG16	MANHATTAN ASSET FDG.				0.280000	01 Jul 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
57576JG63	MASSACHUSETTS MUT LIFE INS CO				0.150000	06 Jul 2020			
		25,000,000.000	Local	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	1.29
			Base	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	1.29

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57576JG97	MASSACHUSETTS MUT LIFE INS CO				0.140000	09 Jul 2020			
		25,000,000.000	Local	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	1.29
			Base	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	1.29
58934AGQ3	MERCK & CO. INC				0.230000	24 Jul 2020			
		25,000,000.000	Local	99.985306	24,996,326.39	99.985306	24,996,326.39	0.00	1.29
			Base	99.985306	24,996,326.39	99.985306	24,996,326.39	0.00	1.29
58934AHJ8	MERCK & CO. INC				0.250000	18 Aug 2020			
		15,000,000.000	Local	99.966667	14,995,000.00	99.966667	14,995,000.00	0.00	0.77
			Base	99.966667	14,995,000.00	99.966667	14,995,000.00	0.00	0.77
58934AHM1	MERCK & CO. INC				0.250000	21 Aug 2020			
		10,000,000.000	Local	99.964583	9,996,458.33	99.964583	9,996,458.33	0.00	0.51
			Base	99.964583	9,996,458.33	99.964583	9,996,458.33	0.00	0.51
59157TG64	METLIFE SHORT TERM FDG				0.850000	06 Jul 2020			
		15,000,000.000	Local	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.77
			Base	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.77
59157TGG2	METLIFE SHORT TERM FDG				0.210000	16 Jul 2020			
		25,000,000.000	Local	99.991250	24,997,812.50	99.991250	24,997,812.50	0.00	1.29
			Base	99.991250	24,997,812.50	99.991250	24,997,812.50	0.00	1.29
59157TJU8	METLIFE SHORT TERM FDG				0.290000	28 Sep 2020			
		10,000,000.000	Local	99.928306	9,992,830.56	99.928306	9,992,830.56	0.00	0.51
			Base	99.928306	9,992,830.56	99.928306	9,992,830.56	0.00	0.51
63763PG29	NATIONAL SECS CLEARING				0.140000	02 Jul 2020			
		20,000,000.000	Local	99.999611	19,999,922.22	99.999611	19,999,922.22	0.00	1.03
			Base	99.999611	19,999,922.22	99.999611	19,999,922.22	0.00	1.03
64105GGX6	NESTLE CAP CORP				0.240000	31 Jul 2020			
		15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.77
			Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.77
64105RGA2	NESTLE FIN FRANCE S.				0.300000	10 Jul 2020			
		5,750,000.000	Local	99.992500	5,749,568.75	99.992500	5,749,568.75	0.00	0.30
			Base	99.992500	5,749,568.75	99.992500	5,749,568.75	0.00	0.30

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64951WGF5	NEW YORK LFE CAP COR	3,000,000.000	Local	99.992222	2,999,766.67	99.992222	2,999,766.67	0.15
			Base	99.992222	2,999,766.67	99.992222	2,999,766.67	0.15
64951WGG3	NEW YORK LFE CAP COR	20,000,000.000	Local	99.993333	19,998,666.67	99.993333	19,998,666.67	1.03
			Base	99.993333	19,998,666.67	99.993333	19,998,666.67	1.03
64951WHA5	NEW YORK LFE CAP COR	15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.77
			Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.77
64951WJF2	NEW YORK LFE CAP COR	9,153,000.000	Local	99.964111	9,149,715.09	99.964111	9,149,715.09	0.47
			Base	99.964111	9,149,715.09	99.964111	9,149,715.09	0.47
66844CGF5	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.968889	9,996,888.89	99.968889	9,996,888.89	0.51
			Base	99.968889	9,996,888.89	99.968889	9,996,888.89	0.51
6698M4J86	NOVARTIS FNC CRP	14,000,000.000	Local	99.969333	13,995,706.66	99.969333	13,995,706.66	0.72
			Base	99.969333	13,995,706.66	99.969333	13,995,706.66	0.72
6698M4JM5	NOVARTIS FNC CRP	19,000,000.000	Local	99.959000	18,992,210.00	99.959000	18,992,210.00	0.98
			Base	99.959000	18,992,210.00	99.959000	18,992,210.00	0.98
71708EK61	PFIZER INC	15,000,000.000	Local	99.946111	14,991,916.67	99.948267	14,992,240.05	323.38
			Base	99.946111	14,991,916.67	99.948267	14,992,240.05	323.38
71708EL37	PFIZER INC	15,000,000.000	Local	99.920139	14,988,020.83	99.919097	14,987,864.55	-156.28
			Base	99.920139	14,988,020.83	99.919097	14,987,864.55	-156.28
74271TH71	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.974306	24,993,576.39	99.974306	24,993,576.39	1.29
			Base	99.974306	24,993,576.39	99.974306	24,993,576.39	1.29

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74271TK51	PROCTOR GAMBLE AND CO				0.160000	05 Oct 2020			
		15,000,000.000	Local	99.957333	14,993,600.00	99.955733	14,993,359.95	-240.05	0.77
			Base	99.957333	14,993,600.00	99.955733	14,993,359.95	-240.05	0.77
8010M2JE3	SANOFI				0.230000	14 Sep 2020			
		10,000,000.000	Local	99.952083	9,995,208.33	99.952083	9,995,208.33	0.00	0.51
			Base	99.952083	9,995,208.33	99.952083	9,995,208.33	0.00	0.51
8225X2HX5	SHELL INTNL FNC B.V				1.635000	31 Aug 2020			
		4,000,000.000	Local	99.722958	3,988,918.33	99.722958	3,988,918.33	0.00	0.21
			Base	99.722958	3,988,918.33	99.722958	3,988,918.33	0.00	0.21
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020			
		10,000,000.000	Local	99.562417	9,956,241.67	99.562417	9,956,241.67	0.00	0.51
			Base	99.562417	9,956,241.67	99.562417	9,956,241.67	0.00	0.51
88602TGF4	THUNDER BAY FNDNG LLC				0.240000	15 Jul 2020			
		15,000,000.000	Local	99.990667	14,998,600.00	99.990667	14,998,600.00	0.00	0.77
			Base	99.990667	14,998,600.00	99.990667	14,998,600.00	0.00	0.77
89114NME2	TORONTO-DOMINION				0.200000	19 Aug 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
89119AJW9	TORONTO DOMINION BANK				0.230000	30 Sep 2020			
		25,000,000.000	Local	99.941861	24,985,465.28	99.946664	24,986,666.00	1,200.72	1.29
			Base	99.941861	24,985,465.28	99.946664	24,986,666.00	1,200.72	1.29
89233GGH3	TOYOTA MOTOR CREDIT				0.800000	17 Jul 2020			
		10,000,000.000	Local	99.964444	9,996,444.44	99.964444	9,996,444.44	0.00	0.51
			Base	99.964444	9,996,444.44	99.964444	9,996,444.44	0.00	0.51
90328AH55	USAA CAPITAL CORP				0.140000	05 Aug 2020			
		25,000,000.000	Local	99.986389	24,996,597.22	99.986389	24,996,597.22	0.00	1.29
			Base	99.986389	24,996,597.22	99.986389	24,996,597.22	0.00	1.29
91058TGA8	UNITED HEALTHCARE CO				0.230000	10 Jul 2020			
		25,000,000.000	Local	99.994250	24,998,562.50	99.994250	24,998,562.50	0.00	1.29
			Base	99.994250	24,998,562.50	99.994250	24,998,562.50	0.00	1.29

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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	
9127962H1	TREASURY BILL 09/20 0.00000				0.162500	24 Sep 2020			
	10,000,000.000	Local	99.961632	9,996,163.20	99.961632	9,996,163.20	0.00		0.51
		Base	99.961632	9,996,163.20	99.961632	9,996,163.20	0.00		0.51
9127963C1	TREASURY BILL 07/20 0.00000				0.131800	07 Jul 2020			
	10,000,000.000	Local	99.997803	9,999,780.33	99.997803	9,999,780.33	0.00		0.51
		Base	99.997803	9,999,780.33	99.997803	9,999,780.33	0.00		0.51
9127963M9	TREASURY BILL 08/20 0.00000				0.146200	04 Aug 2020			
	10,000,000.000	Local	99.986192	9,998,619.22	99.986192	9,998,619.22	0.00		0.51
		Base	99.986192	9,998,619.22	99.986192	9,998,619.22	0.00		0.51
912796SZ3	TREASURY BILL 07/20 0.00000				0.091300	16 Jul 2020			
	5,000,000.000	Local	99.996196	4,999,809.79	99.996196	4,999,809.79	0.00		0.26
		Base	99.996196	4,999,809.79	99.996196	4,999,809.79	0.00		0.26
912796UB3	TREASURY BILL 07/20 0.00000				0.097500	02 Jul 2020			
	20,000,000.000	Local	99.999729	19,999,945.83	99.999729	19,999,945.83	0.00		1.03
		Base	99.999729	19,999,945.83	99.999729	19,999,945.83	0.00		1.03
912796WY1	TREASURY BILL 07/20 0.00000				0.100000	30 Jul 2020			
	20,000,000.000	Local	99.991723	19,998,344.58	99.991723	19,998,344.58	0.00		1.03
		Base	99.991723	19,998,344.58	99.991723	19,998,344.58	0.00		1.03
912796WZ8	TREASURY BILL 08/20 0.00000				0.115000	06 Aug 2020			
	10,000,000.000	Local	99.988500	9,998,850.00	99.988500	9,998,850.00	0.00		0.51
		Base	99.988500	9,998,850.00	99.988500	9,998,850.00	0.00		0.51
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021			
	10,000,000.000	Local	99.886475	9,988,647.50	99.892569	9,989,256.90	609.40		0.51
		Base	99.886475	9,988,647.50	99.892569	9,989,256.90	609.40		0.51
912796XF1	TREASURY BILL 08/20 0.00000				0.121200	20 Aug 2020			
	10,000,000.000	Local	99.983167	9,998,316.66	99.983167	9,998,316.66	0.00		0.51
		Base	99.983167	9,998,316.66	99.983167	9,998,316.66	0.00		0.51
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020			
	10,000,000.000	Local	99.977778	9,997,777.78	99.977778	9,997,777.78	0.00		0.51
		Base	99.977778	9,997,777.78	99.977778	9,997,777.78	0.00		0.51

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921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.050000	01 Jul 2020		
	133,615,733.990	Local	100.000000	133,615,733.99	100.000000	133,615,733.99	0.00	6.87
		Base	100.000000	133,615,733.99	100.000000	133,615,733.99	0.00	6.87
92646KG71	VICTORY RECEIVABLES				0.250000	07 Jul 2020		
	15,000,000.000	Local	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.77
		Base	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.77
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.060000	01 Jul 2020		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.72
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.72
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020		
	40,017,160.600	Local	100.000000	40,017,160.60	100.000000	40,017,160.60	0.00	2.06
		Base	100.000000	40,017,160.60	100.000000	40,017,160.60	0.00	2.06
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jul 2020		
	40,015,712.550	Local	100.000000	40,015,712.55	100.000000	40,015,712.55	0.00	2.06
		Base	100.000000	40,015,712.55	100.000000	40,015,712.55	0.00	2.06
979QRC005	BANK OF AMERICA REPO				0.050000	01 Jul 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.15
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.15
<b>US DOLLAR Total</b>								
	1,566,051,607.140	Local		1,565,438,837.80		1,565,583,702.93	144,865.13	80.55
		Base		1,565,438,837.80		1,565,583,702.93	144,865.13	80.55
<b>CASH EQUIVALENT Total</b>								
	1,566,051,607.140	Base		1,565,438,837.80		1,565,583,702.93	144,865.13	80.55
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	2,687,783.390	Local	100.000000	2,687,783.39	100.215360	2,693,571.80	5,788.41	0.14
Original Face:	10,000,000.000	Base	100.000000	2,687,783.39	100.215360	2,693,571.80	5,788.41	0.14

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3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR					0.200000	11 Dec 2020		
	15,000,000.000	Local		100.000000	15,000,000.00	99.998886	14,999,832.90	-167.10	0.77
		Base		100.000000	15,000,000.00	99.998886	14,999,832.90	-167.10	0.77
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR					0.175000	19 Oct 2020		
	15,000,000.000	Local		100.000000	15,000,000.00	99.994770	14,999,215.50	-784.50	0.77
		Base		100.000000	15,000,000.00	99.994770	14,999,215.50	-784.50	0.77
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1					1.634930	22 Feb 2021		
	5,692,346.170	Local		100.000000	5,692,346.17	100.161620	5,701,546.14	9,199.97	0.29
	Original Face: 12,500,000.000	Base		100.000000	5,692,346.17	100.161620	5,701,546.14	9,199.97	0.29
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A					1.691300	15 Feb 2021		
	2,246,757.930	Local		100.000000	2,246,757.93	100.127200	2,249,615.81	2,857.88	0.12
	Original Face: 4,250,000.000	Base		100.000000	2,246,757.93	100.127200	2,249,615.81	2,857.88	0.12
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000						24 Aug 2020		
	15,000,000.000	Local		99.976000	14,996,400.00	99.977500	14,996,625.00	225.00	0.77
		Base		99.976000	14,996,400.00	99.977500	14,996,625.00	225.00	0.77
9127962G3	TREASURY BILL 09/20 0.00000						17 Sep 2020		
	20,000,000.000	Local		99.962950	19,992,590.00	99.968583	19,993,716.60	1,126.60	1.03
		Base		99.962950	19,992,590.00	99.968583	19,993,716.60	1,126.60	1.03
9127962H1	TREASURY BILL 09/20 0.00000						24 Sep 2020		
	10,000,000.000	Local		99.963402	9,996,340.24	99.965764	9,996,576.40	236.16	0.51
		Base		99.963402	9,996,340.24	99.965764	9,996,576.40	236.16	0.51
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
	10,000,000.000	Local		99.958472	9,995,847.22	99.960389	9,996,038.90	191.68	0.51
		Base		99.958472	9,995,847.22	99.960389	9,996,038.90	191.68	0.51
9127962W8	TREASURY BILL 06/20 0.00000						23 Jun 2020		
	0.000	Local		0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000					0.010000	30 Jun 2020		
	0.000	Local		0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base		0.000000	232.81	0.000000	0.00	-232.81	0.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
		10,000,000.000	Local Base	99.935847 99.935847	9,993,584.73 9,993,584.73	99.930720 99.930720	9,993,072.00 9,993,072.00	-512.73 -512.73
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020		
		20,000,000.000	Local Base	99.991389 99.991389	19,998,277.76 19,998,277.76	99.993472 99.993472	19,998,694.40 19,998,694.40	416.64 416.64
9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020		
		10,000,000.000	Local Base	99.989425 99.989425	9,998,942.52 9,998,942.52	99.990062 99.990062	9,999,006.20 9,999,006.20	63.68 63.68
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
		10,000,000.000	Local Base	99.921250 99.921250	9,992,125.02 9,992,125.02	99.928000 99.928000	9,992,800.00 9,992,800.00	674.98 674.98
9127963K3	TREASURY BILL 12/20 0.00000				0.010000	17 Dec 2020		
		10,000,000.000	Local Base	99.914091 99.914091	9,991,409.14 9,991,409.14	99.928997 99.928997	9,992,899.70 9,992,899.70	1,490.56 1,490.56
9127963M9	TREASURY BILL 08/20 0.00000					04 Aug 2020		
		20,000,000.000	Local Base	99.987155 99.987155	19,997,431.06 19,997,431.06	99.987250 99.987250	19,997,450.00 19,997,450.00	18.94 18.94
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020		
		10,000,000.000	Local Base	99.980733 99.980733	9,998,073.34 9,998,073.34	99.981667 99.981667	9,998,166.70 9,998,166.70	93.36 93.36
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
		10,000,000.000	Local Base	99.979222 99.979222	9,997,922.22 9,997,922.22	99.978611 99.978611	9,997,861.10 9,997,861.10	-61.12 -61.12
9127963Z0	CASH MGMT BILL 09/20 0.00000				0.010000	22 Sep 2020		
		20,000,000.000	Local Base	99.960652 99.960652	19,992,130.37 19,992,130.37	99.969336 99.969336	19,993,867.20 19,993,867.20	1,736.83 1,736.83
9127964A4	CASH MGMT BILL 09/20 0.00000				0.010000	29 Sep 2020		
		20,000,000.000	Local Base	99.958750 99.958750	19,991,750.01 19,991,750.01	99.965500 99.965500	19,993,100.00 19,993,100.00	1,349.99 1,349.99

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

Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127964J5	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.952208	9,995,220.83	99.953750	9,995,375.00	154.17	0.51
			Base	99.952208	9,995,220.83	99.953750	9,995,375.00	154.17	0.51
9127964Q9	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.940625	9,994,062.50	99.939236	9,993,923.60	-138.90	0.51
			Base	99.940625	9,994,062.50	99.939236	9,993,923.60	-138.90	0.51
9127964R7	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.934000	9,993,400.00	99.935833	9,993,583.30	183.30	0.51
			Base	99.934000	9,993,400.00	99.935833	9,993,583.30	183.30	0.51
912796SZ3	TREASURY BILL 07/20 0.00000	5,000,000.000	Local	99.988982	4,999,449.10	99.994687	4,999,734.35	285.25	0.26
			Base	99.988982	4,999,449.10	99.994687	4,999,734.35	285.25	0.26
912796TJ8	TREASURY BILL 09/20 0.00000	30,000,000.000	Local	99.969036	29,990,710.86	99.973375	29,992,012.50	1,301.64	1.54
			Base	99.969036	29,990,710.86	99.973375	29,992,012.50	1,301.64	1.54
912796TN9	TREASURY BILL 10/20 0.00000	10,000,000.000	Local	99.948438	9,994,843.75	99.957375	9,995,737.50	893.75	0.51
			Base	99.948438	9,994,843.75	99.957375	9,995,737.50	893.75	0.51
912796TU3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.926806	9,992,680.59	99.933264	9,993,326.40	645.81	0.51
			Base	99.926806	9,992,680.59	99.933264	9,993,326.40	645.81	0.51
912796WX3	TREASURY BILL 07/20 0.00000	10,000,000.000	Local	99.990039	9,999,003.89	99.991450	9,999,145.00	141.11	0.51
			Base	99.990039	9,999,003.89	99.991450	9,999,145.00	141.11	0.51
912796WY1	TREASURY BILL 07/20 0.00000	10,000,000.000	Local	99.990333	9,999,033.34	99.989528	9,998,952.80	-80.54	0.51
			Base	99.990333	9,999,033.34	99.989528	9,998,952.80	-80.54	0.51
912796WZ8	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.988950	9,998,895.00	99.988000	9,998,800.00	-95.00	0.51
			Base	99.988950	9,998,895.00	99.988000	9,998,800.00	-95.00	0.51

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796XF1	TREASURY BILL 08/20 0.00000					20 Aug 2020		
	10,000,000.000	Local	99.983195	9,998,319.45	99.981944	9,998,194.40	-125.05	0.51
		Base	99.983195	9,998,319.45	99.981944	9,998,194.40	-125.05	0.51
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020		
	10,000,000.000	Local	99.972444	9,997,244.41	99.974667	9,997,466.70	222.29	0.51
		Base	99.972444	9,997,244.41	99.974667	9,997,466.70	222.29	0.51
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049920	15 Mar 2021		
	7,436,601.210	Local	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.38
Original Face:	20,000,000.000	Base	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.38
<b>US DOLLAR Total</b>								
	378,063,488.700	Local		377,949,408.79		377,982,156.46	32,747.67	19.45
Original Face:	46,750,000.000	Base		377,949,408.79		377,982,156.46	32,747.67	19.45
<b>FIXED INCOME Total</b>								
	378,063,488.700	Base		377,949,408.79		377,982,156.46	32,747.67	19.45
Original Face:	46,750,000.000							



# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,944,113,395.850	Base	1,943,386,546.60		1,943,564,159.40	177,612.80	100.00
Original Face:		46,750,000.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-4,652.200	Local 1.000000	-4,652.20	1.000000	-4,652.20	0.00	0.00
			Base 1.000000	-4,652.20	1.000000	-4,652.20	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-4,652.200	Local	-4,652.20		-4,652.20	0.00	0.00
		Base	-4,652.20		-4,652.20	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-4,652.200	Base	-4,652.20		-4,652.20	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local 100.000000	15,000,000.00	0.000000	01 Jul 2020 15,000,000.00	0.00	0.82
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.82

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		8,045,249.260	Local 100.000000	8,045,249.26	0.070000	01 Jul 2020 8,045,249.26	0.00	0.44
			Base 100.000000	8,045,249.26	100.000000	8,045,249.26	0.00	0.44

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,236,702.370	Local 100.000000	6,236,702.37	0.143765	31 Dec 2030 6,236,702.37	0.00	0.34
			Base 100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34

9127962H1	TREASURY BILL 09/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		30,000,000.000	Local 99.961711	29,988,513.20	0.162000	24 Sep 2020 29,988,513.20	0.00	1.64
			Base 99.961711	29,988,513.20	99.961711	29,988,513.20	0.00	1.64

9127962J7	TREASURY BILL 10/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 99.957667	9,995,766.72	0.166300	01 Oct 2020 9,996,397.90	631.18	0.55
			Base 99.957667	9,995,766.72	99.963979	9,996,397.90	631.18	0.55

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127962R9	TREASURY BILL 10/20 0.00000	5,000,000.000	Local	99.954361	4,997,718.06	99.956979	4,997,848.95	130.89	0.27
			Base	99.954361	4,997,718.06	99.956979	4,997,848.95	130.89	0.27
9127962S7	TREASURY BILL 10/20 0.00000	5,000,000.000	Local	99.951347	4,997,567.36	99.952944	4,997,647.20	79.84	0.27
			Base	99.951347	4,997,567.36	99.952944	4,997,647.20	79.84	0.27
912796SZ3	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.994479	19,998,895.83	99.994479	19,998,895.83	0.00	1.10
			Base	99.994479	19,998,895.83	99.994479	19,998,895.83	0.00	1.10
912796TD1	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.985607	9,998,560.69	99.985607	9,998,560.69	0.00	0.55
			Base	99.985607	9,998,560.69	99.985607	9,998,560.69	0.00	0.55
912796TN9	TREASURY BILL 10/20 0.00000	15,000,000.000	Local	99.956000	14,993,400.00	99.960528	14,994,079.20	679.20	0.82
			Base	99.956000	14,993,400.00	99.960528	14,994,079.20	679.20	0.82
912796UB3	TREASURY BILL 07/20 0.00000	60,000,000.000	Local	99.999738	59,999,842.50	99.999738	59,999,842.50	0.00	3.29
			Base	99.999738	59,999,842.50	99.999738	59,999,842.50	0.00	3.29
912796WW5	TREASURY BILL 07/20 0.00000	60,000,000.000	Local	99.992046	59,995,227.77	99.992046	59,995,227.77	0.00	3.29
			Base	99.992046	59,995,227.77	99.992046	59,995,227.77	0.00	3.29
912796WX3	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.993858	19,998,771.67	99.993858	19,998,771.67	0.00	1.10
			Base	99.993858	19,998,771.67	99.993858	19,998,771.67	0.00	1.10
912796WZ8	TREASURY BILL 08/20 0.00000	40,000,000.000	Local	99.989550	39,995,820.00	99.989550	39,995,820.00	0.00	2.19
			Base	99.989550	39,995,820.00	99.989550	39,995,820.00	0.00	2.19
912796XE4	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.888799	9,988,879.86	99.892569	9,989,256.90	377.04	0.55
			Base	99.888799	9,988,879.86	99.892569	9,989,256.90	377.04	0.55

