

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4  
View Date: September 8, 2020



STATE STREET

As of: August 31, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.140068	31 Dec 2030		
	9,633,126.730	Local	100.094494	9,642,229.46	100.090000	9,641,796.54	-432.92	1.01
		Base	100.094494	9,642,229.46	100.090000	9,641,796.54	-432.92	1.01

<b>US DOLLAR Total</b>	9,633,126.730	Local		9,642,229.46		9,641,796.54	-432.92	1.01
		Base		9,642,229.46		9,641,796.54	-432.92	1.01

## CASH EQUIVALENT Total

	9,633,126.730	Base		9,642,229.46		9,641,796.54	-432.92	1.01
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01							
	34,986.000	Local	42.827729	1,498,370.94	71.100000	2,487,504.60	989,133.66	0.26
		Base	42.827729	1,498,370.94	71.100000	2,487,504.60	989,133.66	0.26

00164V103	AMC NETWORKS INC A COMMON STOCK							
	22,825.000	Local	45.897798	1,047,617.23	24.290000	554,419.25	-493,197.98	0.06
		Base	45.897798	1,047,617.23	24.290000	554,419.25	-493,197.98	0.06

00191U102	ASGN INC COMMON STOCK USD.01							
	29,557.000	Local	64.710452	1,912,646.84	71.770000	2,121,305.89	208,659.05	0.22
		Base	64.710452	1,912,646.84	71.770000	2,121,305.89	208,659.05	0.22

002535300	AARON S INC COMMON STOCK USD.5							
	38,027.000	Local	27.108196	1,030,843.37	55.890000	2,125,329.03	1,094,485.66	0.22
		Base	27.108196	1,030,843.37	55.890000	2,125,329.03	1,094,485.66	0.22

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	50,078.000	Local	38.842400	1,945,149.71	30.910000	1,547,910.98	-397,238.73	0.16
		Base	38.842400	1,945,149.71	30.910000	1,547,910.98	-397,238.73	0.16

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004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		65,279.000	Local 14.490676	945,936.87	29.380000	1,917,897.02	971,960.15	0.20
			Base 14.490676	945,936.87	29.380000	1,917,897.02	971,960.15	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		22,311.000	Local 116.839744	2,606,811.53	109.290000	2,438,369.19	-168,442.34	0.25
			Base 116.839744	2,606,811.53	109.290000	2,438,369.19	-168,442.34	0.25
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		29,155.000	Local 27.208510	793,264.11	33.200000	967,946.00	174,681.89	0.10
			Base 27.208510	793,264.11	33.200000	967,946.00	174,681.89	0.10
00766T100	AECOM COMMON STOCK USD.01							
		41,348.000	Local 32.711278	1,352,545.91	39.510000	1,633,659.48	281,113.57	0.17
			Base 32.711278	1,352,545.91	39.510000	1,633,659.48	281,113.57	0.17
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		26,586.000	Local 82.517405	2,193,807.74	68.650000	1,825,128.90	-368,678.84	0.19
			Base 82.517405	2,193,807.74	68.650000	1,825,128.90	-368,678.84	0.19
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		8,027.000	Local 403.352029	3,237,706.74	554.560000	4,451,453.12	1,213,746.38	0.46
			Base 403.352029	3,237,706.74	554.560000	4,451,453.12	1,213,746.38	0.46
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		71,340.000	Local 24.963219	1,780,876.04	8.330000	594,262.20	-1,186,613.84	0.06
			Base 24.963219	1,780,876.04	8.330000	594,262.20	-1,186,613.84	0.06
018522300	ALLETE INC COMMON STOCK							
		29,146.000	Local 67.824192	1,976,803.89	53.960000	1,572,718.16	-404,085.73	0.16
			Base 67.824192	1,976,803.89	53.960000	1,572,718.16	-404,085.73	0.16
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		23,857.000	Local 45.524900	1,086,087.54	45.110000	1,076,189.27	-9,898.27	0.11
			Base 45.524900	1,086,087.54	45.110000	1,076,189.27	-9,898.27	0.11
023436108	AMEDISYS INC COMMON STOCK USD.001							
		18,225.000	Local 135.183230	2,463,714.36	241.900000	4,408,627.50	1,944,913.14	0.46
			Base 135.183230	2,463,714.36	241.900000	4,408,627.50	1,944,913.14	0.46

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024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
		77,467.000	Local 40.980020	3,174,599.19	33.900000	2,626,131.30	-548,467.89	0.27
			Base 40.980020	3,174,599.19	33.900000	2,626,131.30	-548,467.89	0.27
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		87,557.000	Local 16.636238	1,456,619.12	12.610000	1,104,093.77	-352,525.35	0.12
			Base 16.636238	1,456,619.12	12.610000	1,104,093.77	-352,525.35	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		41,968.000	Local 49.455976	2,075,568.40	66.850000	2,805,560.80	729,992.40	0.29
			Base 49.455976	2,075,568.40	66.850000	2,805,560.80	729,992.40	0.29
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		158,781.000	Local 6.488982	1,030,327.09	6.770000	1,074,947.37	44,620.28	0.11
			Base 6.488982	1,030,327.09	6.770000	1,074,947.37	44,620.28	0.11
038336103	APTARGROUP INC COMMON STOCK USD.01							
		36,139.000	Local 57.076109	2,062,673.50	118.390000	4,278,496.21	2,215,822.71	0.45
			Base 57.076109	2,062,673.50	118.390000	4,278,496.21	2,215,822.71	0.45
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		44,275.000	Local 37.964685	1,680,886.43	78.560000	3,478,244.00	1,797,357.57	0.36
			Base 37.964685	1,680,886.43	78.560000	3,478,244.00	1,797,357.57	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		57,293.000	Local 59.537001	3,411,053.37	42.240000	2,420,056.32	-990,997.05	0.25
			Base 59.537001	3,411,053.37	42.240000	2,420,056.32	-990,997.05	0.25
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		34,025.000	Local 32.907739	1,119,685.81	73.690000	2,507,302.25	1,387,616.44	0.26
			Base 32.907739	1,119,685.81	73.690000	2,507,302.25	1,387,616.44	0.26
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		86,490.000	Local 18.216548	1,575,549.27	13.440000	1,162,425.60	-413,123.67	0.12
			Base 18.216548	1,575,549.27	13.440000	1,162,425.60	-413,123.67	0.12
05329W102	AUTONATION INC COMMON STOCK USD.01							
		32,397.000	Local 40.910687	1,325,383.53	56.860000	1,842,093.42	516,709.89	0.19
			Base 40.910687	1,325,383.53	56.860000	1,842,093.42	516,709.89	0.19

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
	26,878.000	Local		37.952176	1,020,078.58	32.400000	870,847.20	-149,231.38	0.09
		Base		37.952176	1,020,078.58	32.400000	870,847.20	-149,231.38	0.09
05368V106	AVIENT CORP COMMON STOCK USD.01								
	51,481.000	Local		33.637041	1,731,668.52	25.520000	1,313,795.12	-417,873.40	0.14
		Base		33.637041	1,731,668.52	25.520000	1,313,795.12	-417,873.40	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
	30,229.000	Local		33.884140	1,024,283.67	34.110000	1,031,111.19	6,827.52	0.11
		Base		33.884140	1,024,283.67	34.110000	1,031,111.19	6,827.52	0.11
053807103	AVNET INC COMMON STOCK USD1.0								
	55,584.000	Local		29.636587	1,647,320.05	27.510000	1,529,115.84	-118,204.21	0.16
		Base		29.636587	1,647,320.05	27.510000	1,529,115.84	-118,204.21	0.16
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
	35,278.000	Local		66.827828	2,357,552.13	85.680000	3,022,619.04	665,066.91	0.32
		Base		66.827828	2,357,552.13	85.680000	3,022,619.04	665,066.91	0.32
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
	69,448.000	Local		26.421934	1,834,950.49	44.410000	3,084,185.68	1,249,235.19	0.32
		Base		26.421934	1,834,950.49	44.410000	3,084,185.68	1,249,235.19	0.32
05971J102	BANCORPSOUTH BANK COMMON STOCK								
	54,709.000	Local		20.238899	1,107,249.90	21.580000	1,180,620.22	73,370.32	0.12
		Base		20.238899	1,107,249.90	21.580000	1,180,620.22	73,370.32	0.12
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
	22,533.000	Local		56.336344	1,269,426.83	55.040000	1,240,216.32	-29,210.51	0.13
		Base		56.336344	1,269,426.83	55.040000	1,240,216.32	-29,210.51	0.13
06417N103	BANK OZK COMMON STOCK								
	68,064.000	Local		40.583909	2,762,303.17	23.040000	1,568,194.56	-1,194,108.61	0.16
		Base		40.583909	2,762,303.17	23.040000	1,568,194.56	-1,194,108.61	0.16
077454106	BELDEN INC COMMON STOCK USD.01								
	21,535.000	Local		71.568549	1,541,228.71	33.680000	725,298.80	-815,929.91	0.08
		Base		71.568549	1,541,228.71	33.680000	725,298.80	-815,929.91	0.08

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09073M104	BIO TECHNE CORP COMMON STOCK USD.01	21,533.000	Local 99.193569	2,135,935.12	255.460000	5,500,820.18	3,364,885.06	0.57
			Base 99.193569	2,135,935.12	255.460000	5,500,820.18	3,364,885.06	0.57
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	35,317.000	Local 45.621139	1,611,201.76	56.080000	1,980,577.36	369,375.60	0.21
			Base 45.621139	1,611,201.76	56.080000	1,980,577.36	369,375.60	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001	27,932.000	Local 84.801113	2,368,664.69	63.850000	1,783,458.20	-585,206.49	0.19
			Base 84.801113	2,368,664.69	63.850000	1,783,458.20	-585,206.49	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	5,439.000	Local 326.874295	1,777,869.29	881.980000	4,797,089.22	3,019,219.93	0.50
			Base 326.874295	1,777,869.29	881.980000	4,797,089.22	3,019,219.93	0.50
103304101	BOYD GAMING CORP COMMON STOCK USD.01	45,082.000	Local 32.619572	1,470,555.55	26.780000	1,207,295.96	-263,259.59	0.13
			Base 32.619572	1,470,555.55	26.780000	1,207,295.96	-263,259.59	0.13
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	52,817.000	Local 37.513139	1,981,331.47	30.360000	1,603,524.12	-377,807.35	0.17
			Base 37.513139	1,981,331.47	30.360000	1,603,524.12	-377,807.35	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1	4,072.000	Local 22.505855	91,643.84	45.040000	183,402.88	91,759.04	0.02
			Base 22.505855	91,643.84	45.040000	183,402.88	91,759.04	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0	28,414.000	Local 78.408356	2,227,895.03	48.360000	1,374,101.04	-853,793.99	0.14
			Base 78.408356	2,227,895.03	48.360000	1,374,101.04	-853,793.99	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01	166,846.000	Local 17.021332	2,839,941.09	11.800000	1,968,782.80	-871,158.29	0.21
			Base 17.021332	2,839,941.09	11.800000	1,968,782.80	-871,158.29	0.21
115236101	BROWN + BROWN INC COMMON STOCK USD.1	132,388.000	Local 16.805287	2,224,818.30	46.400000	6,142,803.20	3,917,984.90	0.64
			Base 16.805287	2,224,818.30	46.400000	6,142,803.20	3,917,984.90	0.64

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117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		44,541.000	Local 29.151247	1,298,425.69	61.890000	2,756,642.49	1,458,216.80	0.29
			Base 29.151247	1,298,425.69	61.890000	2,756,642.49	1,458,216.80	0.29
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		14,469.000	Local 30.782700	445,394.89	30.782700	445,394.89	0.00	0.05
			Base 30.782700	445,394.89	30.782700	445,394.89	0.00	0.05
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
		68,381.000	Local 34.736648	2,375,326.75	46.620000	3,187,922.22	812,595.47	0.33
			Base 34.736648	2,375,326.75	46.620000	3,187,922.22	812,595.47	0.33
125581801	CIT GROUP INC COMMON STOCK USD.01							
		55,362.000	Local 42.469382	2,351,189.92	19.670000	1,088,970.54	-1,262,219.38	0.11
			Base 42.469382	2,351,189.92	19.670000	1,088,970.54	-1,262,219.38	0.11
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		80,830.000	Local 17.140074	1,385,432.18	16.300000	1,317,529.00	-67,903.18	0.14
			Base 17.140074	1,385,432.18	16.300000	1,317,529.00	-67,903.18	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		105,279.000	Local 10.174157	1,071,125.05	10.960000	1,153,857.84	82,732.79	0.12
			Base 10.174157	1,071,125.05	10.960000	1,153,857.84	82,732.79	0.12
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,978.000	Local 676.118962	2,013,482.27	1,840.330000	5,480,502.74	3,467,020.47	0.57
			Base 676.118962	2,013,482.27	1,840.330000	5,480,502.74	3,467,020.47	0.57
127055101	CABOT CORP COMMON STOCK USD1.0							
		31,798.000	Local 31.804317	1,011,313.66	37.010000	1,176,843.98	165,530.32	0.12
			Base 31.804317	1,011,313.66	37.010000	1,176,843.98	165,530.32	0.12
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
		16,357.000	Local 128.464534	2,101,294.39	152.290000	2,491,007.53	389,713.14	0.26
			Base 128.464534	2,101,294.39	152.290000	2,491,007.53	389,713.14	0.26
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		14,119.000	Local 173.976494	2,456,374.12	234.190000	3,306,528.61	850,154.49	0.35
			Base 173.976494	2,456,374.12	234.190000	3,306,528.61	850,154.49	0.35

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12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		46,777.000	Local 37.158248	1,738,151.38	45.800000	2,142,386.60	404,235.22	0.22
			Base 37.158248	1,738,151.38	45.800000	2,142,386.60	404,235.22	0.22
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		54,807.000	Local 60.068809	3,292,191.22	90.940000	4,984,148.58	1,691,957.36	0.52
			Base 60.068809	3,292,191.22	90.940000	4,984,148.58	1,691,957.36	0.52
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
		20,878.000	Local 100.636558	2,101,090.06	52.480000	1,095,677.44	-1,005,412.62	0.11
			Base 100.636558	2,101,090.06	52.480000	1,095,677.44	-1,005,412.62	0.11
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		30,898.000	Local 62.916590	1,943,996.80	130.950000	4,046,093.10	2,102,096.30	0.42
			Base 62.916590	1,943,996.80	130.950000	4,046,093.10	2,102,096.30	0.42
146229109	CARTER S INC COMMON STOCK USD.01							
		24,545.000	Local 57.819806	1,419,187.13	79.620000	1,954,272.90	535,085.77	0.20
			Base 57.819806	1,419,187.13	79.620000	1,954,272.90	535,085.77	0.20
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		20,710.000	Local 108.523107	2,247,513.55	177.850000	3,683,273.50	1,435,759.95	0.38
			Base 108.523107	2,247,513.55	177.850000	3,683,273.50	1,435,759.95	0.38
148806102	CATALENT INC COMMON STOCK USD.01							
		91,240.000	Local 39.968996	3,646,771.21	92.500000	8,439,700.00	4,792,928.79	0.88
			Base 39.968996	3,646,771.21	92.500000	8,439,700.00	4,792,928.79	0.88
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		42,536.000	Local 17.885605	760,782.09	24.690000	1,050,213.84	289,431.75	0.11
			Base 17.885605	760,782.09	24.690000	1,050,213.84	289,431.75	0.11
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		57,141.000	Local 63.153440	3,608,650.74	79.520000	4,543,852.32	935,201.58	0.47
			Base 63.153440	3,608,650.74	79.520000	4,543,852.32	935,201.58	0.47
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		104,447.000	Local 21.629764	2,259,163.92	10.240000	1,069,537.28	-1,189,626.64	0.11
			Base 21.629764	2,259,163.92	10.240000	1,069,537.28	-1,189,626.64	0.11

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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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
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		27,887.000	Local 62.348717	1,738,718.67	218.950000	6,105,858.65	4,367,139.98	0.64
			Base 62.348717	1,738,718.67	218.950000	6,105,858.65	4,367,139.98	0.64
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		8,934.000	Local 342.168770	3,056,935.79	517.110000	4,619,860.74	1,562,924.95	0.48
			Base 342.168770	3,056,935.79	517.110000	4,619,860.74	1,562,924.95	0.48
163851108	CHEMOURS CO/THE COMMON STOCK							
		92,424.000	Local 20.876462	1,929,486.13	20.660000	1,909,479.84	-20,006.29	0.20
			Base 20.876462	1,929,486.13	20.660000	1,909,479.84	-20,006.29	0.20
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		17,744.000	Local 98.313826	1,744,480.52	99.290000	1,761,801.76	17,321.24	0.18
			Base 98.313826	1,744,480.52	99.290000	1,761,801.76	17,321.24	0.18
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		19,753.000	Local 56.857574	1,123,107.66	174.760000	3,452,034.28	2,328,926.62	0.36
			Base 56.857574	1,123,107.66	174.760000	3,452,034.28	2,328,926.62	0.36
171779309	CIENA CORP COMMON STOCK USD.01							
		86,488.000	Local 23.197768	2,006,328.55	56.770000	4,909,923.76	2,903,595.21	0.51
			Base 23.197768	2,006,328.55	56.770000	4,909,923.76	2,903,595.21	0.51
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		57,445.000	Local 27.905627	1,603,038.75	27.780000	1,595,822.10	-7,216.65	0.17
			Base 27.905627	1,603,038.75	27.780000	1,595,822.10	-7,216.65	0.17
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		60,182.000	Local 24.645552	1,483,218.59	14.650000	881,666.30	-601,552.29	0.09
			Base 24.645552	1,483,218.59	14.650000	881,666.30	-601,552.29	0.09
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		32,855.000	Local 58.113072	1,909,304.99	60.590000	1,990,684.45	81,379.46	0.21
			Base 58.113072	1,909,304.99	60.590000	1,990,684.45	81,379.46	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		28,801.000	Local 45.311311	1,305,011.07	61.100000	1,759,741.10	454,730.03	0.18
			Base 45.311311	1,305,011.07	61.100000	1,759,741.10	454,730.03	0.18

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
192422103	COGNEX CORP COMMON STOCK USD.002							
		96,596.000	Local 27.138542	2,621,474.60	69.190000	6,683,477.24	4,062,002.64	0.70
			Base 27.138542	2,621,474.60	69.190000	6,683,477.24	4,062,002.64	0.70
192479103	COHERENT INC COMMON STOCK USD.01							
		13,651.000	Local 180.830576	2,468,518.19	112.660000	1,537,921.66	-930,596.53	0.16
			Base 180.830576	2,468,518.19	112.660000	1,537,921.66	-930,596.53	0.16
194014106	COLFAX CORP COMMON STOCK USD.001							
		47,283.000	Local 27.998069	1,323,832.68	33.280000	1,573,578.24	249,745.56	0.16
			Base 27.998069	1,323,832.68	33.280000	1,573,578.24	249,745.56	0.16
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		15,999.000	Local 96.463516	1,543,319.80	85.570000	1,369,034.43	-174,285.37	0.14
			Base 96.463516	1,543,319.80	85.570000	1,369,034.43	-174,285.37	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
		56,484.000	Local 33.546012	1,894,812.97	59.570000	3,364,751.88	1,469,938.91	0.35
			Base 33.546012	1,894,812.97	59.570000	3,364,751.88	1,469,938.91	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		67,010.000	Local 15.130244	1,013,877.63	20.870000	1,398,498.70	384,621.07	0.15
			Base 15.130244	1,013,877.63	20.870000	1,398,498.70	384,621.07	0.15
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		23,919.000	Local 66.111682	1,581,325.32	43.230000	1,034,018.37	-547,306.95	0.11
			Base 66.111682	1,581,325.32	43.230000	1,034,018.37	-547,306.95	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		19,082.000	Local 79.530950	1,517,609.58	56.930000	1,086,338.26	-431,271.32	0.11
			Base 79.530950	1,517,609.58	56.930000	1,086,338.26	-431,271.32	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01							
		22,665.000	Local 107.457012	2,435,513.17	122.450000	2,775,329.25	339,816.08	0.29
			Base 107.457012	2,435,513.17	122.450000	2,775,329.25	339,816.08	0.29
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
		44,694.000	Local 23.401569	1,045,909.73	66.400000	2,967,681.60	1,921,771.87	0.31
			Base 23.401569	1,045,909.73	66.400000	2,967,681.60	1,921,771.87	0.31

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		63,180.000	Local 30.262702	1,911,997.52	24.640000	1,556,755.20	-355,242.32	0.16
			Base 30.262702	1,911,997.52	24.640000	1,556,755.20	-355,242.32	0.16
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		83,628.000	Local 37.521478	3,137,846.16	29.850000	2,496,295.80	-641,550.36	0.26
			Base 37.521478	3,137,846.16	29.850000	2,496,295.80	-641,550.36	0.26
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		13,335.000	Local 145.995428	1,946,849.03	133.710000	1,783,022.85	-163,826.18	0.19
			Base 145.995428	1,946,849.03	133.710000	1,783,022.85	-163,826.18	0.19
224399105	CRANE CO COMMON STOCK USD1.0							
		27,726.000	Local 44.303633	1,228,362.53	56.540000	1,567,628.04	339,265.51	0.16
			Base 44.303633	1,228,362.53	56.540000	1,567,628.04	339,265.51	0.16
225447101	CREE INC COMMON STOCK USD.00125							
		60,874.000	Local 36.330965	2,211,611.16	63.100000	3,841,149.40	1,629,538.24	0.40
			Base 36.330965	2,211,611.16	63.100000	3,841,149.40	1,629,538.24	0.40
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		32,033.000	Local 66.348416	2,125,338.81	69.460000	2,225,012.18	99,673.37	0.23
			Base 66.348416	2,125,338.81	69.460000	2,225,012.18	99,673.37	0.23
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		23,442.000	Local 78.068247	1,830,075.84	102.320000	2,398,585.44	568,509.60	0.25
			Base 78.068247	1,830,075.84	102.320000	2,398,585.44	568,509.60	0.25
23283R100	CYRUSONE INC REIT USD.01							
		64,836.000	Local 54.319919	3,521,886.27	83.530000	5,415,751.08	1,893,864.81	0.57
			Base 54.319919	3,521,886.27	83.530000	5,415,751.08	1,893,864.81	0.57
235825205	DANA INC COMMON STOCK USD.01							
		81,317.000	Local 19.653021	1,598,124.73	13.950000	1,134,372.15	-463,752.58	0.12
			Base 19.653021	1,598,124.73	13.950000	1,134,372.15	-463,752.58	0.12
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		92,323.000	Local 27.441518	2,533,483.28	31.970000	2,951,566.31	418,083.03	0.31
			Base 27.441518	2,533,483.28	31.970000	2,951,566.31	418,083.03	0.31

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		15,758.000	Local 79.810395	1,257,652.20	203.870000	3,212,583.46	1,954,931.26	0.34
			Base 79.810395	1,257,652.20	203.870000	3,212,583.46	1,954,931.26	0.34
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		36,680.000	Local 32.911634	1,207,198.75	54.120000	1,985,121.60	777,922.85	0.21
			Base 32.911634	1,207,198.75	54.120000	1,985,121.60	777,922.85	0.21
257559203	DOMTAR CORP COMMON STOCK USD.01							
		31,077.000	Local 45.904868	1,426,585.58	28.520000	886,316.04	-540,269.54	0.09
			Base 45.904868	1,426,585.58	28.520000	886,316.04	-540,269.54	0.09
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		70,987.000	Local 30.110995	2,137,489.19	50.360000	3,574,905.32	1,437,416.13	0.37
			Base 30.110995	2,137,489.19	50.360000	3,574,905.32	1,437,416.13	0.37
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		92,812.000	Local 31.898709	2,960,582.97	27.920000	2,591,311.04	-369,271.93	0.27
			Base 31.898709	2,960,582.97	27.920000	2,591,311.04	-369,271.93	0.27
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
		46,213.000	Local 55.409182	2,560,624.51	76.080000	3,515,885.04	955,260.53	0.37
			Base 55.409182	2,560,624.51	76.080000	3,515,885.04	955,260.53	0.37
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		17,813.000	Local 77.749513	1,384,952.08	61.510000	1,095,677.63	-289,274.45	0.11
			Base 77.749513	1,384,952.08	61.510000	1,095,677.63	-289,274.45	0.11
26884L109	EQT CORP COMMON STOCK							
		143,711.000	Local 17.290646	2,484,856.08	15.870000	2,280,693.57	-204,162.51	0.24
			Base 17.290646	2,484,856.08	15.870000	2,280,693.57	-204,162.51	0.24
26884U109	EPR PROPERTIES REIT USD.01							
		43,619.000	Local 55.237426	2,409,401.30	32.310000	1,409,329.89	-1,000,071.41	0.15
			Base 55.237426	2,409,401.30	32.310000	1,409,329.89	-1,000,071.41	0.15
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		23,423.000	Local 70.539694	1,652,251.26	81.770000	1,915,298.71	263,047.45	0.20
			Base 70.539694	1,652,251.26	81.770000	1,915,298.71	263,047.45	0.20

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		79,652.000	Local 26.154438	2,083,253.29	36.780000	2,929,600.56	846,347.27	0.31
			Base 26.154438	2,083,253.29	36.780000	2,929,600.56	846,347.27	0.31
277276101	EASTGROUP PROPERTIES INC REIT							
		21,983.000	Local 117.822794	2,590,098.49	133.160000	2,927,256.28	337,157.79	0.31
			Base 117.822794	2,590,098.49	133.160000	2,927,256.28	337,157.79	0.31
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
		64,154.000	Local 30.974865	1,987,161.48	41.020000	2,631,597.08	644,435.60	0.27
			Base 30.974865	1,987,161.48	41.020000	2,631,597.08	644,435.60	0.27
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		30,583.000	Local 43.371287	1,326,424.06	28.710000	878,037.93	-448,386.13	0.09
			Base 43.371287	1,326,424.06	28.710000	878,037.93	-448,386.13	0.09
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		30,868.000	Local 53.517233	1,651,969.96	75.010000	2,315,408.68	663,438.72	0.24
			Base 53.517233	1,651,969.96	75.010000	2,315,408.68	663,438.72	0.24
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		423.000	Local 121.367494	51,338.45	114.050000	48,243.15	-3,095.30	0.01
			Base 121.367494	51,338.45	114.050000	48,243.15	-3,095.30	0.01
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		55,947.000	Local 46.779850	2,617,192.29	65.240000	3,649,982.28	1,032,789.99	0.38
			Base 46.779850	2,617,192.29	65.240000	3,649,982.28	1,032,789.99	0.38
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		35,832.000	Local 29.595472	1,060,464.94	46.290000	1,658,663.28	598,198.34	0.17
			Base 29.595472	1,060,464.94	46.290000	1,658,663.28	598,198.34	0.17
29275Y102	ENERSYS COMMON STOCK USD.01							
		23,885.000	Local 66.516862	1,588,755.26	71.980000	1,719,242.30	130,487.04	0.18
			Base 66.516862	1,588,755.26	71.980000	1,719,242.30	130,487.04	0.18
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		45,816.000	Local 52.521434	2,406,322.00	77.230000	3,538,369.68	1,132,047.68	0.37
			Base 52.521434	2,406,322.00	77.230000	3,538,369.68	1,132,047.68	0.37

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ST OF AZ POOL 203 MID CAP

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STATE STREET

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294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK	229,012.000	Local 14.206832	3,253,534.90	10.280000	2,354,243.36	-899,291.54	0.25
			Base 14.206832	3,253,534.90	10.280000	2,354,243.36	-899,291.54	0.25
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5	125,469.000	Local 25.668274	3,220,572.72	42.500000	5,332,432.50	2,111,859.78	0.56
			Base 25.668274	3,220,572.72	42.500000	5,332,432.50	2,111,859.78	0.56
29786A106	ETSY INC COMMON STOCK USD.001	66,794.000	Local 53.969603	3,604,845.69	119.700000	7,995,241.80	4,390,396.11	0.83
			Base 53.969603	3,604,845.69	119.700000	7,995,241.80	4,390,396.11	0.83
29977A105	EVERCORE INC A COMMON STOCK USD.01	22,849.000	Local 79.272767	1,811,303.46	61.880000	1,413,896.12	-397,407.34	0.15
			Base 79.272767	1,811,303.46	61.880000	1,413,896.12	-397,407.34	0.15
30161Q104	EXELIXIS INC COMMON STOCK USD.001	172,664.000	Local 20.996862	3,625,402.10	22.220000	3,836,594.08	211,191.98	0.40
			Base 20.996862	3,625,402.10	22.220000	3,836,594.08	211,191.98	0.40
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	0.14
			Base 12.167905	2,212,404.94	7.500000	1,363,672.50	-848,732.44	0.14
302941109	FTI CONSULTING INC COMMON STOCK USD.01	20,881.000	Local 110.317114	2,303,531.66	114.760000	2,396,303.56	92,771.90	0.25
			Base 110.317114	2,303,531.66	114.760000	2,396,303.56	92,771.90	0.25
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	21,315.000	Local 106.311917	2,266,038.51	350.400000	7,468,776.00	5,202,737.49	0.78
			Base 106.311917	2,266,038.51	350.400000	7,468,776.00	5,202,737.49	0.78
303250104	FAIR ISAAC CORP COMMON STOCK USD.01	16,328.000	Local 88.002401	1,436,903.20	420.790000	6,870,659.12	5,433,755.92	0.72
			Base 88.002401	1,436,903.20	420.790000	6,870,659.12	5,433,755.92	0.72
314211103	FEDERATED HERMES INC COMMON STOCK	53,969.000	Local 22.762795	1,228,485.30	23.910000	1,290,398.79	61,913.49	0.13
			Base 22.762795	1,228,485.30	23.910000	1,290,398.79	61,913.49	0.13

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ST OF AZ POOL 203 MID CAP

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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
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		62,709.000	Local 24.182656	1,516,470.15	52.570000	3,296,612.13	1,780,141.98	0.34
			Base 24.182656	1,516,470.15	52.570000	3,296,612.13	1,780,141.98	0.34
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		79,948.000	Local 27.636195	2,209,458.49	30.275000	2,420,425.70	210,967.21	0.25
			Base 27.636195	2,209,458.49	30.275000	2,420,425.70	210,967.21	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
		311,553.000	Local 11.588318	3,610,375.31	9.550000	2,975,331.15	-635,044.16	0.31
			Base 11.588318	3,610,375.31	9.550000	2,975,331.15	-635,044.16	0.31
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		71,594.000	Local 26.183036	1,874,548.25	42.650000	3,053,484.10	1,178,935.85	0.32
			Base 26.183036	1,874,548.25	42.650000	3,053,484.10	1,178,935.85	0.32
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		42,916.000	Local 34.353123	1,474,298.62	76.590000	3,286,936.44	1,812,637.82	0.34
			Base 34.353123	1,474,298.62	76.590000	3,286,936.44	1,812,637.82	0.34
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
		23,323.000	Local 88.859409	2,072,468.00	59.750000	1,393,549.25	-678,918.75	0.15
			Base 88.859409	2,072,468.00	59.750000	1,393,549.25	-678,918.75	0.15
33829M101	FIVE BELOW COMMON STOCK USD.01							
		31,379.000	Local 80.127250	2,514,312.99	109.450000	3,434,431.55	920,118.56	0.36
			Base 80.127250	2,514,312.99	109.450000	3,434,431.55	920,118.56	0.36
343412102	FLUOR CORP COMMON STOCK USD.01							
		78,892.000	Local 28.550851	2,252,433.73	9.520000	751,051.84	-1,501,381.89	0.08
			Base 28.550851	2,252,433.73	9.520000	751,051.84	-1,501,381.89	0.08
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
		108,359.000	Local 15.245453	1,651,982.02	24.460000	2,650,461.14	998,479.12	0.28
			Base 15.245453	1,651,982.02	24.460000	2,650,461.14	998,479.12	0.28
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
		58,660.000	Local 36.243064	2,126,018.13	30.330000	1,779,157.80	-346,860.33	0.19
			Base 36.243064	2,126,018.13	30.330000	1,779,157.80	-346,860.33	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: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
		91,147.000	Local 10.835950	987,664.36	9.780000	891,417.66	-96,246.70	0.09
			Base 10.835950	987,664.36	9.780000	891,417.66	-96,246.70	0.09
361448103	GATX CORP COMMON STOCK USD.625							
		19,639.000	Local 38.435713	754,838.96	66.880000	1,313,456.32	558,617.36	0.14
			Base 38.435713	754,838.96	66.880000	1,313,456.32	558,617.36	0.14
36162J106	GEO GROUP INC/THE REIT USD.01							
		68,362.000	Local 26.916175	1,840,043.53	11.160000	762,919.92	-1,077,123.61	0.08
			Base 26.916175	1,840,043.53	11.160000	762,919.92	-1,077,123.61	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		35,301.000	Local 108.939394	3,845,669.56	189.980000	6,706,483.98	2,860,814.42	0.70
			Base 108.939394	3,845,669.56	189.980000	6,706,483.98	2,860,814.42	0.70
371901109	GENTEX CORP COMMON STOCK USD.06							
		137,817.000	Local 12.836997	1,769,156.45	27.050000	3,727,949.85	1,958,793.40	0.39
			Base 12.836997	1,769,156.45	27.050000	3,727,949.85	1,958,793.40	0.39
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		283,272.000	Local 4.794058	1,358,022.40	3.020000	855,481.44	-502,540.96	0.09
			Base 4.794058	1,358,022.40	3.020000	855,481.44	-502,540.96	0.09
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		49,935.000	Local 34.204700	1,708,011.69	35.085000	1,751,969.48	43,957.79	0.18
			Base 34.204700	1,708,011.69	35.085000	1,751,969.48	43,957.79	0.18
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		42,585.000	Local 30.274942	1,289,258.42	56.520000	2,406,904.20	1,117,645.78	0.25
			Base 30.274942	1,289,258.42	56.520000	2,406,904.20	1,117,645.78	0.25
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
		131,109.000	Local 17.933271	2,351,213.29	9.595000	1,257,990.86	-1,093,222.43	0.13
			Base 17.933271	2,351,213.29	9.595000	1,257,990.86	-1,093,222.43	0.13
384109104	GRACO INC COMMON STOCK USD1.0							
		93,764.000	Local 19.546629	1,832,770.15	58.020000	5,440,187.28	3,607,417.13	0.57
			Base 19.546629	1,832,770.15	58.020000	5,440,187.28	3,607,417.13	0.57

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
		2,406.000	Local 443.139564	1,066,193.79	427.950000	1,029,647.70	-36,546.09	0.11
			Base 443.139564	1,066,193.79	427.950000	1,029,647.70	-36,546.09	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
		26,628.000	Local 93.492498	2,489,518.23	94.040000	2,504,097.12	14,578.89	0.26
			Base 93.492498	2,489,518.23	94.040000	2,504,097.12	14,578.89	0.26
397624107	GREIF INC CL A COMMON STOCK							
		14,882.000	Local 49.217793	732,459.19	36.850000	548,401.70	-184,057.49	0.06
			Base 49.217793	732,459.19	36.850000	548,401.70	-184,057.49	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
		35,760.000	Local 38.710200	1,384,276.75	41.130000	1,470,808.80	86,532.05	0.15
			Base 38.710200	1,384,276.75	41.130000	1,470,808.80	86,532.05	0.15
400110102	GRUBHUB INC COMMON STOCK USD.0001							
		51,813.000	Local 56.628629	2,934,099.15	72.350000	3,748,670.55	814,571.40	0.39
			Base 56.628629	2,934,099.15	72.350000	3,748,670.55	814,571.40	0.39
404251100	HNI CORP COMMON STOCK USD1.0							
		24,010.000	Local 30.941496	742,905.33	31.850000	764,718.50	21,813.17	0.08
			Base 30.941496	742,905.33	31.850000	764,718.50	21,813.17	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		28,352.000	Local 95.430380	2,705,642.12	89.660000	2,542,040.32	-163,601.80	0.27
			Base 95.430380	2,705,642.12	89.660000	2,542,040.32	-163,601.80	0.27
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		44,197.000	Local 24.987400	1,104,368.11	32.790000	1,449,219.63	344,851.52	0.15
			Base 24.987400	1,104,368.11	32.790000	1,449,219.63	344,851.52	0.15
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		48,561.000	Local 32.222687	1,564,765.89	20.010000	971,705.61	-593,060.28	0.10
			Base 32.222687	1,564,765.89	20.010000	971,705.61	-593,060.28	0.10
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
		21,386.000	Local 60.438346	1,292,534.46	102.490000	2,191,851.14	899,316.68	0.23
			Base 60.438346	1,292,534.46	102.490000	2,191,851.14	899,316.68	0.23

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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

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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
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
		86,208.000	Local 23.448400	2,021,439.67	27.710000	2,388,823.68	367,384.01	0.25
			Base 23.448400	2,021,439.67	27.710000	2,388,823.68	367,384.01	0.25
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
		61,446.000	Local 28.017720	1,721,576.83	34.610000	2,126,646.06	405,069.23	0.22
			Base 28.017720	1,721,576.83	34.610000	2,126,646.06	405,069.23	0.22
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		42,916.000	Local 46.808787	2,008,845.90	20.800000	892,652.80	-1,116,193.10	0.09
			Base 46.808787	2,008,845.90	20.800000	892,652.80	-1,116,193.10	0.09
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
		75,942.000	Local 30.559435	2,320,744.64	28.850000	2,190,926.70	-129,817.94	0.23
			Base 30.559435	2,320,744.64	28.850000	2,190,926.70	-129,817.94	0.23
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001							
		42,691.000	Local 83.498015	3,564,613.76	57.480000	2,453,878.68	-1,110,735.08	0.26
			Base 83.498015	3,564,613.76	57.480000	2,453,878.68	-1,110,735.08	0.26
428291108	HEXCEL CORP COMMON STOCK USD.01							
		46,990.000	Local 42.077100	1,977,202.93	39.390000	1,850,936.10	-126,266.83	0.19
			Base 42.077100	1,977,202.93	39.390000	1,850,936.10	-126,266.83	0.19
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		58,469.000	Local 35.062606	2,050,075.52	37.260000	2,178,554.94	128,479.42	0.23
			Base 35.062606	2,050,075.52	37.260000	2,178,554.94	128,479.42	0.23
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
		37,491.000	Local 52.763392	1,978,152.34	93.790000	3,516,280.89	1,538,128.55	0.37
			Base 52.763392	1,978,152.34	93.790000	3,516,280.89	1,538,128.55	0.37
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		86,441.000	Local 21.617915	1,868,674.23	16.210000	1,401,208.61	-467,465.62	0.15
			Base 21.617915	1,868,674.23	16.210000	1,401,208.61	-467,465.62	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
		30,500.000	Local 72.915681	2,223,928.28	144.920000	4,420,060.00	2,196,131.72	0.46
			Base 72.915681	2,223,928.28	144.920000	4,420,060.00	2,196,131.72	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

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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
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
		86,277.000	Local 23.798500	2,053,263.19	23.480000	2,025,783.96	-27,479.23	0.21
			Base 23.798500	2,053,263.19	23.480000	2,025,783.96	-27,479.23	0.21
449253103	IAA INC COMMON STOCK USD.01							
		34,054.000	Local 52.555900	1,789,738.62	52.555900	1,789,738.62	0.00	0.19
			Base 52.555900	1,789,738.62	52.555900	1,789,738.62	0.00	0.19
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		10,925.000	Local 232.139589	2,536,125.01	200.240000	2,187,622.00	-348,503.01	0.23
			Base 232.139589	2,536,125.01	200.240000	2,187,622.00	-348,503.01	0.23
45073V108	ITT INC COMMON STOCK USD1.0							
		48,571.000	Local 28.360114	1,377,479.11	62.810000	3,050,744.51	1,673,265.40	0.32
			Base 28.360114	1,377,479.11	62.810000	3,050,744.51	1,673,265.40	0.32
451107106	IDACORP INC COMMON STOCK							
		28,396.000	Local 50.433111	1,432,098.61	89.900000	2,552,800.40	1,120,701.79	0.27
			Base 50.433111	1,432,098.61	89.900000	2,552,800.40	1,120,701.79	0.27
45688C107	INGEVITY CORP COMMON STOCK USD.01							
		23,189.000	Local 94.532647	2,192,117.54	56.170000	1,302,526.13	-889,591.41	0.14
			Base 94.532647	2,192,117.54	56.170000	1,302,526.13	-889,591.41	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
		37,698.000	Local 53.377220	2,012,214.43	80.440000	3,032,427.12	1,020,212.69	0.32
			Base 53.377220	2,012,214.43	80.440000	3,032,427.12	1,020,212.69	0.32
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		20,509.000	Local 91.604677	1,878,720.33	67.370000	1,381,691.33	-497,029.00	0.14
			Base 91.604677	1,878,720.33	67.370000	1,381,691.33	-497,029.00	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		39,641.000	Local 60.329689	2,391,529.20	47.790000	1,894,443.39	-497,085.81	0.20
			Base 60.329689	2,391,529.20	47.790000	1,894,443.39	-497,085.81	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		43,208.000	Local 56.569763	2,444,266.31	53.020000	2,290,888.16	-153,378.15	0.24
			Base 56.569763	2,444,266.31	53.020000	2,290,888.16	-153,378.15	0.24

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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
45867G101	INTERDIGITAL INC COMMON STOCK USD.01	17,308.000	Local 42.162438	729,747.48	61.150000	1,058,384.20	328,636.72	0.11
			Base 42.162438	729,747.48	61.150000	1,058,384.20	328,636.72	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	31,342.000	Local 22.794511	714,425.56	31.580000	989,780.36	275,354.80	0.10
			Base 22.794511	714,425.56	31.580000	989,780.36	275,354.80	0.10
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF	20,000.000	Local 138.580000	2,771,600.00	192.570000	3,851,400.00	1,079,800.00	0.40
			Base 138.580000	2,771,600.00	192.570000	3,851,400.00	1,079,800.00	0.40
46590V100	JBG SMITH PROPERTIES REIT USD.01	66,147.000	Local 36.256615	2,398,266.33	27.670000	1,830,287.49	-567,978.84	0.19
			Base 36.256615	2,398,266.33	27.670000	1,830,287.49	-567,978.84	0.19
466313103	JABIL INC COMMON STOCK USD.001	77,121.000	Local 22.747048	1,754,275.11	34.150000	2,633,682.15	879,407.04	0.27
			Base 22.747048	1,754,275.11	34.150000	2,633,682.15	879,407.04	0.27
466367109	JACK IN THE BOX INC COMMON STOCK USD.01	12,760.000	Local 83.844463	1,069,855.35	82.390000	1,051,296.40	-18,558.95	0.11
			Base 83.844463	1,069,855.35	82.390000	1,051,296.40	-18,558.95	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	127,093.000	Local 17.826216	2,265,587.21	17.540000	2,229,211.22	-36,375.99	0.23
			Base 17.826216	2,265,587.21	17.540000	2,229,211.22	-36,375.99	0.23
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	151,795.000	Local 12.166309	1,846,784.84	11.520000	1,748,678.40	-98,106.44	0.18
			Base 12.166309	1,846,784.84	11.520000	1,748,678.40	-98,106.44	0.18
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01	29,059.000	Local 96.033036	2,790,623.99	103.040000	2,994,239.36	203,615.37	0.31
			Base 96.033036	2,790,623.99	103.040000	2,994,239.36	203,615.37	0.31
48123V102	J2 GLOBAL INC COMMON STOCK USD.01	25,511.000	Local 78.252663	1,996,303.68	69.990000	1,785,514.89	-210,788.79	0.19
			Base 78.252663	1,996,303.68	69.990000	1,785,514.89	-210,788.79	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: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		72,724.000	Local 22.697428	1,650,647.72	17.340000	1,261,034.16	-389,613.56	0.13
			Base 22.697428	1,650,647.72	17.340000	1,261,034.16	-389,613.56	0.13
48242W106	KBR INC COMMON STOCK USD.001							
		80,121.000	Local 25.312971	2,028,100.53	24.990000	2,002,223.79	-25,876.74	0.21
			Base 25.312971	2,028,100.53	24.990000	2,002,223.79	-25,876.74	0.21
48666K109	KB HOME COMMON STOCK USD1.0							
		48,971.000	Local 16.403944	803,317.56	35.760000	1,751,202.96	947,885.40	0.18
			Base 16.403944	803,317.56	35.760000	1,751,202.96	947,885.40	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
		34,555.000	Local 44.840849	1,549,475.53	77.660000	2,683,541.30	1,134,065.77	0.28
			Base 44.840849	1,549,475.53	77.660000	2,683,541.30	1,134,065.77	0.28
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		46,665.000	Local 29.334935	1,368,914.76	29.020000	1,354,218.30	-14,696.46	0.14
			Base 29.334935	1,368,914.76	29.020000	1,354,218.30	-14,696.46	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
		59,593.000	Local 60.613825	3,612,159.66	58.520000	3,487,382.36	-124,777.30	0.36
			Base 60.613825	3,612,159.66	58.520000	3,487,382.36	-124,777.30	0.36
497266106	KIRBY CORP COMMON STOCK USD.1							
		33,796.000	Local 54.182049	1,831,136.54	42.440000	1,434,302.24	-396,834.30	0.15
			Base 54.182049	1,831,136.54	42.440000	1,434,302.24	-396,834.30	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
		68,849.000	Local 37.724481	2,597,292.79	45.460000	3,129,875.54	532,582.75	0.33
			Base 37.724481	2,597,292.79	45.460000	3,129,875.54	532,582.75	0.33
50187A107	LHC GROUP INC COMMON STOCK USD.01							
		16,713.000	Local 122.603262	2,049,068.32	208.440000	3,483,657.72	1,434,589.40	0.36
			Base 122.603262	2,049,068.32	208.440000	3,483,657.72	1,434,589.40	0.36
512816109	LAMAR ADVERTISING CO A REIT USD.001							
		48,593.000	Local 44.096622	2,142,787.13	69.230000	3,364,093.39	1,221,306.26	0.35
			Base 44.096622	2,142,787.13	69.230000	3,364,093.39	1,221,306.26	0.35

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Books Closed

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# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
513847103	LANCASTER COLONY CORP COMMON STOCK		11,159.000	Local	78.775733	879,058.41	177.720000	1,983,177.48	1,104,119.07	0.21
				Base	78.775733	879,058.41	177.720000	1,983,177.48	1,104,119.07	0.21
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		21,596.000	Local	56.011061	1,209,614.87	133.090000	2,874,211.64	1,664,596.77	0.30
				Base	56.011061	1,209,614.87	133.090000	2,874,211.64	1,664,596.77	0.30
521865204	LEAR CORP COMMON STOCK USD.01		30,675.000	Local	131.880706	4,045,440.66	113.930000	3,494,802.75	-550,637.91	0.36
				Base	131.880706	4,045,440.66	113.930000	3,494,802.75	-550,637.91	0.36
52603B107	LENDINGTREE INC COMMON STOCK USD.01		4,345.000	Local	326.371229	1,418,082.99	308.940000	1,342,344.30	-75,738.69	0.14
				Base	326.371229	1,418,082.99	308.940000	1,342,344.30	-75,738.69	0.14
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01		19,606.000	Local	83.140186	1,630,046.49	280.330000	5,496,149.98	3,866,103.49	0.57
				Base	83.140186	1,630,046.49	280.330000	5,496,149.98	3,866,103.49	0.57
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001		9,034.000	Local	151.528273	1,368,906.42	102.000000	921,468.00	-447,438.42	0.10
				Base	151.528273	1,368,906.42	102.000000	921,468.00	-447,438.42	0.10
53223X107	LIFE STORAGE INC REIT USD.01		26,402.000	Local	101.656462	2,683,933.92	105.430000	2,783,562.86	99,628.94	0.29
				Base	101.656462	2,683,933.92	105.430000	2,783,562.86	99,628.94	0.29
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK		33,416.000	Local	44.614414	1,490,835.27	96.710000	3,231,661.36	1,740,826.09	0.34
				Base	44.614414	1,490,835.27	96.710000	3,231,661.36	1,740,826.09	0.34
537008104	LITTELFUSE INC COMMON STOCK USD.01		13,690.000	Local	155.428092	2,127,810.58	180.840000	2,475,699.60	347,889.02	0.26
				Base	155.428092	2,127,810.58	180.840000	2,475,699.60	347,889.02	0.26
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1		36,784.000	Local	21.321129	784,276.40	55.840000	2,054,018.56	1,269,742.16	0.21
				Base	21.321129	784,276.40	55.840000	2,054,018.56	1,269,742.16	0.21

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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
54142L109	LOGMEIN INC COMMON STOCK USD.01							
		27,449.000	Local 101.190082	2,777,566.57	86.040000	2,361,711.96	-415,854.61	0.25
			Base 101.190082	2,777,566.57	86.040000	2,361,711.96	-415,854.61	0.25
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		63,176.000	Local 12.244724	773,572.70	32.940000	2,081,017.44	1,307,444.74	0.22
			Base 12.244724	773,572.70	32.940000	2,081,017.44	1,307,444.74	0.22
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
		42,138.000	Local 59.317131	2,499,505.25	86.000000	3,623,868.00	1,124,362.75	0.38
			Base 59.317131	2,499,505.25	86.000000	3,623,868.00	1,124,362.75	0.38
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
		112,857.000	Local 21.511645	2,427,739.76	23.620000	2,665,682.34	237,942.58	0.28
			Base 21.511645	2,427,739.76	23.620000	2,665,682.34	237,942.58	0.28
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
		30,885.000	Local 102.750880	3,173,460.92	119.530000	3,691,684.05	518,223.13	0.39
			Base 102.750880	3,173,460.92	119.530000	3,691,684.05	518,223.13	0.39
553498106	MSA SAFETY INC COMMON STOCK							
		20,127.000	Local 51.915894	1,044,911.19	125.950000	2,534,995.65	1,490,084.46	0.26
			Base 51.915894	1,044,911.19	125.950000	2,534,995.65	1,490,084.46	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		25,567.000	Local 64.292310	1,643,761.50	65.900000	1,684,865.30	41,103.80	0.18
			Base 64.292310	1,643,761.50	65.900000	1,684,865.30	41,103.80	0.18
554382101	MACERICH CO/THE REIT USD.01							
		68,615.000	Local 23.393879	1,605,171.03	7.930000	544,116.95	-1,061,054.08	0.06
			Base 23.393879	1,605,171.03	7.930000	544,116.95	-1,061,054.08	0.06
554489104	MACK CALI REALTY CORP REIT USD.01							
		50,989.000	Local 24.578458	1,253,231.02	12.630000	643,991.07	-609,239.95	0.07
			Base 24.578458	1,253,231.02	12.630000	643,991.07	-609,239.95	0.07
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		35,737.000	Local 59.027531	2,109,466.89	97.250000	3,475,423.25	1,365,956.36	0.36
			Base 59.027531	2,109,466.89	97.250000	3,475,423.25	1,365,956.36	0.36

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP  
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FUND: ATZ4