& 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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796XF1	TREASURY BILL 08/20 0.00000				0.110500	20 Aug 2020		
	10,000,000.000	Local	99.984653	9,998,465.28	99.984653	9,998,465.28	0.00	0.55
		Base	99.984653	9,998,465.28	99.984653	9,998,465.28	0.00	0.55
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.050000	01 Jul 2020		
	2,270,996.610	Local	100.000000	2,270,996.61	100.000000	2,270,996.61	0.00	0.12
		Base	100.000000	2,270,996.61	100.000000	2,270,996.61	0.00	0.12
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	06 Jul 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.37
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.37
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020		
	75,061,118.330	Local	100.000000	75,061,118.33	100.000000	75,061,118.33	0.00	4.11
		Base	100.000000	75,061,118.33	100.000000	75,061,118.33	0.00	4.11
979QHR003	SOUTH STREET REPO				0.110000	01 Jul 2020		
	109,499,999.990	Local	100.000000	109,499,999.99	100.000000	109,499,999.99	0.00	6.00
		Base	100.000000	109,499,999.99	100.000000	109,499,999.99	0.00	6.00
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Jul 2020		
	2,534.850	Local	100.000000	2,534.85	100.000000	2,534.85	0.00	0.00
		Base	100.000000	2,534.85	100.000000	2,534.85	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.070000	01 Jul 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.11
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.11
<b>US DOLLAR Total</b>								
	611,116,601.410	Local		611,064,030.35		611,065,928.50	1,898.15	33.47
		Base		611,064,030.35		611,065,928.50	1,898.15	33.47
<b>CASH EQUIVALENT Total</b>								
	611,116,601.410	Base		611,064,030.35		611,065,928.50	1,898.15	33.47

## FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

& 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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127962G3	TREASURY BILL 09/20 0.00000					17 Sep 2020		
	20,000,000.000	Local	99.963167	19,992,633.37	99.968583	19,993,716.60	1,083.23	1.10
		Base	99.963167	19,992,633.37	99.968583	19,993,716.60	1,083.23	1.10
9127962H1	TREASURY BILL 09/20 0.00000					24 Sep 2020		
	20,000,000.000	Local	99.962813	19,992,562.59	99.965764	19,993,152.80	590.21	1.10
		Base	99.962813	19,992,562.59	99.965764	19,993,152.80	590.21	1.10
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	10,000,000.000	Local	99.958472	9,995,847.22	99.963979	9,996,397.90	550.68	0.55
		Base	99.958472	9,995,847.22	99.963979	9,996,397.90	550.68	0.55
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
	15,000,000.000	Local	99.941111	14,991,166.66	99.956979	14,993,546.85	2,380.19	0.82
		Base	99.941111	14,991,166.66	99.956979	14,993,546.85	2,380.19	0.82
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
	5,000,000.000	Local	99.949778	4,997,488.89	99.952944	4,997,647.20	158.31	0.27
		Base	99.949778	4,997,488.89	99.952944	4,997,647.20	158.31	0.27
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	10,000,000.000	Local	99.951666	9,995,166.64	99.947500	9,994,750.00	-416.64	0.55
		Base	99.951666	9,995,166.64	99.947500	9,994,750.00	-416.64	0.55
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	4,444.56	0.000000	0.00	-4,444.56	0.00
		Base	0.000000	4,444.56	0.000000	0.00	-4,444.56	0.00
9127962Z1	TREASURY BILL 11/20 0.00000				0.010000	12 Nov 2020		
	10,000,000.000	Local	99.946027	9,994,602.74	99.939740	9,993,974.00	-628.74	0.55
		Base	99.946027	9,994,602.74	99.939740	9,993,974.00	-628.74	0.55
9127963A5	TREASURY BILL 11/20 0.00000				0.010000	19 Nov 2020		
	10,000,000.000	Local	99.941250	9,994,125.03	99.936354	9,993,635.40	-489.63	0.55
		Base	99.941250	9,994,125.03	99.936354	9,993,635.40	-489.63	0.55
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
	20,000,000.000	Local	99.936882	19,987,376.44	99.930720	19,986,144.00	-1,232.44	1.09
		Base	99.936882	19,987,376.44	99.930720	19,986,144.00	-1,232.44	1.09

& 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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127963C1	TREASURY BILL 07/20 0.00000					0.010000	07 Jul 2020		
	60,000,000.000	Local		99.998343	59,999,005.65	99.997800	59,998,680.00	-325.65	3.29
		Base		99.998343	59,999,005.65	99.997800	59,998,680.00	-325.65	3.29
9127963D9	TREASURY BILL 07/20 0.00000					0.010000	14 Jul 2020		
	60,000,000.000	Local		99.996235	59,997,740.87	99.996028	59,997,616.80	-124.07	3.29
		Base		99.996235	59,997,740.87	99.996028	59,997,616.80	-124.07	3.29
9127963F4	TREASURY BILL 07/20 0.00000					0.010000	21 Jul 2020		
	80,000,000.000	Local		99.993708	79,994,966.11	99.993472	79,994,777.60	-188.51	4.38
		Base		99.993708	79,994,966.11	99.993472	79,994,777.60	-188.51	4.38
9127963G2	TREASURY BILL 07/20 0.00000					0.010000	28 Jul 2020		
	80,000,000.000	Local		99.991356	79,993,085.03	99.990062	79,992,049.60	-1,035.43	4.38
		Base		99.991356	79,993,085.03	99.990062	79,992,049.60	-1,035.43	4.38
9127963J6	TREASURY BILL 12/20 0.00000						10 Dec 2020		
	10,000,000.000	Local		99.921250	9,992,125.02	99.928000	9,992,800.00	674.98	0.55
		Base		99.921250	9,992,125.02	99.928000	9,992,800.00	674.98	0.55
9127963K3	TREASURY BILL 12/20 0.00000					0.010000	17 Dec 2020		
	10,000,000.000	Local		99.916674	9,991,667.37	99.928997	9,992,899.70	1,232.33	0.55
		Base		99.916674	9,991,667.37	99.928997	9,992,899.70	1,232.33	0.55
9127963M9	TREASURY BILL 08/20 0.00000					0.010000	04 Aug 2020		
	80,000,000.000	Local		99.988050	79,990,440.36	99.987250	79,989,800.00	-640.36	4.38
		Base		99.988050	79,990,440.36	99.987250	79,989,800.00	-640.36	4.38
9127963N7	TREASURY BILL 08/20 0.00000					0.010000	11 Aug 2020		
	30,000,000.000	Local		99.985866	29,995,759.93	99.985194	29,995,558.20	-201.73	1.64
		Base		99.985866	29,995,759.93	99.985194	29,995,558.20	-201.73	1.64
9127963P2	TREASURY BILL 08/20 0.00000					0.010000	18 Aug 2020		
	30,000,000.000	Local		99.979356	29,993,806.65	99.981667	29,994,500.10	693.45	1.64
		Base		99.979356	29,993,806.65	99.981667	29,994,500.10	693.45	1.64
9127963Q0	TREASURY BILL 08/20 0.00000						25 Aug 2020		
	10,000,000.000	Local		99.979222	9,997,922.22	99.978611	9,997,861.10	-61.12	0.55
		Base		99.979222	9,997,922.22	99.978611	9,997,861.10	-61.12	0.55

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127963R8	TREASURY BILL 09/20 0.00000						01 Sep 2020		
	10,000,000.000	Local	99.973994	9,997,399.44	99.976406	9,997,640.60	241.16	0.55	
		Base	99.973994	9,997,399.44	99.976406	9,997,640.60	241.16	0.55	
9127963X5	CASH MGMT BILL 09/20 0.00000						08 Sep 2020		
	10,000,000.000	Local	99.974604	9,997,460.41	99.975083	9,997,508.30	47.89	0.55	
		Base	99.974604	9,997,460.41	99.975083	9,997,508.30	47.89	0.55	
9127963Y3	CASH MGMT BILL 09/20 0.00000					0.010000	15 Sep 2020		
	20,000,000.000	Local	99.950811	19,990,162.23	99.970444	19,994,088.80	3,926.57	1.10	
		Base	99.950811	19,990,162.23	99.970444	19,994,088.80	3,926.57	1.10	
9127963Z0	CASH MGMT BILL 09/20 0.00000					0.010000	22 Sep 2020		
	40,000,000.000	Local	99.964552	39,985,820.83	99.969336	39,987,734.40	1,913.57	2.19	
		Base	99.964552	39,985,820.83	99.969336	39,987,734.40	1,913.57	2.19	
9127964A4	CASH MGMT BILL 09/20 0.00000					0.010000	29 Sep 2020		
	50,000,000.000	Local	99.959650	49,979,825.00	99.965500	49,982,750.00	2,925.00	2.74	
		Base	99.959650	49,979,825.00	99.965500	49,982,750.00	2,925.00	2.74	
9127964J5	CASH MGMT BILL 10/20 0.00000						20 Oct 2020		
	10,000,000.000	Local	99.952208	9,995,220.83	99.953750	9,995,375.00	154.17	0.55	
		Base	99.952208	9,995,220.83	99.953750	9,995,375.00	154.17	0.55	
9127964K2	CASH MGMT BILL 10/20 0.00000						27 Oct 2020		
	10,000,000.000	Local	99.952472	9,995,247.22	99.954111	9,995,411.10	163.88	0.55	
		Base	99.952472	9,995,247.22	99.954111	9,995,411.10	163.88	0.55	
9127964Q9	CASH MGMT BILL 11/20 0.00000						03 Nov 2020		
	10,000,000.000	Local	99.940868	9,994,086.80	99.939236	9,993,923.60	-163.20	0.55	
		Base	99.940868	9,994,086.80	99.939236	9,993,923.60	-163.20	0.55	
9127964R7	CASH MGMT BILL 11/20 0.00000						10 Nov 2020		
	10,000,000.000	Local	99.934000	9,993,400.00	99.935833	9,993,583.30	183.30	0.55	
		Base	99.934000	9,993,400.00	99.935833	9,993,583.30	183.30	0.55	
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	

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: 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					0.010000	16 Jul 2020		
	50,000,000.000	Local		99.980457	49,990,228.35	99.994687	49,997,343.50	7,115.15	2.74
		Base		99.980457	49,990,228.35	99.994687	49,997,343.50	7,115.15	2.74
912796TD1	TREASURY BILL 08/20 0.00000					0.010000	13 Aug 2020		
	40,000,000.000	Local		99.985965	39,994,386.18	99.983875	39,993,550.00	-836.18	2.19
		Base		99.985965	39,994,386.18	99.983875	39,993,550.00	-836.18	2.19
912796TJ8	TREASURY BILL 09/20 0.00000					0.010000	10 Sep 2020		
	50,000,000.000	Local		99.970081	49,985,040.69	99.973375	49,986,687.50	1,646.81	2.74
		Base		99.970081	49,985,040.69	99.973375	49,986,687.50	1,646.81	2.74
912796TN9	TREASURY BILL 10/20 0.00000						08 Oct 2020		
	5,000,000.000	Local		99.951875	4,997,593.76	99.960528	4,998,026.40	432.64	0.27
		Base		99.951875	4,997,593.76	99.960528	4,998,026.40	432.64	0.27
912796TP4	TREASURY BILL 11/20 0.00000						05 Nov 2020		
	10,000,000.000	Local		99.953963	9,995,396.25	99.943556	9,994,355.60	-1,040.65	0.55
		Base		99.953963	9,995,396.25	99.943556	9,994,355.60	-1,040.65	0.55
912796TU3	TREASURY BILL 12/20 0.00000						03 Dec 2020		
	10,000,000.000	Local		99.927021	9,992,702.05	99.933264	9,993,326.40	624.35	0.55
		Base		99.927021	9,992,702.05	99.933264	9,993,326.40	624.35	0.55
912796UB3	TREASURY BILL 07/20 0.00000					0.010000	02 Jul 2020		
	30,000,000.000	Local		99.998407	29,999,522.19	99.999743	29,999,922.90	400.71	1.64
		Base		99.998407	29,999,522.19	99.999743	29,999,922.90	400.71	1.64
912796VP1	TREASURY BILL 08/19 0.00000						06 Aug 2019		
	0.000	Local		0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base		0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WW5	TREASURY BILL 07/20 0.00000						09 Jul 2020		
	10,000,000.000	Local		99.997111	9,999,711.11	99.997444	9,999,744.40	33.29	0.55
		Base		99.997111	9,999,711.11	99.997444	9,999,744.40	33.29	0.55
912796WX3	TREASURY BILL 07/20 0.00000					0.010000	23 Jul 2020		
	30,000,000.000	Local		99.963068	29,988,920.53	99.991450	29,997,435.00	8,514.47	1.64
		Base		99.963068	29,988,920.53	99.991450	29,997,435.00	8,514.47	1.64



# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796WY1	TREASURY BILL 07/20 0.00000				1.532500	30 Jul 2020		
	50,000,000.000	Local	99.956842	49,978,421.20	99.989528	49,994,764.00	16,342.80	2.74
		Base	99.956842	49,978,421.20	99.989528	49,994,764.00	16,342.80	2.74
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	30,000,000.000	Local	99.988983	29,996,694.96	99.988000	29,996,400.00	-294.96	1.64
		Base	99.988983	29,996,694.96	99.988000	29,996,400.00	-294.96	1.64
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
912796XF1	TREASURY BILL 08/20 0.00000				0.010000	20 Aug 2020		
	60,000,000.000	Local	99.983171	59,989,902.85	99.981944	59,989,166.40	-736.45	3.29
		Base	99.983171	59,989,902.85	99.981944	59,989,166.40	-736.45	3.29
912796XG9	TREASURY BILL 08/20 0.00000					27 Aug 2020		
	50,000,000.000	Local	99.980560	49,990,279.99	99.977833	49,988,916.50	-1,363.49	2.74
		Base	99.980560	49,990,279.99	99.977833	49,988,916.50	-1,363.49	2.74
912796XH7	TREASURY BILL 09/20 0.00000				0.010000	03 Sep 2020		
	50,000,000.000	Local	99.972978	49,986,488.76	99.974667	49,987,333.50	844.74	2.74
		Base	99.972978	49,986,488.76	99.974667	49,987,333.50	844.74	2.74
<b>US DOLLAR Total</b>								
	1,215,000,000.000	Local		1,214,699,539.24		1,214,744,495.05	44,955.81	66.53
		Base		1,214,699,539.24		1,214,744,495.05	44,955.81	66.53
<b>FIXED INCOME Total</b>								
	1,215,000,000.000	Base		1,214,699,539.24		1,214,744,495.05	44,955.81	66.53

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# Holdings

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



STATE STREET

As of: June 30, 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
<b>FUND Total</b>								
		1,826,111,949.210	Base	1,825,758,917.39		1,825,805,771.35	46,853.96	100.00

# Holdings

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

FUND: ATZH



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

919TFTIIO	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				0.010028	31 Dec 2030		
		1,698.520	Local	99.989991	1,698.35	99.990000	1,698.35	0.00
			Base	99.989991	1,698.35	99.990000	1,698.35	0.00

<b>US DOLLAR Total</b>		1,698.520	Local		1,698.35		1,698.35	0.00
			Base		1,698.35		1,698.35	0.00

## CASH EQUIVALENT Total

		1,698.520	Base		1,698.35		1,698.35	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST							
		264,125,829.880	Local	1.000278	264,199,368.55	1.000200	264,178,655.05	-20,713.50
			Base	1.000278	264,199,368.55	1.000200	264,178,655.05	-20,713.50

<b>US DOLLAR Total</b>		264,125,829.880	Local		264,199,368.55		264,178,655.05	-20,713.50
			Base		264,199,368.55		264,178,655.05	-20,713.50

## EQUITY Total

		264,125,829.880	Base		264,199,368.55		264,178,655.05	-20,713.50
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

040507JT3	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR					0.170000	01 Jul 2035	
		5,465,000.000	Local	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00
			Base	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00

# Holdings

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

FUND: ATZH



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.140000	15 May 2031		
	18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	2.69
		Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	2.69
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4				4.000000	01 Aug 2021		
	1,500,000.000	Local	102.885068	1,543,276.02	104.044000	1,560,660.00	17,383.98	0.23
		Base	102.885068	1,543,276.02	104.044000	1,560,660.00	17,383.98	0.23
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5				5.000000	01 Jan 2021		
	3,500,000.000	Local	101.872758	3,565,546.52	102.374000	3,583,090.00	17,543.48	0.54
		Base	101.872758	3,565,546.52	102.374000	3,583,090.00	17,543.48	0.54
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.140000	01 Jul 2029		
	6,200,000.000	Local	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	0.93
		Base	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	0.93
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				0.140000	01 Jul 2040		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5				5.000000	01 Jul 2021		
	2,155,000.000	Local	103.824863	2,237,425.80	104.738000	2,257,103.90	19,678.10	0.34
		Base	103.824863	2,237,425.80	104.738000	2,257,103.90	19,678.10	0.34
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	103.320173	5,166,008.64	105.393000	5,269,650.00	103,641.36	0.79
		Base	103.320173	5,166,008.64	105.393000	5,269,650.00	103,641.36	0.79
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	103.241561	4,129,662.43	104.305000	4,172,200.00	42,537.57	0.62
		Base	103.241561	4,129,662.43	104.305000	4,172,200.00	42,537.57	0.62
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.110000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.45
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.45
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	102.204595	4,522,553.35	102.760000	4,547,130.00	24,576.65	0.68
		Base	102.204595	4,522,553.35	102.760000	4,547,130.00	24,576.65	0.68

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# Holdings

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

FUND: ATZH



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022			
		4,825,000.000	Local	105.908840	5,110,101.51	107.471000	5,185,475.75	75,374.24	0.78
			Base	105.908840	5,110,101.51	107.471000	5,185,475.75	75,374.24	0.78
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.150000	01 Sep 2035			
		5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.77
			Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.77
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021			
		11,785,000.000	Local	103.772326	12,229,568.60	104.371000	12,300,122.35	70,553.75	1.84
			Base	103.772326	12,229,568.60	104.371000	12,300,122.35	70,553.75	1.84
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021			
		4,535,000.000	Local	102.398091	4,643,753.43	103.149000	4,677,807.15	34,053.72	0.70
			Base	102.398091	4,643,753.43	103.149000	4,677,807.15	34,053.72	0.70
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021			
		5,000,000.000	Local	104.800022	5,240,001.12	106.714000	5,335,700.00	95,698.88	0.80
			Base	104.800022	5,240,001.12	106.714000	5,335,700.00	95,698.88	0.80
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021			
		550,000.000	Local	103.396829	568,682.56	104.749000	576,119.50	7,436.94	0.09
			Base	103.396829	568,682.56	104.749000	576,119.50	7,436.94	0.09
407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR				0.130000	01 Apr 2028			
		4,770,000.000	Local	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	0.71
			Base	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	0.71
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				0.120000	15 May 2034			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.110000	01 Nov 2039			
		4,285,000.000	Local	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.64
			Base	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.64
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR				0.150000	01 Mar 2036			
		4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.70
			Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.70

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

FUND: ATZH



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
	4,255,000.000	Local	103.348012	4,397,457.90	104.426000	4,443,326.30	45,868.40	0.66	
		Base	103.348012	4,397,457.90	104.426000	4,443,326.30	45,868.40	0.66	
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
	2,250,000.000	Local	101.600469	2,286,010.55	101.955000	2,293,987.50	7,976.95	0.34	
		Base	101.600469	2,286,010.55	101.955000	2,293,987.50	7,976.95	0.34	
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
	1,200,000.000	Local	100.773253	1,209,279.04	101.128000	1,213,536.00	4,256.96	0.18	
		Base	100.773253	1,209,279.04	101.128000	1,213,536.00	4,256.96	0.18	
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	1,000,000.000	Local	102.252029	1,022,520.29	102.951000	1,029,510.00	6,989.71	0.15	
		Base	102.252029	1,022,520.29	102.951000	1,029,510.00	6,989.71	0.15	
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,000,000.000	Local	101.172596	2,023,451.91	101.559000	2,031,180.00	7,728.09	0.30	
		Base	101.172596	2,023,451.91	101.559000	2,031,180.00	7,728.09	0.30	
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	3,000,000.000	Local	103.923693	3,117,710.80	105.260000	3,157,800.00	40,089.20	0.47	
		Base	103.923693	3,117,710.80	105.260000	3,157,800.00	40,089.20	0.47	
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,700,000.000	Local	101.142876	2,730,857.66	101.542000	2,741,634.00	10,776.34	0.41	
		Base	101.142876	2,730,857.66	101.542000	2,741,634.00	10,776.34	0.41	
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	3,750,000.000	Local	101.125643	3,792,211.61	101.559000	3,808,462.50	16,250.89	0.57	
		Base	101.125643	3,792,211.61	101.559000	3,808,462.50	16,250.89	0.57	
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,500,000.000	Local	101.180714	2,529,517.86	101.563000	2,539,075.00	9,557.14	0.38	
		Base	101.180714	2,529,517.86	101.563000	2,539,075.00	9,557.14	0.38	
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local	107.005840	4,060,871.61	108.902000	4,132,830.90	71,959.29	0.62	
		Base	107.005840	4,060,871.61	108.902000	4,132,830.90	71,959.29	0.62	

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STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
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52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
	1,175,000.000	Local	104.141554	1,223,663.26	105.318000	1,237,486.50	13,823.24	0.19	
		Base	104.141554	1,223,663.26	105.318000	1,237,486.50	13,823.24	0.19	
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.120000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	2.97	
		Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	2.97	
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR					0.140000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.27	
		Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.27	
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.150000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.13	
		Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.13	
574193SR0	MARYLAND ST MDS 08/21 FIXED 5					5.000000	01 Aug 2021		
	19,000,000.000	Local	104.690347	19,891,165.99	105.134000	19,975,460.00	84,294.01	2.99	
		Base	104.690347	19,891,165.99	105.134000	19,975,460.00	84,294.01	2.99	
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5					5.000000	01 Oct 2022		
	6,250,000.000	Local	108.302200	6,768,887.50	110.558000	6,909,875.00	140,987.50	1.03	
		Base	108.302200	6,768,887.50	110.558000	6,909,875.00	140,987.50	1.03	
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR					0.130000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.61	
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.61	
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR					0.090000	01 Jul 2034		
	11,880,000.000	Local	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	1.78	
		Base	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	1.78	
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5					5.000000	01 Jan 2021		
	14,000,000.000	Local	102.173881	14,304,343.31	102.364000	14,330,960.00	26,616.69	2.14	
		Base	102.173881	14,304,343.31	102.364000	14,330,960.00	26,616.69	2.14	
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5					5.000000	01 May 2021		
	4,000,000.000	Local	102.988378	4,119,535.10	103.947000	4,157,880.00	38,344.90	0.62	
		Base	102.988378	4,119,535.10	103.947000	4,157,880.00	38,344.90	0.62	