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01	32,718.000	Local	54.360231	1,778,558.03	73.310000	2,398,556.58	619,998.55	0.25
			Base	54.360231	1,778,558.03	73.310000	2,398,556.58	619,998.55	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	20,563.000	Local	112.988659	2,323,385.80	94.670000	1,946,699.21	-376,686.59	0.20
			Base	112.988659	2,323,385.80	94.670000	1,946,699.21	-376,686.59	0.20
574795100	MASIMO CORP COMMON STOCK USD.001	28,041.000	Local	109.506829	3,070,680.98	224.000000	6,281,184.00	3,210,503.02	0.66
			Base	109.506829	3,070,680.98	224.000000	6,281,184.00	3,210,503.02	0.66
576323109	MASTEC INC COMMON STOCK USD.1	32,763.000	Local	44.915528	1,471,567.45	46.210000	1,513,978.23	42,410.78	0.16
			Base	44.915528	1,471,567.45	46.210000	1,513,978.23	42,410.78	0.16
577081102	MATTEL INC COMMON STOCK USD1.0	195,239.000	Local	10.702945	2,089,632.23	10.745000	2,097,843.06	8,210.83	0.22
			Base	10.702945	2,089,632.23	10.745000	2,097,843.06	8,210.83	0.22
577933104	MAXIMUS INC COMMON STOCK	34,513.000	Local	63.441395	2,189,552.87	77.550000	2,676,483.15	486,930.28	0.28
			Base	63.441395	2,189,552.87	77.550000	2,676,483.15	486,930.28	0.28
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	297,353.000	Local	16.175066	4,809,704.50	18.580000	5,524,818.74	715,114.24	0.58
			Base	16.175066	4,809,704.50	18.580000	5,524,818.74	715,114.24	0.58
58502B106	MEDNAX INC COMMON STOCK USD.01	48,069.000	Local	30.729932	1,477,157.08	18.580000	893,122.02	-584,035.06	0.09
			Base	30.729932	1,477,157.08	18.580000	893,122.02	-584,035.06	0.09
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01	31,292.000	Local	73.358259	2,295,526.65	75.740000	2,370,056.08	74,529.43	0.25
			Base	73.358259	2,295,526.65	75.740000	2,370,056.08	74,529.43	0.25
589400100	MERCURY GENERAL CORP COMMON STOCK	15,267.000	Local	43.610084	665,795.15	44.730000	682,892.91	17,097.76	0.07
			Base	43.610084	665,795.15	44.730000	682,892.91	17,097.76	0.07

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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
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
		31,281.000	Local 76.727200	2,400,103.55	97.900000	3,062,409.90	662,306.35	0.32
			Base 76.727200	2,400,103.55	97.900000	3,062,409.90	662,306.35	0.32
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		33,064.000	Local 22.997023	760,373.56	23.830000	787,915.12	27,541.56	0.08
			Base 22.997023	760,373.56	23.830000	787,915.12	27,541.56	0.08
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		19,190.000	Local 34.304285	658,299.22	50.750000	973,892.50	315,593.28	0.10
			Base 34.304285	658,299.22	50.750000	973,892.50	315,593.28	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		33,332.000	Local 95.661754	3,188,597.59	184.970000	6,165,420.04	2,976,822.45	0.64
			Base 95.661754	3,188,597.59	184.970000	6,165,420.04	2,976,822.45	0.64
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		23,445.000	Local 99.048449	2,322,190.89	267.130000	6,262,862.85	3,940,671.96	0.65
			Base 99.048449	2,322,190.89	267.130000	6,262,862.85	3,940,671.96	0.65
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		82,208.000	Local 24.628879	2,024,690.89	13.740000	1,129,537.92	-895,152.97	0.12
			Base 24.628879	2,024,690.89	13.740000	1,129,537.92	-895,152.97	0.12
626755102	MURPHY USA INC COMMON STOCK							
		15,450.000	Local 50.632429	782,271.03	134.860000	2,083,587.00	1,301,315.97	0.22
			Base 50.632429	782,271.03	134.860000	2,083,587.00	1,301,315.97	0.22
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		71,969.000	Local 19.282231	1,387,722.90	20.440000	1,471,046.36	83,323.46	0.15
			Base 19.282231	1,387,722.90	20.440000	1,471,046.36	83,323.46	0.15
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		50,870.000	Local 44.313113	2,254,208.08	45.640000	2,321,706.80	67,498.72	0.24
			Base 44.313113	2,254,208.08	45.640000	2,321,706.80	67,498.72	0.24
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
		66,151.000	Local 28.763487	1,902,733.44	35.890000	2,374,159.39	471,425.95	0.25
			Base 28.763487	1,902,733.44	35.890000	2,374,159.39	471,425.95	0.25

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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

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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
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
		96,783.000	Local 35.000000	3,387,405.02	35.440000	3,429,989.52	42,584.50	0.36
			Base 35.000000	3,387,405.02	35.440000	3,429,989.52	42,584.50	0.36
63938C108	NAVIENT CORP COMMON STOCK USD.01							
		95,740.000	Local 12.537456	1,200,336.01	9.090000	870,276.60	-330,059.41	0.09
			Base 12.537456	1,200,336.01	9.090000	870,276.60	-330,059.41	0.09
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
		100,219.000	Local 17.392391	1,743,048.05	19.340000	1,938,235.46	195,187.41	0.20
			Base 17.392391	1,743,048.05	19.340000	1,938,235.46	195,187.41	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		35,784.000	Local 35.978630	1,287,459.28	23.140000	828,041.76	-459,417.52	0.09
			Base 35.978630	1,287,459.28	23.140000	828,041.76	-459,417.52	0.09
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		53,908.000	Local 35.318041	1,903,924.98	30.140000	1,624,787.12	-279,137.86	0.17
			Base 35.318041	1,903,924.98	30.140000	1,624,787.12	-279,137.86	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
		261,110.000	Local 14.891284	3,888,263.06	9.050000	2,363,045.50	-1,525,217.56	0.25
			Base 14.891284	3,888,263.06	9.050000	2,363,045.50	-1,525,217.56	0.25
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
		81,271.000	Local 16.301047	1,324,802.38	43.330000	3,521,472.43	2,196,670.05	0.37
			Base 16.301047	1,324,802.38	43.330000	3,521,472.43	2,196,670.05	0.37
651587107	NEWMARKET CORP COMMON STOCK							
		4,056.000	Local 205.476036	833,410.80	372.490000	1,510,819.44	677,408.64	0.16
			Base 205.476036	833,410.80	372.490000	1,510,819.44	677,408.64	0.16
655663102	NORDSON CORP COMMON STOCK							
		28,892.000	Local 65.592037	1,895,085.12	186.490000	5,388,069.08	3,492,983.96	0.56
			Base 65.592037	1,895,085.12	186.490000	5,388,069.08	3,492,983.96	0.56
655664100	NORDSTROM INC COMMON STOCK							
		61,005.000	Local 16.044900	978,819.13	16.000000	976,080.00	-2,739.13	0.10
			Base 16.044900	978,819.13	16.000000	976,080.00	-2,739.13	0.10

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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
668074305	NORTHWESTERN CORP COMMON STOCK USD.01		28,425.000	61.026947	1,734,690.98	51.640000	1,467,867.00	-266,823.98	0.15
		Local		61.026947	1,734,690.98	51.640000	1,467,867.00	-266,823.98	0.15
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001		29,194.000	51.071803	1,490,990.21	47.270000	1,380,000.38	-110,989.83	0.14
		Local		51.071803	1,490,990.21	47.270000	1,380,000.38	-110,989.83	0.14
670704105	NUVASIVE INC COMMON STOCK USD.001		28,843.000	66.462339	1,916,973.24	52.130000	1,503,585.59	-413,387.65	0.16
		Local		66.462339	1,916,973.24	52.130000	1,503,585.59	-413,387.65	0.16
670837103	OGE ENERGY CORP COMMON STOCK USD.01		112,695.000	23.521874	2,650,797.61	31.860000	3,590,462.70	939,665.09	0.37
		Local		23.521874	2,650,797.61	31.860000	3,590,462.70	939,665.09	0.37
67098H104	O I GLASS INC COMMON STOCK		162,562.000	14.254322	2,317,211.02	10.880000	1,768,674.56	-548,536.46	0.18
		Local		14.254322	2,317,211.02	10.880000	1,768,674.56	-548,536.46	0.18
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		160,826.000	16.337291	2,627,461.22	16.110000	2,590,906.86	-36,554.36	0.27
		Local		16.337291	2,627,461.22	16.110000	2,590,906.86	-36,554.36	0.27
680665205	OLIN CORP COMMON STOCK USD1.0		88,914.000	18.187742	1,617,144.91	11.250000	1,000,282.50	-616,862.41	0.10
		Local		18.187742	1,617,144.91	11.250000	1,000,282.50	-616,862.41	0.10
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001		31,863.000	70.213093	2,237,199.78	95.540000	3,044,191.02	806,991.24	0.32
		Local		70.213093	2,237,199.78	95.540000	3,044,191.02	806,991.24	0.32
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1		127,747.000	30.038161	3,837,285.01	30.970000	3,956,324.59	119,039.58	0.41
		Local		30.038161	3,837,285.01	30.970000	3,956,324.59	119,039.58	0.41
68235P108	ONE GAS INC COMMON STOCK		29,754.000	45.547218	1,355,211.92	74.120000	2,205,366.48	850,154.56	0.23
		Local		45.547218	1,355,211.92	74.120000	2,205,366.48	850,154.56	0.23

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
688239201	OSHKOSH CORP COMMON STOCK USD.01							
		38,311.000	Local 42.165811	1,615,414.38	77.010000	2,950,330.11	1,334,915.73	0.31
			Base 42.165811	1,615,414.38	77.010000	2,950,330.11	1,334,915.73	0.31
690742101	OWENS CORNING COMMON STOCK USD.001							
		60,694.000	Local 58.674107	3,561,166.23	67.640000	4,105,342.16	544,175.93	0.43
			Base 58.674107	3,561,166.23	67.640000	4,105,342.16	544,175.93	0.43
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
		57,401.000	Local 22.253556	1,277,376.37	8.560000	491,352.56	-786,023.81	0.05
			Base 22.253556	1,277,376.37	8.560000	491,352.56	-786,023.81	0.05
69349H107	PNM RESOURCES INC COMMON STOCK							
		44,830.000	Local 20.558830	921,652.36	43.680000	1,958,174.40	1,036,522.04	0.20
			Base 20.558830	921,652.36	43.680000	1,958,174.40	1,036,522.04	0.20
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
		35,821.000	Local 94.447031	3,383,187.10	106.910000	3,829,623.11	446,436.01	0.40
			Base 94.447031	3,383,187.10	106.910000	3,829,623.11	446,436.01	0.40
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
		11,290.000	Local 149.268192	1,685,237.89	126.200000	1,424,798.00	-260,439.89	0.15
			Base 149.268192	1,685,237.89	126.200000	1,424,798.00	-260,439.89	0.15
69370C100	PTC INC COMMON STOCK USD.01							
		58,603.000	Local 30.118644	1,765,042.91	91.410000	5,356,900.23	3,591,857.32	0.56
			Base 30.118644	1,765,042.91	91.410000	5,356,900.23	3,591,857.32	0.56
695263103	PACWEST BANCORP COMMON STOCK							
		65,557.000	Local 40.640696	2,664,282.09	19.080000	1,250,827.56	-1,413,454.53	0.13
			Base 40.640696	2,664,282.09	19.080000	1,250,827.56	-1,413,454.53	0.13
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		12,538.000	Local 82.406344	1,033,210.74	98.290000	1,232,360.02	199,149.28	0.13
			Base 82.406344	1,033,210.74	98.290000	1,232,360.02	199,149.28	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		132,470.000	Local 22.660900	3,001,889.47	9.490000	1,257,140.30	-1,744,749.17	0.13
			Base 22.660900	3,001,889.47	9.490000	1,257,140.30	-1,744,749.17	0.13

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703395103	PATTERSON COS INC COMMON STOCK USD.01							
		48,505.000	Local 21.927419	1,063,589.44	29.010000	1,407,130.05	343,540.61	0.15
			Base 21.927419	1,063,589.44	29.010000	1,407,130.05	343,540.61	0.15
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,244.000	Local 137.064247	2,774,728.61	147.250000	2,980,929.00	206,200.39	0.31
			Base 137.064247	2,774,728.61	147.250000	2,980,929.00	206,200.39	0.31
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		122,864.000	Local 31.145385	3,826,646.55	12.620000	1,550,543.68	-2,276,102.87	0.16
			Base 31.145385	3,826,646.55	12.620000	1,550,543.68	-2,276,102.87	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		72,756.000	Local 25.077307	1,824,524.57	51.100000	3,717,831.60	1,893,307.03	0.39
			Base 25.077307	1,824,524.57	51.100000	3,717,831.60	1,893,307.03	0.39
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,612.000	Local 141.031319	2,624,874.91	209.150000	3,892,699.80	1,267,824.89	0.41
			Base 141.031319	2,624,874.91	209.150000	3,892,699.80	1,267,824.89	0.41
715347100	PERSPECTA INC COMMON STOCK USD.01							
		76,855.000	Local 21.275639	1,635,139.25	20.770000	1,596,278.35	-38,860.90	0.17
			Base 21.275639	1,635,139.25	20.770000	1,596,278.35	-38,860.90	0.17
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		114,003.000	Local 16.918100	1,928,714.15	18.150000	2,069,154.45	140,440.30	0.22
			Base 16.918100	1,928,714.15	18.150000	2,069,154.45	140,440.30	0.22
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		29,162.000	Local 29.335188	855,472.74	16.000000	466,592.00	-388,880.74	0.05
			Base 29.335188	855,472.74	16.000000	466,592.00	-388,880.74	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		40,118.000	Local 62.125954	2,492,369.04	39.950000	1,602,714.10	-889,654.94	0.17
			Base 62.125954	2,492,369.04	39.950000	1,602,714.10	-889,654.94	0.17
731068102	POLARIS INC COMMON STOCK USD.01							
		32,404.000	Local 61.131564	1,980,907.21	101.040000	3,274,100.16	1,293,192.95	0.34
			Base 61.131564	1,980,907.21	101.040000	3,274,100.16	1,293,192.95	0.34

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73278L105	POOL CORP COMMON STOCK USD.001							
		22,503.000	Local 102.592130	2,308,630.70	327.840000	7,377,383.52	5,068,752.82	0.77
			Base 102.592130	2,308,630.70	327.840000	7,377,383.52	5,068,752.82	0.77
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		36,069.000	Local 53.224723	1,919,762.52	88.020000	3,174,793.38	1,255,030.86	0.33
			Base 53.224723	1,919,762.52	88.020000	3,174,793.38	1,255,030.86	0.33
737630103	POTLATCHDELTA CORP REIT USD1.0							
		40,431.000	Local 38.895561	1,572,586.41	46.040000	1,861,443.24	288,856.83	0.19
			Base 38.895561	1,572,586.41	46.040000	1,861,443.24	288,856.83	0.19
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		28,181.000	Local 52.701003	1,485,166.96	36.430000	1,026,633.83	-458,533.13	0.11
			Base 52.701003	1,485,166.96	36.430000	1,026,633.83	-458,533.13	0.11
74164M108	PRIMERICA INC COMMON STOCK							
		22,951.000	Local 48.739905	1,118,629.57	124.850000	2,865,432.35	1,746,802.78	0.30
			Base 48.739905	1,118,629.57	124.850000	2,865,432.35	1,746,802.78	0.30
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		52,151.000	Local 53.893555	2,810,602.78	54.520000	2,843,272.52	32,669.74	0.30
			Base 53.893555	2,810,602.78	54.520000	2,843,272.52	32,669.74	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
		18,855.000	Local 102.303800	1,928,938.15	106.140000	2,001,269.70	72,331.55	0.21
			Base 102.303800	1,928,938.15	106.140000	2,001,269.70	72,331.55	0.21
74838J101	QUIDEL CORP COMMON STOCK USD.001							
		21,510.000	Local 201.396000	4,332,027.97	175.960000	3,784,899.60	-547,128.37	0.39
			Base 201.396000	4,332,027.97	175.960000	3,784,899.60	-547,128.37	0.39
749607107	RLI CORP COMMON STOCK USD1.0							
		3,634.000	Local 82.665980	300,408.17	93.790000	340,832.86	40,424.69	0.04
			Base 82.665980	300,408.17	93.790000	340,832.86	40,424.69	0.04
74967X103	RH COMMON STOCK USD.0001							
		1,571.000	Local 160.952788	252,856.83	330.550000	519,294.05	266,437.22	0.05
			Base 160.952788	252,856.83	330.550000	519,294.05	266,437.22	0.05

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749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		72,879.000	Local 33.397769	2,433,996.03	84.770000	6,177,952.83	3,743,956.80	0.64
			Base 33.397769	2,433,996.03	84.770000	6,177,952.83	3,743,956.80	0.64
754907103	RAYONIER INC REIT							
		77,962.000	Local 23.970552	1,868,792.21	29.280000	2,282,727.36	413,935.15	0.24
			Base 23.970552	1,868,792.21	29.280000	2,282,727.36	413,935.15	0.24
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
		22,802.000	Local 66.511724	1,516,600.34	98.860000	2,254,205.72	737,605.38	0.24
			Base 66.511724	1,516,600.34	98.860000	2,254,205.72	737,605.38	0.24
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		38,190.000	Local 62.952078	2,404,139.87	91.680000	3,501,259.20	1,097,119.33	0.37
			Base 62.952078	2,404,139.87	91.680000	3,501,259.20	1,097,119.33	0.37
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		35,818.000	Local 49.757500	1,782,214.15	104.870000	3,756,233.66	1,974,019.51	0.39
			Base 49.757500	1,782,214.15	104.870000	3,756,233.66	1,974,019.51	0.39
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		26,495.000	Local 81.479719	2,158,805.15	154.910000	4,104,340.45	1,945,535.30	0.43
			Base 81.479719	2,158,805.15	154.910000	4,104,340.45	1,945,535.30	0.43
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		7,827.000	Local 47.817000	374,263.66	47.817000	374,263.66	0.00	0.04
			Base 47.817000	374,263.66	47.817000	374,263.66	0.00	0.04
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		36,907.000	Local 81.399739	3,004,220.18	136.320000	5,031,162.24	2,026,942.06	0.53
			Base 81.399739	3,004,220.18	136.320000	5,031,162.24	2,026,942.06	0.53
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		30,212.000	Local 65.112082	1,967,166.22	40.900000	1,235,670.80	-731,495.42	0.13
			Base 65.112082	1,967,166.22	40.900000	1,235,670.80	-731,495.42	0.13
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		69,912.000	Local 31.076422	2,172,614.84	52.360000	3,660,592.32	1,487,977.48	0.38
			Base 31.076422	2,172,614.84	52.360000	3,660,592.32	1,487,977.48	0.38

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78442P106	SLM CORP COMMON STOCK USD.2							
		211,109.000	Local 9.325466	1,968,689.81	7.640000	1,612,872.76	-355,817.05	0.17
			Base 9.325466	1,968,689.81	7.640000	1,612,872.76	-355,817.05	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	351.400000	3,323,541.20	378,258.95	0.35
			Base 311.406455	2,945,282.25	351.400000	3,323,541.20	378,258.95	0.35
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		115,690.000	Local 22.951680	2,655,279.89	14.830000	1,715,682.70	-939,597.19	0.18
			Base 22.951680	2,655,279.89	14.830000	1,715,682.70	-939,597.19	0.18
78573M104	SABRE CORP COMMON STOCK USD.01							
		155,068.000	Local 21.589390	3,347,823.50	6.990000	1,083,925.32	-2,263,898.18	0.11
			Base 21.589390	3,347,823.50	6.990000	1,083,925.32	-2,263,898.18	0.11
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		63,576.000	Local 23.229981	1,476,869.29	11.160000	709,508.16	-767,361.13	0.07
			Base 23.229981	1,476,869.29	11.160000	709,508.16	-767,361.13	0.07
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		11,140.000	Local 155.337717	1,730,462.17	116.960000	1,302,934.40	-427,527.77	0.14
			Base 155.337717	1,730,462.17	116.960000	1,302,934.40	-427,527.77	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		27,804.000	Local 52.319367	1,454,687.68	83.460000	2,320,521.84	865,834.16	0.24
			Base 52.319367	1,454,687.68	83.460000	2,320,521.84	865,834.16	0.24
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		30,858.000	Local 42.545156	1,312,858.43	20.685000	638,297.73	-674,560.70	0.07
			Base 42.545156	1,312,858.43	20.685000	638,297.73	-674,560.70	0.07
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		22,207.000	Local 59.835605	1,328,769.28	168.530000	3,742,545.71	2,413,776.43	0.39
			Base 59.835605	1,328,769.28	168.530000	3,742,545.71	2,413,776.43	0.39
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		33,605.000	Local 71.095225	2,389,155.05	59.810000	2,009,915.05	-379,240.00	0.21
			Base 71.095225	2,389,155.05	59.810000	2,009,915.05	-379,240.00	0.21

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816850101	SEMTECH CORP COMMON STOCK USD.01							
		36,675.000	Local 51.460307	1,887,306.76	58.650000	2,150,988.75	263,681.99	0.22
			Base 51.460307	1,887,306.76	58.650000	2,150,988.75	263,681.99	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		23,840.000	Local 34.957049	833,376.06	55.220000	1,316,444.80	483,068.74	0.14
			Base 34.957049	833,376.06	55.220000	1,316,444.80	483,068.74	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		100,262.000	Local 16.134536	1,617,680.86	45.650000	4,576,960.30	2,959,279.44	0.48
			Base 16.134536	1,617,680.86	45.650000	4,576,960.30	2,959,279.44	0.48
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		92,677.000	Local 21.328272	1,976,640.27	8.210000	760,878.17	-1,215,762.10	0.08
			Base 21.328272	1,976,640.27	8.210000	760,878.17	-1,215,762.10	0.08
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
		30,149.000	Local 85.462651	2,576,613.46	97.030000	2,925,357.47	348,744.01	0.31
			Base 85.462651	2,576,613.46	97.030000	2,925,357.47	348,744.01	0.31
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		24,590.000	Local 55.405169	1,362,413.11	102.410000	2,518,261.90	1,155,848.79	0.26
			Base 55.405169	1,362,413.11	102.410000	2,518,261.90	1,155,848.79	0.26
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		43,680.000	Local 19.430316	848,716.20	38.060000	1,662,460.80	813,744.60	0.17
			Base 19.430316	848,716.20	38.060000	1,662,460.80	813,744.60	0.17
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		44,347.000	Local 54.489349	2,416,439.15	21.730000	963,660.31	-1,452,778.84	0.10
			Base 54.489349	2,416,439.15	21.730000	963,660.31	-1,452,778.84	0.10
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
		76,641.000	Local 35.433422	2,715,652.93	29.850000	2,287,733.85	-427,919.08	0.24
			Base 35.433422	2,715,652.93	29.850000	2,287,733.85	-427,919.08	0.24
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		27,957.000	Local 88.668412	2,478,902.80	221.150000	6,182,690.55	3,703,787.75	0.65
			Base 88.668412	2,478,902.80	221.150000	6,182,690.55	3,703,787.75	0.65

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835495102	SONOCO PRODUCTS CO COMMON STOCK							
		56,478.000	Local 35.227495	1,989,578.45	53.030000	2,995,028.34	1,005,449.89	0.31
			Base 35.227495	1,989,578.45	53.030000	2,995,028.34	1,005,449.89	0.31
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
		31,031.000	Local 77.462971	2,403,753.45	62.870000	1,950,918.97	-452,834.48	0.20
			Base 77.462971	2,403,753.45	62.870000	1,950,918.97	-452,834.48	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0							
		28,836.000	Local 77.318067	2,229,543.78	58.210000	1,678,543.56	-551,000.22	0.18
			Base 77.318067	2,229,543.78	58.210000	1,678,543.56	-551,000.22	0.18
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
		57,904.000	Local 43.590621	2,524,071.32	35.510000	2,056,171.04	-467,900.28	0.21
			Base 43.590621	2,524,071.32	35.510000	2,056,171.04	-467,900.28	0.21
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		66,306.000	Local 21.372866	1,417,149.22	23.350000	1,548,245.10	131,095.88	0.16
			Base 21.372866	1,417,149.22	23.350000	1,548,245.10	131,095.88	0.16
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		118,378.000	Local 16.273222	1,926,391.47	29.520000	3,494,518.56	1,568,127.09	0.36
			Base 16.273222	1,926,391.47	29.520000	3,494,518.56	1,568,127.09	0.36
858912108	STERICYCLE INC COMMON STOCK USD.01							
		51,469.000	Local 48.518125	2,497,179.38	64.110000	3,299,677.59	802,498.21	0.34
			Base 48.518125	2,497,179.38	64.110000	3,299,677.59	802,498.21	0.34
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
		109,442.000	Local 22.824258	2,497,932.48	11.670000	1,277,188.14	-1,220,744.34	0.13
			Base 22.824258	2,497,932.48	11.670000	1,277,188.14	-1,220,744.34	0.13
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		38,568.000	Local 48.948464	1,887,844.37	50.710000	1,955,783.28	67,938.91	0.20
			Base 48.948464	1,887,844.37	50.710000	1,955,783.28	67,938.91	0.20
862121100	STORE CAPITAL CORP REIT USD.01							
		125,277.000	Local 23.142831	2,899,264.47	27.040000	3,387,490.08	488,225.61	0.35
			Base 23.142831	2,899,264.47	27.040000	3,387,490.08	488,225.61	0.35