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STATE STREET

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592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR					0.110000	01 Oct 2039		
	4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	0.74	
		Base	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	0.74	
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR					0.130000	15 Oct 2052		
	3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.58	
		Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.58	
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5					5.000000	01 Aug 2021		
	5,650,000.000	Local	104.511739	5,904,913.26	105.167000	5,941,935.50	37,022.24	0.89	
		Base	104.511739	5,904,913.26	105.167000	5,941,935.50	37,022.24	0.89	
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
	3,000,000.000	Local	103.614534	3,108,436.03	104.749000	3,142,470.00	34,033.97	0.47	
		Base	103.614534	3,108,436.03	104.749000	3,142,470.00	34,033.97	0.47	
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5					5.000000	01 Aug 2021		
	9,850,000.000	Local	104.377913	10,281,224.44	104.932000	10,335,802.00	54,577.56	1.55	
		Base	104.377913	10,281,224.44	104.932000	10,335,802.00	54,577.56	1.55	
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.120000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.50	
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.50	
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	2,175,000.000	Local	102.372979	2,226,612.29	102.951000	2,239,184.25	12,571.96	0.34	
		Base	102.372979	2,226,612.29	102.951000	2,239,184.25	12,571.96	0.34	
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
	2,715,000.000	Local	106.118200	2,881,109.13	107.672000	2,923,294.80	42,185.67	0.44	
		Base	106.118200	2,881,109.13	107.672000	2,923,294.80	42,185.67	0.44	
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					0.120000	01 Jun 2035		
	3,430,000.000	Local	100.000000	3,430,000.00	100.000000	3,430,000.00	0.00	0.51	
		Base	100.000000	3,430,000.00	100.000000	3,430,000.00	0.00	0.51	
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
	2,000,000.000	Local	102.470810	2,049,416.20	103.449000	2,068,980.00	19,563.80	0.31	
		Base	102.470810	2,049,416.20	103.449000	2,068,980.00	19,563.80	0.31	

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67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,350,000.000	Local	103.794260	2,439,165.11	105.304000	2,474,644.00	35,478.89	0.37
			Base	103.794260	2,439,165.11	105.304000	2,474,644.00	35,478.89	0.37
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021			
		1,420,000.000	Local	102.222647	1,451,561.59	102.943000	1,461,790.60	10,229.01	0.22
			Base	102.222647	1,451,561.59	102.943000	1,461,790.60	10,229.01	0.22
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.130000	01 Jan 2039			
		8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.27
			Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.27
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.120000	01 Dec 2038			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		660,000.000	Local	103.788458	685,003.82	105.245000	694,617.00	9,613.18	0.10
			Base	103.788458	685,003.82	105.245000	694,617.00	9,613.18	0.10
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4				4.000000	01 Dec 2020			
		2,000,000.000	Local	101.104600	2,022,092.00	101.554000	2,031,080.00	8,988.00	0.30
			Base	101.104600	2,022,092.00	101.554000	2,031,080.00	8,988.00	0.30
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,000,000.000	Local	103.678688	2,073,573.76	105.245000	2,104,900.00	31,326.24	0.31
			Base	103.678688	2,073,573.76	105.245000	2,104,900.00	31,326.24	0.31
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				0.130000	01 May 2035			
		6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	0.97
			Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	0.97
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021			
		2,315,000.000	Local	102.180434	2,365,477.04	102.700000	2,377,505.00	12,027.96	0.36
			Base	102.180434	2,365,477.04	102.700000	2,377,505.00	12,027.96	0.36
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022			
		2,535,000.000	Local	105.843338	2,683,128.61	107.306000	2,720,207.10	37,078.49	0.41
			Base	105.843338	2,683,128.61	107.306000	2,720,207.10	37,078.49	0.41

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792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.120000	15 Nov 2035			
		13,995,000.000	Local	100.000000	13,995,000.00	100.000000	13,995,000.00	0.00	2.09
			Base	100.000000	13,995,000.00	100.000000	13,995,000.00	0.00	2.09
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.130000	01 Jul 2037			
		7,235,000.000	Local	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.08
			Base	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.08
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020			
		10,690,000.000	Local	100.424267	10,735,354.15	100.586000	10,752,643.40	17,289.25	1.61
			Base	100.424267	10,735,354.15	100.586000	10,752,643.40	17,289.25	1.61
899645B53	TULSA OK TUL 03/22 FIXED 5				5.000000	01 Mar 2022			
		15,500,000.000	Local	105.892011	16,413,261.73	107.847000	16,716,285.00	303,023.27	2.50
			Base	105.892011	16,413,261.73	107.847000	16,716,285.00	303,023.27	2.50
910678A68	UNITED TX INDEP SCH DIST UNDS CD 08/21 FIXED 4				4.000000	15 Aug 2021			
		3,185,000.000	Local	102.953051	3,279,054.69	104.201000	3,318,801.85	39,747.16	0.50
			Base	102.953051	3,279,054.69	104.201000	3,318,801.85	39,747.16	0.50
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.160000	01 Dec 2030			
		4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.62
			Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.62
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021			
		4,250,000.000	Local	102.131702	4,340,597.34	102.760000	4,367,300.00	26,702.66	0.65
			Base	102.131702	4,340,597.34	102.760000	4,367,300.00	26,702.66	0.65
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021			
		1,250,000.000	Local	104.205709	1,302,571.36	105.541000	1,319,262.50	16,691.14	0.20
			Base	104.205709	1,302,571.36	105.541000	1,319,262.50	16,691.14	0.20
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021			
		1,750,000.000	Local	101.856580	1,782,490.15	102.369000	1,791,457.50	8,967.35	0.27
			Base	101.856580	1,782,490.15	102.369000	1,791,457.50	8,967.35	0.27
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022			
		1,420,000.000	Local	105.500043	1,498,100.61	107.094000	1,520,734.80	22,634.19	0.23
			Base	105.500043	1,498,100.61	107.094000	1,520,734.80	22,634.19	0.23

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Books Closed

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# Holdings

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

FUND: ATZH



STATE STREET

As of: June 30, 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
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.120000	01 Jun 2034		
		7,150,000.000	Local 100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.07
			Base 100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.07
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
		1,000,000.000	Local 101.091959	1,010,919.59	101.554000	1,015,540.00	4,620.41	0.15
			Base 101.091959	1,010,919.59	101.554000	1,015,540.00	4,620.41	0.15
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
		10,530,000.000	Local 103.196444	10,866,585.60	103.955000	10,946,461.50	79,875.90	1.64
			Base 103.196444	10,866,585.60	103.955000	10,946,461.50	79,875.90	1.64
<b>US DOLLAR Total</b>								
		394,850,000.000	Local	402,289,712.87		404,187,959.15	1,898,246.28	60.47
			Base	402,289,712.87		404,187,959.15	1,898,246.28	60.47
<b>FIXED INCOME Total</b>								
		394,850,000.000	Base	402,289,712.87		404,187,959.15	1,898,246.28	60.47

# Holdings

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

FUND: ATZH



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
<b>FUND Total</b>								
		658,977,528.400	Base	666,490,779.77		668,368,312.55	1,877,532.78	100.00

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: June 30, 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
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## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		293,796.430	Local	1.000000	293,796.43	1.000000	293,796.43	0.07
			Base	1.000000	293,796.43	1.000000	293,796.43	0.07

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	293,796.430	Local	293,796.43		293,796.43	0.00	0.07
		Base	293,796.43		293,796.43	0.00	0.07

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	293,796.430	Base	293,796.43		293,796.43	0.00	0.07

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

11563VMU8	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.815000	4,990,750.00	0.370000	28 Dec 2020	1.19
			Base	99.815000	4,990,750.00	99.815000	4,990,750.00	1.19

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	100.000000	5,000,000.00	0.320000	06 Jul 2020	1.20
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.20

17327AJF5	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,500,000.000	Local	99.820556	2,495,513.89	0.850000	15 Sep 2020	0.60
			Base	99.820556	2,495,513.89	99.820556	2,495,513.89	0.60

2546R2GX8	WALT DISNEY CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.883333	4,994,166.67	1.400000	31 Jul 2020	1.20
			Base	99.883333	4,994,166.67	99.883333	4,994,166.67	1.20

26055AH33	DOW CHEMICAL COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.856083	4,992,804.17	1.570000	03 Aug 2020	1.20
			Base	99.856083	4,992,804.17	99.856083	4,992,804.17	1.20

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26082MG76	DUPONT DE NEMOURS INC				1.300000	07 Jul 2020		
	5,000,000.000	Local	99.978333	4,998,916.67	99.978333	4,998,916.67	0.00	1.20
		Base	99.978333	4,998,916.67	99.978333	4,998,916.67	0.00	1.20
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.989051	4,999,452.57	99.989051	4,999,452.57	0.00	1.20
		Base	99.989051	4,999,452.57	99.989051	4,999,452.57	0.00	1.20
37829ADG0	GLENCOVE FDG DAC/LLC				0.324750	27 Aug 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.68
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.68
41282JJ93	HARLEY-DAVIDSON FND CP				0.510000	09 Sep 2020		
	5,000,000.000	Local	99.900833	4,995,041.67	99.900833	4,995,041.67	0.00	1.20
		Base	99.900833	4,995,041.67	99.900833	4,995,041.67	0.00	1.20
979QHR003	SOUTH STREET REPO				0.130000	01 Jul 2020		
	26,500,000.000	Local	100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	6.34
		Base	100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	6.34
<b>US DOLLAR Total</b>	71,000,000.000	Local		70,966,645.64		70,966,645.64	0.00	16.99
		Base		70,966,645.64		70,966,645.64	0.00	16.99
<b>CASH EQUIVALENT Total</b>	71,000,000.000	Base		70,966,645.64		70,966,645.64	0.00	16.99

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	2,000,000.000	Local	99.990586	1,999,811.72	101.374091	2,027,481.82	27,670.10	0.49
		Base	99.990586	1,999,811.72	101.374091	2,027,481.82	27,670.10	0.49
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.795164	4,989,758.22	112.443221	5,622,161.05	632,402.83	1.35
		Base	99.795164	4,989,758.22	112.443221	5,622,161.05	632,402.83	1.35

# Holdings

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STATE STREET

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037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
	1,000,000.000	Local		99.965147	999,651.47	99.010402	990,104.02	-9,547.45	0.24
		Base		99.965147	999,651.47	99.010402	990,104.02	-9,547.45	0.24
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.559687	3,484,589.03	106.354502	3,722,407.57	237,818.54	0.89
		Base		99.559687	3,484,589.03	106.354502	3,722,407.57	237,818.54	0.89
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.946880	25 Jun 2022		
	5,500,000.000	Local		100.189264	5,510,409.53	100.068631	5,503,774.71	-6,634.82	1.32
		Base		100.189264	5,510,409.53	100.068631	5,503,774.71	-6,634.82	1.32
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.020250	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	97.852962	4,892,648.10	-107,351.90	1.17
		Base		100.000000	5,000,000.00	97.852962	4,892,648.10	-107,351.90	1.17
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local		99.976152	4,998,807.59	103.177276	5,158,863.80	160,056.21	1.23
		Base		99.976152	4,998,807.59	103.177276	5,158,863.80	160,056.21	1.23
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.878029	4,993,901.43	114.333912	5,716,695.60	722,794.17	1.37
		Base		99.878029	4,993,901.43	114.333912	5,716,695.60	722,794.17	1.37
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.923414	2,498,085.34	107.873813	2,696,845.33	198,759.99	0.65
		Base		99.923414	2,498,085.34	107.873813	2,696,845.33	198,759.99	0.65
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.893243	4,994,662.14	98.555728	4,927,786.40	-66,875.74	1.18
		Base		99.893243	4,994,662.14	98.555728	4,927,786.40	-66,875.74	1.18
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.854750	17 Jul 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	100.020600	3,000,618.00	618.00	0.72
	Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.020600	3,000,618.00	618.00	0.72
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.267630	08 Aug 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	99.600442	4,980,022.10	-19,977.90	1.19
		Base		100.000000	5,000,000.00	99.600442	4,980,022.10	-19,977.90	1.19

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ST OF AZ POOL 12 CAWCD MED TRM

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
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local		99.471606	4,973,580.31	108.764435	5,438,221.75	464,641.44	1.30
		Base		99.471606	4,973,580.31	108.764435	5,438,221.75	464,641.44	1.30
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	5,000,000.000	Local		100.499248	5,024,962.39	101.627948	5,081,397.40	56,435.01	1.22
		Base		100.499248	5,024,962.39	101.627948	5,081,397.40	56,435.01	1.22
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					0.784630	12 Feb 2021		
	5,000,000.000	Local		99.234896	4,961,744.79	100.133204	5,006,660.20	44,915.41	1.20
		Base		99.234896	4,961,744.79	100.133204	5,006,660.20	44,915.41	1.20
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.976630	20 May 2022		
	4,900,000.000	Local		100.129558	4,906,348.36	100.169000	4,908,281.00	1,932.64	1.17
		Base		100.129558	4,906,348.36	100.169000	4,908,281.00	1,932.64	1.17
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local		99.122477	2,478,061.93	100.901930	2,522,548.25	44,486.32	0.60
		Base		99.122477	2,478,061.93	100.901930	2,522,548.25	44,486.32	0.60
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
	3,000,000.000	Local		99.988633	2,999,658.98	100.495719	3,014,871.57	15,212.59	0.72
		Base		99.988633	2,999,658.98	100.495719	3,014,871.57	15,212.59	0.72
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.784750	15 Dec 2026		
	4,000,000.000	Local		100.000000	4,000,000.00	100.587830	4,023,513.20	23,513.20	0.96
	Original Face: 4,000,000.000	Base		100.000000	4,000,000.00	100.587830	4,023,513.20	23,513.20	0.96
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local		99.492454	2,984,773.61	105.305692	3,159,170.76	174,397.15	0.76
		Base		99.492454	2,984,773.61	105.305692	3,159,170.76	174,397.15	0.76
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,500,000.000	Local		100.000000	1,500,000.00	101.149432	1,517,241.48	17,241.48	0.36
		Base		100.000000	1,500,000.00	101.149432	1,517,241.48	17,241.48	0.36
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	106.689016	2,667,225.40	167,225.40	0.64
		Base		100.000000	2,500,000.00	106.689016	2,667,225.40	167,225.40	0.64

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3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
		1,646,105.440	Local 101.257958	1,666,812.75	103.386917	1,701,857.66	35,044.91	0.41
Original Face:		5,000,000.000	Base 101.257958	1,666,812.75	103.386917	1,701,857.66	35,044.91	0.41
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		3,092,181.450	Local 102.768512	3,177,788.85	105.924366	3,275,373.60	97,584.75	0.78
Original Face:		5,000,000.000	Base 102.768512	3,177,788.85	105.924366	3,275,373.60	97,584.75	0.78
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.505250	07 Feb 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.107085	5,005,354.25	5,354.25	1.20
			Base 100.000000	5,000,000.00	100.107085	5,005,354.25	5,354.25	1.20
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
		1,332,419.270	Local 102.558376	1,366,507.56	106.575200	1,420,028.50	53,520.94	0.34
Original Face:		5,100,000.000	Base 102.558376	1,366,507.56	106.575200	1,420,028.50	53,520.94	0.34
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.668250	25 Jun 2022		
		1,350,862.080	Local 100.000000	1,350,862.08	99.701730	1,346,832.86	-4,029.22	0.32
Original Face:		3,000,000.000	Base 100.000000	1,350,862.08	99.701730	1,346,832.86	-4,029.22	0.32
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
		1,267,290.220	Local 100.381500	1,272,124.93	100.610370	1,275,025.38	2,900.45	0.31
Original Face:		7,000,000.000	Base 100.381500	1,272,124.93	100.610370	1,275,025.38	2,900.45	0.31
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
		649,056.950	Local 100.203905	650,380.41	100.415510	651,753.85	1,373.44	0.16
Original Face:		5,000,000.000	Base 100.203905	650,380.41	100.415510	651,753.85	1,373.44	0.16
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043		
		1,179,711.540	Local 99.426825	1,172,949.73	99.893120	1,178,450.66	5,500.93	0.28
Original Face:		9,000,000.000	Base 99.426825	1,172,949.73	99.893120	1,178,450.66	5,500.93	0.28
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
		549,960.790	Local 102.113596	561,584.74	101.208650	556,607.89	-4,976.85	0.13
Original Face:		1,445,000.000	Base 102.113596	561,584.74	101.208650	556,607.89	-4,976.85	0.13
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
		1,316,353.970	Local 98.720063	1,299,505.47	105.156890	1,384,236.90	84,731.43	0.33
Original Face:		2,025,000.000	Base 98.720063	1,299,505.47	105.156890	1,384,236.90	84,731.43	0.33

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3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		3,453,256.300	Local	98.713687	3,408,836.63	105.856400	3,655,492.80	246,656.17	0.87
Original Face:		5,000,000.000	Base	98.713687	3,408,836.63	105.856400	3,655,492.80	246,656.17	0.87
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029			
		4,243,292.800	Local	101.655261	4,313,530.38	103.133100	4,376,239.41	62,709.03	1.05
Original Face:		5,000,000.000	Base	101.655261	4,313,530.38	103.133100	4,376,239.41	62,709.03	1.05
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		2,275,528.230	Local	101.295980	2,305,018.61	107.249640	2,440,495.83	135,477.22	0.58
Original Face:		3,000,000.000	Base	101.295980	2,305,018.61	107.249640	2,440,495.83	135,477.22	0.58
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		2,275,528.230	Local	99.864995	2,272,456.15	106.275900	2,418,338.11	145,881.96	0.58
Original Face:		3,000,000.000	Base	99.864995	2,272,456.15	106.275900	2,418,338.11	145,881.96	0.58
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		4,174,149.700	Local	101.543667	4,238,584.68	102.927070	4,296,329.98	57,745.30	1.03
Original Face:		5,000,000.000	Base	101.543667	4,238,584.68	102.927070	4,296,329.98	57,745.30	1.03
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		4,174,149.700	Local	101.776087	4,248,286.21	102.927070	4,296,329.98	48,043.77	1.03
Original Face:		5,000,000.000	Base	101.776087	4,248,286.21	102.927070	4,296,329.98	48,043.77	1.03
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,812,641.600	Local	102.830099	4,948,844.12	106.880440	5,143,772.52	194,928.40	1.23
Original Face:		5,000,000.000	Base	102.830099	4,948,844.12	106.880440	5,143,772.52	194,928.40	1.23
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
		2,251,506.250	Local	101.725179	2,290,348.77	103.575050	2,331,998.72	41,649.95	0.56
Original Face:		2,500,000.000	Base	101.725179	2,290,348.77	103.575050	2,331,998.72	41,649.95	0.56
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038			
		285,292.500	Local	98.636084	281,401.35	100.683850	287,243.47	5,842.12	0.07
Original Face:		5,000,000.000	Base	98.636084	281,401.35	100.683850	287,243.47	5,842.12	0.07
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039			
		2,031,619.210	Local	101.366656	2,059,384.45	101.089740	2,053,758.58	-5,625.87	0.49
Original Face:		40,000,000.000	Base	101.366656	2,059,384.45	101.089740	2,053,758.58	-5,625.87	0.49

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3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		580,449.000	Local	98.272355	570,420.90	102.970700	597,692.40	27,271.50	0.14
Original Face:		5,000,000.000	Base	98.272355	570,420.90	102.970700	597,692.40	27,271.50	0.14
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		17,209.480	Local	100.069497	17,221.44	100.187600	17,241.76	20.32	0.00
Original Face:		4,000,000.000	Base	100.069497	17,221.44	100.187600	17,241.76	20.32	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		405,336.980	Local	101.750114	412,430.84	105.018830	425,680.15	13,249.31	0.10
Original Face:		2,000,000.000	Base	101.750114	412,430.84	105.018830	425,680.15	13,249.31	0.10
3137A8QA9	FREDDIE MAC FHR 3841 AV				4.000000	15 Mar 2024			
		1,216,760.860	Local	101.500061	1,235,013.02	100.462790	1,222,391.91	-12,621.11	0.29
Original Face:		4,750,000.000	Base	101.500061	1,235,013.02	100.462790	1,222,391.91	-12,621.11	0.29
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		281,269.040	Local	99.410031	279,609.64	102.321660	287,799.15	8,189.51	0.07
Original Face:		2,000,000.000	Base	99.410031	279,609.64	102.321660	287,799.15	8,189.51	0.07
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
		1,669,928.360	Local	102.817100	1,716,971.92	106.366200	1,776,239.34	59,267.42	0.43
Original Face:		2,000,000.000	Base	102.817100	1,716,971.92	106.366200	1,776,239.34	59,267.42	0.43
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		460,762.920	Local	100.196266	461,667.24	105.805890	487,514.31	25,847.07	0.12
Original Face:		2,000,000.000	Base	100.196266	461,667.24	105.805890	487,514.31	25,847.07	0.12
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028			
		1,573,099.200	Local	102.712024	1,615,762.03	105.541920	1,660,279.10	44,517.07	0.40
Original Face:		5,000,000.000	Base	102.712024	1,615,762.03	105.541920	1,660,279.10	44,517.07	0.40
3137F5MS5	FREDDIE MAC FHR 4798 G				4.000000	15 Nov 2030			
		1,131,588.860	Local	101.772453	1,151,645.74	100.191460	1,133,755.40	-17,890.34	0.27
Original Face:		5,705,000.000	Base	101.772453	1,151,645.74	100.191460	1,133,755.40	-17,890.34	0.27
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044			
		3,842,673.560	Local	98.677927	3,791,870.61	103.013040	3,958,454.85	166,584.24	0.95
Original Face:		5,500,000.000	Base	98.677927	3,791,870.61	103.013040	3,958,454.85	166,584.24	0.95

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3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	4,291,272.950	Local	102.644194	4,404,742.53	101.788210	4,368,009.92	-36,732.61	1.05
Original Face:	5,000,000.000	Base	102.644194	4,404,742.53	101.788210	4,368,009.92	-36,732.61	1.05
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,396,898.900	Local	104.360543	4,588,627.58	104.970730	4,615,456.87	26,829.29	1.10
Original Face:	5,000,000.000	Base	104.360543	4,588,627.58	104.970730	4,615,456.87	26,829.29	1.10
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,343,076.280	Local	103.069417	2,414,995.07	106.447490	2,494,145.89	79,150.82	0.60
Original Face:	2,500,000.000	Base	103.069417	2,414,995.07	106.447490	2,494,145.89	79,150.82	0.60
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	4,068,883.750	Local	101.837593	4,143,653.27	102.919110	4,187,658.94	44,005.67	1.00
Original Face:	5,000,000.000	Base	101.837593	4,143,653.27	102.919110	4,187,658.94	44,005.67	1.00
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	90,591.490	Local	101.318545	91,785.98	106.004354	96,030.92	4,244.94	0.02
Original Face:	500,000.000	Base	101.318545	91,785.98	106.004354	96,030.92	4,244.94	0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,548,742.400	Local	100.573019	2,563,347.19	105.168361	2,680,470.61	117,123.42	0.64
Original Face:	5,000,000.000	Base	100.573019	2,563,347.19	105.168361	2,680,470.61	117,123.42	0.64
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,724,992.340	Local	104.494160	2,847,457.86	107.773077	2,936,808.09	89,350.23	0.70
Original Face:	7,000,000.000	Base	104.494160	2,847,457.86	107.773077	2,936,808.09	89,350.23	0.70
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,768,642.290	Local	102.419786	3,859,835.35	110.056710	4,147,643.72	287,808.37	0.99
Original Face:	7,000,000.000	Base	102.419786	3,859,835.35	110.056710	4,147,643.72	287,808.37	0.99
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	234,063.960	Local	99.233193	232,269.14	102.796220	240,608.90	8,339.76	0.06
Original Face:	3,000,000.000	Base	99.233193	232,269.14	102.796220	240,608.90	8,339.76	0.06
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	201,346.050	Local	104.979884	211,372.85	109.264820	220,000.40	8,627.55	0.05
Original Face:	5,000,000.000	Base	104.979884	211,372.85	109.264820	220,000.40	8,627.55	0.05

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31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
		2,187,397.590	Local 102.366562	2,239,163.71	106.972433	2,339,912.42	100,748.71	0.56
Original Face:		7,000,000.000	Base 102.366562	2,239,163.71	106.972433	2,339,912.42	100,748.71	0.56
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
		5,000,000.000	Local 97.426551	4,871,327.57	101.158790	5,057,939.50	186,611.93	1.21
Original Face:		5,000,000.000	Base 97.426551	4,871,327.57	101.158790	5,057,939.50	186,611.93	1.21
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,000,000.000	Local 103.413350	6,204,801.00	107.083400	6,425,004.00	220,203.00	1.54
Original Face:		6,000,000.000	Base 103.413350	6,204,801.00	107.083400	6,425,004.00	220,203.00	1.54
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
		912.960	Local 100.197161	914.76	101.512180	926.77	12.01	0.00
Original Face:		1,808,277.000	Base 100.197161	914.76	101.512180	926.77	12.01	0.00
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.192380	15 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	96.952764	4,847,638.20	-152,361.80	1.16
			Base 100.000000	5,000,000.00	96.952764	4,847,638.20	-152,361.80	1.16
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		481,951.400	Local 99.968312	481,798.68	103.087850	496,833.34	15,034.66	0.12
Original Face:		5,000,000.000	Base 99.968312	481,798.68	103.087850	496,833.34	15,034.66	0.12
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		331,130.040	Local 99.828143	330,560.97	106.129830	351,427.75	20,866.78	0.08
Original Face:		3,000,000.000	Base 99.828143	330,560.97	106.129830	351,427.75	20,866.78	0.08
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
		458,527.610	Local 96.311084	441,612.91	101.185830	463,964.97	22,352.06	0.11
Original Face:		675,000.000	Base 96.311084	441,612.91	101.185830	463,964.97	22,352.06	0.11
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
		363,981.130	Local 101.689044	370,128.93	100.641590	366,316.40	-3,812.53	0.09
Original Face:		2,289,667.000	Base 101.689044	370,128.93	100.641590	366,316.40	-3,812.53	0.09
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,423,802.700	Local 100.816467	1,435,427.58	104.557940	1,488,698.77	53,271.19	0.36
Original Face:		5,000,000.000	Base 100.816467	1,435,427.58	104.557940	1,488,698.77	53,271.19	0.36

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38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	1,319,912.290	Local	96.022614	1,267,414.28	102.754280	1,356,266.37	88,852.09	0.32	
Original Face:	1,600,000.000	Base	96.022614	1,267,414.28	102.754280	1,356,266.37	88,852.09	0.32	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	4,927,453.100	Local	101.361261	4,994,528.61	105.359020	5,191,516.30	196,987.69	1.24	
Original Face:	5,000,000.000	Base	101.361261	4,994,528.61	105.359020	5,191,516.30	196,987.69	1.24	
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
	5,408,660.510	Local	100.805484	5,452,226.39	106.459030	5,758,007.51	305,781.12	1.38	
Original Face:	6,180,040.000	Base	100.805484	5,452,226.39	106.459030	5,758,007.51	305,781.12	1.38	
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
	6,784,446.990	Local	100.560727	6,822,489.24	104.227450	7,071,256.09	248,766.85	1.69	
Original Face:	6,993,000.000	Base	100.560727	6,822,489.24	104.227450	7,071,256.09	248,766.85	1.69	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.818092	1,497,271.38	100.574134	1,508,612.01	11,340.63	0.36	
		Base	99.818092	1,497,271.38	100.574134	1,508,612.01	11,340.63	0.36	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	5,000,000.000	Local	99.531023	4,976,551.13	109.559337	5,477,966.85	501,415.72	1.31	
		Base	99.531023	4,976,551.13	109.559337	5,477,966.85	501,415.72	1.31	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.631647	4,981,582.36	104.907686	5,245,384.30	263,801.94	1.26	
		Base	99.631647	4,981,582.36	104.907686	5,245,384.30	263,801.94	1.26	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	99.747527	997,475.27	102.964554	1,029,645.54	32,170.27	0.25	
		Base	99.747527	997,475.27	102.964554	1,029,645.54	32,170.27	0.25	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.627534	4,981,376.68	107.594951	5,379,747.55	398,370.87	1.29	
		Base	99.627534	4,981,376.68	107.594951	5,379,747.55	398,370.87	1.29	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.961380	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	93.085650	4,654,282.50	-345,717.50	1.11	
		Base	100.000000	5,000,000.00	93.085650	4,654,282.50	-345,717.50	1.11	

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665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.627489	3,486,962.10	103.195780	3,611,852.30	124,890.20	0.86
			Base	99.627489	3,486,962.10	103.195780	3,611,852.30	124,890.20	0.86
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	110.951491	5,547,574.55	111.467399	5,573,369.95	25,795.40	1.33
			Base	110.951491	5,547,574.55	111.467399	5,573,369.95	25,795.40	1.33
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.702675	9,970,267.48	97.070530	9,707,053.00	-263,214.48	2.32
			Base	99.702675	9,970,267.48	97.070530	9,707,053.00	-263,214.48	2.32
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.873562	4,993,678.11	104.150085	5,207,504.25	213,826.14	1.25
			Base	99.873562	4,993,678.11	104.150085	5,207,504.25	213,826.14	1.25
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022			
		2,000,000.000	Local	100.000000	2,000,000.00	100.500000	2,010,000.00	10,000.00	0.48
			Base	100.000000	2,000,000.00	100.500000	2,010,000.00	10,000.00	0.48
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	100.800000	2,520,000.00	20,000.00	0.60
			Base	100.000000	2,500,000.00	100.800000	2,520,000.00	20,000.00	0.60
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.874953	4,993,747.63	102.647000	5,132,350.00	138,602.37	1.23
			Base	99.874953	4,993,747.63	102.647000	5,132,350.00	138,602.37	1.23
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.968125	4,998,406.25	104.068015	5,203,400.75	204,994.50	1.25
			Base	99.968125	4,998,406.25	104.068015	5,203,400.75	204,994.50	1.25
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.660771	2,989,823.14	98.850394	2,965,511.82	-24,311.32	0.71
			Base	99.660771	2,989,823.14	98.850394	2,965,511.82	-24,311.32	0.71
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	105.623003	4,224,920.12	224,920.12	1.01
			Base	100.000000	4,000,000.00	105.623003	4,224,920.12	224,920.12	1.01

& 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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
	3,000,000.000	Local	99.929188	2,997,875.63	105.415301	3,162,459.03	164,583.40	0.76	
		Base	99.929188	2,997,875.63	105.415301	3,162,459.03	164,583.40	0.76	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.946120	2,498,653.01	103.292396	2,582,309.90	83,656.89	0.62	
		Base	99.946120	2,498,653.01	103.292396	2,582,309.90	83,656.89	0.62	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.660250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.600112	2,515,002.80	15,002.80	0.60	
		Base	100.000000	2,500,000.00	100.600112	2,515,002.80	15,002.80	0.60	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local	100.102328	10,010,232.82	100.889271	10,088,927.10	78,694.28	2.41	
		Base	100.102328	10,010,232.82	100.889271	10,088,927.10	78,694.28	2.41	
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
	5,000,000.000	Local	100.388200	5,019,410.00	103.562500	5,178,125.00	158,715.00	1.24	
		Base	100.388200	5,019,410.00	103.562500	5,178,125.00	158,715.00	1.24	
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	7,500,000.000	Local	99.993459	7,499,509.40	101.140625	7,585,546.88	86,037.48	1.82	
		Base	99.993459	7,499,509.40	101.140625	7,585,546.88	86,037.48	1.82	
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00	
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00	
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
	5,000,000.000	Local	100.010167	5,000,508.37	100.301979	5,015,098.95	14,590.58	1.20	
		Base	100.010167	5,000,508.37	100.301979	5,015,098.95	14,590.58	1.20	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,500,000.000	Local	99.985763	2,499,644.07	102.929900	2,573,247.50	73,603.43	0.62	
Original Face:	2,500,000.000	Base	99.985763	2,499,644.07	102.929900	2,573,247.50	73,603.43	0.62	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local	99.981222	1,999,624.43	100.889180	2,017,783.60	18,159.17	0.48	
Original Face:	2,000,000.000	Base	99.981222	1,999,624.43	100.889180	2,017,783.60	18,159.17	0.48	



# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
		3,506,770.550	Local 98.774588	3,463,798.16	100.853840	3,536,712.76	72,914.60	0.85
Original Face:		5,000,000.000	Base 98.774588	3,463,798.16	100.853840	3,536,712.76	72,914.60	0.85
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
		5,000,000.000	Local 105.050868	5,252,543.42	104.785373	5,239,268.65	-13,274.77	1.25
			Base 105.050868	5,252,543.42	104.785373	5,239,268.65	-13,274.77	1.25
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95				2.950000	15 Jun 2024		
		5,000,000.000	Local 99.995316	4,999,765.80	102.373315	5,118,665.75	118,899.95	1.23
			Base 99.995316	4,999,765.80	102.373315	5,118,665.75	118,899.95	1.23
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74	0.72
			Base 100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74	0.72
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.989250	27 May 2022		
		5,000,000.000	Local 100.162880	5,008,144.02	100.231953	5,011,597.65	3,453.63	1.20
			Base 100.162880	5,008,144.02	100.231953	5,011,597.65	3,453.63	1.20
<b>US DOLLAR Total</b>								
		335,803,441.770	Local	337,871,534.71		346,529,095.73	8,657,561.02	82.94
Original Face:		276,070,984.000	Base	337,871,534.71		346,529,095.73	8,657,561.02	82.94
<b>FIXED INCOME Total</b>								
		335,803,441.770	Base	337,871,534.71		346,529,095.73	8,657,561.02	82.94
Original Face:		276,070,984.000						

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		407,097,238.200	Base	409,131,976.78		417,789,537.80	8,657,561.02	100.00
Original Face:		276,070,984.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							
		1,556.580	Local	1,556.58	1.000000	1,556.58	0.00	100.00
			Base	1,556.58	1.000000	1,556.58	0.00	100.00
<b>US DOLLAR Total</b>								
		1,556.580	Local	1,556.58		1,556.58	0.00	100.00
			Base	1,556.58		1,556.58	0.00	100.00
<b>CASH Total</b>								
		1,556.580	Base	1,556.58		1,556.58	0.00	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,556.580	Base	1,556.58		1,556.58	0.00	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		137,083.690	Local	1.000000	137,083.69	1.000000	137,083.69	0.00	0.04
			Base	1.000000	137,083.69	1.000000	137,083.69	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	137,083.690	Local	137,083.69		137,083.69	0.00	0.04
		Base	137,083.69		137,083.69	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	137,083.690	Base	137,083.69		137,083.69	0.00	0.04

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.61
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.61

17327AJF5	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,500,000.000	Local	99.820556	2,495,513.89	99.820556	2,495,513.89	0.00	0.80
			Base	99.820556	2,495,513.89	99.820556	2,495,513.89	0.00	0.80

26082MG76	DUPONT DE NEMOURS INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.978333	4,998,916.67	99.978333	4,998,916.67	0.00	1.61
			Base	99.978333	4,998,916.67	99.978333	4,998,916.67	0.00	1.61

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.989051	4,999,452.57	99.989051	4,999,452.57	0.00	1.61
			Base	99.989051	4,999,452.57	99.989051	4,999,452.57	0.00	1.61

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		21,500,000.000	Local	100.000000	21,500,000.00	100.000000	21,500,000.00	0.00	6.92
			Base	100.000000	21,500,000.00	100.000000	21,500,000.00	0.00	6.92

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		39,000,000.000	Local	38,993,883.13		38,993,883.13	0.00	12.55
			Base	38,993,883.13		38,993,883.13	0.00	12.55
<b>CASH EQUIVALENT Total</b>								
		39,000,000.000	Base	38,993,883.13		38,993,883.13	0.00	12.55
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
		3,000,000.000	Local	2,999,717.59	101.374091	3,041,222.73	41,505.14	0.98
			Base	2,999,717.59	101.374091	3,041,222.73	41,505.14	0.98
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
		5,000,000.000	Local	4,999,221.75	101.343820	5,067,191.00	67,969.25	1.63
			Base	4,999,221.75	101.343820	5,067,191.00	67,969.25	1.63
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
		5,000,000.000	Local	4,989,758.22	112.443221	5,622,161.05	632,402.83	1.81
			Base	4,989,758.22	112.443221	5,622,161.05	632,402.83	1.81
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
		3,500,000.000	Local	3,484,589.03	106.354502	3,722,407.57	237,818.54	1.20
			Base	3,484,589.03	106.354502	3,722,407.57	237,818.54	1.20
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.946880	25 Jun 2022		
		5,395,000.000	Local	5,405,210.80	100.068631	5,398,702.64	-6,508.16	1.74
			Base	5,405,210.80	100.068631	5,398,702.64	-6,508.16	1.74
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
		5,000,000.000	Local	4,996,919.43	108.019665	5,400,983.25	404,063.82	1.74
			Base	4,996,919.43	108.019665	5,400,983.25	404,063.82	1.74
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.020250	24 Jul 2024		
		5,000,000.000	Local	5,000,000.00	97.852962	4,892,648.10	-107,351.90	1.57
			Base	5,000,000.00	97.852962	4,892,648.10	-107,351.90	1.57

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.976152	4,998,807.59	103.177276	5,158,863.80	160,056.21	1.66
		Base	99.976152	4,998,807.59	103.177276	5,158,863.80	160,056.21	1.66
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.878029	4,993,901.43	114.333912	5,716,695.60	722,794.17	1.84
		Base	99.878029	4,993,901.43	114.333912	5,716,695.60	722,794.17	1.84
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
	3,000,000.000	Local	99.972999	2,999,189.96	101.199107	3,035,973.21	36,783.25	0.98
		Base	99.972999	2,999,189.96	101.199107	3,035,973.21	36,783.25	0.98
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.923414	2,498,085.34	107.873813	2,696,845.33	198,759.99	0.87
		Base	99.923414	2,498,085.34	107.873813	2,696,845.33	198,759.99	0.87
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.893243	4,994,662.14	98.555728	4,927,786.40	-66,875.74	1.59
		Base	99.893243	4,994,662.14	98.555728	4,927,786.40	-66,875.74	1.59
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.696223	4,984,811.17	108.174202	5,408,710.10	423,898.93	1.74
		Base	99.696223	4,984,811.17	108.174202	5,408,710.10	423,898.93	1.74
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.612336	3,649,502.10	102.495680	3,610,170.49	-39,331.61	1.16
Original Face:	3,522,266.000	Base	103.612336	3,649,502.10	102.495680	3,610,170.49	-39,331.61	1.16
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.854750	17 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.020600	3,000,618.00	618.00	0.97
Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.020600	3,000,618.00	618.00	0.97
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.600442	4,980,022.10	-19,977.90	1.60
		Base	100.000000	5,000,000.00	99.600442	4,980,022.10	-19,977.90	1.60
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4				1.490000	15 Jul 2022		
	5,000,000.000	Local	99.994296	4,999,714.80	100.054160	5,002,708.00	2,993.20	1.61
Original Face:	5,000,000.000	Base	99.994296	4,999,714.80	100.054160	5,002,708.00	2,993.20	1.61

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,200,000.000	Local		100.499248	2,210,983.45	101.627948	2,235,814.86	24,831.41	0.72
		Base		100.499248	2,210,983.45	101.627948	2,235,814.86	24,831.41	0.72
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					0.784630	12 Feb 2021		
	5,000,000.000	Local		99.234896	4,961,744.79	100.133204	5,006,660.20	44,915.41	1.61
		Base		99.234896	4,961,744.79	100.133204	5,006,660.20	44,915.41	1.61
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local		99.122477	2,478,061.93	100.901930	2,522,548.25	44,486.32	0.81
		Base		99.122477	2,478,061.93	100.901930	2,522,548.25	44,486.32	0.81
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.784750	15 Dec 2026		
	4,725,000.000	Local		100.000000	4,725,000.00	100.587830	4,752,774.97	27,774.97	1.53
Original Face:	4,725,000.000	Base		100.000000	4,725,000.00	100.587830	4,752,774.97	27,774.97	1.53
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,500,000.000	Local		100.000000	1,500,000.00	101.149432	1,517,241.48	17,241.48	0.49
		Base		100.000000	1,500,000.00	101.149432	1,517,241.48	17,241.48	0.49
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	106.689016	2,667,225.40	167,225.40	0.86
		Base		100.000000	2,500,000.00	106.689016	2,667,225.40	167,225.40	0.86
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.534750	15 May 2036		
	295,583.680	Local		99.918923	295,344.03	100.267769	296,375.16	1,031.13	0.10
Original Face:	16,000,000.000	Base		99.918923	295,344.03	100.267769	296,375.16	1,031.13	0.10
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,646,105.440	Local		101.257958	1,666,812.75	103.386917	1,701,857.66	35,044.91	0.55
Original Face:	5,000,000.000	Base		101.257958	1,666,812.75	103.386917	1,701,857.66	35,044.91	0.55
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	3,445,226.400	Local		104.475486	3,599,417.04	106.719009	3,676,711.47	77,294.43	1.18
Original Face:	10,000,000.000	Base		104.475486	3,599,417.04	106.719009	3,676,711.47	77,294.43	1.18
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
	2,500,000.000	Local		111.488190	2,787,204.76	129.993260	3,249,831.50	462,626.74	1.05
		Base		111.488190	2,787,204.76	129.993260	3,249,831.50	462,626.74	1.05

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31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 110.945995	2,773,649.88	130.207131	3,255,178.28	481,528.40	1.05
			Base 110.945995	2,773,649.88	130.207131	3,255,178.28	481,528.40	1.05
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.668250	25 Jun 2022		
		1,350,862.080	Local 100.000000	1,350,862.08	99.701730	1,346,832.86	-4,029.22	0.43
Original Face:		3,000,000.000	Base 100.000000	1,350,862.08	99.701730	1,346,832.86	-4,029.22	0.43
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
		5,000,000.000	Local 101.037244	5,051,862.18	101.216800	5,060,840.00	8,977.82	1.63
Original Face:		5,000,000.000	Base 101.037244	5,051,862.18	101.216800	5,060,840.00	8,977.82	1.63
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
		1,241,665.900	Local 100.281535	1,245,161.62	102.535650	1,273,150.20	27,988.58	0.41
Original Face:		2,000,000.000	Base 100.281535	1,245,161.62	102.535650	1,273,150.20	27,988.58	0.41
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
		4,243,292.800	Local 101.655261	4,313,530.38	103.133100	4,376,239.41	62,709.03	1.41
Original Face:		5,000,000.000	Base 101.655261	4,313,530.38	103.133100	4,376,239.41	62,709.03	1.41
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		1,517,018.820	Local 99.864994	1,514,970.75	106.275900	1,612,225.40	97,254.65	0.52
Original Face:		2,000,000.000	Base 99.864994	1,514,970.75	106.275900	1,612,225.40	97,254.65	0.52
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
		2,251,506.250	Local 101.725179	2,290,348.77	103.575050	2,331,998.72	41,649.95	0.75
Original Face:		2,500,000.000	Base 101.725179	2,290,348.77	103.575050	2,331,998.72	41,649.95	0.75
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
		839,935.000	Local 100.733313	846,094.35	103.069150	865,713.87	19,619.52	0.28
Original Face:		5,000,000.000	Base 100.733313	846,094.35	103.069150	865,713.87	19,619.52	0.28
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
		4,605,022.400	Local 100.916907	4,647,246.19	102.179420	4,705,385.18	58,138.99	1.51
Original Face:		5,000,000.000	Base 100.916907	4,647,246.19	102.179420	4,705,385.18	58,138.99	1.51
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
		2,504,892.540	Local 102.819673	2,575,522.33	106.366200	2,664,359.01	88,836.68	0.86
Original Face:		3,000,000.000	Base 102.819673	2,575,522.33	106.366200	2,664,359.01	88,836.68	0.86

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3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.245396	4,115,813.14	108.489650	4,410,305.50	294,492.36	1.42
Original Face:	5,565,000.000	Base	101.245396	4,115,813.14	108.489650	4,410,305.50	294,492.36	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.499322	4,741,139.54	106.657690	4,793,196.59	52,057.05	1.54
Original Face:	4,494,000.000	Base	105.499322	4,741,139.54	106.657690	4,793,196.59	52,057.05	1.54
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	460,762.920	Local	100.196266	461,667.24	105.805890	487,514.31	25,847.07	0.16
Original Face:	2,000,000.000	Base	100.196266	461,667.24	105.805890	487,514.31	25,847.07	0.16
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	830,057.750	Local	100.363118	833,071.84	102.832950	853,572.87	20,501.03	0.27
Original Face:	5,000,000.000	Base	100.363118	833,071.84	102.832950	853,572.87	20,501.03	0.27
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,706,767.340	Local	100.366655	1,713,025.28	101.246760	1,728,046.63	15,021.35	0.56
Original Face:	14,878,168.000	Base	100.366655	1,713,025.28	101.246760	1,728,046.63	15,021.35	0.56
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.125378	4,956,268.88	107.190870	5,359,543.50	403,274.62	1.73
Original Face:	5,000,000.000	Base	99.125378	4,956,268.88	107.190870	5,359,543.50	403,274.62	1.73
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,021,510.600	Local	99.633570	1,017,767.48	102.003120	1,041,972.68	24,205.20	0.34
Original Face:	5,000,000.000	Base	99.633570	1,017,767.48	102.003120	1,041,972.68	24,205.20	0.34
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,573,099.200	Local	102.712024	1,615,762.03	105.541920	1,660,279.10	44,517.07	0.53
Original Face:	5,000,000.000	Base	102.712024	1,615,762.03	105.541920	1,660,279.10	44,517.07	0.53
3137F5Y94	FREDDIE MAC FHR 4800 MA				4.000000	15 Apr 2042		
	1,092,052.700	Local	102.099339	1,114,978.59	100.709690	1,099,802.89	-15,175.70	0.35
Original Face:	5,000,000.000	Base	102.099339	1,114,978.59	100.709690	1,099,802.89	-15,175.70	0.35
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	1,242,196.500	Local	101.997135	1,267,004.84	100.791120	1,252,023.76	-14,981.08	0.40
Original Face:	5,000,000.000	Base	101.997135	1,267,004.84	100.791120	1,252,023.76	-14,981.08	0.40