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# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
	12,500.000	Local	148.804700	1,860,058.75	102.570000	1,282,125.00	-577,933.75	0.13	
		Base	148.804700	1,860,058.75	102.570000	1,282,125.00	-577,933.75	0.13	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	4,151.000	Local	43.079000	178,820.93	56.555000	234,759.81	55,938.88	0.02	
		Base	43.079000	178,820.93	56.555000	234,759.81	55,938.88	0.02	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	19,159.000	Local	76.332811	1,462,460.33	85.330000	1,634,837.47	172,377.14	0.17	
		Base	76.332811	1,462,460.33	85.330000	1,634,837.47	172,377.14	0.17	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	82,895.000	Local	24.345898	2,018,153.21	21.870000	1,812,913.65	-205,239.56	0.19	
		Base	24.345898	2,018,153.21	21.870000	1,812,913.65	-205,239.56	0.19	
87162W100	SYNNEX CORP COMMON STOCK USD.001								
	23,186.000	Local	92.155626	2,136,720.34	127.150000	2,948,099.90	811,379.56	0.31	
		Base	92.155626	2,136,720.34	127.150000	2,948,099.90	811,379.56	0.31	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	35,177.000	Local	46.969634	1,652,250.83	63.100000	2,219,668.70	567,417.87	0.23	
		Base	46.969634	1,652,250.83	63.100000	2,219,668.70	567,417.87	0.23	
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0								
	85,553.000	Local	36.375939	3,112,070.72	26.880000	2,299,664.64	-812,406.08	0.24	
		Base	36.375939	3,112,070.72	26.880000	2,299,664.64	-812,406.08	0.24	
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
	73,351.000	Local	14.133612	1,036,714.59	16.880000	1,238,164.88	201,450.29	0.13	
		Base	14.133612	1,036,714.59	16.880000	1,238,164.88	201,450.29	0.13	
876664103	TAUBMAN CENTERS INC REIT USD.01								
	34,719.000	Local	54.866710	1,904,917.31	38.300000	1,329,737.70	-575,179.61	0.14	
		Base	54.866710	1,904,917.31	38.300000	1,329,737.70	-575,179.61	0.14	
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001								
	72,941.000	Local	24.413743	1,780,762.84	23.530000	1,716,301.73	-64,461.11	0.18	
		Base	24.413743	1,780,762.84	23.530000	1,716,301.73	-64,461.11	0.18	

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Books Closed

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ST OF AZ POOL 203 MID CAP

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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
87901J105	TEGNA INC COMMON STOCK USD1.0	122,992.000	Local 14.297131	1,758,432.75	12.520000	1,539,859.84	-218,572.91	0.16
			Base 14.297131	1,758,432.75	12.520000	1,539,859.84	-218,572.91	0.16
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	54,941.000	Local 31.285418	1,718,852.13	23.130000	1,270,785.33	-448,066.80	0.13
			Base 31.285418	1,718,852.13	23.130000	1,270,785.33	-448,066.80	0.13
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	24,402.000	Local 51.778505	1,263,499.08	85.540000	2,087,347.08	823,848.00	0.22
			Base 51.778505	1,263,499.08	85.540000	2,087,347.08	823,848.00	0.22
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	58,966.000	Local 28.556357	1,683,854.13	28.180000	1,661,661.88	-22,192.25	0.17
			Base 28.556357	1,683,854.13	28.180000	1,661,661.88	-22,192.25	0.17
88076W103	TERADATA CORP COMMON STOCK USD.01	61,065.000	Local 28.997560	1,770,736.03	24.350000	1,486,932.75	-283,803.28	0.16
			Base 28.997560	1,770,736.03	24.350000	1,486,932.75	-283,803.28	0.16
880770102	TERADYNE INC COMMON STOCK USD.125	93,274.000	Local 27.566890	2,571,274.08	84.970000	7,925,491.78	5,354,217.70	0.83
			Base 27.566890	2,571,274.08	84.970000	7,925,491.78	5,354,217.70	0.83
880779103	TEREX CORP COMMON STOCK USD.01	35,901.000	Local 23.060758	827,904.29	19.570000	702,582.57	-125,321.72	0.07
			Base 23.060758	827,904.29	19.570000	702,582.57	-125,321.72	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01	30,395.000	Local 79.061085	2,403,061.67	92.310000	2,805,762.45	402,700.78	0.29
			Base 79.061085	2,403,061.67	92.310000	2,805,762.45	402,700.78	0.29
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	28,416.000	Local 72.820938	2,069,279.76	32.390000	920,394.24	-1,148,885.52	0.10
			Base 72.820938	2,069,279.76	32.390000	920,394.24	-1,148,885.52	0.10
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001	36,655.000	Local 46.239744	1,694,917.81	62.990000	2,308,898.45	613,980.64	0.24
			Base 46.239744	1,694,917.81	62.990000	2,308,898.45	613,980.64	0.24

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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
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	31,072.000	Local 43.355633	1,347,146.22	94.430000	2,934,128.96	1,586,982.74	0.31
			Base 43.355633	1,347,146.22	94.430000	2,934,128.96	1,586,982.74	0.31
887389104	TIMKEN CO COMMON STOCK	38,041.000	Local 28.925049	1,100,337.77	54.190000	2,061,441.79	961,104.02	0.22
			Base 28.925049	1,100,337.77	54.190000	2,061,441.79	961,104.02	0.22
889478103	TOLL BROTHERS INC COMMON STOCK USD.01	65,049.000	Local 28.310443	1,841,566.02	42.220000	2,746,368.78	904,802.76	0.29
			Base 28.310443	1,841,566.02	42.220000	2,746,368.78	904,802.76	0.29
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694	9,627.000	Local 22.767717	219,184.81	31.990000	307,967.73	88,782.92	0.03
			Base 22.767717	219,184.81	31.990000	307,967.73	88,782.92	0.03
89055F103	TOPBUILD CORP COMMON STOCK	18,652.000	Local 119.340000	2,225,929.68	153.800000	2,868,677.60	642,747.92	0.30
			Base 119.340000	2,225,929.68	153.800000	2,868,677.60	642,747.92	0.30
891092108	TORO CO COMMON STOCK USD1.0	60,319.000	Local 42.297610	2,551,349.56	75.280000	4,540,814.32	1,989,464.76	0.47
			Base 42.297610	2,551,349.56	75.280000	4,540,814.32	1,989,464.76	0.47
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01	31,762.000	Local 75.065472	2,384,229.52	42.810000	1,359,731.22	-1,024,498.30	0.14
			Base 75.065472	2,384,229.52	42.810000	1,359,731.22	-1,024,498.30	0.14
89531P105	TREX COMPANY INC COMMON STOCK USD.01	32,563.000	Local 66.358209	2,160,822.36	149.490000	4,867,842.87	2,707,020.51	0.51
			Base 66.358209	2,160,822.36	149.490000	4,867,842.87	2,707,020.51	0.51
896239100	TRIMBLE INC COMMON STOCK	140,602.000	Local 23.269299	3,271,709.93	52.410000	7,368,950.82	4,097,240.89	0.77
			Base 23.269299	3,271,709.93	52.410000	7,368,950.82	4,097,240.89	0.77
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01	52,983.000	Local 11.308374	599,151.56	20.470000	1,084,562.01	485,410.45	0.11
			Base 11.308374	599,151.56	20.470000	1,084,562.01	485,410.45	0.11

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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
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		56,707.000	Local 29.039358	1,646,734.88	23.370000	1,325,242.59	-321,492.29	0.14
			Base 29.039358	1,646,734.88	23.370000	1,325,242.59	-321,492.29	0.14
898402102	TRUSTMARK CORP COMMON STOCK							
		35,664.000	Local 22.997821	820,194.30	23.480000	837,390.72	17,196.42	0.09
			Base 22.997821	820,194.30	23.480000	837,390.72	17,196.42	0.09
902104108	II VI INC COMMON STOCK							
		54,163.000	Local 33.927076	1,837,592.20	44.500000	2,410,253.50	572,661.30	0.25
			Base 33.927076	1,837,592.20	44.500000	2,410,253.50	572,661.30	0.25
902681105	UGI CORP COMMON STOCK							
		117,216.000	Local 26.918049	3,155,226.00	34.530000	4,047,468.48	892,242.48	0.42
			Base 26.918049	3,155,226.00	34.530000	4,047,468.48	892,242.48	0.42
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		23,841.000	Local 73.501997	1,752,361.11	53.720000	1,280,738.52	-471,622.59	0.13
			Base 73.501997	1,752,361.11	53.720000	1,280,738.52	-471,622.59	0.13
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		123,940.000	Local 17.349671	2,150,318.27	11.280000	1,398,043.20	-752,275.07	0.15
			Base 17.349671	2,150,318.27	11.280000	1,398,043.20	-752,275.07	0.15
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		71,581.000	Local 36.310059	2,599,110.33	26.140000	1,871,127.34	-727,982.99	0.20
			Base 36.310059	2,599,110.33	26.140000	1,871,127.34	-727,982.99	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		123,705.000	Local 22.102573	2,734,198.83	7.830000	968,610.15	-1,765,588.68	0.10
			Base 22.102573	2,734,198.83	7.830000	968,610.15	-1,765,588.68	0.10
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		24,762.000	Local 70.027808	1,734,028.59	106.960000	2,648,543.52	914,514.93	0.28
			Base 70.027808	1,734,028.59	106.960000	2,648,543.52	914,514.93	0.28
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
		77,949.000	Local 16.542900	1,289,502.51	18.190000	1,417,892.31	128,389.80	0.15
			Base 16.542900	1,289,502.51	18.190000	1,417,892.31	128,389.80	0.15

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# Holdings

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
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
	23,861.000	Local	105.158032	2,509,175.79	175.500000	4,187,605.50	1,678,429.71	0.44	
		Base	105.158032	2,509,175.79	175.500000	4,187,605.50	1,678,429.71	0.44	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
	39,622.000	Local	23.139236	916,822.80	23.540000	932,701.88	15,879.08	0.10	
		Base	23.139236	916,822.80	23.540000	932,701.88	15,879.08	0.10	
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
	62,308.000	Local	21.622931	1,347,281.57	10.560000	657,972.48	-689,309.09	0.07	
		Base	21.622931	1,347,281.57	10.560000	657,972.48	-689,309.09	0.07	
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
	220,447.000	Local	10.594337	2,335,489.77	7.510000	1,655,556.97	-679,932.80	0.17	
		Base	10.594337	2,335,489.77	7.510000	1,655,556.97	-679,932.80	0.17	
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
	12,020.000	Local	100.021763	1,202,261.59	127.050000	1,527,141.00	324,879.41	0.16	
		Base	100.021763	1,202,261.59	127.050000	1,527,141.00	324,879.41	0.16	
92047W101	VALVOLINE INC COMMON STOCK USD.01								
	104,138.000	Local	12.604925	1,312,651.64	20.400000	2,124,415.20	811,763.56	0.22	
		Base	12.604925	1,312,651.64	20.400000	2,124,415.20	811,763.56	0.22	
92552V100	VIASAT INC COMMON STOCK USD.0001								
	32,928.000	Local	70.070818	2,307,291.90	39.760000	1,309,217.28	-998,074.62	0.14	
		Base	70.070818	2,307,291.90	39.760000	1,309,217.28	-998,074.62	0.14	
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
	74,600.000	Local	10.671630	796,103.57	15.990000	1,192,854.00	396,750.43	0.12	
		Base	10.671630	796,103.57	15.990000	1,192,854.00	396,750.43	0.12	
92839U206	VISTEON CORP COMMON STOCK								
	15,660.000	Local	119.255431	1,867,540.05	75.430000	1,181,233.80	-686,306.25	0.12	
		Base	119.255431	1,867,540.05	75.430000	1,181,233.80	-686,306.25	0.12	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	42,608.000	Local	19.278401	821,414.09	23.450000	999,157.60	177,743.51	0.10	
		Base	19.278401	821,414.09	23.450000	999,157.60	177,743.51	0.10	

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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
942622200	WATSCO INC COMMON STOCK USD.5							
		18,437.000	Local 100.062400	1,844,850.47	244.990000	4,516,880.63	2,672,030.16	0.47
			Base 100.062400	1,844,850.47	244.990000	4,516,880.63	2,672,030.16	0.47
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
		50,749.000	Local 25.175193	1,277,615.86	27.500000	1,395,597.50	117,981.64	0.15
			Base 25.175193	1,277,615.86	27.500000	1,395,597.50	117,981.64	0.15
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
		67,772.000	Local 23.668665	1,604,072.77	17.470000	1,183,976.84	-420,095.93	0.12
			Base 23.668665	1,604,072.77	17.470000	1,183,976.84	-420,095.93	0.12
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
		100,291.000	Local 8.188627	821,245.61	20.940000	2,100,093.54	1,278,847.93	0.22
			Base 8.188627	821,245.61	20.940000	2,100,093.54	1,278,847.93	0.22
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		32,278.000	Local 29.359023	947,650.56	46.010000	1,485,110.78	537,460.22	0.15
			Base 29.359023	947,650.56	46.010000	1,485,110.78	537,460.22	0.15
96208T104	WEX INC COMMON STOCK USD.01							
		24,490.000	Local 95.549441	2,340,005.80	159.710000	3,911,297.90	1,571,292.10	0.41
			Base 95.549441	2,340,005.80	159.710000	3,911,297.90	1,571,292.10	0.41
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		24,592.000	Local 43.039351	1,058,423.71	31.650000	778,336.80	-280,086.91	0.08
			Base 43.039351	1,058,423.71	31.650000	778,336.80	-280,086.91	0.08
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
		43,759.000	Local 37.180947	1,627,001.08	87.760000	3,840,289.84	2,213,288.76	0.40
			Base 37.180947	1,627,001.08	87.760000	3,840,289.84	2,213,288.76	0.40
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		32,379.000	Local 68.075576	2,204,219.06	43.520000	1,409,134.08	-795,084.98	0.15
			Base 68.075576	2,204,219.06	43.520000	1,409,134.08	-795,084.98	0.15
980745103	WOODWARD INC COMMON STOCK USD.00292							
		31,898.000	Local 42.075494	1,342,124.11	85.690000	2,733,339.62	1,391,215.51	0.29
			Base 42.075494	1,342,124.11	85.690000	2,733,339.62	1,391,215.51	0.29

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

Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		35,650.000	Local 38.709922	1,380,008.73	26.400000	941,160.00	-438,848.73	0.10
			Base 38.709922	1,380,008.73	26.400000	941,160.00	-438,848.73	0.10
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		26,067.000	Local 72.517062	1,890,302.25	44.070000	1,148,772.69	-741,529.56	0.12
			Base 72.517062	1,890,302.25	44.070000	1,148,772.69	-741,529.56	0.12
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		20,628.000	Local 19.414126	400,474.59	41.530000	856,680.84	456,206.25	0.09
			Base 19.414126	400,474.59	41.530000	856,680.84	456,206.25	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
		229,833.000	Local 13.298931	3,056,533.22	5.560000	1,277,871.48	-1,778,661.74	0.13
			Base 13.298931	3,056,533.22	5.560000	1,277,871.48	-1,778,661.74	0.13
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		26,237.000	Local 55.234137	1,449,178.06	23.480000	616,044.76	-833,133.30	0.06
			Base 55.234137	1,449,178.06	23.480000	616,044.76	-833,133.30	0.06
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
		47,852.000	Local 43.343663	2,074,080.95	28.990000	1,387,229.48	-686,851.47	0.14
			Base 43.343663	2,074,080.95	28.990000	1,387,229.48	-686,851.47	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		52,357.000	Local 56.526517	2,959,558.84	52.360000	2,741,412.52	-218,146.32	0.29
			Base 56.526517	2,959,558.84	52.360000	2,741,412.52	-218,146.32	0.29
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
		51,287.000	Local 60.725544	3,114,430.95	88.270000	4,527,103.49	1,412,672.54	0.47
			Base 60.725544	3,114,430.95	88.270000	4,527,103.49	1,412,672.54	0.47
985817105	YELP INC COMMON STOCK USD.000001							
		36,625.000	Local 33.157200	1,214,382.45	23.120000	846,770.00	-367,612.45	0.09
			Base 33.157200	1,214,382.45	23.120000	846,770.00	-367,612.45	0.09
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		49,138.000	Local 38.805935	1,906,846.04	17.340000	852,052.92	-1,054,793.12	0.09
			Base 38.805935	1,906,846.04	17.340000	852,052.92	-1,054,793.12	0.09

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
		48,599.000	Local 43.965199	2,136,664.71	17.370000	844,164.63	-1,292,500.08	0.09
			Base 43.965199	2,136,664.71	17.370000	844,164.63	-1,292,500.08	0.09
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		62,260.000	Local 35.298000	2,197,653.48	35.700000	2,222,682.00	25,028.52	0.23
			Base 35.298000	2,197,653.48	35.700000	2,222,682.00	25,028.52	0.23
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		14,208.000	Local 112.145189	1,593,358.84	206.820000	2,938,498.56	1,345,139.72	0.31
			Base 112.145189	1,593,358.84	206.820000	2,938,498.56	1,345,139.72	0.31
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
		86,380.000	Local 25.780330	2,226,904.93	20.720000	1,789,793.60	-437,111.33	0.19
			Base 25.780330	2,226,904.93	20.720000	1,789,793.60	-437,111.33	0.19
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		27,344.000	Local 70.811269	1,936,263.35	46.900000	1,282,433.60	-653,829.75	0.13
			Base 70.811269	1,936,263.35	46.900000	1,282,433.60	-653,829.75	0.13
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
		87,946.000	Local 25.168126	2,213,436.03	19.120000	1,681,527.52	-531,908.51	0.18
			Base 25.168126	2,213,436.03	19.120000	1,681,527.52	-531,908.51	0.18
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
		28,311.000	Local 118.631575	3,358,578.53	183.740000	5,201,863.14	1,843,284.61	0.54
			Base 118.631575	3,358,578.53	183.740000	5,201,863.14	1,843,284.61	0.54
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1							
		326,702.000	Local 7.262444	2,372,654.95	1.220000	398,576.44	-1,974,078.51	0.04
			Base 7.262444	2,372,654.95	1.220000	398,576.44	-1,974,078.51	0.04
<b>US DOLLAR Total</b>		21,970,912.000	Local	771,946,083.39		948,634,343.38	176,688,259.99	98.99
			Base	771,946,083.39		948,634,343.38	176,688,259.99	98.99
<b>EQUITY Total</b>		21,970,912.000	Base	771,946,083.39		948,634,343.38	176,688,259.99	98.99

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: 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 203 MID CAP  
 STATE OF ARIZONA  
 FUND: ATZ4



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		31,604,038.730	Base	781,588,312.85		958,276,139.92	176,687,827.07	100.00

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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							
		-6,819.210	Local	1.000000	-6,819.21	1.000000	-6,819.21	0.00
			Base	1.000000	-6,819.21	1.000000	-6,819.21	0.00

<b>US DOLLAR Total</b>		-6,819.210	Local		-6,819.21		-6,819.21	0.00
			Base		-6,819.21		-6,819.21	0.00

<b>CASH Total</b>		-6,819.210	Base		-6,819.21		-6,819.21	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.140068	31 Dec 2030		
		4,573,345.240	Local	100.090958	4,577,505.05	100.090000	4,577,461.25	-43.80
			Base	100.090958	4,577,505.05	100.090000	4,577,461.25	-43.80

<b>US DOLLAR Total</b>		4,573,345.240	Local		4,577,505.05		4,577,461.25	-43.80
			Base		4,577,505.05		4,577,461.25	-43.80

<b>CASH EQUIVALENT Total</b>		4,573,345.240	Base		4,577,505.05		4,577,461.25	-43.80
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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	56.930000	2,002,626.61	1,248,153.39
			Base	21.447913	754,473.22	56.930000	2,002,626.61	1,248,153.39

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	20.180000	575,634.50	-146,961.00	0.09
			Base 25.332007	722,595.50	20.180000	575,634.50	-146,961.00	0.09
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		57,603.000	Local 26.677805	1,536,721.61	38.140000	2,196,978.42	660,256.81	0.34
			Base 26.677805	1,536,721.61	38.140000	2,196,978.42	660,256.81	0.34
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		29,667.000	Local 21.453607	636,464.16	10.360000	307,350.12	-329,114.04	0.05
			Base 21.453607	636,464.16	10.360000	307,350.12	-329,114.04	0.05
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		40,611.000	Local 24.481008	994,198.20	53.840000	2,186,496.24	1,192,298.04	0.34
			Base 24.481008	994,198.20	53.840000	2,186,496.24	1,192,298.04	0.34
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		8,208.000	Local 60.788819	498,954.63	31.360000	257,402.88	-241,551.75	0.04
			Base 60.788819	498,954.63	31.360000	257,402.88	-241,551.75	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		9,399.000	Local 49.710261	467,226.74	58.000000	545,142.00	77,915.26	0.08
			Base 49.710261	467,226.74	58.000000	545,142.00	77,915.26	0.08
002474104	AZZ INC COMMON STOCK USD1.0							
		22,621.000	Local 30.863093	698,154.03	34.730000	785,627.33	87,473.30	0.12
			Base 30.863093	698,154.03	34.730000	785,627.33	87,473.30	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		53,252.000	Local 14.658609	780,600.24	13.010000	692,808.52	-87,791.72	0.11
			Base 14.658609	780,600.24	13.010000	692,808.52	-87,791.72	0.11
004239109	ACADIA REALTY TRUST REIT USD.001							
		74,426.000	Local 24.632779	1,833,319.18	11.340000	843,990.84	-989,328.34	0.13
			Base 24.632779	1,833,319.18	11.340000	843,990.84	-989,328.34	0.13
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		11,694.000	Local 72.391136	846,541.95	93.660000	1,095,260.04	248,718.09	0.17
			Base 72.391136	846,541.95	93.660000	1,095,260.04	248,718.09	0.17

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	11.090000	460,634.24	-276,464.69	0.07
			Base 17.746026	737,098.93	11.090000	460,634.24	-276,464.69	0.07
00770F104	AEGION CORP COMMON STOCK USD.01							
		26,527.000	Local 19.213582	509,678.69	16.185000	429,339.50	-80,339.19	0.07
			Base 19.213582	509,678.69	16.185000	429,339.50	-80,339.19	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		24,231.000	Local 15.856657	384,222.65	12.730000	308,460.63	-75,762.02	0.05
			Base 15.856657	384,222.65	12.730000	308,460.63	-75,762.02	0.05
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		62,457.000	Local 19.818113	1,237,779.90	41.370000	2,583,846.09	1,346,066.19	0.40
			Base 19.818113	1,237,779.90	41.370000	2,583,846.09	1,346,066.19	0.40
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		33,086.000	Local 26.351191	871,855.49	74.120000	2,452,334.32	1,580,478.83	0.38
			Base 26.351191	871,855.49	74.120000	2,452,334.32	1,580,478.83	0.38
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		18,678.000	Local 36.818230	687,690.90	76.390000	1,426,812.42	739,121.52	0.22
			Base 36.818230	687,690.90	76.390000	1,426,812.42	739,121.52	0.22
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		17,403.000	Local 14.153121	246,306.76	25.370000	441,514.11	195,207.35	0.07
			Base 14.153121	246,306.76	25.370000	441,514.11	195,207.35	0.07
008492100	AGREE REALTY CORP REIT USD.0001							
		46,575.000	Local 53.037679	2,470,229.92	66.920000	3,116,799.00	646,569.08	0.48
			Base 53.037679	2,470,229.92	66.920000	3,116,799.00	646,569.08	0.48
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,408.000	Local 71.175094	598,440.19	110.900000	932,447.20	334,007.01	0.14
			Base 71.175094	598,440.19	110.900000	932,447.20	334,007.01	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		36,688.000	Local 43.011628	1,578,010.61	59.870000	2,196,510.56	618,499.95	0.34
			Base 43.011628	1,578,010.61	59.870000	2,196,510.56	618,499.95	0.34

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	51.900000	1,377,477.90	397,660.07	0.21
			Base 36.917141	979,817.83	51.900000	1,377,477.90	397,660.07	0.21
014491104	ALEXANDER + BALDWIN INC REIT							
		58,806.000	Local 20.563837	1,209,276.99	12.110000	712,140.66	-497,136.33	0.11
			Base 20.563837	1,209,276.99	12.110000	712,140.66	-497,136.33	0.11
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		16,286.000	Local 33.007468	537,559.62	25.420000	413,990.12	-123,569.50	0.06
			Base 33.007468	537,559.62	25.420000	413,990.12	-123,569.50	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		11,344.000	Local 81.434917	923,797.70	128.600000	1,458,838.40	535,040.70	0.22
			Base 81.434917	923,797.70	128.600000	1,458,838.40	535,040.70	0.22
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		140,626.000	Local 7.164900	1,007,571.23	8.930000	1,255,790.18	248,218.95	0.19
			Base 7.164900	1,007,571.23	8.930000	1,255,790.18	248,218.95	0.19
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		39,576.000	Local 18.913352	748,514.83	12.630000	499,844.88	-248,669.95	0.08
			Base 18.913352	748,514.83	12.630000	499,844.88	-248,669.95	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		41,544.000	Local 35.730515	1,484,388.51	25.550000	1,061,449.20	-422,939.31	0.16
			Base 35.730515	1,484,388.51	25.550000	1,061,449.20	-422,939.31	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		97,895.000	Local 13.779990	1,348,992.10	7.780000	761,623.10	-587,369.00	0.12
			Base 13.779990	1,348,992.10	7.780000	761,623.10	-587,369.00	0.12
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		79,159.000	Local 24.263108	1,920,643.38	23.910000	1,892,691.69	-27,951.69	0.29
			Base 24.263108	1,920,643.38	23.910000	1,892,691.69	-27,951.69	0.29
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		12,783.000	Local 34.214883	437,368.85	31.440000	401,897.52	-35,471.33	0.06
			Base 34.214883	437,368.85	31.440000	401,897.52	-35,471.33	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: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	76.080000	2,426,267.28	1,223,953.66	0.37
			Base 37.700719	1,202,313.62	76.080000	2,426,267.28	1,223,953.66	0.37
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		22,948.000	Local 14.477434	332,228.16	14.150000	324,714.20	-7,513.96	0.05
			Base 14.477434	332,228.16	14.150000	324,714.20	-7,513.96	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		13,461.000	Local 51.126174	688,209.43	87.500000	1,177,837.50	489,628.07	0.18
			Base 51.126174	688,209.43	87.500000	1,177,837.50	489,628.07	0.18
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		5,379.000	Local 95.534112	513,877.99	100.500000	540,589.50	26,711.51	0.08
			Base 95.534112	513,877.99	100.500000	540,589.50	26,711.51	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		16,690.000	Local 37.199308	620,856.45	66.730000	1,113,723.70	492,867.25	0.17
			Base 37.199308	620,856.45	66.730000	1,113,723.70	492,867.25	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		56,475.000	Local 31.958875	1,804,877.46	24.520000	1,384,767.00	-420,110.46	0.21
			Base 31.958875	1,804,877.46	24.520000	1,384,767.00	-420,110.46	0.21
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		29,224.000	Local 19.339834	565,187.32	20.380000	595,585.12	30,397.80	0.09
			Base 19.339834	565,187.32	20.380000	595,585.12	30,397.80	0.09
034164103	ANDERSONS INC/THE COMMON STOCK							
		28,442.000	Local 27.819114	791,231.24	17.730000	504,276.66	-286,954.58	0.08
			Base 27.819114	791,231.24	17.730000	504,276.66	-286,954.58	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		32,556.000	Local 15.481653	504,020.68	9.365000	304,886.94	-199,133.74	0.05
			Base 15.481653	504,020.68	9.365000	304,886.94	-199,133.74	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		12,299.000	Local 36.952352	454,476.98	38.330000	471,420.67	16,943.69	0.07
			Base 36.952352	454,476.98	38.330000	471,420.67	16,943.69	0.07