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3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,343,076.280	Local		103.069417	2,414,995.07	106.447490	2,494,145.89	79,150.82	0.80
Original Face:	2,500,000.000	Base		103.069417	2,414,995.07	106.447490	2,494,145.89	79,150.82	0.80
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
	767,932.700	Local		101.184071	777,025.57	100.838840	774,374.43	-2,651.14	0.25
Original Face:	5,000,000.000	Base		101.184071	777,025.57	100.838840	774,374.43	-2,651.14	0.25
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
	767,932.700	Local		102.863289	789,920.83	101.059220	776,066.80	-13,854.03	0.25
Original Face:	5,000,000.000	Base		102.863289	789,920.83	101.059220	776,066.80	-13,854.03	0.25
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	1,720,235.900	Local		103.541865	1,781,164.34	107.495469	1,849,175.65	68,011.31	0.60
Original Face:	5,000,000.000	Base		103.541865	1,781,164.34	107.495469	1,849,175.65	68,011.31	0.60
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,548,742.400	Local		100.573019	2,563,347.19	105.168361	2,680,470.61	117,123.42	0.86
Original Face:	5,000,000.000	Base		100.573019	2,563,347.19	105.168361	2,680,470.61	117,123.42	0.86
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	307,932.200	Local		105.786150	325,749.62	118.260970	364,163.61	38,413.99	0.12
Original Face:	10,000,000.000	Base		105.786150	325,749.62	118.260970	364,163.61	38,413.99	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	4,377,112.560	Local		106.883637	4,678,417.11	106.665810	4,668,882.57	-9,534.54	1.50
Original Face:	6,000,000.000	Base		106.883637	4,678,417.11	106.665810	4,668,882.57	-9,534.54	1.50
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	201,346.050	Local		104.979884	211,372.85	109.264820	220,000.40	8,627.55	0.07
Original Face:	5,000,000.000	Base		104.979884	211,372.85	109.264820	220,000.40	8,627.55	0.07
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local		97.426551	4,871,327.57	101.158790	5,057,939.50	186,611.93	1.63
Original Face:	5,000,000.000	Base		97.426551	4,871,327.57	101.158790	5,057,939.50	186,611.93	1.63
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.192380	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	96.952764	4,847,638.20	-152,361.80	1.56
		Base		100.000000	5,000,000.00	96.952764	4,847,638.20	-152,361.80	1.56

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,218,648.050	Local	94.491134	3,041,337.03	101.819520	3,277,211.99	235,874.96	1.05	
Original Face:	5,000,000.000	Base	94.491134	3,041,337.03	101.819520	3,277,211.99	235,874.96	1.05	
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	599,021.940	Local	99.946102	598,699.08	104.386350	625,297.14	26,598.06	0.20	
Original Face:	1,238,000.000	Base	99.946102	598,699.08	104.386350	625,297.14	26,598.06	0.20	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,423,802.700	Local	100.816467	1,435,427.58	104.557940	1,488,698.77	53,271.19	0.48	
Original Face:	5,000,000.000	Base	100.816467	1,435,427.58	104.557940	1,488,698.77	53,271.19	0.48	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,941,962.480	Local	101.361261	3,995,622.89	105.359020	4,153,213.04	157,590.15	1.34	
Original Face:	4,000,000.000	Base	101.361261	3,995,622.89	105.359020	4,153,213.04	157,590.15	1.34	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.818092	1,497,271.38	100.574134	1,508,612.01	11,340.63	0.49	
		Base	99.818092	1,497,271.38	100.574134	1,508,612.01	11,340.63	0.49	
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
	3,000,000.000	Local	100.824586	3,024,737.57	102.034934	3,061,048.02	36,310.45	0.99	
		Base	100.824586	3,024,737.57	102.034934	3,061,048.02	36,310.45	0.99	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local	99.909135	3,496,819.71	103.065710	3,607,299.85	110,480.14	1.16	
		Base	99.909135	3,496,819.71	103.065710	3,607,299.85	110,480.14	1.16	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.631647	4,981,582.36	104.907686	5,245,384.30	263,801.94	1.69	
		Base	99.631647	4,981,582.36	104.907686	5,245,384.30	263,801.94	1.69	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.627534	4,981,376.68	107.594951	5,379,747.55	398,370.87	1.73	
		Base	99.627534	4,981,376.68	107.594951	5,379,747.55	398,370.87	1.73	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.961380	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	93.085650	4,654,282.50	-345,717.50	1.50	
		Base	100.000000	5,000,000.00	93.085650	4,654,282.50	-345,717.50	1.50	

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665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local		99.627489	3,486,962.10	103.195780	3,611,852.30	124,890.20	1.16
		Base		99.627489	3,486,962.10	103.195780	3,611,852.30	124,890.20	1.16
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local		99.970866	2,999,125.97	104.214275	3,126,428.25	127,302.28	1.01
		Base		99.970866	2,999,125.97	104.214275	3,126,428.25	127,302.28	1.01
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local		110.951491	1,707,543.45	111.467399	1,715,483.27	7,939.82	0.55
		Base		110.951491	1,707,543.45	111.467399	1,715,483.27	7,939.82	0.55
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local		99.886777	2,996,603.31	103.236751	3,097,102.53	100,499.22	1.00
		Base		99.886777	2,996,603.31	103.236751	3,097,102.53	100,499.22	1.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.873562	4,993,678.11	104.150085	5,207,504.25	213,826.14	1.68
		Base		99.873562	4,993,678.11	104.150085	5,207,504.25	213,826.14	1.68
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.500000	3,015,000.00	15,000.00	0.97
		Base		100.000000	3,000,000.00	100.500000	3,015,000.00	15,000.00	0.97
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
	2,500,000.000	Local		100.000000	2,500,000.00	100.800000	2,520,000.00	20,000.00	0.81
		Base		100.000000	2,500,000.00	100.800000	2,520,000.00	20,000.00	0.81
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local		99.975812	3,999,032.48	103.912460	4,156,498.40	157,465.92	1.34
		Base		99.975812	3,999,032.48	103.912460	4,156,498.40	157,465.92	1.34
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local		99.912451	2,497,811.27	103.292396	2,582,309.90	84,498.63	0.83
		Base		99.912451	2,497,811.27	103.292396	2,582,309.90	84,498.63	0.83
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.660250	24 Jan 2022		
	2,500,000.000	Local		100.000000	2,500,000.00	100.600112	2,515,002.80	15,002.80	0.81
		Base		100.000000	2,500,000.00	100.600112	2,515,002.80	15,002.80	0.81

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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	
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
	5,000,000.000	Local	100.055820	5,002,791.00	100.889271	5,044,463.55	41,672.55		1.62
		Base	100.055820	5,002,791.00	100.889271	5,044,463.55	41,672.55		1.62
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020			
	2,500,000.000	Local	100.035138	2,500,878.46	101.140625	2,528,515.63	27,637.17		0.81
		Base	100.035138	2,500,878.46	101.140625	2,528,515.63	27,637.17		0.81
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020			
	5,000,000.000	Local	100.010167	5,000,508.37	100.301979	5,015,098.95	14,590.58		1.61
		Base	100.010167	5,000,508.37	100.301979	5,015,098.95	14,590.58		1.61
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
	2,500,000.000	Local	99.985763	2,499,644.07	102.929900	2,573,247.50	73,603.43		0.83
Original Face:	2,500,000.000	Base	99.985763	2,499,644.07	102.929900	2,573,247.50	73,603.43		0.83
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
	2,000,000.000	Local	99.981222	1,999,624.43	100.889180	2,017,783.60	18,159.17		0.65
Original Face:	2,000,000.000	Base	99.981222	1,999,624.43	100.889180	2,017,783.60	18,159.17		0.65
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022			
	3,506,770.550	Local	98.774588	3,463,798.16	100.853840	3,536,712.76	72,914.60		1.14
Original Face:	5,000,000.000	Base	98.774588	3,463,798.16	100.853840	3,536,712.76	72,914.60		1.14
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021			
	5,000,000.000	Local	100.708129	5,035,406.43	100.770883	5,038,544.15	3,137.72		1.62
		Base	100.708129	5,035,406.43	100.770883	5,038,544.15	3,137.72		1.62
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022			
	3,000,000.000	Local	100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74		0.97
		Base	100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74		0.97
<b>US DOLLAR Total</b>									
	262,032,526.310	Local		263,814,009.53		271,533,229.49	7,719,219.96		87.40
Original Face:	209,922,434.000	Base		263,814,009.53		271,533,229.49	7,719,219.96		87.40
<b>FIXED INCOME Total</b>									
	262,032,526.310	Base		263,814,009.53		271,533,229.49	7,719,219.96		87.40

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		209,922,434.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		301,169,610.000	Base	302,944,976.35		310,664,196.31	7,719,219.96	100.00
Original Face:		209,922,434.000						



# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,505,324.800	Local 1.000000	4,505,324.80	1.000000	4,505,324.80	0.00	1.14
			Base 1.000000	4,505,324.80	1.000000	4,505,324.80	0.00	1.14

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,505,324.800	Local	4,505,324.80		4,505,324.80	0.00	1.14
		Base	4,505,324.80		4,505,324.80	0.00	1.14

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,505,324.800	Base	4,505,324.80		4,505,324.80	0.00	1.14

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 102.015908	5,100,795.41	102.015908	5,100,795.41	0.00	1.29
			Base 102.015908	5,100,795.41	102.015908	5,100,795.41	0.00	1.29

17327AJF5	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.820556	4,991,027.78	99.820556	4,991,027.78	0.00	1.27
			Base 99.820556	4,991,027.78	99.820556	4,991,027.78	0.00	1.27

17327AK14	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local 99.782778	14,967,416.67	99.782778	14,967,416.67	0.00	3.80
			Base 99.782778	14,967,416.67	99.782778	14,967,416.67	0.00	3.80

2546R2GA8	WALT DISNEY CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000,000.000	Local 99.951250	19,990,250.00	99.951250	19,990,250.00	0.00	5.07
			Base 99.951250	19,990,250.00	99.951250	19,990,250.00	0.00	5.07

2546R2GX8	WALT DISNEY CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 99.883333	9,988,333.33	99.883333	9,988,333.33	0.00	2.53
			Base 99.883333	9,988,333.33	99.883333	9,988,333.33	0.00	2.53

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26055AH33	DOW CHEMICAL COMPANY					1.570000	03 Aug 2020		
	20,000,000.000	Local	99.856083	19,971,216.67	99.856083	19,971,216.67	0.00	5.07	
		Base	99.856083	19,971,216.67	99.856083	19,971,216.67	0.00	5.07	
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	5,000,000.000	Local	99.989051	4,999,452.57	99.989051	4,999,452.57	0.00	1.27	
		Base	99.989051	4,999,452.57	99.989051	4,999,452.57	0.00	1.27	
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Jul 2020		
	10,008,737.160	Local	100.000000	10,008,737.16	100.000000	10,008,737.16	0.00	2.54	
		Base	100.000000	10,008,737.16	100.000000	10,008,737.16	0.00	2.54	
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Jul 2020		
	20,004,885.090	Local	100.000000	20,004,885.09	100.000000	20,004,885.09	0.00	5.07	
		Base	100.000000	20,004,885.09	100.000000	20,004,885.09	0.00	5.07	
979QHR003	SOUTH STREET REPO					0.130000	01 Jul 2020		
	50,078,876.320	Local	100.000000	50,078,876.32	100.000000	50,078,876.32	0.00	12.70	
		Base	100.000000	50,078,876.32	100.000000	50,078,876.32	0.00	12.70	
<b>US DOLLAR Total</b>									
	160,092,498.570	Local		160,100,991.00		160,100,991.00	0.00	40.62	
		Base		160,100,991.00		160,100,991.00	0.00	40.62	
<b>CASH EQUIVALENT Total</b>									
	160,092,498.570	Base		160,100,991.00		160,100,991.00	0.00	40.62	
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					1.140880	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.321283	5,016,064.15	16,064.15	1.27	
		Base	100.000000	5,000,000.00	100.321283	5,016,064.15	16,064.15	1.27	
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	5,000,000.000	Local	99.990586	4,999,529.32	101.374091	5,068,704.55	69,175.23	1.29	
		Base	99.990586	4,999,529.32	101.374091	5,068,704.55	69,175.23	1.29	

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021			
		3,000,000.000	Local	99.996322	2,999,889.65	101.769944	3,053,098.32	53,208.67	0.77
			Base	99.996322	2,999,889.65	101.769944	3,053,098.32	53,208.67	0.77
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				1.423000	23 Jan 2022			
		5,000,000.000	Local	99.904438	4,995,221.88	99.725653	4,986,282.65	-8,939.23	1.26
			Base	99.904438	4,995,221.88	99.725653	4,986,282.65	-8,939.23	1.26
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.946880	25 Jun 2022			
		10,000,000.000	Local	100.187680	10,018,767.96	100.068631	10,006,863.10	-11,904.86	2.54
			Base	100.187680	10,018,767.96	100.068631	10,006,863.10	-11,904.86	2.54
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		10,000,000.000	Local	99.976152	9,997,615.17	103.177276	10,317,727.60	320,112.43	2.62
			Base	99.976152	9,997,615.17	103.177276	10,317,727.60	320,112.43	2.62
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85				1.850000	04 Sep 2020			
		10,000,000.000	Local	99.995005	9,999,500.45	100.267934	10,026,793.40	27,292.95	2.54
			Base	99.995005	9,999,500.45	100.267934	10,026,793.40	27,292.95	2.54
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4				1.490000	15 Jul 2022			
		5,000,000.000	Local	99.994296	4,999,714.80	100.054160	5,002,708.00	2,993.20	1.27
		Original Face: 5,000,000.000	Base	99.994296	4,999,714.80	100.054160	5,002,708.00	2,993.20	1.27
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.976630	20 May 2022			
		10,000,000.000	Local	100.129559	10,012,955.85	100.169000	10,016,900.00	3,944.15	2.54
			Base	100.129559	10,012,955.85	100.169000	10,016,900.00	3,944.15	2.54
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.717630	07 Jun 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.278334	10,027,833.40	27,833.40	2.54
			Base	100.000000	10,000,000.00	100.278334	10,027,833.40	27,833.40	2.54
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024			
		10,000,000.000	Local	99.974758	9,997,475.82	102.997860	10,299,786.00	302,310.18	2.61
		Original Face: 10,000,000.000	Base	99.974758	9,997,475.82	102.997860	10,299,786.00	302,310.18	2.61
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		389,379.050	Local	101.335234	394,578.17	106.006475	412,767.01	18,188.84	0.10
		Original Face: 2,096,032.000	Base	101.335234	394,578.17	106.006475	412,767.01	18,188.84	0.10

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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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	2,719,301.300	Local	101.019421	2,747,022.43	105.135819	2,858,959.69	111,937.26	0.73	
Original Face:	5,000,000.000	Base	101.019421	2,747,022.43	105.135819	2,858,959.69	111,937.26	0.73	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	3,163,900.270	Local	104.647799	3,310,951.99	109.387093	3,460,898.53	149,946.54	0.88	
Original Face:	8,645,247.000	Base	104.647799	3,310,951.99	109.387093	3,460,898.53	149,946.54	0.88	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,265,038.820	Local	104.559126	1,322,713.53	108.287155	1,369,874.55	47,161.02	0.35	
Original Face:	4,322,624.000	Base	104.559126	1,322,713.53	108.287155	1,369,874.55	47,161.02	0.35	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	105,129.700	Local	102.771909	108,043.80	101.800450	107,022.51	-1,021.29	0.03	
Original Face:	2,161,312.000	Base	102.771909	108,043.80	101.800450	107,022.51	-1,021.29	0.03	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	882,036.960	Local	101.478266	895,075.81	103.546860	913,321.58	18,245.77	0.23	
Original Face:	4,322,624.000	Base	101.478266	895,075.81	103.546860	913,321.58	18,245.77	0.23	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	1,083,468.750	Local	101.529383	1,100,039.14	100.504340	1,088,933.12	-11,106.02	0.28	
Original Face:	8,584,720.000	Base	101.529383	1,100,039.14	100.504340	1,088,933.12	-11,106.02	0.28	
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
	239,204.290	Local	100.775772	241,059.97	100.161980	239,591.75	-1,468.22	0.06	
Original Face:	5,571,429.000	Base	100.775772	241,059.97	100.161980	239,591.75	-1,468.22	0.06	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	841,995.070	Local	101.397378	853,760.92	103.721180	873,327.22	19,566.30	0.22	
Original Face:	4,322,624.000	Base	101.397378	853,760.92	103.721180	873,327.22	19,566.30	0.22	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	1,730,830.070	Local	100.792753	1,744,551.28	101.567810	1,757,966.20	13,414.92	0.45	
Original Face:	5,111,816.000	Base	100.792753	1,744,551.28	101.567810	1,757,966.20	13,414.92	0.45	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,113,296.480	Local	99.754563	1,110,564.04	101.047360	1,124,956.70	14,392.66	0.29	
Original Face:	4,322,624.000	Base	99.754563	1,110,564.04	101.047360	1,124,956.70	14,392.66	0.29	

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 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
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,722,259.350	Local	101.503931	1,748,160.95	102.271400	1,761,378.75	13,217.80	0.45
Original Face:	5,326,337.000	Base	101.503931	1,748,160.95	102.271400	1,761,378.75	13,217.80	0.45
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,113,296.480	Local	100.237521	1,115,940.79	101.807580	1,133,420.20	17,479.41	0.29
Original Face:	4,322,624.000	Base	100.237521	1,115,940.79	101.807580	1,133,420.20	17,479.41	0.29
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	2,118,213.300	Local	100.681826	2,132,655.82	103.161770	2,185,186.33	52,530.51	0.55
Original Face:	8,645,247.000	Base	100.681826	2,132,655.82	103.161770	2,185,186.33	52,530.51	0.55
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	561,125.830	Local	100.395476	563,344.95	100.283170	562,714.77	-630.18	0.14
Original Face:	4,322,624.000	Base	100.395476	563,344.95	100.283170	562,714.77	-630.18	0.14
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,541,864.830	Local	101.585234	1,566,307.00	103.721180	1,599,240.40	32,933.40	0.41
Original Face:	6,483,935.000	Base	101.585234	1,566,307.00	103.721180	1,599,240.40	32,933.40	0.41
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	986,292.340	Local	99.884166	985,149.88	100.843530	994,612.01	9,462.13	0.25
Original Face:	4,322,624.000	Base	99.884166	985,149.88	100.843530	994,612.01	9,462.13	0.25
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	2,270,355.400	Local	99.644568	2,262,285.83	104.846780	2,380,394.53	118,108.70	0.60
Original Face:	4,507,221.000	Base	99.644568	2,262,285.83	104.846780	2,380,394.53	118,108.70	0.60
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,453,256.300	Local	98.713687	3,408,836.63	105.856400	3,655,492.80	246,656.17	0.93
Original Face:	5,000,000.000	Base	98.713687	3,408,836.63	105.856400	3,655,492.80	246,656.17	0.93
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	250,906.280	Local	98.272347	246,571.49	102.970700	258,359.95	11,788.46	0.07
Original Face:	2,161,312.000	Base	98.272347	246,571.49	102.970700	258,359.95	11,788.46	0.07
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	443,647.910	Local	100.130326	444,226.10	101.230380	449,106.47	4,880.37	0.11
Original Face:	4,527,840.000	Base	100.130326	444,226.10	101.230380	449,106.47	4,880.37	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: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
	3,244,207.410	Local	100.375188	3,256,379.28	100.430020	3,258,158.15	1,778.87	0.83	
Original Face:	4,600,000.000	Base	100.375188	3,256,379.28	100.430020	3,258,158.15	1,778.87	0.83	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	584,804.620	Local	101.360218	592,759.24	102.183450	597,573.54	4,814.30	0.15	
Original Face:	8,645,247.000	Base	101.360218	592,759.24	102.183450	597,573.54	4,814.30	0.15	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	303,955.080	Local	99.410018	302,161.80	102.321660	311,011.88	8,850.08	0.08	
Original Face:	2,161,312.000	Base	99.410018	302,161.80	102.321660	311,011.88	8,850.08	0.08	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	422,282.650	Local	99.977797	422,188.89	102.907920	434,562.29	12,373.40	0.11	
Original Face:	2,161,312.000	Base	99.977797	422,188.89	102.907920	434,562.29	12,373.40	0.11	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	285,644.110	Local	99.955746	285,517.70	102.807710	293,664.17	8,146.47	0.07	
Original Face:	2,472,541.000	Base	99.955746	285,517.70	102.807710	293,664.17	8,146.47	0.07	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	995,852.430	Local	100.196258	997,806.87	105.805890	1,053,670.53	55,863.66	0.27	
Original Face:	4,322,624.000	Base	100.196258	997,806.87	105.805890	1,053,670.53	55,863.66	0.27	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,413,962.210	Local	100.360547	1,419,060.21	102.504790	1,449,378.99	30,318.78	0.37	
Original Face:	6,483,935.000	Base	100.360547	1,419,060.21	102.504790	1,449,378.99	30,318.78	0.37	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,403,194.860	Local	100.064096	1,404,094.25	101.094050	1,418,546.51	14,452.26	0.36	
Original Face:	5,619,411.000	Base	100.064096	1,404,094.25	101.094050	1,418,546.51	14,452.26	0.36	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,724,931.740	Local	101.257790	1,746,627.76	102.832350	1,773,787.84	27,160.08	0.45	
Original Face:	4,322,624.000	Base	101.257790	1,746,627.76	102.832350	1,773,787.84	27,160.08	0.45	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,118,258.590	Local	100.023687	1,118,523.47	100.648400	1,125,509.38	6,985.91	0.29	
Original Face:	4,322,624.000	Base	100.023687	1,118,523.47	100.648400	1,125,509.38	6,985.91	0.29	

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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: June 30, 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	
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	2,795,646.220	Local	100.734419	2,816,177.98	101.475650	2,836,900.17	20,722.19		0.72
Original Face:	10,806,559.000	Base	100.734419	2,816,177.98	101.475650	2,836,900.17	20,722.19		0.72
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	2,207,802.910	Local	100.467882	2,218,132.82	102.003120	2,252,027.85	33,895.03		0.57
Original Face:	10,806,559.000	Base	100.467882	2,218,132.82	102.003120	2,252,027.85	33,895.03		0.57
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	1,168,263.960	Local	100.517000	1,174,303.88	101.139280	1,181,573.76	7,269.88		0.30
Original Face:	4,322,624.000	Base	100.517000	1,174,303.88	101.139280	1,181,573.76	7,269.88		0.30
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	1,912,016.790	Local	99.905436	1,910,208.72	101.962070	1,949,531.90	39,323.18		0.49
Original Face:	6,483,935.000	Base	99.905436	1,910,208.72	101.962070	1,949,531.90	39,323.18		0.49
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
	1,476,124.200	Local	102.377504	1,511,219.11	105.964800	1,564,172.06	52,952.95		0.40
Original Face:	6,000,000.000	Base	102.377504	1,511,219.11	105.964800	1,564,172.06	52,952.95		0.40
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028			
	3,146,198.400	Local	102.712024	3,231,524.04	105.541920	3,320,558.20	89,034.16		0.84
Original Face:	10,000,000.000	Base	102.712024	3,231,524.04	105.541920	3,320,558.20	89,034.16		0.84
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	3,146,198.400	Local	102.672403	3,230,277.49	105.541920	3,320,558.20	90,280.71		0.84
Original Face:	10,000,000.000	Base	102.672403	3,230,277.49	105.541920	3,320,558.20	90,280.71		0.84
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	2,219,576.650	Local	101.744333	2,258,293.46	101.544560	2,253,859.34	-4,434.12		0.57
Original Face:	5,000,000.000	Base	101.744333	2,258,293.46	101.544560	2,253,859.34	-4,434.12		0.57
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042			
	1,242,196.500	Local	101.997135	1,267,004.84	100.791120	1,252,023.76	-14,981.08		0.32
Original Face:	5,000,000.000	Base	101.997135	1,267,004.84	100.791120	1,252,023.76	-14,981.08		0.32
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	7,333,259.980	Local	100.573019	7,375,280.96	105.168361	7,712,269.33	336,988.37		1.96
Original Face:	14,386,036.000	Base	100.573019	7,375,280.96	105.168361	7,712,269.33	336,988.37		1.96