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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	20.930000	476,241.22	-13,589.18	0.07
			Base 21.527222	489,830.40	20.930000	476,241.22	-13,589.18	0.07
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		123,673.000	Local 17.094620	2,114,142.89	8.940000	1,105,636.62	-1,008,506.27	0.17
			Base 17.094620	2,114,142.89	8.940000	1,105,636.62	-1,008,506.27	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		33,474.000	Local 40.236068	1,346,862.14	60.210000	2,015,469.54	668,607.40	0.31
			Base 40.236068	1,346,862.14	60.210000	2,015,469.54	668,607.40	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		16,722.000	Local 38.572388	645,007.47	11.630000	194,476.86	-450,530.61	0.03
			Base 38.572388	645,007.47	11.630000	194,476.86	-450,530.61	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		21,831.000	Local 23.481864	512,632.58	33.820000	738,324.42	225,691.84	0.11
			Base 23.481864	512,632.58	33.820000	738,324.42	225,691.84	0.11
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		111,053.000	Local 9.903077	1,099,766.46	6.560000	728,507.68	-371,258.78	0.11
			Base 9.903077	1,099,766.46	6.560000	728,507.68	-371,258.78	0.11
039653100	ARCOSA INC COMMON STOCK USD.01							
		41,689.000	Local 30.427441	1,268,489.57	46.290000	1,929,783.81	661,294.24	0.30
			Base 30.427441	1,268,489.57	46.290000	1,929,783.81	661,294.24	0.30
03966V107	ARCONIC CORP COMMON STOCK USD.01							
		83,175.000	Local 8.036969	668,474.91	22.250000	1,850,643.75	1,182,168.84	0.28
			Base 8.036969	668,474.91	22.250000	1,850,643.75	1,182,168.84	0.28
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		67,455.000	Local 6.272682	423,123.75	5.730000	386,517.15	-36,606.60	0.06
			Base 6.272682	423,123.75	5.730000	386,517.15	-36,606.60	0.06
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		48,838.000	Local 13.397725	654,318.11	10.100000	493,263.80	-161,054.31	0.08
			Base 13.397725	654,318.11	10.100000	493,263.80	-161,054.31	0.08

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042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		55,897.000	Local 20.711532	1,157,712.53	9.690000	541,641.93	-616,070.60	0.08
			Base 20.711532	1,157,712.53	9.690000	541,641.93	-616,070.60	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		16,674.000	Local 55.004160	917,139.36	105.790000	1,763,942.46	846,803.10	0.27
			Base 55.004160	917,139.36	105.790000	1,763,942.46	846,803.10	0.27
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		19,539.000	Local 36.527663	713,714.00	52.720000	1,030,096.08	316,382.08	0.16
			Base 36.527663	713,714.00	52.720000	1,030,096.08	316,382.08	0.16
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		22,587.000	Local 40.691776	919,105.14	56.390000	1,273,680.93	354,575.79	0.20
			Base 40.691776	919,105.14	56.390000	1,273,680.93	354,575.79	0.20
05379B107	AVISTA CORP COMMON STOCK							
		58,176.000	Local 32.666326	1,900,396.19	36.860000	2,144,367.36	243,971.17	0.33
			Base 32.666326	1,900,396.19	36.860000	2,144,367.36	243,971.17	0.33
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		28,441.000	Local 29.254122	832,016.47	23.630000	672,060.83	-159,955.64	0.10
			Base 29.254122	832,016.47	23.630000	672,060.83	-159,955.64	0.10
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		44,869.000	Local 19.678110	882,937.12	24.780000	1,111,853.82	228,916.70	0.17
			Base 19.678110	882,937.12	24.780000	1,111,853.82	228,916.70	0.17
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		55,430.000	Local 24.019033	1,331,374.99	31.140000	1,726,090.20	394,715.21	0.26
			Base 24.019033	1,331,374.99	31.140000	1,726,090.20	394,715.21	0.26
056525108	BADGER METER INC COMMON STOCK USD1.0							
		25,172.000	Local 29.887181	752,320.13	61.690000	1,552,860.68	800,540.55	0.24
			Base 29.887181	752,320.13	61.690000	1,552,860.68	800,540.55	0.24
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		27,996.000	Local 57.303775	1,604,276.49	97.700000	2,735,209.20	1,130,932.71	0.42
			Base 57.303775	1,604,276.49	97.700000	2,735,209.20	1,130,932.71	0.42

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ST OF AZ POOL 204 SMALL CAP  
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STATE STREET

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05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		15,516.000	Local 45.626301	707,937.68	44.000000	682,704.00	-25,233.68	0.10
			Base 45.626301	707,937.68	44.000000	682,704.00	-25,233.68	0.10
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		38,261.000	Local 16.150827	617,946.79	10.990000	420,488.39	-197,458.40	0.06
			Base 16.150827	617,946.79	10.990000	420,488.39	-197,458.40	0.06
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		30,377.000	Local 42.558504	1,292,799.68	36.120000	1,097,217.24	-195,582.44	0.17
			Base 42.558504	1,292,799.68	36.120000	1,097,217.24	-195,582.44	0.17
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		33,611.000	Local 8.734034	293,559.61	2.280000	76,633.08	-216,926.53	0.01
			Base 8.734034	293,559.61	2.280000	76,633.08	-216,926.53	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		41,002.000	Local 32.388611	1,327,997.84	39.600000	1,623,679.20	295,681.36	0.25
			Base 32.388611	1,327,997.84	39.600000	1,623,679.20	295,681.36	0.25
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		109,297.000	Local 10.330500	1,129,092.66	12.180000	1,331,237.46	202,144.80	0.20
			Base 10.330500	1,129,092.66	12.180000	1,331,237.46	202,144.80	0.20
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
		8,795.000	Local 18.411341	161,927.74	12.020000	105,715.90	-56,211.84	0.02
			Base 18.411341	161,927.74	12.020000	105,715.90	-56,211.84	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		31,482.000	Local 18.971151	597,249.77	19.610000	617,362.02	20,112.25	0.09
			Base 18.971151	597,249.77	19.610000	617,362.02	20,112.25	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		37,345.000	Local 34.717575	1,296,527.85	9.180000	342,827.10	-953,700.75	0.05
			Base 34.717575	1,296,527.85	9.180000	342,827.10	-953,700.75	0.05
089302103	BIG LOTS INC COMMON STOCK USD.01							
		33,924.000	Local 30.672227	1,040,524.62	47.150000	1,599,516.60	558,991.98	0.25
			Base 30.672227	1,040,524.62	47.150000	1,599,516.60	558,991.98	0.25

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090672106	BIOTELEMETRY INC COMMON STOCK USD.001							
		29,563.000	Local 27.257610	805,816.72	39.580000	1,170,103.54	364,286.82	0.18
			Base 27.257610	805,816.72	39.580000	1,170,103.54	364,286.82	0.18
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		19,282.000	Local 39.533228	762,279.71	31.520000	607,768.64	-154,511.07	0.09
			Base 39.533228	762,279.71	31.520000	607,768.64	-154,511.07	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		75,633.000	Local 17.691418	1,338,054.99	14.340000	1,084,577.22	-253,477.77	0.17
			Base 17.691418	1,338,054.99	14.340000	1,084,577.22	-253,477.77	0.17
095229100	BLUCORA INC COMMON STOCK USD.0001							
		41,402.000	Local 13.960185	577,979.60	11.930000	493,925.86	-84,053.74	0.08
			Base 13.960185	577,979.60	11.930000	493,925.86	-84,053.74	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		33,886.000	Local 30.055522	1,018,461.43	45.800000	1,551,978.80	533,517.37	0.24
			Base 30.055522	1,018,461.43	45.800000	1,551,978.80	533,517.37	0.24
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		16,172.000	Local 31.467572	508,893.58	20.040000	324,086.88	-184,806.70	0.05
			Base 31.467572	508,893.58	20.040000	324,086.88	-184,806.70	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK							
		24,907.000	Local 27.767857	691,614.02	28.230000	703,124.61	11,510.59	0.11
			Base 27.767857	691,614.02	28.230000	703,124.61	11,510.59	0.11
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		70,772.000	Local 8.660052	612,889.21	5.940000	420,385.68	-192,503.53	0.06
			Base 8.660052	612,889.21	5.940000	420,385.68	-192,503.53	0.06
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		32,866.000	Local 30.619257	1,006,332.49	47.630000	1,565,407.58	559,075.09	0.24
			Base 30.619257	1,006,332.49	47.630000	1,565,407.58	559,075.09	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		41,861.000	Local 34.666619	1,451,179.34	46.890000	1,962,862.29	511,682.95	0.30
			Base 34.666619	1,451,179.34	46.890000	1,962,862.29	511,682.95	0.30

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105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		147,073.000	Local 10.161441	1,494,473.57	11.130000	1,636,922.49	142,448.92	0.25
			Base 10.161441	1,494,473.57	11.130000	1,636,922.49	142,448.92	0.25
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		53,891.000	Local 10.272200	553,579.13	13.860000	746,929.26	193,350.13	0.11
			Base 10.272200	553,579.13	13.860000	746,929.26	193,350.13	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		38,823.000	Local 23.418400	909,172.54	45.040000	1,748,587.92	839,415.38	0.27
			Base 23.418400	909,172.54	45.040000	1,748,587.92	839,415.38	0.27
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		5,773.000	Local 49.949730	288,359.79	18.910000	109,167.43	-179,192.36	0.02
			Base 49.949730	288,359.79	18.910000	109,167.43	-179,192.36	0.02
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		68,261.000	Local 10.680569	729,066.33	9.600000	655,305.60	-73,760.73	0.10
			Base 10.680569	729,066.33	9.600000	655,305.60	-73,760.73	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		63,856.000	Local 17.128068	1,093,729.89	51.630000	3,296,885.28	2,203,155.39	0.51
			Base 17.128068	1,093,729.89	51.630000	3,296,885.28	2,203,155.39	0.51
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		24,774.000	Local 35.911532	889,672.30	18.740000	464,264.76	-425,407.54	0.07
			Base 35.911532	889,672.30	18.740000	464,264.76	-425,407.54	0.07
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		28,612.000	Local 27.153937	776,928.44	42.570000	1,218,012.84	441,084.40	0.19
			Base 27.153937	776,928.44	42.570000	1,218,012.84	441,084.40	0.19
126501105	CTS CORP COMMON STOCK							
		27,903.000	Local 15.217141	424,603.89	20.900000	583,172.70	158,568.81	0.09
			Base 15.217141	424,603.89	20.900000	583,172.70	158,568.81	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK							
		111,293.000	Local 16.061607	1,787,544.47	18.210000	2,026,645.53	239,101.06	0.31
			Base 16.061607	1,787,544.47	18.210000	2,026,645.53	239,101.06	0.31

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12739A100	CADENCE BANCORP COMMON STOCK							
		108,868.000	Local 15.886137	1,729,492.01	9.500000	1,034,246.00	-695,246.01	0.16
			Base 15.886137	1,729,492.01	9.500000	1,034,246.00	-695,246.01	0.16
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		31,450.000	Local 30.035770	944,624.98	38.590000	1,213,655.50	269,030.52	0.19
			Base 30.035770	944,624.98	38.590000	1,213,655.50	269,030.52	0.19
128126109	CALAMP CORP COMMON STOCK USD.01							
		29,745.000	Local 13.283726	395,124.42	8.170000	243,016.65	-152,107.77	0.04
			Base 13.283726	395,124.42	8.170000	243,016.65	-152,107.77	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		14,205.000	Local 42.460260	603,147.99	63.470000	901,591.35	298,443.36	0.14
			Base 42.460260	603,147.99	63.470000	901,591.35	298,443.36	0.14
129500104	CALERES INC COMMON STOCK USD.01							
		34,825.000	Local 14.375703	500,633.86	7.810000	271,983.25	-228,650.61	0.04
			Base 14.375703	500,633.86	7.810000	271,983.25	-228,650.61	0.04
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		42,114.000	Local 32.245929	1,358,005.04	45.340000	1,909,448.76	551,443.72	0.29
			Base 32.245929	1,358,005.04	45.340000	1,909,448.76	551,443.72	0.29
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		81,452.000	Local 9.610034	782,756.47	20.860000	1,699,088.72	916,332.25	0.26
			Base 9.610034	782,756.47	20.860000	1,699,088.72	916,332.25	0.26
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		34,320.000	Local 75.356755	2,586,243.83	6.630000	227,541.60	-2,358,702.23	0.03
			Base 75.356755	2,586,243.83	6.630000	227,541.60	-2,358,702.23	0.03
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		83,335.000	Local 10.248698	854,075.23	6.170000	514,176.95	-339,898.28	0.08
			Base 10.248698	854,075.23	6.170000	514,176.95	-339,898.28	0.08
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		30,513.000	Local 40.209420	1,226,910.03	32.670000	996,859.71	-230,050.32	0.15
			Base 40.209420	1,226,910.03	32.670000	996,859.71	-230,050.32	0.15

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14174T107	CARETRUST REIT INC REIT USD.01							
		90,152.000	Local 15.353246	1,384,125.86	19.370000	1,746,244.24	362,118.38	0.27
			Base 15.353246	1,384,125.86	19.370000	1,746,244.24	362,118.38	0.27
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		41,131.000	Local 20.732452	852,746.47	21.030000	864,984.93	12,238.46	0.13
			Base 20.732452	852,746.47	21.030000	864,984.93	12,238.46	0.13
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		18,275.000	Local 24.289318	443,887.29	8.000000	146,200.00	-297,687.29	0.02
			Base 24.289318	443,887.29	8.000000	146,200.00	-297,687.29	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		7,483.000	Local 117.512230	879,344.02	190.910000	1,428,579.53	549,235.51	0.22
			Base 117.512230	879,344.02	190.910000	1,428,579.53	549,235.51	0.22
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		8,304.000	Local 19.638109	163,074.86	40.690000	337,889.76	174,814.90	0.05
			Base 19.638109	163,074.86	40.690000	337,889.76	174,814.90	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		33,908.000	Local 17.052348	578,211.03	37.160000	1,260,021.28	681,810.25	0.19
			Base 17.052348	578,211.03	37.160000	1,260,021.28	681,810.25	0.19
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		24,306.000	Local 21.426211	520,785.48	15.490000	376,499.94	-144,285.54	0.06
			Base 21.426211	520,785.48	15.490000	376,499.94	-144,285.54	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		43,373.000	Local 11.304625	490,315.48	9.870000	428,091.51	-62,223.97	0.07
			Base 11.304625	490,315.48	9.870000	428,091.51	-62,223.97	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		24,782.000	Local 25.758610	638,349.88	35.680000	884,221.76	245,871.88	0.14
			Base 25.758610	638,349.88	35.680000	884,221.76	245,871.88	0.14
157210105	CEVA INC COMMON STOCK USD.001							
		19,023.000	Local 26.320878	500,702.06	42.250000	803,721.75	303,019.69	0.12
			Base 26.320878	500,702.06	42.250000	803,721.75	303,019.69	0.12

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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
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01	30,448.000	Local 40.192510	1,223,781.54	65.720000	2,001,042.56	777,261.02	0.31
			Base 40.192510	1,223,781.54	65.720000	2,001,042.56	777,261.02	0.31
16208T102	CHATHAM LODGING TRUST REIT USD.01	40,600.000	Local 18.106620	735,128.76	6.920000	280,952.00	-454,176.76	0.04
			Base 18.106620	735,128.76	6.920000	280,952.00	-454,176.76	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	36,157.000	Local 24.336000	879,916.75	29.530000	1,067,716.21	187,799.46	0.16
			Base 24.336000	879,916.75	29.530000	1,067,716.21	187,799.46	0.16
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	26,725.000	Local 29.047533	776,295.31	14.810000	395,797.25	-380,498.06	0.06
			Base 29.047533	776,295.31	14.810000	395,797.25	-380,498.06	0.06
168615102	CHICO S FAS INC COMMON STOCK USD.01	105,395.000	Local 6.997610	737,513.11	1.280000	134,905.60	-602,607.51	0.02
			Base 6.997610	737,513.11	1.280000	134,905.60	-602,607.51	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	12,570.000	Local 50.947811	640,413.98	19.965000	250,960.05	-389,453.93	0.04
			Base 50.947811	640,413.98	19.965000	250,960.05	-389,453.93	0.04
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01	14,389.000	Local 26.919890	387,350.30	22.240000	320,011.36	-67,338.94	0.05
			Base 26.919890	387,350.30	22.240000	320,011.36	-67,338.94	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01	43,744.000	Local 15.912317	696,068.39	15.060000	658,784.64	-37,283.75	0.10
			Base 15.912317	696,068.39	15.060000	658,784.64	-37,283.75	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	17,272.000	Local 37.455020	646,923.10	29.650000	512,114.80	-134,808.30	0.08
			Base 37.455020	646,923.10	29.650000	512,114.80	-134,808.30	0.08
177835105	CITY HOLDING CO COMMON STOCK USD2.5	13,961.000	Local 47.690381	665,805.41	63.980000	893,224.78	227,419.37	0.14
			Base 47.690381	665,805.41	63.980000	893,224.78	227,419.37	0.14

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		14,328.000	Local 35.945966	515,033.80	33.660000	482,280.48	-32,753.32	0.07
			Base 35.945966	515,033.80	33.660000	482,280.48	-32,753.32	0.07
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		344,603.000	Local 8.502975	2,930,150.79	6.580000	2,267,487.74	-662,663.05	0.35
			Base 8.502975	2,930,150.79	6.580000	2,267,487.74	-662,663.05	0.35
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		4,013.000	Local 215.980765	866,730.81	273.300000	1,096,752.90	230,022.09	0.17
			Base 215.980765	866,730.81	273.300000	1,096,752.90	230,022.09	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		36,282.000	Local 47.046497	1,706,941.02	67.260000	2,440,327.32	733,386.30	0.37
			Base 47.046497	1,706,941.02	67.260000	2,440,327.32	733,386.30	0.37
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		52,722.000	Local 17.834300	940,259.97	18.970000	1,000,136.34	59,876.37	0.15
			Base 17.834300	940,259.97	18.970000	1,000,136.34	59,876.37	0.15
192576106	COHU INC COMMON STOCK USD1.0							
		36,073.000	Local 15.594412	562,537.21	17.200000	620,455.60	57,918.39	0.10
			Base 15.594412	562,537.21	17.200000	620,455.60	57,918.39	0.10
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		61,895.000	Local 27.813454	1,721,513.73	27.910000	1,727,489.45	5,975.72	0.26
			Base 27.813454	1,721,513.73	27.910000	1,727,489.45	5,975.72	0.26
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		31,530.000	Local 19.877153	626,726.64	50.670000	1,597,625.10	970,898.46	0.25
			Base 19.877153	626,726.64	50.670000	1,597,625.10	970,898.46	0.25
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		45,037.000	Local 39.409425	1,774,882.26	60.170000	2,709,876.29	934,994.03	0.42
			Base 39.409425	1,774,882.26	60.170000	2,709,876.29	934,994.03	0.42
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		103,443.000	Local 9.218615	953,601.23	5.170000	534,800.31	-418,800.92	0.08
			Base 9.218615	953,601.23	5.170000	534,800.31	-418,800.92	0.08

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20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		17,806.000	Local 31.137091	554,427.04	46.700000	831,540.20	277,113.16	0.13
			Base 31.137091	554,427.04	46.700000	831,540.20	277,113.16	0.13
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		10,924.000	Local 48.176832	526,283.71	27.360000	298,880.64	-227,403.07	0.05
			Base 48.176832	526,283.71	27.360000	298,880.64	-227,403.07	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		21,368.000	Local 23.207847	495,905.28	16.600000	354,708.80	-141,196.48	0.05
			Base 23.207847	495,905.28	16.600000	354,708.80	-141,196.48	0.05
207410101	CONMED CORP COMMON STOCK USD.01							
		24,673.000	Local 46.797705	1,154,639.78	86.310000	2,129,526.63	974,886.85	0.33
			Base 46.797705	1,154,639.78	86.310000	2,129,526.63	974,886.85	0.33
208242107	CONN S INC COMMON STOCK USD.01							
		16,577.000	Local 17.376776	288,054.81	12.780000	211,854.06	-76,200.75	0.03
			Base 17.376776	288,054.81	12.780000	211,854.06	-76,200.75	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		22,462.000	Local 20.425440	458,796.24	5.170000	116,128.54	-342,667.70	0.02
			Base 20.425440	458,796.24	5.170000	116,128.54	-342,667.70	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		63,146.000	Local 17.820884	1,125,317.53	7.780000	491,275.88	-634,041.65	0.08
			Base 17.820884	1,125,317.53	7.780000	491,275.88	-634,041.65	0.08
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		14,608.000	Local 78.295689	1,143,743.42	18.120000	264,696.96	-879,046.46	0.04
			Base 78.295689	1,143,743.42	18.120000	264,696.96	-879,046.46	0.04
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
		43,469.000	Local 25.275259	1,098,690.25	34.570000	1,502,723.33	404,033.08	0.23
			Base 25.275259	1,098,690.25	34.570000	1,502,723.33	404,033.08	0.23
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		89,265.000	Local 18.486836	1,650,227.42	12.700000	1,133,665.50	-516,561.92	0.17
			Base 18.486836	1,650,227.42	12.700000	1,133,665.50	-516,561.92	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01		38,961.000	Local	31.873850	1,241,837.07	33.420000	1,302,076.62	60,239.55	0.20
				Base	31.873850	1,241,837.07	33.420000	1,302,076.62	60,239.55	0.20
21871N101	CORECIVIC INC REIT USD.01		102,740.000	Local	9.736180	1,000,295.15	9.310000	956,509.40	-43,785.75	0.15
				Base	9.736180	1,000,295.15	9.310000	956,509.40	-43,785.75	0.15
221006109	CORVEL CORP COMMON STOCK USD.0001		7,612.000	Local	37.552888	285,852.58	83.020000	631,948.24	346,095.66	0.10
				Base	37.552888	285,852.58	83.020000	631,948.24	346,095.66	0.10
22304C100	COVETRUS INC COMMON STOCK		84,198.000	Local	11.125904	936,778.83	22.910000	1,928,976.18	992,197.35	0.30
				Base	11.125904	936,778.83	22.910000	1,928,976.18	992,197.35	0.30
227046109	CROCS INC COMMON STOCK USD.001		58,264.000	Local	22.073534	1,286,092.37	39.910000	2,325,316.24	1,039,223.87	0.36
				Base	22.073534	1,286,092.37	39.910000	2,325,316.24	1,039,223.87	0.36
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		32,442.000	Local	8.718692	282,851.79	6.390000	207,304.38	-75,547.41	0.03
				Base	8.718692	282,851.79	6.390000	207,304.38	-75,547.41	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01		32,661.000	Local	13.865951	452,875.84	20.220000	660,405.42	207,529.58	0.10
				Base	13.865951	452,875.84	20.220000	660,405.42	207,529.58	0.10
229669106	CUBIC CORP COMMON STOCK		27,058.000	Local	50.178291	1,357,724.21	47.080000	1,273,890.64	-83,833.57	0.20
				Base	50.178291	1,357,724.21	47.080000	1,273,890.64	-83,833.57	0.20
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		25,030.000	Local	23.466464	587,365.60	12.770000	319,633.10	-267,732.50	0.05
				Base	23.466464	587,365.60	12.770000	319,633.10	-267,732.50	0.05
232109108	CUTERA INC COMMON STOCK USD.001		15,074.000	Local	35.185610	530,387.89	16.370000	246,761.38	-283,626.51	0.04
				Base	35.185610	530,387.89	16.370000	246,761.38	-283,626.51	0.04

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23282W605	CYTOKINETICS INC COMMON STOCK USD.001	57,549.000	Local 15.751555	906,486.21	23.960000	1,378,874.04	472,387.83	0.21
			Base 15.751555	906,486.21	23.960000	1,378,874.04	472,387.83	0.21
23291C103	DMC GLOBAL INC COMMON STOCK USD.05	12,752.000	Local 59.083084	753,427.49	35.430000	451,803.36	-301,624.13	0.07
			Base 59.083084	753,427.49	35.430000	451,803.36	-301,624.13	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001	20,076.000	Local 10.148168	203,734.62	14.340000	287,889.84	84,155.22	0.04
			Base 10.148168	203,734.62	14.340000	287,889.84	84,155.22	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01	13,942.000	Local 49.505189	690,201.35	19.240000	268,244.08	-421,957.27	0.04
			Base 49.505189	690,201.35	19.240000	268,244.08	-421,957.27	0.04
234264109	DAKTRONICS INC COMMON STOCK	32,192.000	Local 9.031974	290,757.32	4.420000	142,288.64	-148,468.68	0.02
			Base 9.031974	290,757.32	4.420000	142,288.64	-148,468.68	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	40,993.000	Local 31.023841	1,271,760.31	16.630000	681,713.59	-590,046.72	0.10
			Base 31.023841	1,271,760.31	16.630000	681,713.59	-590,046.72	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001	434,056.000	Local 1.839044	798,248.13	0.027000	11,719.51	-786,528.62	0.00
			Base 1.839044	798,248.13	0.027000	11,719.51	-786,528.62	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0	36,104.000	Local 29.073802	1,049,680.54	28.400000	1,025,353.60	-24,326.94	0.16
			Base 29.073802	1,049,680.54	28.400000	1,025,353.60	-24,326.94	0.16
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK	46,960.000	Local 18.244571	856,765.04	7.050000	331,068.00	-525,697.04	0.05
			Base 18.244571	856,765.04	7.050000	331,068.00	-525,697.04	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	172,248.000	Local 9.636406	1,659,851.62	5.300000	912,914.40	-746,937.22	0.14
			Base 9.636406	1,659,851.62	5.300000	912,914.40	-746,937.22	0.14

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253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		67,099.000	Local 10.867456	729,195.44	8.340000	559,605.66	-169,589.78	0.09
			Base 10.867456	729,195.44	8.340000	559,605.66	-169,589.78	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		25,032.000	Local 11.279521	282,348.97	13.620000	340,935.84	58,586.87	0.05
			Base 11.279521	282,348.97	13.620000	340,935.84	58,586.87	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
		24,762.000	Local 14.923726	369,541.31	12.900000	319,429.80	-50,111.51	0.05
			Base 14.923726	369,541.31	12.900000	319,429.80	-50,111.51	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		14,204.000	Local 59.441279	844,303.93	59.560000	845,990.24	1,686.31	0.13
			Base 59.441279	844,303.93	59.560000	845,990.24	1,686.31	0.13
254543101	DIODES INC COMMON STOCK USD.667							
		36,061.000	Local 29.830667	1,075,723.69	48.860000	1,761,940.46	686,216.77	0.27
			Base 29.830667	1,075,723.69	48.860000	1,761,940.46	686,216.77	0.27
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		205,916.000	Local 4.143900	853,295.31	3.800000	782,480.80	-70,814.51	0.12
			Base 4.143900	853,295.31	3.800000	782,480.80	-70,814.51	0.12
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		61,640.000	Local 19.065963	1,175,225.94	1.320000	81,364.80	-1,093,861.14	0.01
			Base 19.065963	1,175,225.94	1.320000	81,364.80	-1,093,861.14	0.01
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		26,538.000	Local 20.773882	551,297.27	10.900000	289,264.20	-262,033.07	0.04
			Base 20.773882	551,297.27	10.900000	289,264.20	-262,033.07	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		25,006.000	Local 45.741075	1,143,801.33	84.690000	2,117,758.14	973,956.81	0.32
			Base 45.741075	1,143,801.33	84.690000	2,117,758.14	973,956.81	0.32
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		30,321.000	Local 37.177860	1,127,269.90	33.130000	1,004,534.73	-122,735.17	0.15
			Base 37.177860	1,127,269.90	33.130000	1,004,534.73	-122,735.17	0.15

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		17,030.000	Local 12.757406	217,258.63	17.870000	304,326.10	87,067.47	0.05
			Base 12.757406	217,258.63	17.870000	304,326.10	87,067.47	0.05
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		27,817.000	Local 51.412758	1,430,148.70	28.780000	800,573.26	-629,575.44	0.12
			Base 51.412758	1,430,148.70	28.780000	800,573.26	-629,575.44	0.12
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		8,769.000	Local 55.532423	486,963.82	39.680000	347,953.92	-139,009.90	0.05
			Base 55.532423	486,963.82	39.680000	347,953.92	-139,009.90	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		64,940.000	Local 21.679648	1,407,876.31	24.190000	1,570,898.60	163,022.29	0.24
			Base 21.679648	1,407,876.31	24.190000	1,570,898.60	163,022.29	0.24
278715206	EBIX INC COMMON STOCK USD.1							
		19,286.000	Local 22.665486	437,126.56	23.070000	444,928.02	7,801.46	0.07
			Base 22.665486	437,126.56	23.070000	444,928.02	7,801.46	0.07
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
		23,031.000	Local 23.440472	539,857.52	27.320000	629,206.92	89,349.40	0.10
			Base 23.440472	539,857.52	27.320000	629,206.92	89,349.40	0.10
28238P109	EHEALTH INC COMMON STOCK USD.001							
		22,144.000	Local 63.343515	1,402,678.79	63.120000	1,397,729.28	-4,949.51	0.21
			Base 63.343515	1,402,678.79	63.120000	1,397,729.28	-4,949.51	0.21
282914100	8X8 INC COMMON STOCK USD.001							
		89,657.000	Local 12.579822	1,127,869.07	16.880000	1,513,410.16	385,541.09	0.23
			Base 12.579822	1,127,869.07	16.880000	1,513,410.16	385,541.09	0.23
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		26,277.000	Local 23.626222	620,826.24	32.580000	856,104.66	235,278.42	0.13
			Base 23.626222	620,826.24	32.580000	856,104.66	235,278.42	0.13
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		14,022.000	Local 49.906906	699,794.63	52.190000	731,808.18	32,013.55	0.11
			Base 49.906906	699,794.63	52.190000	731,808.18	32,013.55	0.11

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		24,039.000	Local 30.054013	722,468.42	45.940000	1,104,351.66	381,883.24	0.17
			Base 30.054013	722,468.42	45.940000	1,104,351.66	381,883.24	0.17
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		17,798.000	Local 33.715819	600,074.14	51.610000	918,554.78	318,480.64	0.14
			Base 33.715819	600,074.14	51.610000	918,554.78	318,480.64	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		45,971.000	Local 24.194474	1,112,244.18	20.800000	956,196.80	-156,047.38	0.15
			Base 24.194474	1,112,244.18	20.800000	956,196.80	-156,047.38	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		17,739.000	Local 47.883903	849,412.56	58.520000	1,038,086.28	188,673.72	0.16
			Base 47.883903	849,412.56	58.520000	1,038,086.28	188,673.72	0.16
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		25,969.000	Local 22.018635	571,801.92	17.080000	443,550.52	-128,251.40	0.07
			Base 22.018635	571,801.92	17.080000	443,550.52	-128,251.40	0.07
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		43,709.000	Local 19.039857	832,213.10	58.540000	2,558,724.86	1,726,511.76	0.39
			Base 19.039857	832,213.10	58.540000	2,558,724.86	1,726,511.76	0.39
294268107	EPLUS INC COMMON STOCK USD.01							
		11,700.000	Local 48.669662	569,435.04	76.720000	897,624.00	328,188.96	0.14
			Base 48.669662	569,435.04	76.720000	897,624.00	328,188.96	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		22,509.000	Local 46.514672	1,046,998.76	89.920000	2,024,009.28	977,010.52	0.31
			Base 46.514672	1,046,998.76	89.920000	2,024,009.28	977,010.52	0.31
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		79,576.000	Local 22.681695	1,804,918.56	16.970000	1,350,404.72	-454,513.84	0.21
			Base 22.681695	1,804,918.56	16.970000	1,350,404.72	-454,513.84	0.21
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		19,943.000	Local 19.990831	398,677.15	14.240000	283,988.32	-114,688.83	0.04
			Base 19.990831	398,677.15	14.240000	283,988.32	-114,688.83	0.04

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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30040P103	EVERTEC INC COMMON STOCK USD.01							
		51,585.000	Local 21.552979	1,111,810.42	35.020000	1,806,506.70	694,696.28	0.28
			Base 21.552979	1,111,810.42	35.020000	1,806,506.70	694,696.28	0.28
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		29,700.000	Local 37.383307	1,110,284.22	63.690000	1,891,593.00	781,308.78	0.29
			Base 37.383307	1,110,284.22	63.690000	1,891,593.00	781,308.78	0.29
30214U102	EXPONENT INC COMMON STOCK USD.001							
		44,585.000	Local 28.142619	1,254,738.66	80.455000	3,587,086.18	2,332,347.52	0.55
			Base 28.142619	1,254,738.66	80.455000	3,587,086.18	2,332,347.52	0.55
30219E103	EXPRESS INC COMMON STOCK							
		55,726.000	Local 13.857099	772,200.72	1.110000	61,855.86	-710,344.86	0.01
			Base 13.857099	772,200.72	1.110000	61,855.86	-710,344.86	0.01
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		104,160.000	Local 12.071387	1,257,355.72	4.370000	455,179.20	-802,176.52	0.07
			Base 12.071387	1,257,355.72	4.370000	455,179.20	-802,176.52	0.07
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		24,074.000	Local 13.116818	315,774.28	4.600000	110,740.40	-205,033.88	0.02
			Base 13.116818	315,774.28	4.600000	110,740.40	-205,033.88	0.02
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		45,114.000	Local 17.953240	809,942.48	5.380000	242,713.32	-567,229.16	0.04
			Base 17.953240	809,942.48	5.380000	242,713.32	-567,229.16	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		26,486.000	Local 29.666477	785,746.30	27.000000	715,122.00	-70,624.30	0.11
			Base 29.666477	785,746.30	27.000000	715,122.00	-70,624.30	0.11
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		15,324.000	Local 44.087156	675,591.58	56.500000	865,806.00	190,214.42	0.13
			Base 44.087156	675,591.58	56.500000	865,806.00	190,214.42	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		52,081.000	Local 13.070315	680,715.07	32.120000	1,672,841.72	992,126.65	0.26
			Base 13.070315	680,715.07	32.120000	1,672,841.72	992,126.65	0.26

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# Holdings

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
315405100	FERRO CORP COMMON STOCK USD1.0							
		71,162.000	Local 17.080707	1,215,497.25	12.470000	887,390.14	-328,107.11	0.14
			Base 17.080707	1,215,497.25	12.470000	887,390.14	-328,107.11	0.14
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	32.830000	1,012,641.35	-112,626.36	0.16
			Base 36.481365	1,125,267.71	32.830000	1,012,641.35	-112,626.36	0.16
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		17,506.000	Local 20.132526	352,440.00	10.020000	175,410.12	-177,029.88	0.03
			Base 20.132526	352,440.00	10.020000	175,410.12	-177,029.88	0.03
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		188,600.000	Local 6.207471	1,170,728.96	5.730000	1,080,678.00	-90,050.96	0.17
			Base 6.207471	1,170,728.96	5.730000	1,080,678.00	-90,050.96	0.17
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		84,839.000	Local 7.988854	677,766.42	8.200000	695,679.80	17,913.38	0.11
			Base 7.988854	677,766.42	8.200000	695,679.80	17,913.38	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		84,691.000	Local 20.406604	1,728,255.69	13.720000	1,161,960.52	-566,295.17	0.18
			Base 20.406604	1,728,255.69	13.720000	1,161,960.52	-566,295.17	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		111,499.000	Local 17.674769	1,970,719.08	16.530000	1,843,078.47	-127,640.61	0.28
			Base 17.674769	1,970,719.08	16.530000	1,843,078.47	-127,640.61	0.28
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		98,774.000	Local 15.443957	1,525,461.44	12.460000	1,230,724.04	-294,737.40	0.19
			Base 15.443957	1,525,461.44	12.460000	1,230,724.04	-294,737.40	0.19
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		35,198.000	Local 30.777374	1,083,302.01	31.420000	1,105,921.16	22,619.15	0.17
			Base 30.777374	1,083,302.01	31.420000	1,105,921.16	22,619.15	0.17
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		65,909.000	Local 15.861128	1,045,391.11	26.130000	1,722,202.17	676,811.06	0.26
			Base 15.861128	1,045,391.11	26.130000	1,722,202.17	676,811.06	0.26

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		9,265.000	Local 34.691363	321,415.48	35.460000	328,536.90	7,121.42	0.05
			Base 34.691363	321,415.48	35.460000	328,536.90	7,121.42	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		24,190.000	Local 40.710715	984,792.19	58.990000	1,426,968.10	442,175.91	0.22
			Base 40.710715	984,792.19	58.990000	1,426,968.10	442,175.91	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
		40,141.000	Local 14.281730	573,282.91	6.435000	258,307.34	-314,975.57	0.04
			Base 14.281730	573,282.91	6.435000	258,307.34	-314,975.57	0.04
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
		15,323.000	Local 17.885398	274,057.95	16.230000	248,692.29	-25,365.66	0.04
			Base 17.885398	274,057.95	16.230000	248,692.29	-25,365.66	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		75,408.000	Local 20.627139	1,555,451.27	25.250000	1,904,052.00	348,600.73	0.29
			Base 20.627139	1,555,451.27	25.250000	1,904,052.00	348,600.73	0.29
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
		35,378.000	Local 36.082215	1,276,516.60	100.810000	3,566,456.18	2,289,939.58	0.55
			Base 36.082215	1,276,516.60	100.810000	3,566,456.18	2,289,939.58	0.55
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		33,131.000	Local 32.381489	1,072,831.10	59.360000	1,966,656.16	893,825.06	0.30
			Base 32.381489	1,072,831.10	59.360000	1,966,656.16	893,825.06	0.30
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		92,536.000	Local 11.015496	1,019,329.98	4.430000	409,934.48	-609,395.50	0.06
			Base 11.015496	1,019,329.98	4.430000	409,934.48	-609,395.50	0.06
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		44,456.000	Local 30.550549	1,358,155.21	48.170000	2,141,445.52	783,290.31	0.33
			Base 30.550549	1,358,155.21	48.170000	2,141,445.52	783,290.31	0.33
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
		22,312.000	Local 14.116251	314,961.80	12.100000	269,975.20	-44,986.60	0.04
			Base 14.116251	314,961.80	12.100000	269,975.20	-44,986.60	0.04

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36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
		46,651.000	Local 19.009489	886,811.69	26.060000	1,215,725.06	328,913.37	0.19
			Base 19.009489	886,811.69	26.060000	1,215,725.06	328,913.37	0.19
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
		37,388.000	Local 32.582310	1,218,187.42	11.060000	413,511.28	-804,676.14	0.06
			Base 32.582310	1,218,187.42	11.060000	413,511.28	-804,676.14	0.06
36251C103	GMS INC COMMON STOCK USD.01							
		36,587.000	Local 20.389145	745,977.64	26.490000	969,189.63	223,211.99	0.15
			Base 20.389145	745,977.64	26.490000	969,189.63	223,211.99	0.15
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
		55,985.000	Local 5.059098	283,233.62	6.680000	373,979.80	90,746.18	0.06
			Base 5.059098	283,233.62	6.680000	373,979.80	90,746.18	0.06
36472T109	GANNETT CO INC COMMON STOCK USD.01							
		114,199.000	Local 8.407748	960,156.44	1.730000	197,564.27	-762,592.17	0.03
			Base 8.407748	960,156.44	1.730000	197,564.27	-762,592.17	0.03
366505105	GARRETT MOTION INC COMMON STOCK USD.001							
		65,226.000	Local 12.549187	818,533.28	2.750000	179,371.50	-639,161.78	0.03
			Base 12.549187	818,533.28	2.750000	179,371.50	-639,161.78	0.03
371532102	GENESCO INC COMMON STOCK USD1.0							
		12,065.000	Local 47.309324	570,787.00	19.500000	235,267.50	-335,519.50	0.04
			Base 47.309324	570,787.00	19.500000	235,267.50	-335,519.50	0.04
37253A103	GENTHERM INC COMMON STOCK							
		28,211.000	Local 47.355549	1,335,947.40	45.230000	1,275,983.53	-59,963.87	0.20
			Base 47.355549	1,335,947.40	45.230000	1,275,983.53	-59,963.87	0.20
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01							
		11,849.000	Local 35.465707	420,233.16	6.550000	77,610.95	-342,622.21	0.01
			Base 35.465707	420,233.16	6.550000	77,610.95	-342,622.21	0.01
374297109	GETTY REALTY CORP REIT USD.01							
		29,957.000	Local 22.383937	670,555.59	29.290000	877,440.53	206,884.94	0.13
			Base 22.383937	670,555.59	29.290000	877,440.53	206,884.94	0.13

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374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	28,066.000	Local 22.510638	631,783.56	62.445000	1,752,581.37	1,120,797.81	0.27
			Base 22.510638	631,783.56	62.445000	1,752,581.37	1,120,797.81	0.27
377316104	GLATFELTER COMMON STOCK USD.01	38,308.000	Local 17.938616	687,192.52	14.990000	574,236.92	-112,955.60	0.09
			Base 17.938616	687,192.52	14.990000	574,236.92	-112,955.60	0.09
377322102	GLAUKOS CORP COMMON STOCK USD.001	34,422.000	Local 35.635878	1,226,658.18	47.830000	1,646,404.26	419,746.08	0.25
			Base 35.635878	1,226,658.18	47.830000	1,646,404.26	419,746.08	0.25
379378201	GLOBAL NET LEASE INC REIT USD.01	77,343.000	Local 17.217554	1,331,657.30	17.500000	1,353,502.50	21,845.20	0.21
			Base 17.217554	1,331,657.30	17.500000	1,353,502.50	21,845.20	0.21
379890106	GLU MOBILE INC COMMON STOCK USD.0001	113,832.000	Local 6.325548	720,049.79	7.940000	903,826.08	183,776.29	0.14
			Base 6.325548	720,049.79	7.940000	903,826.08	183,776.29	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	40,430.000	Local 25.449324	1,028,916.15	18.590000	751,593.70	-277,322.45	0.12
			Base 25.449324	1,028,916.15	18.590000	751,593.70	-277,322.45	0.12
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01	47,737.000	Local 16.669695	795,761.24	6.640000	316,973.68	-478,787.56	0.05
			Base 16.669695	795,761.24	6.640000	316,973.68	-478,787.56	0.05
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	47,593.000	Local 29.461758	1,402,173.44	13.930000	662,970.49	-739,202.95	0.10
			Base 29.461758	1,402,173.44	13.930000	662,970.49	-739,202.95	0.10
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	42,137.000	Local 32.928828	1,387,522.02	52.060000	2,193,652.22	806,130.20	0.34
			Base 32.928828	1,387,522.02	52.060000	2,193,652.22	806,130.20	0.34
393222104	GREEN PLAINS INC COMMON STOCK USD.001	28,872.000	Local 19.296380	557,125.09	13.380000	386,307.36	-170,817.73	0.06
			Base 19.296380	557,125.09	13.380000	386,307.36	-170,817.73	0.06

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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
393657101	GREENBRIER COMPANIES INC COMMON STOCK	28,242.000	Local 31.225880	881,881.31	27.190000	767,899.98	-113,981.33	0.12
			Base 31.225880	881,881.31	27.190000	767,899.98	-113,981.33	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01	12,666.000	Local 36.542710	462,849.96	11.220000	142,112.52	-320,737.44	0.02
			Base 36.542710	462,849.96	11.220000	142,112.52	-320,737.44	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25	43,930.000	Local 15.523754	681,958.53	21.730000	954,598.90	272,640.37	0.15
			Base 15.523754	681,958.53	21.730000	954,598.90	272,640.37	0.15
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	14,771.000	Local 56.147389	829,353.08	86.440000	1,276,805.24	447,452.16	0.20
			Base 56.147389	829,353.08	86.440000	1,276,805.24	447,452.16	0.20
401617105	GUESS? INC COMMON STOCK USD.01	38,011.000	Local 13.400816	509,378.43	11.500000	437,126.50	-72,251.93	0.07
			Base 13.400816	509,378.43	11.500000	437,126.50	-72,251.93	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01	126,276.000	Local 7.248984	915,372.70	0.705700	89,112.97	-826,259.73	0.01
			Base 7.248984	915,372.70	0.705700	89,112.97	-826,259.73	0.01
40416E103	HCI GROUP INC COMMON STOCK	5,456.000	Local 42.045537	229,400.45	54.720000	298,552.32	69,151.87	0.05
			Base 42.045537	229,400.45	54.720000	298,552.32	69,151.87	0.05
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01	76,435.000	Local 18.247330	1,394,734.64	27.890000	2,131,772.15	737,037.51	0.33
			Base 18.247330	1,394,734.64	27.890000	2,131,772.15	737,037.51	0.33
41043F208	HANGER INC COMMON STOCK USD.01	32,673.000	Local 21.709989	709,330.47	19.760000	645,618.48	-63,711.99	0.10
			Base 21.709989	709,330.47	19.760000	645,618.48	-63,711.99	0.10
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	26,469.000	Local 12.479484	330,319.45	9.530000	252,249.57	-78,069.88	0.04
			Base 12.479484	330,319.45	9.530000	252,249.57	-78,069.88	0.04

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STATE STREET

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413160102	HARMONIC INC COMMON STOCK USD.001							
		83,660.000	Local 6.156177	515,025.74	5.900000	493,594.00	-21,431.74	0.08
			Base 6.156177	515,025.74	5.900000	493,594.00	-21,431.74	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
		68,197.000	Local 14.742140	1,005,369.75	14.150000	964,987.55	-40,382.20	0.15
			Base 14.742140	1,005,369.75	14.150000	964,987.55	-40,382.20	0.15
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		14,919.000	Local 14.912207	222,475.22	21.120000	315,089.28	92,614.06	0.05
			Base 14.912207	222,475.22	21.120000	315,089.28	92,614.06	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		39,779.000	Local 25.173727	1,001,385.70	13.440000	534,629.76	-466,755.94	0.08
			Base 25.173727	1,001,385.70	13.440000	534,629.76	-466,755.94	0.08
420261109	HAWKINS INC COMMON STOCK USD.05							
		8,161.000	Local 38.341214	312,902.65	50.220000	409,845.42	96,942.77	0.06
			Base 38.341214	312,902.65	50.220000	409,845.42	96,942.77	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		10,846.000	Local 46.519582	504,551.39	18.740000	203,254.04	-301,297.35	0.03
			Base 46.519582	504,551.39	18.740000	203,254.04	-301,297.35	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
		21,874.000	Local 26.551706	580,792.02	20.715000	453,119.91	-127,672.11	0.07
			Base 26.551706	580,792.02	20.715000	453,119.91	-127,672.11	0.07
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		40,097.000	Local 18.281811	733,045.78	20.685000	829,406.45	96,360.67	0.13
			Base 18.281811	733,045.78	20.685000	829,406.45	96,360.67	0.13
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		16,672.000	Local 22.310132	371,954.52	21.630000	360,615.36	-11,339.16	0.06
			Base 22.310132	371,954.52	21.630000	360,615.36	-11,339.16	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		123,197.000	Local 5.767832	710,579.60	3.580000	441,045.26	-269,534.34	0.07
			Base 5.767832	710,579.60	3.580000	441,045.26	-269,534.34	0.07

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ST OF AZ POOL 204 SMALL CAP

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1	92,907.000	Local 20.792611	1,931,779.10	16.480000	1,531,107.36	-400,671.74	0.23
			Base 20.792611	1,931,779.10	16.480000	1,531,107.36	-400,671.74	0.23
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK	31,010.000	Local 31.000059	961,311.82	19.940000	618,339.40	-342,972.42	0.09
			Base 31.000059	961,311.82	19.940000	618,339.40	-342,972.42	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01	31,126.000	Local 16.656643	518,454.67	6.430000	200,140.18	-318,314.49	0.03
			Base 16.656643	518,454.67	6.430000	200,140.18	-318,314.49	0.03
42805E306	HESKA CORP COMMON STOCK USD.001	7,355.000	Local 96.674910	711,043.96	103.600000	761,978.00	50,934.04	0.12
			Base 96.674910	711,043.96	103.600000	761,978.00	50,934.04	0.12
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01	14,313.000	Local 34.842129	498,695.39	33.370000	477,624.81	-21,070.58	0.07
			Base 34.842129	498,695.39	33.370000	477,624.81	-21,070.58	0.07
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	71,103.000	Local 7.156179	508,825.79	0.314500	22,361.89	-486,463.90	0.00
			Base 7.156179	508,825.79	0.314500	22,361.89	-486,463.90	0.00
431571108	HILLENBRAND INC COMMON STOCK	64,547.000	Local 24.507760	1,581,902.41	31.710000	2,046,785.37	464,882.96	0.31
			Base 24.507760	1,581,902.41	31.710000	2,046,785.37	464,882.96	0.31
43785V102	HOMESTREET INC COMMON STOCK	20,218.000	Local 29.699284	600,460.13	27.370000	553,366.66	-47,093.47	0.08
			Base 29.699284	600,460.13	27.370000	553,366.66	-47,093.47	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001	106,501.000	Local 10.115332	1,077,292.97	8.460000	900,998.46	-176,294.51	0.14
			Base 10.115332	1,077,292.97	8.460000	900,998.46	-176,294.51	0.14
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	35,697.000	Local 24.247105	865,548.92	39.060000	1,394,324.82	528,775.90	0.21
			Base 24.247105	865,548.92	39.060000	1,394,324.82	528,775.90	0.21