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 2020

View Date: July 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								
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	2,048,733.030	Local	102.545605	2,100,885.69	104.869512	2,148,496.33	47,610.64	0.55	
Original Face:	6,483,935.000	Base	102.545605	2,100,885.69	104.869512	2,148,496.33	47,610.64	0.55	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	450,001.180	Local	101.157924	455,211.85	108.724720	489,262.52	34,050.67	0.12	
Original Face:	33,932,595.000	Base	101.157924	455,211.85	108.724720	489,262.52	34,050.67	0.12	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	583,742.950	Local	105.786580	617,521.70	118.260970	690,340.07	72,818.37	0.18	
Original Face:	18,956,866.000	Base	105.786580	617,521.70	118.260970	690,340.07	72,818.37	0.18	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	337,256.830	Local	99.233199	334,670.74	102.796220	346,687.27	12,016.53	0.09	
Original Face:	4,322,624.000	Base	99.233199	334,670.74	102.796220	346,687.27	12,016.53	0.09	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	261,102.940	Local	104.979867	274,105.52	109.264820	285,293.66	11,188.14	0.07	
Original Face:	6,483,935.000	Base	104.979867	274,105.52	109.264820	285,293.66	11,188.14	0.07	
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
	6,000,000.000	Local	99.066797	5,944,007.81	100.066620	6,003,997.20	59,989.39	1.52	
Original Face:	6,000,000.000	Base	99.066797	5,944,007.81	100.066620	6,003,997.20	59,989.39	1.52	
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	10,000,000.000	Local	97.426551	9,742,655.13	101.158790	10,115,879.00	373,223.87	2.57	
Original Face:	10,000,000.000	Base	97.426551	9,742,655.13	101.158790	10,115,879.00	373,223.87	2.57	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,232,641.690	Local	102.069601	2,278,848.47	103.629150	2,313,667.61	34,819.14	0.59	
Original Face:	7,989,505.000	Base	102.069601	2,278,848.47	103.629150	2,313,667.61	34,819.14	0.59	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	6,437,296.100	Local	94.491133	6,082,674.02	101.819520	6,554,423.99	471,749.97	1.66	
Original Face:	10,000,000.000	Base	94.491133	6,082,674.02	101.819520	6,554,423.99	471,749.97	1.66	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	3,960,045.000	Local	97.744489	3,870,725.75	104.462300	4,136,754.09	266,028.34	1.05	
Original Face:	5,000,000.000	Base	97.744489	3,870,725.75	104.462300	4,136,754.09	266,028.34	1.05	

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



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	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		2,847,605.400	Local	100.816468	2,870,855.18	104.557940	2,977,397.55	106,542.37	0.76
Original Face:		10,000,000.000	Base	100.816468	2,870,855.18	104.557940	2,977,397.55	106,542.37	0.76
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		4,317,931.000	Local	96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	1.12
Original Face:		5,000,000.000	Base	96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	1.12
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	99.981496	4,999,074.80	-925.20	1.27
			Base	100.000000	5,000,000.00	99.981496	4,999,074.80	-925.20	1.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022			
		3,500,000.000	Local	99.909135	3,496,819.71	103.065710	3,607,299.85	110,480.14	0.92
			Base	99.909135	3,496,819.71	103.065710	3,607,299.85	110,480.14	0.92
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022			
		7,000,000.000	Local	99.992698	6,999,488.88	103.742696	7,261,988.72	262,499.84	1.84
			Base	99.992698	6,999,488.88	103.742696	7,261,988.72	262,499.84	1.84
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.868250	25 Jan 2029			
		681,724.670	Local	100.000001	681,724.68	92.895210	633,289.56	-48,435.12	0.16
Original Face:		2,161,312.000	Base	100.000001	681,724.68	92.895210	633,289.56	-48,435.12	0.16
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		15,000,000.000	Local	99.973831	14,996,074.62	100.404903	15,060,735.45	64,660.83	3.82
			Base	99.973831	14,996,074.62	100.404903	15,060,735.45	64,660.83	3.82
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.388200	5,019,410.00	103.562500	5,178,125.00	158,715.00	1.31
			Base	100.388200	5,019,410.00	103.562500	5,178,125.00	158,715.00	1.31
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

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# Holdings

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



STATE STREET

As of: June 30, 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
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
		0.000	Local	0.000000	-0.05	0.00	0.05	0.00
			Base	0.000000	-0.05	0.00	0.05	0.00
<b>US DOLLAR Total</b>								
		224,797,257.280	Local	224,789,161.53		229,584,063.15	4,794,901.62	58.24
Original Face:		373,328,931.000	Base	224,789,161.53		229,584,063.15	4,794,901.62	58.24
<b>FIXED INCOME Total</b>								
		224,797,257.280	Base	224,789,161.53		229,584,063.15	4,794,901.62	58.24
Original Face:		373,328,931.000						

# Holdings

ST OF AZ POOL 10 ST OPER INT  
 STATE OF ARIZONA  
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STATE STREET

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<b>FUND Total</b>								
		389,395,080.650	Base	389,395,477.33		394,190,378.95	4,794,901.62	100.00
Original Face:		373,328,931.000						

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				2.714256	31 Dec 2030		
	3,886,834.390	Local	100.100019	3,890,721.95	100.100000	3,890,721.22	-0.73	1.18
		Base	100.100019	3,890,721.95	100.100000	3,890,721.22	-0.73	1.18
2546R2GA8	WALT DISNEY CO				1.950000	10 Jul 2020		
	5,000,000.000	Local	99.951250	4,997,562.50	99.951250	4,997,562.50	0.00	1.52
		Base	99.951250	4,997,562.50	99.951250	4,997,562.50	0.00	1.52
2546R2GX8	WALT DISNEY CO				1.400000	31 Jul 2020		
	10,000,000.000	Local	99.883333	9,988,333.33	99.883333	9,988,333.33	0.00	3.04
		Base	99.883333	9,988,333.33	99.883333	9,988,333.33	0.00	3.04
26055AHQ2	DOW CHEMICAL COMPANY				1.360000	24 Aug 2020		
	25,000,000.000	Local	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	7.58
		Base	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	7.58
26082MG76	DUPONT DE NEMOURS INC				1.300000	07 Jul 2020		
	5,000,000.000	Local	99.978333	4,998,916.67	99.978333	4,998,916.67	0.00	1.52
		Base	99.978333	4,998,916.67	99.978333	4,998,916.67	0.00	1.52
30229ALR8	EXXON MOBIL CORP				0.350000	25 Nov 2020		
	10,000,000.000	Local	99.857083	9,985,708.33	99.857083	9,985,708.33	0.00	3.03
		Base	99.857083	9,985,708.33	99.857083	9,985,708.33	0.00	3.03
37829ADG0	GLENCOVE FDG DAC/LLC				1.068500	27 Aug 2020		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.43
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.43
41282JGQ8	HARLEY-DAVIDSON FND CP				1.170000	24 Jul 2020		
	10,000,000.000	Local	99.925250	9,992,525.00	99.925250	9,992,525.00	0.00	3.04
		Base	99.925250	9,992,525.00	99.925250	9,992,525.00	0.00	3.04
93142WHC0	WALGREENS BOOTS				0.860000	12 Aug 2020		
	10,000,000.000	Local	99.899667	9,989,966.66	99.899667	9,989,966.66	0.00	3.04
		Base	99.899667	9,989,966.66	99.899667	9,989,966.66	0.00	3.04

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Books Closed

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# Holdings

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



STATE STREET

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93142WLL5	WALGREENS BOOTS				1.230000	20 Nov 2020		
	15,000,000.000	Local	99.514833	14,927,225.00	99.514833	14,927,225.00	0.00	4.54
		Base	99.514833	14,927,225.00	99.514833	14,927,225.00	0.00	4.54
<b>US DOLLAR Total</b>								
	101,886,834.390	Local		101,719,959.44		101,719,958.71	-0.73	30.91
		Base		101,719,959.44		101,719,958.71	-0.73	30.91
<b>CASH EQUIVALENT Total</b>								
	101,886,834.390	Base		101,719,959.44		101,719,958.71	-0.73	30.91

## EQUITY

US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	220,372,809.000	Local	0.999980	220,368,413.47	1.000000	220,372,809.00	4,395.53	66.96
		Base	0.999980	220,368,413.47	1.000000	220,372,809.00	4,395.53	66.96
<b>US DOLLAR Total</b>								
	220,372,809.000	Local		220,368,413.47		220,372,809.00	4,395.53	66.96
		Base		220,368,413.47		220,372,809.00	4,395.53	66.96
<b>EQUITY Total</b>								
	220,372,809.000	Base		220,368,413.47		220,372,809.00	4,395.53	66.96

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020		
	7,000,000.000	Local	99.992320	6,999,462.40	99.990062	6,999,304.34	-158.06	2.13
		Base	99.992320	6,999,462.40	99.990062	6,999,304.34	-158.06	2.13
<b>US DOLLAR Total</b>								
	7,000,000.000	Local		6,999,462.40		6,999,304.34	-158.06	2.13

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

Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: 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		6,999,462.40		6,999,304.34	-158.06	2.13
<b>FIXED INCOME Total</b>								
		7,000,000.000 Base		6,999,462.40		6,999,304.34	-158.06	2.13

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		329,259,643.390	Base	329,087,835.31		329,092,072.05	4,236.74	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.099955	31 Dec 2030		
		6,536.940	Local	100.000000				
			Base	100.000000				
				6,536.94	100.000000	6,536.94	0.00	0.19
				6,536.94	100.000000	6,536.94	0.00	0.19

<b>US DOLLAR Total</b>		6,536.940	Local			6,536.94	0.00	0.19
			Base			6,536.94	0.00	0.19

## CASH EQUIVALENT Total

		6,536.940	Base			6,536.94	0.00	0.19
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## 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				
			Base	323.236302				
				277,983.22	309.690000	266,333.40	-11,649.82	7.81
				277,983.22	309.690000	266,333.40	-11,649.82	7.81

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		10,178.000	Local	296.313355				
			Base	296.313355				
				3,015,877.33	308.360000	3,138,488.08	122,610.75	92.00
				3,015,877.33	308.360000	3,138,488.08	122,610.75	92.00

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		205.510	Local	0.996205				
			Base	0.996205				
				204.73	1.000000	205.51	0.78	0.01
				204.73	1.000000	205.51	0.78	0.01

<b>US DOLLAR Total</b>		11,243.510	Local			3,405,026.99	110,961.71	99.81
			Base			3,405,026.99	110,961.71	99.81

## EQUITY Total

		11,243.510	Base			3,405,026.99	110,961.71	99.81
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& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street



# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		17,780.450	Base	3,300,602.22		3,411,563.93	110,961.71	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.099955	31 Dec 2030		
		4,005.280	Local	100.000000				
			Base	100.000000				
				4,005.28	100.000000	4,005.28	0.00	0.29
				4,005.28		4,005.28	0.00	0.29

<b>US DOLLAR Total</b>		4,005.280	Local			4,005.28	0.00	0.29
			Base			4,005.28	0.00	0.29

## CASH EQUIVALENT Total

		4,005.280	Base			4,005.28	0.00	0.29
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		4,314.000	Local	344.503528		1,399,849.86	-86,338.36	99.70
			Base	344.503528		1,399,849.86	-86,338.36	99.70

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		148.450	Local	0.996228		148.45	0.56	0.01
			Base	0.996228		148.45	0.56	0.01

<b>US DOLLAR Total</b>		4,462.450	Local			1,399,998.31	-86,337.80	99.71
			Base			1,399,998.31	-86,337.80	99.71

## EQUITY Total

		4,462.450	Base			1,399,998.31	-86,337.80	99.71
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# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		8,467.730	Base	1,490,341.39		1,404,003.59	-86,337.80	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.099955	31 Dec 2030		
		7,070.970	Local	100.000000				
			Base	100.000000				
				7,070.97	100.000000	7,070.97	0.00	0.76
				7,070.97	100.000000	7,070.97	0.00	0.76

<b>US DOLLAR Total</b>		7,070.970	Local			7,070.97	0.00	0.76
			Base			7,070.97	0.00	0.76

## CASH EQUIVALENT Total

		7,070.970	Base			7,070.97	0.00	0.76
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		13,499.000	Local	77.567500				
			Base	77.567500				
				1,047,083.68	68.290000	921,846.71	-125,236.97	99.17
				1,047,083.68	68.290000	921,846.71	-125,236.97	99.17

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		611.980	Local	0.997565				
			Base	0.997565				
				610.49	1.000000	611.98	1.49	0.07
				610.49	1.000000	611.98	1.49	0.07

<b>US DOLLAR Total</b>		14,110.980	Local			922,458.69	-125,235.48	99.24
			Base			922,458.69	-125,235.48	99.24

## EQUITY Total

		14,110.980	Base			922,458.69	-125,235.48	99.24
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# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		21,181.950	Base	1,054,765.14		929,529.66	-125,235.48	100.00

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.099955	31 Dec 2030		
		8,017.990	Local	100.000000			8,017.99	0.00
			Base	100.000000			8,017.99	0.00
				8,017.99	100.000000		8,017.99	0.20

<b>US DOLLAR Total</b>		8,017.990	Local				8,017.99	0.00
			Base				8,017.99	0.00
				8,017.99			8,017.99	0.20

## CASH EQUIVALENT Total

		8,017.990	Base				8,017.99	0.00
				8,017.99			8,017.99	0.20

## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		34,455.000	Local	113.565660			3,912,904.82	118.210000
			Base	113.565660			3,912,904.82	118.210000
							4,072,925.55	160,020.73
							4,072,925.55	160,020.73

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		289.810	Local	0.996239			288.72	1.000000
			Base	0.996239			288.72	1.000000
							289.81	1.09
							289.81	1.09

<b>US DOLLAR Total</b>		34,744.810	Local				3,913,193.54	4,073,215.36
			Base				3,913,193.54	4,073,215.36
							4,073,215.36	160,021.82
							4,073,215.36	160,021.82

## EQUITY Total

		34,744.810	Base				3,913,193.54	4,073,215.36
							4,073,215.36	160,021.82
							4,073,215.36	99.80

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		42,762.800	Base	3,921,211.53		4,081,233.35	160,021.82	100.00



# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	32,349.410	Local	32,349.41	32,349.41	0.00	0.00		0.00
		Base	32,349.41	32,349.41	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,620,518.980	Local	1,622,138.40	1,622,139.50	0.18	1.10		1.10
		Base	1,622,138.40	1,622,139.50	0.18	1.10	0.00	1.10
<b>EQUITY</b>								
	22,213,433.000	Local	773,721,159.65	883,970,200.38	99.81	110,249,040.73		110,249,040.73
		Base	773,721,159.65	883,970,200.38	99.81	110,249,040.73	0.00	110,249,040.73
<b>US DOLLAR Total</b>								
	23,866,301.390	Local	775,375,647.46	885,624,689.29	100.00	110,249,041.83		110,249,041.83
		Base	775,375,647.46	885,624,689.29	100.00	110,249,041.83	0.00	110,249,041.83
<b>FUND Total</b>								
	23,866,301.390	Base	775,375,647.46	885,624,689.29	100.00	110,249,041.83	0.00	110,249,041.83

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	16,740.100	Local	16,740.10	16,740.10	0.00	0.00		0.00
		Base	16,740.10	16,740.10	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,940,876.670	Local	3,944,542.42	3,944,817.55	0.66	275.13		275.13
		Base	3,944,542.42	3,944,817.55	0.66	275.13	0.00	275.13
<b>EQUITY</b>								
	28,454,642.000	Local	566,458,630.54	595,972,337.67	99.34	29,513,707.13		29,513,707.13
		Base	566,458,630.54	595,972,337.67	99.34	29,513,707.13	0.00	29,513,707.13
<b>US DOLLAR Total</b>								
	32,412,258.770	Local	570,419,913.06	599,933,895.32	100.00	29,513,982.26		29,513,982.26
		Base	570,419,913.06	599,933,895.32	100.00	29,513,982.26	0.00	29,513,982.26
<b>FUND Total</b>								
	32,412,258.770	Base	570,419,913.06	599,933,895.32	100.00	29,513,982.26	0.00	29,513,982.26

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	21,517.390	Local	21,517.39	21,517.39	0.00	0.00		0.00
		Base	21,517.39	21,517.39	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	137,205,682.460	Local	137,250,502.57	137,240,438.13	6.55	-10,064.44		-10,064.44
		Base	137,250,502.57	137,240,438.13	6.55	-10,064.44	0.00	-10,064.44
<b>FIXED INCOME</b>								
	1,781,009,490.480	Local	1,841,348,658.94	1,958,490,820.95	93.45	117,142,162.01		117,142,162.01
Original Face:	1,980,213,180.000	Base	1,841,348,658.94	1,958,490,820.95	93.45	117,142,162.01	0.00	117,142,162.01
<b>US DOLLAR Total</b>								
	1,918,236,690.330	Local	1,978,620,678.90	2,095,752,776.47	100.00	117,132,097.57		117,132,097.57
Original Face:	1,980,213,180.000	Base	1,978,620,678.90	2,095,752,776.47	100.00	117,132,097.57	0.00	117,132,097.57
<b>FUND Total</b>								
	1,918,236,690.330	Base	1,978,620,678.90	2,095,752,776.47	100.00	117,132,097.57	0.00	117,132,097.57
Original Face:	1,980,213,180.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	441,021.570	Local	441,021.57	441,021.57	0.11	0.00		0.00
		Base	441,021.57	441,021.57	0.11	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	81,772,950.370	Local	81,686,018.43	81,709,204.29	20.85	23,185.86		23,185.86
		Base	81,686,018.43	81,709,204.29	20.85	23,185.86	0.00	23,185.86
<b>FIXED INCOME</b>								
	302,695,965.330	Local	303,278,092.18	309,813,910.71	79.04	6,535,818.53		6,535,818.53
Original Face:	188,611,032.000	Base	303,278,092.18	309,813,910.71	79.04	6,535,818.53	0.00	6,535,818.53
<b>US DOLLAR Total</b>								
	384,909,937.270	Local	385,405,132.18	391,964,136.57	100.00	6,559,004.39		6,559,004.39
Original Face:	188,611,032.000	Base	385,405,132.18	391,964,136.57	100.00	6,559,004.39	0.00	6,559,004.39
<b>FUND Total</b>								
	384,909,937.270	Base	385,405,132.18	391,964,136.57	100.00	6,559,004.39	0.00	6,559,004.39
Original Face:	188,611,032.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	300,744.590	Local	300,744.59	300,744.59	0.23	0.00		0.00
		Base	300,744.59	300,744.59	0.23	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	40,008,985.090	Local	40,005,645.07	40,005,762.16	30.84	117.09		117.09
		Base	40,005,645.07	40,005,762.16	30.84	117.09	0.00	117.09
<b>FIXED INCOME</b>								
	87,687,027.240	Local	88,561,572.76	89,393,224.04	68.92	831,651.28		831,651.28
Original Face:	100,498,075.000	Base	88,561,572.76	89,393,224.04	68.92	831,651.28	0.00	831,651.28
<b>US DOLLAR Total</b>								
	127,996,756.920	Local	128,867,962.42	129,699,730.79	100.00	831,768.37		831,768.37
Original Face:	100,498,075.000	Base	128,867,962.42	129,699,730.79	100.00	831,768.37	0.00	831,768.37
<b>FUND Total</b>								
	127,996,756.920	Base	128,867,962.42	129,699,730.79	100.00	831,768.37	0.00	831,768.37
Original Face:	100,498,075.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	28,475.010	Local	28,475.01	28,475.01	0.00	0.00		0.00
		Base	28,475.01	28,475.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	5,174,538.810	Local	5,179,726.69	5,179,713.35	0.24	-13.34		-13.34
		Base	5,179,726.69	5,179,713.35	0.24	-13.34	0.00	-13.34
<b>EQUITY</b>								
	23,254,200.000	Local	1,073,344,185.03	2,125,556,327.47	99.76	1,052,212,142.44		1,052,212,142.44
		Base	1,073,344,185.03	2,125,556,327.47	99.76	1,052,212,142.44	0.00	1,052,212,142.44
<b>US DOLLAR Total</b>								
	28,457,213.820	Local	1,078,552,386.73	2,130,764,515.83	100.00	1,052,212,129.10		1,052,212,129.10
		Base	1,078,552,386.73	2,130,764,515.83	100.00	1,052,212,129.10	0.00	1,052,212,129.10
<b>FUND Total</b>								
	28,457,213.820	Base	1,078,552,386.73	2,130,764,515.83	100.00	1,052,212,129.10	0.00	1,052,212,129.10

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	165,625.060	Local	165,625.06	165,625.06	0.01	0.00		0.00
		Base	165,625.06	165,625.06	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	769,143,994.210	Local	769,104,736.72	769,107,647.65	59.25	2,910.93		2,910.93
		Base	769,104,736.72	769,107,647.65	59.25	2,910.93	0.00	2,910.93
<b>FIXED INCOME</b>								
	520,466,327.160	Local	521,789,237.79	528,701,887.88	40.73	6,912,650.09		6,912,650.09
Original Face:	767,605,263.000	Base	521,789,237.79	528,701,887.88	40.73	6,912,650.09	0.00	6,912,650.09
<b>US DOLLAR Total</b>								
	1,289,775,946.430	Local	1,291,059,599.57	1,297,975,160.59	100.00	6,915,561.02		6,915,561.02
Original Face:	767,605,263.000	Base	1,291,059,599.57	1,297,975,160.59	100.00	6,915,561.02	0.00	6,915,561.02
<b>FUND Total</b>								
	1,289,775,946.430	Base	1,291,059,599.57	1,297,975,160.59	100.00	6,915,561.02	0.00	6,915,561.02
Original Face:	767,605,263.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
						Exchange Rate:		1.000000
<b>CASH</b>								
	117,500.010	Local	117,500.01	117,500.01	0.00	0.00		0.00
		Base	117,500.01	117,500.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,474,807,517.650	Local	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08		280,601.08
		Base	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08	0.00	280,601.08
<b>FIXED INCOME</b>								
	1,292,182,081.220	Local	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29		15,975,073.29
Original Face:	499,725,547.000	Base	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29	0.00	15,975,073.29
<b>US DOLLAR Total</b>								
	4,767,107,098.880	Local	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37		16,255,674.37
Original Face:	499,725,547.000	Base	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37	0.00	16,255,674.37
<b>FUND Total</b>								
	4,767,107,098.880	Base	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37	0.00	16,255,674.37
Original Face:	499,725,547.000							