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443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		28,992.000	Local 38.337820	1,111,490.09	53.840000	1,560,929.28	449,439.19	0.24
			Base 38.337820	1,111,490.09	53.840000	1,560,929.28	449,439.19	0.24
45031U101	ISTAR INC REIT USD.001							
		62,873.000	Local 11.742821	738,306.40	12.380000	778,367.74	40,061.34	0.12
			Base 11.742821	738,306.40	12.380000	778,367.74	40,061.34	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		81,876.000	Local 10.216821	836,512.46	11.710000	958,767.96	122,255.50	0.15
			Base 10.216821	836,512.46	11.710000	958,767.96	122,255.50	0.15
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		28,473.000	Local 48.907043	1,392,530.23	62.850000	1,789,528.05	396,997.82	0.27
			Base 48.907043	1,392,530.23	62.850000	1,789,528.05	396,997.82	0.27
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
		31,629.000	Local 42.646300	1,348,859.83	46.500000	1,470,748.50	121,888.67	0.23
			Base 42.646300	1,348,859.83	46.500000	1,470,748.50	121,888.67	0.23
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		56,354.000	Local 20.640158	1,163,155.47	21.570000	1,215,555.78	52,400.31	0.19
			Base 20.640158	1,163,155.47	21.570000	1,215,555.78	52,400.31	0.19
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		30,536.000	Local 27.170638	829,682.59	59.805000	1,826,205.48	996,522.89	0.28
			Base 27.170638	829,682.59	59.805000	1,826,205.48	996,522.89	0.28
45768S105	INNOSPEC INC COMMON STOCK USD.01							
		21,268.000	Local 55.332750	1,176,816.92	74.690000	1,588,506.92	411,690.00	0.24
			Base 55.332750	1,176,816.92	74.690000	1,588,506.92	411,690.00	0.24
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		15,819.000	Local 34.440417	544,812.96	18.440000	291,702.36	-253,110.60	0.04
			Base 34.440417	544,812.96	18.440000	291,702.36	-253,110.60	0.04
45780L104	INOGEN INC COMMON STOCK USD.001							
		15,830.000	Local 49.605426	785,253.90	30.230000	478,540.90	-306,713.00	0.07
			Base 49.605426	785,253.90	30.230000	478,540.90	-306,713.00	0.07

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		18,311.000	Local 33.479499	613,043.10	86.820000	1,589,761.02	976,717.92	0.24
			Base 33.479499	613,043.10	86.820000	1,589,761.02	976,717.92	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		57,849.000	Local 11.131057	643,920.54	11.710000	677,411.79	33,491.25	0.10
			Base 11.131057	643,920.54	11.710000	677,411.79	33,491.25	0.10
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		18,342.000	Local 84.619114	1,552,083.78	123.090000	2,257,716.78	705,633.00	0.35
			Base 84.619114	1,552,083.78	123.090000	2,257,716.78	705,633.00	0.35
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		28,374.000	Local 42.666735	1,210,625.94	69.260000	1,965,183.24	754,557.30	0.30
			Base 42.666735	1,210,625.94	69.260000	1,965,183.24	754,557.30	0.30
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		15,265.000	Local 30.487251	465,387.89	44.670000	681,887.55	216,499.66	0.10
			Base 30.487251	465,387.89	44.670000	681,887.55	216,499.66	0.10
458665304	INTERFACE INC COMMON STOCK USD.1							
		50,620.000	Local 15.002144	759,408.55	7.560000	382,687.20	-376,721.35	0.06
			Base 15.002144	759,408.55	7.560000	382,687.20	-376,721.35	0.06
461203101	INVACARE CORP COMMON STOCK USD.25							
		29,801.000	Local 18.616418	554,787.88	6.780000	202,050.78	-352,737.10	0.03
			Base 18.616418	554,787.88	6.780000	202,050.78	-352,737.10	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		170,712.000	Local 13.391889	2,286,156.11	3.000000	512,136.00	-1,774,020.11	0.08
			Base 13.391889	2,286,156.11	3.000000	512,136.00	-1,774,020.11	0.08
461730509	INVESTORS REAL ESTATE TRUST REIT							
		10,528.000	Local 70.191015	738,971.01	71.100000	748,540.80	9,569.79	0.11
			Base 70.191015	738,971.01	71.100000	748,540.80	9,569.79	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		84,591.000	Local 14.122351	1,194,623.79	28.010000	2,369,393.91	1,174,770.12	0.36
			Base 14.122351	1,194,623.79	28.010000	2,369,393.91	1,174,770.12	0.36

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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462726100	IROBOT CORP COMMON STOCK USD.01							
		24,135.000	Local 36.219501	874,157.66	74.030000	1,786,714.05	912,556.39	0.27
			Base 36.219501	874,157.66	74.030000	1,786,714.05	912,556.39	0.27
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	73.970000	33,820,563.40	-1,194,949.17	5.19
			Base 76.583510	35,015,512.57	73.970000	33,820,563.40	-1,194,949.17	5.19
465741106	ITRON INC COMMON STOCK							
		30,905.000	Local 44.122454	1,363,604.44	59.570000	1,841,010.85	477,406.41	0.28
			Base 44.122454	1,363,604.44	59.570000	1,841,010.85	477,406.41	0.28
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		12,940.000	Local 85.227253	1,102,840.66	135.950000	1,759,193.00	656,352.34	0.27
			Base 85.227253	1,102,840.66	135.950000	1,759,193.00	656,352.34	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		27,380.000	Local 42.420282	1,161,467.32	102.510000	2,806,723.80	1,645,256.48	0.43
			Base 42.420282	1,161,467.32	102.510000	2,806,723.80	1,645,256.48	0.43
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		20,156.000	Local 19.252140	388,046.13	18.200000	366,839.20	-21,206.93	0.06
			Base 19.252140	388,046.13	18.200000	366,839.20	-21,206.93	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		13,647.000	Local 65.165517	889,313.81	64.280000	877,229.16	-12,084.65	0.13
			Base 65.165517	889,313.81	64.280000	877,229.16	-12,084.65	0.13
483548103	KAMAN CORP COMMON STOCK USD1.0							
		23,899.000	Local 38.695255	924,777.90	46.250000	1,105,328.75	180,550.85	0.17
			Base 38.695255	924,777.90	46.250000	1,105,328.75	180,550.85	0.17
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		28,808.000	Local 17.087125	492,245.90	18.990000	547,063.92	54,818.02	0.08
			Base 17.087125	492,245.90	18.990000	547,063.92	54,818.02	0.08
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		17,918.000	Local 102.102541	1,829,473.33	207.230000	3,713,147.14	1,883,673.81	0.57
			Base 102.102541	1,829,473.33	207.230000	3,713,147.14	1,883,673.81	0.57

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49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		72,721.000	Local 21.281920	1,547,642.54	11.240000	817,384.04	-730,258.50	0.13
			Base 21.281920	1,547,642.54	11.240000	817,384.04	-730,258.50	0.13
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		74,377.000	Local 14.134200	1,051,259.43	15.060000	1,120,117.62	68,858.19	0.17
			Base 14.134200	1,051,259.43	15.060000	1,120,117.62	68,858.19	0.17
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		40,460.000	Local 35.004705	1,416,290.37	22.100000	894,166.00	-522,124.37	0.14
			Base 35.004705	1,416,290.37	22.100000	894,166.00	-522,124.37	0.14
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		18,139.000	Local 30.700941	556,884.36	24.060000	436,424.34	-120,460.02	0.07
			Base 30.700941	556,884.36	24.060000	436,424.34	-120,460.02	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
		47,603.000	Local 22.991479	1,094,463.39	30.500000	1,451,891.50	357,428.11	0.22
			Base 22.991479	1,094,463.39	30.500000	1,451,891.50	357,428.11	0.22
50077C106	KRATON CORP COMMON STOCK USD.01							
		27,538.000	Local 24.699331	680,170.19	14.040000	386,633.52	-293,536.67	0.06
			Base 24.699331	680,170.19	14.040000	386,633.52	-293,536.67	0.06
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		53,982.000	Local 13.809561	745,467.73	23.980000	1,294,488.36	549,020.63	0.20
			Base 13.809561	745,467.73	23.980000	1,294,488.36	549,020.63	0.20
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		18,903.000	Local 47.616103	900,087.19	111.860000	2,114,489.58	1,214,402.39	0.32
			Base 47.616103	900,087.19	111.860000	2,114,489.58	1,214,402.39	0.32
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		21,727.000	Local 47.896369	1,040,644.40	113.630000	2,468,839.01	1,428,194.61	0.38
			Base 47.896369	1,040,644.40	113.630000	2,468,839.01	1,428,194.61	0.38
502175102	LTC PROPERTIES INC REIT USD.01							
		33,895.000	Local 35.863402	1,215,590.00	36.490000	1,236,828.55	21,238.55	0.19
			Base 35.863402	1,215,590.00	36.490000	1,236,828.55	21,238.55	0.19

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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
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		39,825.000	Local 16.716159	665,721.02	32.500000	1,294,312.50	628,591.48	0.20
			Base 16.716159	665,721.02	32.500000	1,294,312.50	628,591.48	0.20
516012101	LANNETT CO INC COMMON STOCK USD.001							
		28,915.000	Local 28.388892	820,864.80	5.260000	152,092.90	-668,771.90	0.02
			Base 28.388892	820,864.80	5.260000	152,092.90	-668,771.90	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		57,091.000	Local 21.122255	1,205,890.67	13.420000	766,161.22	-439,729.45	0.12
			Base 21.122255	1,205,890.67	13.420000	766,161.22	-439,729.45	0.12
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		7,865.000	Local 91.468938	719,403.20	16.350000	128,592.75	-590,810.45	0.02
			Base 91.468938	719,403.20	16.350000	128,592.75	-590,810.45	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,346.000	Local 30.888195	443,122.05	32.280000	463,088.88	19,966.83	0.07
			Base 30.888195	443,122.05	32.280000	463,088.88	19,966.83	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		238,827.000	Local 9.850501	2,352,565.62	11.370000	2,715,462.99	362,897.37	0.42
			Base 9.850501	2,352,565.62	11.370000	2,715,462.99	362,897.37	0.42
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		9,388.000	Local 75.541003	709,178.94	99.930000	938,142.84	228,963.90	0.14
			Base 75.541003	709,178.94	99.930000	938,142.84	228,963.90	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		23,493.000	Local 18.806418	441,819.18	7.210000	169,384.53	-272,434.65	0.03
			Base 18.806418	441,819.18	7.210000	169,384.53	-272,434.65	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		19,146.000	Local 58.134094	1,113,035.37	248.960000	4,766,588.16	3,653,552.79	0.73
			Base 58.134094	1,113,035.37	248.960000	4,766,588.16	3,653,552.79	0.73
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		53,237.000	Local 16.238568	864,492.62	59.660000	3,176,119.42	2,311,626.80	0.49
			Base 16.238568	864,492.62	59.660000	3,176,119.42	2,311,626.80	0.49

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53814L108	LIVENT CORP COMMON STOCK USD.001							
		126,579.000	Local 10.898846	1,379,565.07	8.480000	1,073,389.92	-306,175.15	0.16
			Base 10.898846	1,379,565.07	8.480000	1,073,389.92	-306,175.15	0.16
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		24,930.000	Local 22.751578	567,196.85	23.990000	598,070.70	30,873.85	0.09
			Base 22.751578	567,196.85	23.990000	598,070.70	30,873.85	0.09
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		36,828.000	Local 23.345756	859,777.51	26.690000	982,939.32	123,161.81	0.15
			Base 23.345756	859,777.51	26.690000	982,939.32	123,161.81	0.15
550819106	LYDALL INC COMMON STOCK USD.1							
		15,298.000	Local 14.576193	222,986.60	18.780000	287,296.44	64,309.84	0.04
			Base 14.576193	222,986.60	18.780000	287,296.44	64,309.84	0.04
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		43,609.000	Local 22.846388	996,308.14	43.380000	1,891,758.42	895,450.28	0.29
			Base 22.846388	996,308.14	43.380000	1,891,758.42	895,450.28	0.29
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		11,412.000	Local 74.600689	851,343.06	35.550000	405,696.60	-445,646.46	0.06
			Base 74.600689	851,343.06	35.550000	405,696.60	-445,646.46	0.06
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		24,658.000	Local 20.848100	514,072.44	42.560000	1,049,444.48	535,372.04	0.16
			Base 20.848100	514,072.44	42.560000	1,049,444.48	535,372.04	0.16
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
		15,466.000	Local 42.407629	655,876.39	24.400000	377,370.40	-278,505.99	0.06
			Base 42.407629	655,876.39	24.400000	377,370.40	-278,505.99	0.06
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		14,455.000	Local 29.596349	427,815.23	38.810000	560,998.55	133,183.32	0.09
			Base 29.596349	427,815.23	38.810000	560,998.55	133,183.32	0.09
55616P104	MACY S INC COMMON STOCK USD.01							
		267,336.000	Local 4.951611	1,323,743.93	6.970000	1,863,331.92	539,587.99	0.29
			Base 4.951611	1,323,743.93	6.970000	1,863,331.92	539,587.99	0.29

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		66,165.000	Local 20.420429	1,351,117.67	21.160000	1,400,051.40	48,933.73	0.21
			Base 20.420429	1,351,117.67	21.160000	1,400,051.40	48,933.73	0.21
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		19,236.000	Local 54.694073	1,052,095.19	75.460000	1,451,548.56	399,453.37	0.22
			Base 54.694073	1,052,095.19	75.460000	1,451,548.56	399,453.37	0.22
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
		23,392.000	Local 40.992211	958,889.80	74.850000	1,750,891.20	792,001.40	0.27
			Base 40.992211	958,889.80	74.850000	1,750,891.20	792,001.40	0.27
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		20,379.000	Local 34.915156	711,535.97	28.210000	574,891.59	-136,644.38	0.09
			Base 34.915156	711,535.97	28.210000	574,891.59	-136,644.38	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		19,998.000	Local 17.586280	351,690.42	15.670000	313,368.66	-38,321.76	0.05
			Base 17.586280	351,690.42	15.670000	313,368.66	-38,321.76	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001							
		18,565.000	Local 12.099508	224,627.37	29.410000	545,996.65	321,369.28	0.08
			Base 12.099508	224,627.37	29.410000	545,996.65	321,369.28	0.08
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		50,571.000	Local 9.925056	501,920.02	18.160000	918,369.36	416,449.34	0.14
			Base 9.925056	501,920.02	18.160000	918,369.36	416,449.34	0.14
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
		94,725.000	Local 10.080400	954,865.89	9.730000	921,674.25	-33,191.64	0.14
			Base 10.080400	954,865.89	9.730000	921,674.25	-33,191.64	0.14
576690101	MATERION CORP COMMON STOCK							
		17,561.000	Local 36.280909	637,129.05	54.590000	958,654.99	321,525.94	0.15
			Base 36.280909	637,129.05	54.590000	958,654.99	321,525.94	0.15
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		22,621.000	Local 14.461838	327,141.24	9.240000	209,018.04	-118,123.20	0.03
			Base 14.461838	327,141.24	9.240000	209,018.04	-118,123.20	0.03

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57686G105	MATSON INC COMMON STOCK	37,209.000	Local 27.715986	1,031,284.12	40.070000	1,490,964.63	459,680.51	0.23
			Base 27.715986	1,031,284.12	40.070000	1,490,964.63	459,680.51	0.23
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	27,062.000	Local 39.161495	1,059,788.37	21.900000	592,657.80	-467,130.57	0.09
			Base 39.161495	1,059,788.37	21.900000	592,657.80	-467,130.57	0.09
57776J100	MAXLINEAR INC COMMON STOCK	56,952.000	Local 26.440348	1,505,830.70	24.350000	1,386,781.20	-119,049.50	0.21
			Base 26.440348	1,505,830.70	24.350000	1,386,781.20	-119,049.50	0.21
58470H101	MEDIFAST INC COMMON STOCK USD.001	10,185.000	Local 53.827013	548,228.13	162.720000	1,657,303.20	1,109,075.07	0.25
			Base 53.827013	548,228.13	162.720000	1,657,303.20	1,109,075.07	0.25
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01	23,236.000	Local 60.144669	1,397,521.54	129.790000	3,015,800.44	1,618,278.90	0.46
			Base 60.144669	1,397,521.54	129.790000	3,015,800.44	1,618,278.90	0.46
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	34,741.000	Local 12.959740	450,234.31	8.380000	291,129.58	-159,104.73	0.04
			Base 12.959740	450,234.31	8.380000	291,129.58	-159,104.73	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0	34,844.000	Local 13.330871	464,500.86	14.000000	487,816.00	23,315.14	0.07
			Base 13.330871	464,500.86	14.000000	487,816.00	23,315.14	0.07
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK	37,048.000	Local 17.373106	643,638.83	14.140000	523,858.72	-119,780.11	0.08
			Base 17.373106	643,638.83	14.140000	523,858.72	-119,780.11	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	47,958.000	Local 24.074881	1,154,583.16	49.100000	2,354,737.80	1,200,154.64	0.36
			Base 24.074881	1,154,583.16	49.100000	2,354,737.80	1,200,154.64	0.36
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	30,557.000	Local 35.804953	1,094,091.95	96.030000	2,934,388.71	1,840,296.76	0.45
			Base 35.804953	1,094,091.95	96.030000	2,934,388.71	1,840,296.76	0.45

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59001K100	MERITOR INC COMMON STOCK USD1.0							
		62,469.000	Local 24.280942	1,516,806.19	22.760000	1,421,794.44	-95,011.75	0.22
			Base 24.280942	1,516,806.19	22.760000	1,421,794.44	-95,011.75	0.22
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,511.000	Local 235.351173	826,317.97	245.920000	863,425.12	37,107.15	0.13
			Base 235.351173	826,317.97	245.920000	863,425.12	37,107.15	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		27,541.000	Local 25.780535	710,021.72	19.280000	530,990.48	-179,031.24	0.08
			Base 25.780535	710,021.72	19.280000	530,990.48	-179,031.24	0.08
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		32,066.000	Local 20.161766	646,507.19	28.310000	907,788.46	261,281.27	0.14
			Base 20.161766	646,507.19	28.310000	907,788.46	261,281.27	0.14
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
		66,332.000	Local 7.924133	525,623.61	11.250000	746,235.00	220,611.39	0.11
			Base 7.924133	525,623.61	11.250000	746,235.00	220,611.39	0.11
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
		6,691.000	Local 136.320175	912,118.29	144.440000	966,448.04	54,329.75	0.15
			Base 136.320175	912,118.29	144.440000	966,448.04	54,329.75	0.15
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		101,786.000	Local 18.230536	1,855,613.31	52.170000	5,310,175.62	3,454,562.31	0.81
			Base 18.230536	1,855,613.31	52.170000	5,310,175.62	3,454,562.31	0.81
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		10,420.000	Local 19.049477	198,495.55	46.010000	479,424.20	280,928.65	0.07
			Base 19.049477	198,495.55	46.010000	479,424.20	280,928.65	0.07
610236101	MONRO INC COMMON STOCK USD.01							
		28,805.000	Local 45.852894	1,320,792.61	46.090000	1,327,622.45	6,829.84	0.20
			Base 45.852894	1,320,792.61	46.090000	1,327,622.45	6,829.84	0.20
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		25,880.000	Local 50.871661	1,316,558.58	60.290000	1,560,305.20	243,746.62	0.24
			Base 50.871661	1,316,558.58	60.290000	1,560,305.20	243,746.62	0.24

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620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
		16,416.000	Local 28.865191	473,850.97	17.410000	285,802.56	-188,048.41	0.04
			Base 28.865191	473,850.97	17.410000	285,802.56	-188,048.41	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		14,283.000	Local 19.591980	279,832.25	10.910000	155,827.53	-124,004.72	0.02
			Base 19.591980	279,832.25	10.910000	155,827.53	-124,004.72	0.02
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		49,080.000	Local 23.555043	1,156,081.51	29.700000	1,457,676.00	301,594.49	0.22
			Base 23.555043	1,156,081.51	29.700000	1,457,676.00	301,594.49	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		30,944.000	Local 13.935490	431,219.79	15.300000	473,443.20	42,223.41	0.07
			Base 13.935490	431,219.79	15.300000	473,443.20	42,223.41	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		64,454.000	Local 20.402760	1,315,039.50	13.370000	861,749.98	-453,289.52	0.13
			Base 20.402760	1,315,039.50	13.370000	861,749.98	-453,289.52	0.13
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		37,688.000	Local 25.443629	958,919.49	30.470000	1,148,353.36	189,433.87	0.18
			Base 25.443629	958,919.49	30.470000	1,148,353.36	189,433.87	0.18
62914B100	NIC INC COMMON STOCK							
		57,922.000	Local 17.912015	1,037,499.75	21.380000	1,238,372.36	200,872.61	0.19
			Base 17.912015	1,037,499.75	21.380000	1,238,372.36	200,872.61	0.19
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		73,306.000	Local 16.576573	1,215,162.24	17.150000	1,257,197.90	42,035.66	0.19
			Base 16.576573	1,215,162.24	17.150000	1,257,197.90	42,035.66	0.19
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		26,431.000	Local 30.894418	816,570.35	28.440000	751,697.64	-64,872.71	0.12
			Base 30.894418	816,570.35	28.440000	751,697.64	-64,872.71	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		10,094.000	Local 42.170594	425,669.98	81.320000	820,844.08	395,174.10	0.13
			Base 42.170594	425,669.98	81.320000	820,844.08	395,174.10	0.13

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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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
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		4,359.000	Local 90.944822	396,428.48	89.930000	392,004.87	-4,423.61	0.06
			Base 90.944822	396,428.48	89.930000	392,004.87	-4,423.61	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		53,609.000	Local 26.059540	1,397,025.89	34.310000	1,839,324.79	442,298.90	0.28
			Base 26.059540	1,397,025.89	34.310000	1,839,324.79	442,298.90	0.28
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		29,264.000	Local 22.802128	667,281.46	18.160000	531,434.24	-135,847.22	0.08
			Base 22.802128	667,281.46	18.160000	531,434.24	-135,847.22	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
		14,516.000	Local 35.903783	521,179.31	44.280000	642,768.48	121,589.17	0.10
			Base 35.903783	521,179.31	44.280000	642,768.48	121,589.17	0.10
640491106	NEOGEN CORP COMMON STOCK USD.16							
		45,747.000	Local 34.722313	1,588,441.67	76.200000	3,485,921.40	1,897,479.73	0.53
			Base 34.722313	1,588,441.67	76.200000	3,485,921.40	1,897,479.73	0.53
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		95,020.000	Local 19.842844	1,885,467.00	38.950000	3,701,029.00	1,815,562.00	0.57
			Base 19.842844	1,885,467.00	38.950000	3,701,029.00	1,815,562.00	0.57
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		25,545.000	Local 21.808492	557,097.94	33.350000	851,925.75	294,827.81	0.13
			Base 21.808492	557,097.94	33.350000	851,925.75	294,827.81	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		326,958.000	Local 5.341488	1,746,442.37	2.640000	863,169.12	-883,273.25	0.13
			Base 5.341488	1,746,442.37	2.640000	863,169.12	-883,273.25	0.13
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
		78,121.000	Local 9.140042	714,029.22	1.950000	152,335.95	-561,693.27	0.02
			Base 9.140042	714,029.22	1.950000	152,335.95	-561,693.27	0.02
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		19,151.000	Local 43.613786	835,247.62	41.400000	792,851.40	-42,396.22	0.12
			Base 43.613786	835,247.62	41.400000	792,851.40	-42,396.22	0.12

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65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		42,365.000	Local 27.748555	1,175,567.52	13.260000	561,759.90	-613,807.62	0.09
			Base 27.748555	1,175,567.52	13.260000	561,759.90	-613,807.62	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		37,465.000	Local 14.876710	557,355.93	9.660000	361,911.90	-195,444.03	0.06
			Base 14.876710	557,355.93	9.660000	361,911.90	-195,444.03	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		102,619.000	Local 12.252325	1,257,321.34	10.110000	1,037,478.09	-219,843.25	0.16
			Base 12.252325	1,257,321.34	10.110000	1,037,478.09	-219,843.25	0.16
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		26,388.000	Local 52.357858	1,381,619.17	51.110000	1,348,690.68	-32,928.49	0.21
			Base 52.357858	1,381,619.17	51.110000	1,348,690.68	-32,928.49	0.21
67011P100	NOW INC COMMON STOCK USD.01							
		94,498.000	Local 8.719100	823,937.52	7.270000	687,000.46	-136,937.06	0.11
			Base 8.719100	823,937.52	7.270000	687,000.46	-136,937.06	0.11
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		44,385.000	Local 15.814131	701,910.19	12.840000	569,903.40	-132,006.79	0.09
			Base 15.814131	701,910.19	12.840000	569,903.40	-132,006.79	0.09
671044105	OSI SYSTEMS INC COMMON STOCK							
		14,503.000	Local 57.187365	829,388.36	78.750000	1,142,111.25	312,722.89	0.18
			Base 57.187365	829,388.36	78.750000	1,142,111.25	312,722.89	0.18
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01							
		253,774.000	Local 2.518675	639,174.27	0.555400	140,946.08	-498,228.19	0.02
			Base 2.518675	639,174.27	0.555400	140,946.08	-498,228.19	0.02
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		85,946.000	Local 12.478866	1,072,508.59	5.390000	463,248.94	-609,259.65	0.07
			Base 12.478866	1,072,508.59	5.390000	463,248.94	-609,259.65	0.07
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		41,717.000	Local 51.652395	2,154,782.97	23.840000	994,533.28	-1,160,249.69	0.15
			Base 51.652395	2,154,782.97	23.840000	994,533.28	-1,160,249.69	0.15