# Holdings

Currency Summary

As of: June 30, 2020

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

FUND: ATZD

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-300,296.750	Local	-300,296.75	-300,296.75	0.27	0.00		0.00
		Base	-300,296.75	-300,296.75	0.27	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,810,492.510	Local	1,812,152.36	1,816,760.45	1.61	4,608.09		4,608.09
		Base	1,812,152.36	1,816,760.45	1.61	4,608.09	0.00	4,608.09
<b>FIXED INCOME</b>								
	109,235,970.720	Local	109,605,019.74	111,007,559.03	98.13	1,402,539.29		1,402,539.29
Original Face:	53,138,000.000	Base	109,605,019.74	111,007,559.03	98.13	1,402,539.29	0.00	1,402,539.29
<b>US DOLLAR Total</b>								
	110,746,166.480	Local	111,116,875.35	112,524,022.73	100.00	1,407,147.38		1,407,147.38
Original Face:	53,138,000.000	Base	111,116,875.35	112,524,022.73	100.00	1,407,147.38	0.00	1,407,147.38
<b>FUND Total</b>								
	110,746,166.480	Base	111,116,875.35	112,524,022.73	100.00	1,407,147.38	0.00	1,407,147.38
Original Face:	53,138,000.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	150,000.080	Local	150,000.08	150,000.08	0.01	0.00		0.00
		Base	150,000.08	150,000.08	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	699,439,618.470	Local	699,411,947.55	699,411,947.55	55.97	0.00		0.00
		Base	699,411,947.55	699,411,947.55	55.97	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	541,262,288.510	Local	541,785,107.29	550,118,374.16	44.02	8,333,266.87		8,333,266.87
Original Face:	468,317,603.330	Base	541,785,107.29	550,118,374.16	44.02	8,333,266.87	0.00	8,333,266.87
<b>US DOLLAR Total</b>								
	1,240,851,907.060	Local	1,241,347,054.92	1,249,680,321.79	100.00	8,333,266.87		8,333,266.87
Original Face:	468,317,603.330	Base	1,241,347,054.92	1,249,680,321.79	100.00	8,333,266.87	0.00	8,333,266.87
<b>FUND Total</b>								
	1,240,851,907.060	Base	1,241,347,054.92	1,249,680,321.79	100.00	8,333,266.87	0.00	8,333,266.87
Original Face:	468,317,603.330							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-1,699.990	Local	-1,699.99	-1,699.99	0.00	0.00		0.00
		Base	-1,699.99	-1,699.99	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,566,051,607.140	Local	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13		144,865.13
		Base	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13	0.00	144,865.13
<b>FIXED INCOME</b>								
	378,063,488.700	Local	377,949,408.79	377,982,156.46	19.45	32,747.67		32,747.67
Original Face:	46,750,000.000	Base	377,949,408.79	377,982,156.46	19.45	32,747.67	0.00	32,747.67
<b>US DOLLAR Total</b>								
	1,944,113,395.850	Local	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80		177,612.80
Original Face:	46,750,000.000	Base	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80	0.00	177,612.80
<b>FUND Total</b>								
	1,944,113,395.850	Base	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80	0.00	177,612.80
Original Face:	46,750,000.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-4,652.200	Local	-4,652.20	-4,652.20	0.00	0.00		0.00
		Base	-4,652.20	-4,652.20	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	611,116,601.410	Local	611,064,030.35	611,065,928.50	33.47	1,898.15		1,898.15
		Base	611,064,030.35	611,065,928.50	33.47	1,898.15	0.00	1,898.15
<b>FIXED INCOME</b>								
	1,215,000,000.000	Local	1,214,699,539.24	1,214,744,495.05	66.53	44,955.81		44,955.81
		Base	1,214,699,539.24	1,214,744,495.05	66.53	44,955.81	0.00	44,955.81
<b>US DOLLAR Total</b>								
	1,826,111,949.210	Local	1,825,758,917.39	1,825,805,771.35	100.00	46,853.96		46,853.96
		Base	1,825,758,917.39	1,825,805,771.35	100.00	46,853.96	0.00	46,853.96
<b>FUND Total</b>								
	1,826,111,949.210	Base	1,825,758,917.39	1,825,805,771.35	100.00	46,853.96	0.00	46,853.96

# Holdings

Currency Summary

As of: June 30, 2020

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

FUND: ATZH

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	1,698.520	Local	1,698.35	1,698.35	0.00	0.00		0.00
		Base	1,698.35	1,698.35	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	264,125,829.880	Local	264,199,368.55	264,178,655.05	39.53	-20,713.50		-20,713.50
		Base	264,199,368.55	264,178,655.05	39.53	-20,713.50	0.00	-20,713.50
<b>FIXED INCOME</b>								
	394,850,000.000	Local	402,289,712.87	404,187,959.15	60.47	1,898,246.28		1,898,246.28
		Base	402,289,712.87	404,187,959.15	60.47	1,898,246.28	0.00	1,898,246.28
<b>US DOLLAR Total</b>								
	658,977,528.400	Local	666,490,779.77	668,368,312.55	100.00	1,877,532.78		1,877,532.78
		Base	666,490,779.77	668,368,312.55	100.00	1,877,532.78	0.00	1,877,532.78
<b>FUND Total</b>								
	658,977,528.400	Base	666,490,779.77	668,368,312.55	100.00	1,877,532.78	0.00	1,877,532.78

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	293,796.430	Local	293,796.43	293,796.43	0.07	0.00		0.00
		Base	293,796.43	293,796.43	0.07	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	71,000,000.000	Local	70,966,645.64	70,966,645.64	16.99	0.00		0.00
		Base	70,966,645.64	70,966,645.64	16.99	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	335,803,441.770	Local	337,871,534.71	346,529,095.73	82.94	8,657,561.02		8,657,561.02
Original Face:	276,070,984.000	Base	337,871,534.71	346,529,095.73	82.94	8,657,561.02	0.00	8,657,561.02
<b>US DOLLAR Total</b>								
	407,097,238.200	Local	409,131,976.78	417,789,537.80	100.00	8,657,561.02		8,657,561.02
Original Face:	276,070,984.000	Base	409,131,976.78	417,789,537.80	100.00	8,657,561.02	0.00	8,657,561.02
<b>FUND Total</b>								
	407,097,238.200	Base	409,131,976.78	417,789,537.80	100.00	8,657,561.02	0.00	8,657,561.02
Original Face:	276,070,984.000							

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	1,556.580	Local	1,556.58	1,556.58	100.00	0.00		0.00
		Base	1,556.58	1,556.58	100.00	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	1,556.580	Local	1,556.58	1,556.58	100.00	0.00		0.00
		Base	1,556.58	1,556.58	100.00	0.00	0.00	0.00
<hr/>								
<b>FUND Total</b>								
	1,556.580	Base	1,556.58	1,556.58	100.00	0.00	0.00	0.00

# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	137,083.690	Local	137,083.69	137,083.69	0.04	0.00		0.00
		Base	137,083.69	137,083.69	0.04	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	39,000,000.000	Local	38,993,883.13	38,993,883.13	12.55	0.00		0.00
		Base	38,993,883.13	38,993,883.13	12.55	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	262,032,526.310	Local	263,814,009.53	271,533,229.49	87.40	7,719,219.96		7,719,219.96
Original Face:	209,922,434.000	Base	263,814,009.53	271,533,229.49	87.40	7,719,219.96	0.00	7,719,219.96
<b>US DOLLAR Total</b>								
	301,169,610.000	Local	302,944,976.35	310,664,196.31	100.00	7,719,219.96		7,719,219.96
Original Face:	209,922,434.000	Base	302,944,976.35	310,664,196.31	100.00	7,719,219.96	0.00	7,719,219.96
<b>FUND Total</b>								
	301,169,610.000	Base	302,944,976.35	310,664,196.31	100.00	7,719,219.96	0.00	7,719,219.96
Original Face:	209,922,434.000							



# Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	4,505,324.800	Local	4,505,324.80	4,505,324.80	1.14	0.00		0.00
		Base	4,505,324.80	4,505,324.80	1.14	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	160,092,498.570	Local	160,100,991.00	160,100,991.00	40.62	0.00		0.00
		Base	160,100,991.00	160,100,991.00	40.62	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	224,797,257.280	Local	224,789,161.53	229,584,063.15	58.24	4,794,901.62		4,794,901.62
Original Face:	373,328,931.000	Base	224,789,161.53	229,584,063.15	58.24	4,794,901.62	0.00	4,794,901.62
<b>US DOLLAR Total</b>								
	389,395,080.650	Local	389,395,477.33	394,190,378.95	100.00	4,794,901.62		4,794,901.62
Original Face:	373,328,931.000	Base	389,395,477.33	394,190,378.95	100.00	4,794,901.62	0.00	4,794,901.62
<b>FUND Total</b>								
	389,395,080.650	Base	389,395,477.33	394,190,378.95	100.00	4,794,901.62	0.00	4,794,901.62
Original Face:	373,328,931.000							

# Holdings

Currency Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	101,886,834.390	Local	101,719,959.44	101,719,958.71	30.91	-0.73		-0.73
		Base	101,719,959.44	101,719,958.71	30.91	-0.73	0.00	-0.73
<b>EQUITY</b>								
	220,372,809.000	Local	220,368,413.47	220,372,809.00	66.96	4,395.53		4,395.53
		Base	220,368,413.47	220,372,809.00	66.96	4,395.53	0.00	4,395.53
<b>FIXED INCOME</b>								
	7,000,000.000	Local	6,999,462.40	6,999,304.34	2.13	-158.06		-158.06
		Base	6,999,462.40	6,999,304.34	2.13	-158.06	0.00	-158.06
<b>US DOLLAR Total</b>								
	329,259,643.390	Local	329,087,835.31	329,092,072.05	100.00	4,236.74		4,236.74
		Base	329,087,835.31	329,092,072.05	100.00	4,236.74	0.00	4,236.74
<b>FUND Total</b>								
	329,259,643.390	Base	329,087,835.31	329,092,072.05	100.00	4,236.74	0.00	4,236.74

# Holdings

Currency Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	6,536.940	Local	6,536.94	6,536.94	0.19	0.00		0.00
		Base	6,536.94	6,536.94	0.19	0.00	0.00	0.00
<b>EQUITY</b>								
	11,243.510	Local	3,294,065.28	3,405,026.99	99.81	110,961.71		110,961.71
		Base	3,294,065.28	3,405,026.99	99.81	110,961.71	0.00	110,961.71
<b>US DOLLAR Total</b>								
	17,780.450	Local	3,300,602.22	3,411,563.93	100.00	110,961.71		110,961.71
		Base	3,300,602.22	3,411,563.93	100.00	110,961.71	0.00	110,961.71
<b>FUND Total</b>								
	17,780.450	Base	3,300,602.22	3,411,563.93	100.00	110,961.71	0.00	110,961.71

# Holdings

Currency Summary

As of: June 30, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH EQUIVALENT</b>								
	4,005.280	Local	4,005.28	4,005.28	0.29	0.00		0.00
		Base	4,005.28	4,005.28	0.29	0.00	0.00	0.00
<b>EQUITY</b>								
	4,462.450	Local	1,486,336.11	1,399,998.31	99.71	-86,337.80		-86,337.80
		Base	1,486,336.11	1,399,998.31	99.71	-86,337.80	0.00	-86,337.80
<b>US DOLLAR Total</b>								
	8,467.730	Local	1,490,341.39	1,404,003.59	100.00	-86,337.80		-86,337.80
		Base	1,490,341.39	1,404,003.59	100.00	-86,337.80	0.00	-86,337.80
<b>FUND Total</b>								
	8,467.730	Base	1,490,341.39	1,404,003.59	100.00	-86,337.80	0.00	-86,337.80

# Holdings

Currency Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	7,070.970	Local	7,070.97	7,070.97	0.76	0.00		0.00
		Base	7,070.97	7,070.97	0.76	0.00	0.00	0.00
<b>EQUITY</b>								
	14,110.980	Local	1,047,694.17	922,458.69	99.24	-125,235.48		-125,235.48
		Base	1,047,694.17	922,458.69	99.24	-125,235.48	0.00	-125,235.48
<b>US DOLLAR Total</b>								
	21,181.950	Local	1,054,765.14	929,529.66	100.00	-125,235.48		-125,235.48
		Base	1,054,765.14	929,529.66	100.00	-125,235.48	0.00	-125,235.48
<b>FUND Total</b>								
	21,181.950	Base	1,054,765.14	929,529.66	100.00	-125,235.48	0.00	-125,235.48

# Holdings

Currency Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	8,017.990	Local	8,017.99	8,017.99	0.20	0.00		0.00
		Base	8,017.99	8,017.99	0.20	0.00	0.00	0.00
<b>EQUITY</b>								
	34,744.810	Local	3,913,193.54	4,073,215.36	99.80	160,021.82		160,021.82
		Base	3,913,193.54	4,073,215.36	99.80	160,021.82	0.00	160,021.82
<b>US DOLLAR Total</b>								
	42,762.800	Local	3,921,211.53	4,081,233.35	100.00	160,021.82		160,021.82
		Base	3,921,211.53	4,081,233.35	100.00	160,021.82	0.00	160,021.82
<b>FUND Total</b>								
	42,762.800	Base	3,921,211.53	4,081,233.35	100.00	160,021.82	0.00	160,021.82

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	32,349.410	32,349.41	32,349.41	0.00	0.00	0.00	0.00
<b>CASH Total</b>	32,349.410	32,349.41	32,349.41	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,620,518.980	1,622,138.40	1,622,139.50	0.18	1.10	0.00	1.10
<b>CASH EQUIVALENT Total</b>	1,620,518.980	1,622,138.40	1,622,139.50	0.18	1.10	0.00	1.10



# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	22,213,433.000	773,721,159.65	883,970,200.38	99.81	110,249,040.73	0.00	110,249,040.73
<b>EQUITY Total</b>	22,213,433.000	773,721,159.65	883,970,200.38	99.81	110,249,040.73	0.00	110,249,040.73

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	23,866,301.390	775,375,647.46	885,624,689.29	100.00	110,249,041.83	0.00	110,249,041.83

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	16,740.100	16,740.10	16,740.10	0.00	0.00	0.00	0.00
<b>CASH Total</b>	16,740.100	16,740.10	16,740.10	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	3,940,876.670	3,944,542.42	3,944,817.55	0.66	275.13	0.00	275.13
<b>CASH EQUIVALENT Total</b>	3,940,876.670	3,944,542.42	3,944,817.55	0.66	275.13	0.00	275.13

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	28,454,642.000	566,458,630.54	595,972,337.67	99.34	29,513,707.13	0.00	29,513,707.13
<b>EQUITY Total</b>	28,454,642.000	566,458,630.54	595,972,337.67	99.34	29,513,707.13	0.00	29,513,707.13

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	32,412,258.770	570,419,913.06	599,933,895.32	100.00	29,513,982.26	0.00	29,513,982.26

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	21,517.390	21,517.39	21,517.39	0.00	0.00	0.00	0.00
<b>CASH Total</b>	21,517.390	21,517.39	21,517.39	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	137,205,682.460	137,250,502.57	137,240,438.13	6.55	-10,064.44	0.00	-10,064.44
<b>CASH EQUIVALENT Total</b>	137,205,682.460	137,250,502.57	137,240,438.13	6.55	-10,064.44	0.00	-10,064.44



# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,781,009,490.480	1,841,348,658.94	1,958,490,820.95	93.45	117,142,162.01	0.00	117,142,162.01
<b>FIXED INCOME Total</b>	1,781,009,490.480	1,841,348,658.94	1,958,490,820.95	93.45	117,142,162.01	0.00	117,142,162.01

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,918,236,690.330	1,978,620,678.90	2,095,752,776.47	100.00	117,132,097.57	0.00	117,132,097.57

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	441,021.570	441,021.57	441,021.57	0.11	0.00	0.00	0.00
<b>CASH Total</b>	441,021.570	441,021.57	441,021.57	0.11	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	81,772,950.370	81,686,018.43	81,709,204.29	20.85	23,185.86	0.00	23,185.86
<b>CASH EQUIVALENT Total</b>	81,772,950.370	81,686,018.43	81,709,204.29	20.85	23,185.86	0.00	23,185.86

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	302,695,965.330	303,278,092.18	309,813,910.71	79.04	6,535,818.53	0.00	6,535,818.53
<b>FIXED INCOME Total</b>	302,695,965.330	303,278,092.18	309,813,910.71	79.04	6,535,818.53	0.00	6,535,818.53

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	384,909,937.270	385,405,132.18	391,964,136.57	100.00	6,559,004.39	0.00	6,559,004.39

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	300,744.590	300,744.59	300,744.59	0.23	0.00	0.00	0.00
<b>CASH Total</b>	300,744.590	300,744.59	300,744.59	0.23	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	40,008,985.090	40,005,645.07	40,005,762.16	30.84	117.09	0.00	117.09
<b>CASH EQUIVALENT Total</b>							
	40,008,985.090	40,005,645.07	40,005,762.16	30.84	117.09	0.00	117.09



# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	87,687,027.240	88,561,572.76	89,393,224.04	68.92	831,651.28	0.00	831,651.28
<b>FIXED INCOME Total</b>	87,687,027.240	88,561,572.76	89,393,224.04	68.92	831,651.28	0.00	831,651.28

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	127,996,756.920	128,867,962.42	129,699,730.79	100.00	831,768.37	0.00	831,768.37

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	28,475.010	28,475.01	28,475.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	28,475.010	28,475.01	28,475.01	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	5,174,538.810	5,179,726.69	5,179,713.35	0.24	-13.34	0.00	-13.34
<b>CASH EQUIVALENT Total</b>	5,174,538.810	5,179,726.69	5,179,713.35	0.24	-13.34	0.00	-13.34

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	23,254,200.000	1,073,344,185.03	2,125,556,327.47	99.76	1,052,212,142.44	0.00	1,052,212,142.44
<b>EQUITY Total</b>	23,254,200.000	1,073,344,185.03	2,125,556,327.47	99.76	1,052,212,142.44	0.00	1,052,212,142.44

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	28,457,213.820	1,078,552,386.73	2,130,764,515.83	100.00	1,052,212,129.10	0.00	1,052,212,129.10

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	165,625.060	165,625.06	165,625.06	0.01	0.00	0.00	0.00
<b>CASH Total</b>	165,625.060	165,625.06	165,625.06	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	769,143,994.210	769,104,736.72	769,107,647.65	59.25	2,910.93	0.00	2,910.93
<b>CASH EQUIVALENT Total</b>							
	769,143,994.210	769,104,736.72	769,107,647.65	59.25	2,910.93	0.00	2,910.93



# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	520,466,327.160	521,789,237.79	528,701,887.88	40.73	6,912,650.09	0.00	6,912,650.09
<b>FIXED INCOME Total</b>	520,466,327.160	521,789,237.79	528,701,887.88	40.73	6,912,650.09	0.00	6,912,650.09

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,289,775,946.430	1,291,059,599.57	1,297,975,160.59	100.00	6,915,561.02	0.00	6,915,561.02

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	117,500.010	117,500.01	117,500.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	117,500.010	117,500.01	117,500.01	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	3,474,807,517.650	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08	0.00	280,601.08
<b>CASH EQUIVALENT Total</b>							
	3,474,807,517.650	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08	0.00	280,601.08

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,292,182,081.220	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29	0.00	15,975,073.29
<b>FIXED INCOME Total</b>	1,292,182,081.220	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29	0.00	15,975,073.29

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	4,767,107,098.880	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37	0.00	16,255,674.37

# Holdings

Asset Summary

As of: June 30, 2020

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

FUND: ATZD

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-300,296.750	-300,296.75	-300,296.75	0.27	0.00	0.00	0.00
<b>CASH Total</b>	-300,296.750	-300,296.75	-300,296.75	0.27	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

FUND: ATZD

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,810,492.510	1,812,152.36	1,816,760.45	1.61	4,608.09	0.00	4,608.09
<b>CASH EQUIVALENT Total</b>	1,810,492.510	1,812,152.36	1,816,760.45	1.61	4,608.09	0.00	4,608.09



# Holdings

Asset Summary

As of: June 30, 2020

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

FUND: ATZD

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	109,235,970.720	109,605,019.74	111,007,559.03	98.13	1,402,539.29	0.00	1,402,539.29
<b>FIXED INCOME Total</b>	109,235,970.720	109,605,019.74	111,007,559.03	98.13	1,402,539.29	0.00	1,402,539.29

# Holdings

Asset Summary

As of: *June 30, 2020*

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

FUND: ATZD

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	110,746,166.480	111,116,875.35	112,524,022.73	100.00	1,407,147.38	0.00	1,407,147.38

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	150,000.080	150,000.08	150,000.08	0.01	0.00	0.00	0.00
<b>CASH Total</b>	150,000.080	150,000.08	150,000.08	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	699,439,618.470	699,411,947.55	699,411,947.55	55.97	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	699,439,618.470	699,411,947.55	699,411,947.55	55.97	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	541,262,288.510	541,785,107.29	550,118,374.16	44.02	8,333,266.87	0.00	8,333,266.87
<b>FIXED INCOME Total</b>	541,262,288.510	541,785,107.29	550,118,374.16	44.02	8,333,266.87	0.00	8,333,266.87

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,240,851,907.060	1,241,347,054.92	1,249,680,321.79	100.00	8,333,266.87	0.00	8,333,266.87

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-1,699.990	-1,699.99	-1,699.99	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-1,699.990	-1,699.99	-1,699.99	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,566,051,607.140	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13	0.00	144,865.13
<b>CASH EQUIVALENT Total</b>	1,566,051,607.140	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13	0.00	144,865.13



# Holdings

Asset Summary

As of: June 30, 2020

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

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	378,063,488.700	377,949,408.79	377,982,156.46	19.45	32,747.67	0.00	32,747.67
<b>FIXED INCOME Total</b>	378,063,488.700	377,949,408.79	377,982,156.46	19.45	32,747.67	0.00	32,747.67

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,944,113,395.850	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80	0.00	177,612.80

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-4,652.200	-4,652.20	-4,652.20	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-4,652.200	-4,652.20	-4,652.20	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	611,116,601.410	611,064,030.35	611,065,928.50	33.47	1,898.15	0.00	1,898.15
<b>CASH EQUIVALENT Total</b>	611,116,601.410	611,064,030.35	611,065,928.50	33.47	1,898.15	0.00	1,898.15

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,215,000,000.000	1,214,699,539.24	1,214,744,495.05	66.53	44,955.81	0.00	44,955.81
<b>FIXED INCOME Total</b>							
	1,215,000,000.000	1,214,699,539.24	1,214,744,495.05	66.53	44,955.81	0.00	44,955.81

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,826,111,949.210	1,825,758,917.39	1,825,805,771.35	100.00	46,853.96	0.00	46,853.96

# Holdings

Asset Summary

As of: *June 30, 2020*

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

FUND: ATZH

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,698.520	1,698.35	1,698.35	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,698.520	1,698.35	1,698.35	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

FUND: ATZH

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	264,125,829.880	264,199,368.55	264,178,655.05	39.53	-20,713.50	0.00	-20,713.50
<b>EQUITY Total</b>	264,125,829.880	264,199,368.55	264,178,655.05	39.53	-20,713.50	0.00	-20,713.50



# Holdings

Asset Summary

As of: June 30, 2020

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

FUND: ATZH

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	394,850,000.000	402,289,712.87	404,187,959.15	60.47	1,898,246.28	0.00	1,898,246.28
<b>FIXED INCOME Total</b>							
	394,850,000.000	402,289,712.87	404,187,959.15	60.47	1,898,246.28	0.00	1,898,246.28

# Holdings

Asset Summary

As of: *June 30, 2020*

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

FUND: ATZH

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	658,977,528.400	666,490,779.77	668,368,312.55	100.00	1,877,532.78	0.00	1,877,532.78

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	293,796.430	293,796.43	293,796.43	0.07	0.00	0.00	0.00
<b>CASH Total</b>	293,796.430	293,796.43	293,796.43	0.07	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	71,000,000.000	70,966,645.64	70,966,645.64	16.99	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	71,000,000.000	70,966,645.64	70,966,645.64	16.99	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	335,803,441.770	337,871,534.71	346,529,095.73	82.94	8,657,561.02	0.00	8,657,561.02
<b>FIXED INCOME Total</b>							
	335,803,441.770	337,871,534.71	346,529,095.73	82.94	8,657,561.02	0.00	8,657,561.02

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	407,097,238.200	409,131,976.78	417,789,537.80	100.00	8,657,561.02	0.00	8,657,561.02

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	1,556.580	1,556.58	1,556.58	100.00	0.00	0.00	0.00
<b>CASH Total</b>	1,556.580	1,556.58	1,556.58	100.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,556.580	1,556.58	1,556.58	100.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	137,083.690	137,083.69	137,083.69	0.04	0.00	0.00	0.00
<b>CASH Total</b>	137,083.690	137,083.69	137,083.69	0.04	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	39,000,000.000	38,993,883.13	38,993,883.13	12.55	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	39,000,000.000	38,993,883.13	38,993,883.13	12.55	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	262,032,526.310	263,814,009.53	271,533,229.49	87.40	7,719,219.96	0.00	7,719,219.96
<b>FIXED INCOME Total</b>	262,032,526.310	263,814,009.53	271,533,229.49	87.40	7,719,219.96	0.00	7,719,219.96

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	301,169,610.000	302,944,976.35	310,664,196.31	100.00	7,719,219.96	0.00	7,719,219.96

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	4,505,324.800	4,505,324.80	4,505,324.80	1.14	0.00	0.00	0.00
<b>CASH Total</b>	4,505,324.800	4,505,324.80	4,505,324.80	1.14	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	160,092,498.570	160,100,991.00	160,100,991.00	40.62	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	160,092,498.570	160,100,991.00	160,100,991.00	40.62	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	224,797,257.280	224,789,161.53	229,584,063.15	58.24	4,794,901.62	0.00	4,794,901.62
<b>FIXED INCOME Total</b>	224,797,257.280	224,789,161.53	229,584,063.15	58.24	4,794,901.62	0.00	4,794,901.62

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	389,395,080.650	389,395,477.33	394,190,378.95	100.00	4,794,901.62	0.00	4,794,901.62



# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	101,886,834.390	101,719,959.44	101,719,958.71	30.91	-0.73	0.00	-0.73
<b>CASH EQUIVALENT Total</b>							
	101,886,834.390	101,719,959.44	101,719,958.71	30.91	-0.73	0.00	-0.73

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	220,372,809.000	220,368,413.47	220,372,809.00	66.96	4,395.53	0.00	4,395.53
<b>EQUITY Total</b>	220,372,809.000	220,368,413.47	220,372,809.00	66.96	4,395.53	0.00	4,395.53

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	7,000,000.000	6,999,462.40	6,999,304.34	2.13	-158.06	0.00	-158.06
<b>FIXED INCOME Total</b>	7,000,000.000	6,999,462.40	6,999,304.34	2.13	-158.06	0.00	-158.06

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	329,259,643.390	329,087,835.31	329,092,072.05	100.00	4,236.74	0.00	4,236.74

# Holdings

Asset Summary

As of: *June 30, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	6,536.940	6,536.94	6,536.94	0.19	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	6,536.940	6,536.94	6,536.94	0.19	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	11,243.510	3,294,065.28	3,405,026.99	99.81	110,961.71	0.00	110,961.71
<b>EQUITY Total</b>	11,243.510	3,294,065.28	3,405,026.99	99.81	110,961.71	0.00	110,961.71

# Holdings

Asset Summary

As of: *June 30, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	17,780.450	3,300,602.22	3,411,563.93	100.00	110,961.71	0.00	110,961.71

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	4,005.280	4,005.28	4,005.28	0.29	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	4,005.280	4,005.28	4,005.28	0.29	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	4,462.450	1,486,336.11	1,399,998.31	99.71	-86,337.80	0.00	-86,337.80
<b>EQUITY Total</b>	4,462.450	1,486,336.11	1,399,998.31	99.71	-86,337.80	0.00	-86,337.80

# Holdings

Asset Summary

As of: *June 30, 2020*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	8,467.730	1,490,341.39	1,404,003.59	100.00	-86,337.80	0.00	-86,337.80

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	7,070.970	7,070.97	7,070.97	0.76	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	7,070.970	7,070.97	7,070.97	0.76	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	14,110.980	1,047,694.17	922,458.69	99.24	-125,235.48	0.00	-125,235.48
<b>EQUITY Total</b>	14,110.980	1,047,694.17	922,458.69	99.24	-125,235.48	0.00	-125,235.48

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	21,181.950	1,054,765.14	929,529.66	100.00	-125,235.48	0.00	-125,235.48

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	8,017.990	8,017.99	8,017.99	0.20	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	8,017.990	8,017.99	8,017.99	0.20	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	34,744.810	3,913,193.54	4,073,215.36	99.80	160,021.82	0.00	160,021.82
<b>EQUITY Total</b>	34,744.810	3,913,193.54	4,073,215.36	99.80	160,021.82	0.00	160,021.82

# Holdings

Asset Summary

As of: *June 30, 2020*

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

View Date: *July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	42,762.800	3,921,211.53	4,081,233.35	100.00	160,021.82	0.00	160,021.82



# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	32,349.410	32,349.41	32,349.41	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	1,620,518.980	1,622,138.40	1,622,139.50	0.18	1.10 1.10 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1.10 1.10 GN 0.00 LS	
EQUITY	22,213,433.000	773,721,159.65	883,970,200.38	99.81	110,249,040.73 214,623,154.88 GN -104,374,114.15 LS	0.00 0.00 GN 0.00 LS	110,249,040.73 214,623,154.88 GN -104,374,114.15 LS	
<hr/>								
<b>FUND Total</b>	0.000	23,866,301.390	775,375,647.46	885,624,689.29	100.00	110,249,041.83 214,623,155.98 GN -104,374,114.15 LS	0.00 0.00 GN 0.00 LS	110,249,041.83 214,623,155.98 GN -104,374,114.15 LS

# Holdings

## Fund Summary

As of: *June 30, 2020*

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

View Date: *July 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	16,740.100	16,740.10	16,740.10	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	3,940,876.670	3,944,542.42	3,944,817.55	0.66	275.13 275.13 GN 0.00 LS	0.00 0.00 GN 0.00 LS	275.13 275.13 GN 0.00 LS	
EQUITY	28,454,642.000	566,458,630.54	595,972,337.67	99.34	29,513,707.13 132,208,033.06 GN -102,694,325.93 LS	0.00 0.00 GN 0.00 LS	29,513,707.13 132,208,033.06 GN -102,694,325.93 LS	
<hr/>								
<b>FUND Total</b>	0.000	32,412,258.770	570,419,913.06	599,933,895.32	100.00	29,513,982.26 132,208,308.19 GN -102,694,325.93 LS	0.00 0.00 GN 0.00 LS	29,513,982.26 132,208,308.19 GN -102,694,325.93 LS

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	21,517.390	21,517.39	21,517.39	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	137,205,682.460	137,250,502.57	137,240,438.13	6.55	-10,064.44 0.00 GN -10,064.44 LS	0.00 0.00 GN 0.00 LS	-10,064.44 0.00 GN -10,064.44 LS	
FIXED INCOME	1,781,009,490.480	1,841,348,658.94	1,958,490,820.95	93.45	117,142,162.01 120,472,869.21 GN -3,330,707.20 LS	0.00 0.00 GN 0.00 LS	117,142,162.01 120,472,869.21 GN -3,330,707.20 LS	
Original Face:	1,980,213,180.000							
<hr/>								
<b>FUND Total</b>	0.000	1,918,236,690.330	1,978,620,678.90	2,095,752,776.47	100.00	117,132,097.57 120,472,869.21 GN -3,340,771.64 LS	0.00 0.00 GN 0.00 LS	117,132,097.57 120,472,869.21 GN -3,340,771.64 LS
Original Face:	1,980,213,180.000							

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	441,021.570	441,021.57	441,021.57	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	81,772,950.370	81,686,018.43	81,709,204.29	20.85	23,185.86 25,259.71 GN -2,073.85 LS	0.00 0.00 GN 0.00 LS	23,185.86 25,259.71 GN -2,073.85 LS	
FIXED INCOME	302,695,965.330	303,278,092.18	309,813,910.71	79.04	6,535,818.53 6,745,953.77 GN -210,135.24 LS	0.00 0.00 GN 0.00 LS	6,535,818.53 6,745,953.77 GN -210,135.24 LS	
Original Face:	188,611,032.000							
<hr/>								
<b>FUND Total</b>	0.000	384,909,937.270	385,405,132.18	391,964,136.57	100.00	6,559,004.39 6,771,213.48 GN -212,209.09 LS	0.00 0.00 GN 0.00 LS	6,559,004.39 6,771,213.48 GN -212,209.09 LS
Original Face:	188,611,032.000							

# Holdings

## Fund Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 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	300,744.590	300,744.59	300,744.59	0.23	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	40,008,985.090	40,005,645.07	40,005,762.16	30.84	117.09 117.09 GN 0.00 LS	0.00 0.00 GN 0.00 LS	117.09 117.09 GN 0.00 LS	
FIXED INCOME	87,687,027.240	88,561,572.76	89,393,224.04	68.92	831,651.28 840,425.58 GN -8,774.30 LS	0.00 0.00 GN 0.00 LS	831,651.28 840,425.58 GN -8,774.30 LS	
Original Face:	100,498,075.000							
<hr/>								
<b>FUND Total</b>	0.000	127,996,756.920	128,867,962.42	129,699,730.79	100.00	831,768.37 840,542.67 GN -8,774.30 LS	0.00 0.00 GN 0.00 LS	831,768.37 840,542.67 GN -8,774.30 LS
Original Face:	100,498,075.000							

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	28,475.010	28,475.01	28,475.01	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	5,174,538.810	5,179,726.69	5,179,713.35	0.24	-13.34 0.00 GN -13.34 LS	0.00 0.00 GN 0.00 LS	-13.34 0.00 GN -13.34 LS	
EQUITY	23,254,200.000	1,073,344,185.03	2,125,556,327.47	99.76	1,052,212,142.44 1,148,938,242.90 GN -96,726,100.46 LS	0.00 0.00 GN 0.00 LS	1,052,212,142.44 1,148,938,242.90 GN -96,726,100.46 LS	
<hr/>								
<b>FUND Total</b>	0.000	28,457,213.820	1,078,552,386.73	2,130,764,515.83	100.00	1,052,212,129.10 1,148,938,242.90 GN -96,726,113.80 LS	0.00 0.00 GN 0.00 LS	1,052,212,129.10 1,148,938,242.90 GN -96,726,113.80 LS

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	165,625.060	165,625.06	165,625.06	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	769,143,994.210	769,104,736.72	769,107,647.65	59.25	2,910.93 2,910.93 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,910.93 2,910.93 GN 0.00 LS
FIXED INCOME	520,466,327.160	521,789,237.79	528,701,887.88	40.73	6,912,650.09 7,403,452.78 GN -490,802.69 LS	0.00 0.00 GN 0.00 LS	6,912,650.09 7,403,452.78 GN -490,802.69 LS
Original Face:	767,605,263.000						
<hr/>							
<b>FUND Total</b>	0.000	1,289,775,946.430	1,291,059,599.57	100.00	6,915,561.02 7,406,363.71 GN -490,802.69 LS	0.00 0.00 GN 0.00 LS	6,915,561.02 7,406,363.71 GN -490,802.69 LS
Original Face:	767,605,263.000						

# Holdings

## Fund Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 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		117,500.010	117,500.01	117,500.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		3,474,807,517.650	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08 297,242.82 GN -16,641.74 LS	0.00 0.00 GN 0.00 LS	280,601.08 297,242.82 GN -16,641.74 LS
FIXED INCOME		1,292,182,081.220	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29 18,788,774.38 GN -2,813,701.09 LS	0.00 0.00 GN 0.00 LS	15,975,073.29 18,788,774.38 GN -2,813,701.09 LS
Original Face:	499,725,547.000							
<hr/>								
<b>FUND Total</b>	0.000	4,767,107,098.880	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37 19,086,017.20 GN -2,830,342.83 LS	0.00 0.00 GN 0.00 LS	16,255,674.37 19,086,017.20 GN -2,830,342.83 LS
Original Face:	499,725,547.000							



# Holdings

## Fund Summary

As of: June 30, 2020

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

FUND: ATZD

View Date: July 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	-300,296.750	-300,296.75	-300,296.75	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	1,810,492.510	1,812,152.36	1,816,760.45	1.61	4,608.09 4,616.01 GN -7.92 LS	0.00 0.00 GN 0.00 LS	4,608.09 4,616.01 GN -7.92 LS	
FIXED INCOME	109,235,970.720	109,605,019.74	111,007,559.03	98.13	1,402,539.29 1,404,745.09 GN -2,205.80 LS	0.00 0.00 GN 0.00 LS	1,402,539.29 1,404,745.09 GN -2,205.80 LS	
Original Face:	53,138,000.000							
<hr/>								
<b>FUND Total</b>	0.000	110,746,166.480	111,116,875.35	112,524,022.73	100.00	1,407,147.38 1,409,361.10 GN -2,213.72 LS	0.00 0.00 GN 0.00 LS	1,407,147.38 1,409,361.10 GN -2,213.72 LS
Original Face:	53,138,000.000							

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	150,000.080	150,000.08	150,000.08	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	699,439,618.470	699,411,947.55	699,411,947.55	55.97	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	541,262,288.510	541,785,107.29	550,118,374.16	44.02	8,333,266.87 8,476,017.43 GN -142,750.56 LS	0.00 0.00 GN 0.00 LS	8,333,266.87 8,476,017.43 GN -142,750.56 LS	
Original Face:	468,317,603.330							
<hr/>								
<b>FUND Total</b>	0.000	1,240,851,907.060	1,241,347,054.92	1,249,680,321.79	100.00	8,333,266.87 8,476,017.43 GN -142,750.56 LS	0.00 0.00 GN 0.00 LS	8,333,266.87 8,476,017.43 GN -142,750.56 LS
Original Face:	468,317,603.330							

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date:

July 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		-1,699.990	-1,699.99	-1,699.99	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		1,566,051,607.140	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13 160,207.67 GN -15,342.54 LS	0.00 0.00 GN 0.00 LS	144,865.13 160,207.67 GN -15,342.54 LS
FIXED INCOME		378,063,488.700	377,949,408.79	377,982,156.46	19.45	32,747.67 34,945.42 GN -2,197.75 LS	0.00 0.00 GN 0.00 LS	32,747.67 34,945.42 GN -2,197.75 LS
Original Face:	46,750,000.000							
<hr/>								
<b>FUND Total</b>	0.000	1,944,113,395.850	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80 195,153.09 GN -17,540.29 LS	0.00 0.00 GN 0.00 LS	177,612.80 195,153.09 GN -17,540.29 LS
Original Face:	46,750,000.000							

# Holdings

## Fund Summary

As of: *June 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-4,652.200	-4,652.20	-4,652.20	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	611,116,601.410	611,064,030.35	611,065,928.50	33.47	1,898.15 1,898.15 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,898.15 1,898.15 GN 0.00 LS
FIXED INCOME	1,215,000,000.000	1,214,699,539.24	1,214,744,495.05	66.53	44,955.81 59,179.62 GN -14,223.81 LS	0.00 0.00 GN 0.00 LS	44,955.81 59,179.62 GN -14,223.81 LS
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<b>FUND Total</b>	0.000	1,826,111,949.210	1,825,758,917.39	100.00	46,853.96 61,077.77 GN -14,223.81 LS	0.00 0.00 GN 0.00 LS	46,853.96 61,077.77 GN -14,223.81 LS

# Holdings

## Fund Summary

As of: June 30, 2020

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

FUND: ATZH

View Date:

July 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	1,698.520	1,698.35	1,698.35	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	264,125,829.880	264,199,368.55	264,178,655.05	39.53	-20,713.50 0.00 GN -20,713.50 LS	0.00 0.00 GN 0.00 LS	-20,713.50 0.00 GN -20,713.50 LS
FIXED INCOME	394,850,000.000	402,289,712.87	404,187,959.15	60.47	1,898,246.28 1,898,246.28 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,898,246.28 1,898,246.28 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	658,977,528.400	666,490,779.77	100.00	1,877,532.78 1,898,246.28 GN -20,713.50 LS	0.00 0.00 GN 0.00 LS	1,877,532.78 1,898,246.28 GN -20,713.50 LS

# Holdings

## Fund Summary

As of: June 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 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	293,796.430	293,796.43	293,796.43	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	71,000,000.000	70,966,645.64	70,966,645.64	16.99	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	335,803,441.770	337,871,534.71	346,529,095.73	82.94	8,657,561.02 9,752,517.23 GN -1,094,956.21 LS	0.00 0.00 GN 0.00 LS	8,657,561.02 9,752,517.23 GN -1,094,956.21 LS	
Original Face:	276,070,984.000							
<hr/>								
<b>FUND Total</b>	0.000	407,097,238.200	409,131,976.78	417,789,537.80	100.00	8,657,561.02 9,752,517.23 GN -1,094,956.21 LS	0.00 0.00 GN 0.00 LS	8,657,561.02 9,752,517.23 GN -1,094,956.21 LS
Original Face:	276,070,984.000							

# Holdings

## Fund Summary

As of: *June 30, 2020*

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

View Date: *July 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		1,556.580	1,556.58	1,556.58	100.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
<hr/>								
<b>FUND Total</b>	0.000	1,556.580	1,556.58	1,556.58	100.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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	137,083.690	137,083.69	137,083.69	0.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	39,000,000.000	38,993,883.13	38,993,883.13	12.55	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	262,032,526.310	263,814,009.53	271,533,229.49	87.40	7,719,219.96 8,517,570.28 GN -798,350.32 LS	0.00 0.00 GN 0.00 LS	7,719,219.96 8,517,570.28 GN -798,350.32 LS	
Original Face:	209,922,434.000							
<hr/>								
<b>FUND Total</b>	0.000	301,169,610.000	302,944,976.35	310,664,196.31	100.00	7,719,219.96 8,517,570.28 GN -798,350.32 LS	0.00 0.00 GN 0.00 LS	7,719,219.96 8,517,570.28 GN -798,350.32 LS
Original Face:	209,922,434.000							



# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	4,505,324.800	4,505,324.80	4,505,324.80	1.14	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	160,092,498.570	160,100,991.00	160,100,991.00	40.62	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	224,797,257.280	224,789,161.53	229,584,063.15	58.24	4,794,901.62 4,898,746.94 GN -103,845.32 LS	0.00 0.00 GN 0.00 LS	4,794,901.62 4,898,746.94 GN -103,845.32 LS	
Original Face:	373,328,931.000							
<hr/>								
<b>FUND Total</b>	0.000	389,395,080.650	389,395,477.33	394,190,378.95	100.00	4,794,901.62 4,898,746.94 GN -103,845.32 LS	0.00 0.00 GN 0.00 LS	4,794,901.62 4,898,746.94 GN -103,845.32 LS
Original Face:	373,328,931.000							

# Holdings

## Fund Summary

As of: *June 30, 2020*

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

View Date: *July 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
<b>CASH EQUIVALENT</b>							
	101,886,834.390	101,719,959.44	101,719,958.71	30.91	-0.73	0.00	-0.73
					0.00 GN	0.00 GN	0.00 GN
					-0.73 LS	0.00 LS	-0.73 LS
<b>EQUITY</b>							
	220,372,809.000	220,368,413.47	220,372,809.00	66.96	4,395.53	0.00	4,395.53
					4,395.53 GN	0.00 GN	4,395.53 GN
					0.00 LS	0.00 LS	0.00 LS
<b>FIXED INCOME</b>							
	7,000,000.000	6,999,462.40	6,999,304.34	2.13	-158.06	0.00	-158.06
					0.00 GN	0.00 GN	0.00 GN
					-158.06 LS	0.00 LS	-158.06 LS
<b>FUND Total</b>							
0.000	329,259,643.390	329,087,835.31	329,092,072.05	100.00	4,236.74	0.00	4,236.74
					4,395.53 GN	0.00 GN	4,395.53 GN
					-158.79 LS	0.00 LS	-158.79 LS

# Holdings

## Fund Summary

As of: *June 30, 2020*

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

View Date: *July 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	6,536.940	6,536.94	6,536.94	0.19	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	11,243.510	3,294,065.28	3,405,026.99	99.81	110,961.71 122,611.53 GN -11,649.82 LS	0.00 0.00 GN 0.00 LS	110,961.71 122,611.53 GN -11,649.82 LS	
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<b>FUND Total</b>	0.000	17,780.450	3,300,602.22	3,411,563.93	100.00	110,961.71 122,611.53 GN -11,649.82 LS	0.00 0.00 GN 0.00 LS	110,961.71 122,611.53 GN -11,649.82 LS

# Holdings

## Fund Summary

As of: *June 30, 2020*

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

View Date: *July 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	4,005.280	4,005.28	4,005.28	0.29	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	4,462.450	1,486,336.11	1,399,998.31	99.71	-86,337.80 0.56 GN -86,338.36 LS	0.00 0.00 GN 0.00 LS	-86,337.80 0.56 GN -86,338.36 LS	
<hr/>								
<b>FUND Total</b>	0.000	8,467.730	1,490,341.39	1,404,003.59	100.00	-86,337.80 0.56 GN -86,338.36 LS	0.00 0.00 GN 0.00 LS	-86,337.80 0.56 GN -86,338.36 LS

# Holdings

## Fund Summary

As of: *June 30, 2020*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

*July 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							
	7,070.970	7,070.97	7,070.97	0.76	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							
	14,110.980	1,047,694.17	922,458.69	99.24	-125,235.48	0.00	-125,235.48
					1.49 GN	0.00 GN	1.49 GN
					-125,236.97 LS	0.00 LS	-125,236.97 LS
<hr/>							
<b>FUND Total</b>							
0.000	21,181.950	1,054,765.14	929,529.66	100.00	-125,235.48	0.00	-125,235.48
					1.49 GN	0.00 GN	1.49 GN
					-125,236.97 LS	0.00 LS	-125,236.97 LS

# Holdings

## Fund Summary

As of: *June 30, 2020*

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

View Date: *July 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	8,017.990	8,017.99	8,017.99	0.20	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	34,744.810	3,913,193.54	4,073,215.36	99.80	160,021.82 160,021.82 GN 0.00 LS	0.00 0.00 GN 0.00 LS	160,021.82 160,021.82 GN 0.00 LS	
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<b>FUND Total</b>	0.000	42,762.800	3,921,211.53	4,081,233.35	100.00	160,021.82 160,021.82 GN 0.00 LS	0.00 0.00 GN 0.00 LS	160,021.82 160,021.82 GN 0.00 LS