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		52,790.000	Local 20.133090	1,062,825.84	4.390000	231,748.10	-831,077.74	0.04
			Base 20.133090	1,062,825.84	4.390000	231,748.10	-831,077.74	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		142,336.000	Local 13.655287	1,943,638.99	13.980000	1,989,857.28	46,218.29	0.31
			Base 13.655287	1,943,638.99	13.980000	1,989,857.28	46,218.29	0.31
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,891.000	Local 20.063795	158,323.41	11.000000	86,801.00	-71,522.41	0.01
			Base 20.063795	158,323.41	11.000000	86,801.00	-71,522.41	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001							
		36,882.000	Local 35.916647	1,324,677.79	66.680000	2,459,291.76	1,134,613.97	0.38
			Base 35.916647	1,324,677.79	66.680000	2,459,291.76	1,134,613.97	0.38
68287N100	ONESPAN INC COMMON STOCK USD.001							
		28,264.000	Local 13.464354	380,556.51	21.550000	609,089.20	228,532.69	0.09
			Base 13.464354	380,556.51	21.550000	609,089.20	228,532.69	0.09
683344105	ONTO INNOVATION INC COMMON STOCK							
		41,146.000	Local 18.728944	770,621.13	31.240000	1,285,401.04	514,779.91	0.20
			Base 18.728944	770,621.13	31.240000	1,285,401.04	514,779.91	0.20
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		61,638.000	Local 11.881802	732,370.51	11.720000	722,397.36	-9,973.15	0.11
			Base 11.881802	732,370.51	11.720000	722,397.36	-9,973.15	0.11
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		16,642.000	Local 38.717965	644,344.37	30.340000	504,918.28	-139,426.09	0.08
			Base 38.717965	644,344.37	30.340000	504,918.28	-139,426.09	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		54,471.000	Local 13.402844	730,066.31	16.580000	903,129.18	173,062.87	0.14
			Base 13.402844	730,066.31	16.580000	903,129.18	173,062.87	0.14
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		14,504.000	Local 48.808605	707,920.01	49.530000	718,383.12	10,463.11	0.11
			Base 48.808605	707,920.01	49.530000	718,383.12	10,463.11	0.11

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69318J100	PC CONNECTION INC COMMON STOCK USD.01	9,479.000	Local 50.368664	477,444.57	44.290000	419,824.91	-57,619.66	0.06
			Base 50.368664	477,444.57	44.290000	419,824.91	-57,619.66	0.06
69327R101	PDC ENERGY INC COMMON STOCK USD.01	82,553.000	Local 41.681514	3,440,933.99	15.140000	1,249,852.42	-2,191,081.57	0.19
			Base 41.681514	3,440,933.99	15.140000	1,249,852.42	-2,191,081.57	0.19
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015	24,411.000	Local 16.954873	413,885.41	20.700000	505,307.70	91,422.29	0.08
			Base 16.954873	413,885.41	20.700000	505,307.70	91,422.29	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	50,942.000	Local 10.963056	558,480.00	18.130000	923,578.46	365,098.46	0.14
			Base 10.963056	558,480.00	18.130000	923,578.46	365,098.46	0.14
69354N106	PRA GROUP INC COMMON STOCK USD.01	39,361.000	Local 30.825240	1,213,312.26	46.675000	1,837,174.68	623,862.42	0.28
			Base 30.825240	1,213,312.26	46.675000	1,837,174.68	623,862.42	0.28
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	69,932.000	Local 33.030056	2,309,857.87	22.590000	1,579,763.88	-730,093.99	0.24
			Base 33.030056	2,309,857.87	22.590000	1,579,763.88	-730,093.99	0.24
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	36,430.000	Local 37.702712	1,373,509.80	62.520000	2,277,603.60	904,093.80	0.35
			Base 37.702712	1,373,509.80	62.520000	2,277,603.60	904,093.80	0.35
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	15,307.000	Local 83.886500	1,284,050.65	112.350000	1,719,741.45	435,690.80	0.26
			Base 83.886500	1,284,050.65	112.350000	1,719,741.45	435,690.80	0.26
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	33,563.000	Local 18.630910	625,309.24	8.680000	291,326.84	-333,982.40	0.04
			Base 18.630910	625,309.24	8.680000	291,326.84	-333,982.40	0.04
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1	16,822.000	Local 23.384845	393,379.86	11.090000	186,555.98	-206,823.88	0.03
			Base 23.384845	393,379.86	11.090000	186,555.98	-206,823.88	0.03

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700658107	PARK NATIONAL CORP COMMON STOCK							
		12,228.000	Local 84.285010	1,030,637.10	89.910000	1,099,419.48	68,782.38	0.17
			Base 84.285010	1,030,637.10	89.910000	1,099,419.48	68,782.38	0.17
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		19,103.000	Local 41.853008	799,518.01	56.210000	1,073,779.63	274,261.62	0.16
			Base 41.853008	799,518.01	56.210000	1,073,779.63	274,261.62	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		161,609.000	Local 4.229600	683,541.43	3.850000	622,194.65	-61,346.78	0.10
			Base 4.229600	683,541.43	3.850000	622,194.65	-61,346.78	0.10
70788V102	PENN VIRGINIA CORP COMMON STOCK							
		11,694.000	Local 66.415372	776,661.36	11.420000	133,545.48	-643,115.88	0.02
			Base 66.415372	776,661.36	11.420000	133,545.48	-643,115.88	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		22,690.000	Local 6.945554	157,594.63	37.040000	840,437.60	682,842.97	0.13
			Base 6.945554	157,594.63	37.040000	840,437.60	682,842.97	0.13
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0							
		51,728.000	Local 12.404383	641,653.93	1.100000	56,900.80	-584,753.13	0.01
			Base 12.404383	641,653.93	1.100000	56,900.80	-584,753.13	0.01
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		86,366.000	Local 17.556054	1,516,246.16	17.140000	1,480,313.24	-35,932.92	0.23
			Base 17.556054	1,516,246.16	17.140000	1,480,313.24	-35,932.92	0.23
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		59,742.000	Local 8.171996	488,211.38	14.370000	858,492.54	370,281.16	0.13
			Base 8.171996	488,211.38	14.370000	858,492.54	370,281.16	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		28,608.000	Local 18.591965	531,878.93	42.910000	1,227,569.28	695,690.35	0.19
			Base 18.591965	531,878.93	42.910000	1,227,569.28	695,690.35	0.19
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		17,438.000	Local 16.543488	288,485.34	34.760000	606,144.88	317,659.54	0.09
			Base 16.543488	288,485.34	34.760000	606,144.88	317,659.54	0.09

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		17,532.000	Local 29.786903	522,223.98	21.460000	376,236.72	-145,987.26	0.06
			Base 29.786903	522,223.98	21.460000	376,236.72	-145,987.26	0.06
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		56,297.000	Local 10.119322	569,687.47	10.030000	564,658.91	-5,028.56	0.09
			Base 10.119322	569,687.47	10.030000	564,658.91	-5,028.56	0.09
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		12,551.000	Local 46.401351	582,383.36	75.450000	946,972.95	364,589.59	0.15
			Base 46.401351	582,383.36	75.450000	946,972.95	364,589.59	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		149,238.000	Local 5.883236	878,002.30	5.490000	819,316.62	-58,685.68	0.13
			Base 5.883236	878,002.30	5.490000	819,316.62	-58,685.68	0.13
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		28,841.000	Local 23.686401	683,139.50	12.360000	356,474.76	-326,664.74	0.05
			Base 23.686401	683,139.50	12.360000	356,474.76	-326,664.74	0.05
729132100	PLEXUS CORP COMMON STOCK USD.01							
		25,274.000	Local 39.897362	1,008,365.93	76.070000	1,922,593.18	914,227.25	0.29
			Base 39.897362	1,008,365.93	76.070000	1,922,593.18	914,227.25	0.29
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		7,679.000	Local 35.785068	274,793.54	26.990000	207,256.21	-67,537.33	0.03
			Base 35.785068	274,793.54	26.990000	207,256.21	-67,537.33	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		51,680.000	Local 26.731218	1,381,469.33	55.970000	2,892,529.60	1,511,060.27	0.44
			Base 26.731218	1,381,469.33	55.970000	2,892,529.60	1,511,060.27	0.44
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		11,737.000	Local 60.806012	713,680.16	37.400000	438,963.80	-274,716.36	0.07
			Base 60.806012	713,680.16	37.400000	438,963.80	-274,716.36	0.07
741511109	PRICESMART INC COMMON STOCK USD.0001							
		19,314.000	Local 68.215156	1,317,507.53	65.750000	1,269,895.50	-47,612.03	0.19
			Base 68.215156	1,317,507.53	65.750000	1,269,895.50	-47,612.03	0.19

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74267C106	PROASSURANCE CORP COMMON STOCK USD.01	46,549.000	Local 35.870985	1,669,758.50	15.320000	713,130.68	-956,627.82	0.11
			Base 35.870985	1,669,758.50	15.320000	713,130.68	-956,627.82	0.11
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	38,740.000	Local 27.544654	1,067,079.90	37.890000	1,467,858.60	400,778.70	0.23
			Base 27.544654	1,067,079.90	37.890000	1,467,858.60	400,778.70	0.23
74347M108	PROPETRO HOLDING CORP COMMON STOCK	71,188.000	Local 14.534814	1,034,704.35	6.280000	447,060.64	-587,643.71	0.07
			Base 14.534814	1,034,704.35	6.280000	447,060.64	-587,643.71	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001	23,003.000	Local 81.681674	1,878,923.54	147.000000	3,381,441.00	1,502,517.46	0.52
			Base 81.681674	1,878,923.54	147.000000	3,381,441.00	1,502,517.46	0.52
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	9,906.000	Local 48.753246	482,949.65	92.590000	917,196.54	434,246.89	0.14
			Base 48.753246	482,949.65	92.590000	917,196.54	434,246.89	0.14
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	60,391.000	Local 15.584007	941,133.77	13.180000	795,953.38	-145,180.39	0.12
			Base 15.584007	941,133.77	13.180000	795,953.38	-145,180.39	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	190.000000	2,126,480.00	1,275,736.69	0.33
			Base 76.013519	850,743.31	190.000000	2,126,480.00	1,275,736.69	0.33
74733V100	QEP RESOURCES INC COMMON STOCK USD.01	209,976.000	Local 3.045605	639,504.02	1.300000	272,968.80	-366,535.22	0.04
			Base 3.045605	639,504.02	1.300000	272,968.80	-366,535.22	0.04
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	28,358.000	Local 16.241011	460,562.59	16.810000	476,697.98	16,135.39	0.07
			Base 16.241011	460,562.59	16.810000	476,697.98	16,135.39	0.07

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# Holdings

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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
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		40,461.000	Local 9.137503	369,712.50	13.150000	532,062.15	162,349.65	0.08
			Base 9.137503	369,712.50	13.150000	532,062.15	162,349.65	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	93.790000	1,775,913.65	1,015,391.23	0.27
			Base 40.164902	760,522.42	93.790000	1,775,913.65	1,015,391.23	0.27
749660106	RPC INC COMMON STOCK USD.1							
		44,384.000	Local 5.214382	231,435.13	3.130000	138,921.92	-92,513.21	0.02
			Base 5.214382	231,435.13	3.130000	138,921.92	-92,513.21	0.02
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	330.550000	2,566,390.20	2,276,864.31	0.39
			Base 37.290815	289,525.89	330.550000	2,566,390.20	2,276,864.31	0.39
74971D101	RPT REALTY REIT USD.01							
		69,668.000	Local 12.180425	848,585.83	5.860000	408,254.48	-440,331.35	0.06
			Base 12.180425	848,585.83	5.860000	408,254.48	-440,331.35	0.06
750491102	RADNET INC COMMON STOCK USD.0001							
		36,188.000	Local 18.252534	660,522.69	14.420000	521,830.96	-138,691.73	0.08
			Base 18.252534	660,522.69	14.420000	521,830.96	-138,691.73	0.08
750917106	RAMBUS INC COMMON STOCK USD.001							
		97,960.000	Local 11.619754	1,138,271.12	13.430000	1,315,602.80	177,331.68	0.20
			Base 11.619754	1,138,271.12	13.430000	1,315,602.80	177,331.68	0.20
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		183,510.000	Local 3.902400	716,129.35	7.460000	1,368,984.60	652,855.25	0.21
			Base 3.902400	716,129.35	7.460000	1,368,984.60	652,855.25	0.21
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		31,009.000	Local 22.392148	694,358.12	24.850000	770,573.65	76,215.53	0.12
			Base 22.392148	694,358.12	24.850000	770,573.65	76,215.53	0.12
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		43,341.000	Local 16.791845	727,775.36	3.160000	136,957.56	-590,817.80	0.02
			Base 16.791845	727,775.36	3.160000	136,957.56	-590,817.80	0.02

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75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		15,683.000	Local 31.005178	486,254.20	35.140000	551,100.62	64,846.42	0.08
			Base 31.005178	486,254.20	35.140000	551,100.62	64,846.42	0.08
75574U101	READY CAPITAL CORP REIT USD.0001							
		34,835.000	Local 13.576533	472,938.54	10.230000	356,362.05	-116,576.49	0.05
			Base 13.576533	472,938.54	10.230000	356,362.05	-116,576.49	0.05
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		99,874.000	Local 6.701964	669,351.99	11.080000	1,106,603.92	437,251.93	0.17
			Base 6.701964	669,351.99	11.080000	1,106,603.92	437,251.93	0.17
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		11,164.000	Local 36.067476	402,657.30	11.100000	123,920.40	-278,736.90	0.02
			Base 36.067476	402,657.30	11.100000	123,920.40	-278,736.90	0.02
758075402	REDWOOD TRUST INC REIT USD.01							
		99,271.000	Local 11.536264	1,145,216.45	6.930000	687,948.03	-457,268.42	0.11
			Base 11.536264	1,145,216.45	6.930000	687,948.03	-457,268.42	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
		20,908.000	Local 14.574132	304,715.96	7.390000	154,510.12	-150,205.84	0.02
			Base 14.574132	304,715.96	7.390000	154,510.12	-150,205.84	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		27,417.000	Local 62.079524	1,702,034.32	30.520000	836,766.84	-865,267.48	0.13
			Base 62.079524	1,702,034.32	30.520000	836,766.84	-865,267.48	0.13
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		33,807.000	Local 19.855828	671,265.97	33.430000	1,130,168.01	458,902.04	0.17
			Base 19.855828	671,265.97	33.430000	1,130,168.01	458,902.04	0.17
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		41,845.000	Local 14.630048	612,194.34	30.700000	1,284,641.50	672,447.16	0.20
			Base 14.630048	612,194.34	30.700000	1,284,641.50	672,447.16	0.20
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		106,463.000	Local 12.410100	1,321,216.47	13.360000	1,422,345.68	101,129.21	0.22
			Base 12.410100	1,321,216.47	13.360000	1,422,345.68	101,129.21	0.22

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76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		26,122.000	Local 11.861471	309,845.35	12.290000	321,039.38	11,194.03	0.05
			Base 11.861471	309,845.35	12.290000	321,039.38	11,194.03	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		100,591.000	Local 15.446710	1,553,799.98	11.130000	1,119,577.83	-434,222.15	0.17
			Base 15.446710	1,553,799.98	11.130000	1,119,577.83	-434,222.15	0.17
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
		185,125.000	Local 7.147300	1,323,143.92	6.310000	1,168,138.75	-155,005.17	0.18
			Base 7.147300	1,323,143.92	6.310000	1,168,138.75	-155,005.17	0.18
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		4,760.000	Local 58.388414	277,928.85	61.780000	294,072.80	16,143.95	0.05
			Base 58.388414	277,928.85	61.780000	294,072.80	16,143.95	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001							
		51,715.000	Local 10.857695	561,505.68	0.685200	35,435.12	-526,070.56	0.01
			Base 10.857695	561,505.68	0.685200	35,435.12	-526,070.56	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0							
		16,144.000	Local 65.240935	1,053,249.65	113.310000	1,829,276.64	776,026.99	0.28
			Base 65.240935	1,053,249.65	113.310000	1,829,276.64	776,026.99	0.28
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		27,165.000	Local 9.107276	247,399.16	10.275000	279,120.38	31,721.22	0.04
			Base 9.107276	247,399.16	10.275000	279,120.38	31,721.22	0.04
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		32,980.000	Local 26.069871	859,784.35	20.195000	666,031.10	-193,753.25	0.10
			Base 26.069871	859,784.35	20.195000	666,031.10	-193,753.25	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		92,047.000	Local 9.311083	857,057.23	2.430000	223,674.21	-633,383.02	0.03
			Base 9.311083	857,057.23	2.430000	223,674.21	-633,383.02	0.03
784635104	SPX CORP COMMON STOCK USD.01							
		38,522.000	Local 18.900162	728,072.05	41.830000	1,611,375.26	883,303.21	0.25
			Base 18.900162	728,072.05	41.830000	1,611,375.26	883,303.21	0.25

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		30,196.000	Local 39.702975	1,198,871.04	79.880000	2,412,056.48	1,213,185.44	0.37
			Base 39.702975	1,198,871.04	79.880000	2,412,056.48	1,213,185.44	0.37
78469X107	SPX FLOW INC COMMON STOCK USD.01							
		36,859.000	Local 33.088958	1,219,625.90	43.480000	1,602,629.32	383,003.42	0.25
			Base 33.088958	1,219,625.90	43.480000	1,602,629.32	383,003.42	0.25
78645L100	SAFEHOLD INC REIT USD.01							
		11,491.000	Local 43.000834	494,122.58	55.470000	637,405.77	143,283.19	0.10
			Base 43.000834	494,122.58	55.470000	637,405.77	143,283.19	0.10
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		12,533.000	Local 57.892665	725,568.77	72.400000	907,389.20	181,820.43	0.14
			Base 57.892665	725,568.77	72.400000	907,389.20	181,820.43	0.14
78709Y105	SAIA INC COMMON STOCK USD.001							
		22,540.000	Local 46.665059	1,051,830.43	134.200000	3,024,868.00	1,973,037.57	0.46
			Base 46.665059	1,051,830.43	134.200000	3,024,868.00	1,973,037.57	0.46
790148100	ST JOE CO/THE COMMON STOCK							
		27,001.000	Local 19.555366	528,014.43	23.210000	626,693.21	98,678.78	0.10
			Base 19.555366	528,014.43	23.210000	626,693.21	98,678.78	0.10
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		7,735.000	Local 75.003613	580,152.95	79.640000	616,015.40	35,862.45	0.09
			Base 75.003613	580,152.95	79.640000	616,015.40	35,862.45	0.09
801056102	SANMINA CORP COMMON STOCK USD.01							
		58,967.000	Local 19.702137	1,161,775.93	28.300000	1,668,766.10	506,990.17	0.26
			Base 19.702137	1,161,775.93	28.300000	1,668,766.10	506,990.17	0.26
804395101	SAUL CENTERS INC REIT USD.01							
		10,207.000	Local 42.254077	431,287.36	28.020000	286,000.14	-145,287.22	0.04
			Base 42.254077	431,287.36	28.020000	286,000.14	-145,287.22	0.04
806037107	SCANSOURCE INC COMMON STOCK							
		21,978.000	Local 32.949497	724,164.04	24.690000	542,636.82	-181,527.22	0.08
			Base 32.949497	724,164.04	24.690000	542,636.82	-181,527.22	0.08

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807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		26,328.000	Local 31.660225	833,550.41	22.500000	592,380.00	-241,170.41	0.09
			Base 31.660225	833,550.41	22.500000	592,380.00	-241,170.41	0.09
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
		26,978.000	Local 31.685543	854,812.57	30.330000	818,242.74	-36,569.83	0.13
			Base 31.685543	854,812.57	30.330000	818,242.74	-36,569.83	0.13
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		47,437.000	Local 14.545150	689,978.26	11.120000	527,499.44	-162,478.82	0.08
			Base 14.545150	689,978.26	11.120000	527,499.44	-162,478.82	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		45,579.000	Local 25.482490	1,161,466.40	20.240000	922,518.96	-238,947.44	0.14
			Base 25.482490	1,161,466.40	20.240000	922,518.96	-238,947.44	0.14
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
		15,293.000	Local 42.897875	656,037.20	31.610000	483,411.73	-172,625.47	0.07
			Base 42.897875	656,037.20	31.610000	483,411.73	-172,625.47	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		92,894.000	Local 14.680426	1,363,723.48	20.070000	1,864,382.58	500,659.10	0.29
			Base 14.680426	1,363,723.48	20.070000	1,864,382.58	500,659.10	0.29
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		5,857.000	Local 29.241897	171,269.79	47.360000	277,387.52	106,117.73	0.04
			Base 29.241897	171,269.79	47.360000	277,387.52	106,117.73	0.04
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		40,032.000	Local 25.014557	1,001,382.76	36.650000	1,467,172.80	465,790.04	0.23
			Base 25.014557	1,001,382.76	36.650000	1,467,172.80	465,790.04	0.23
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		30,367.000	Local 51.194417	1,554,620.86	68.250000	2,072,547.75	517,926.89	0.32
			Base 51.194417	1,554,620.86	68.250000	2,072,547.75	517,926.89	0.32
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		40,543.000	Local 38.451861	1,558,953.81	55.300000	2,242,027.90	683,074.09	0.34
			Base 38.451861	1,558,953.81	55.300000	2,242,027.90	683,074.09	0.34

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824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		7,687.000	Local 28.827204	221,594.72	32.880000	252,748.56	31,153.84	0.04
			Base 28.827204	221,594.72	32.880000	252,748.56	31,153.84	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		16,666.000	Local 43.332348	722,176.92	50.320000	838,633.12	116,456.20	0.13
			Base 43.332348	722,176.92	50.320000	838,633.12	116,456.20	0.13
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		94,205.000	Local 22.067685	2,078,886.28	17.070000	1,608,079.35	-470,806.93	0.25
			Base 22.067685	2,078,886.28	17.070000	1,608,079.35	-470,806.93	0.25
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		34,198.000	Local 40.045959	1,369,491.69	98.340000	3,363,031.32	1,993,539.63	0.52
			Base 40.045959	1,369,491.69	98.340000	3,363,031.32	1,993,539.63	0.52
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		10,599.000	Local 58.535300	620,415.64	59.580000	631,488.42	11,072.78	0.10
			Base 58.535300	620,415.64	59.580000	631,488.42	11,072.78	0.10
82981J109	SITE CENTERS CORP REIT USD.1							
		128,584.000	Local 7.958100	1,023,284.33	7.510000	965,665.84	-57,618.49	0.15
			Base 7.958100	1,023,284.33	7.510000	965,665.84	-57,618.49	0.15
830879102	SKYWEST INC COMMON STOCK							
		43,413.000	Local 20.735374	900,184.77	33.650000	1,460,847.45	560,662.68	0.22
			Base 20.735374	900,184.77	33.650000	1,460,847.45	560,662.68	0.22
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		23,886.000	Local 23.518801	561,770.07	48.000000	1,146,528.00	584,757.93	0.18
			Base 23.518801	561,770.07	48.000000	1,146,528.00	584,757.93	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		20,816.000	Local 17.590286	366,159.39	42.260000	879,684.16	513,524.77	0.13
			Base 17.590286	366,159.39	42.260000	879,684.16	513,524.77	0.13
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		79,967.000	Local 27.856248	2,227,580.60	22.150000	1,771,269.05	-456,311.55	0.27
			Base 27.856248	2,227,580.60	22.150000	1,771,269.05	-456,311.55	0.27

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84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		26,837.000	Local 27.981681	750,944.36	27.555000	739,493.54	-11,450.82	0.11
			Base 27.981681	750,944.36	27.555000	739,493.54	-11,450.82	0.11
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		468,297.000	Local 2.252286	1,054,738.96	2.780000	1,301,865.66	247,126.70	0.20
			Base 2.252286	1,054,738.96	2.780000	1,301,865.66	247,126.70	0.20
847215100	SPARTANNASH CO COMMON STOCK							
		30,855.000	Local 19.909065	614,294.19	19.980000	616,482.90	2,188.71	0.09
			Base 19.909065	614,294.19	19.980000	616,482.90	2,188.71	0.09
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		99,545.000	Local 9.068005	902,674.52	4.210000	419,084.45	-483,590.07	0.06
			Base 9.068005	902,674.52	4.210000	419,084.45	-483,590.07	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
		15,280.000	Local 13.982202	213,648.05	10.840000	165,635.20	-48,012.85	0.03
			Base 13.982202	213,648.05	10.840000	165,635.20	-48,012.85	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001							
		14,062.000	Local 65.272295	917,859.01	249.340000	3,506,219.08	2,588,360.07	0.54
			Base 65.272295	917,859.01	249.340000	3,506,219.08	2,588,360.07	0.54
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		17,361.000	Local 27.153583	471,413.36	45.440000	788,883.84	317,470.48	0.12
			Base 27.153583	471,413.36	45.440000	788,883.84	317,470.48	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		10,726.000	Local 47.641175	510,999.24	57.840000	620,391.84	109,392.60	0.10
			Base 47.641175	510,999.24	57.840000	620,391.84	109,392.60	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
		17,291.000	Local 56.844749	982,902.55	115.290000	1,993,479.39	1,010,576.84	0.31
			Base 56.844749	982,902.55	115.290000	1,993,479.39	1,010,576.84	0.31
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		20,474.000	Local 23.907203	489,476.07	42.670000	873,625.58	384,149.51	0.13
			Base 23.907203	489,476.07	42.670000	873,625.58	384,149.51	0.13

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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
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		14,127.000	Local 32.541958	459,720.24	56.700000	801,000.90	341,280.66	0.12
			Base 32.541958	459,720.24	56.700000	801,000.90	341,280.66	0.12
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		14,359.000	Local 39.271674	563,901.96	70.860000	1,017,478.74	453,576.78	0.16
			Base 39.271674	563,901.96	70.860000	1,017,478.74	453,576.78	0.16
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		91,295.000	Local 12.149695	1,109,206.44	5.890000	537,727.55	-571,478.89	0.08
			Base 12.149695	1,109,206.44	5.890000	537,727.55	-571,478.89	0.08
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		71,548.000	Local 10.170032	727,645.48	3.580000	256,141.84	-471,503.64	0.04
			Base 10.170032	727,645.48	3.580000	256,141.84	-471,503.64	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		45,440.000	Local 19.676383	894,094.85	21.990000	999,225.60	105,130.75	0.15
			Base 19.676383	894,094.85	21.990000	999,225.60	105,130.75	0.15
868873100	SURMODICS INC COMMON STOCK USD.05							
		11,790.000	Local 22.155749	261,216.28	45.250000	533,497.50	272,281.22	0.08
			Base 22.155749	261,216.28	45.250000	533,497.50	272,281.22	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
		32,565.000	Local 21.616504	703,941.46	33.105000	1,078,064.33	374,122.87	0.17
			Base 21.616504	703,941.46	33.105000	1,078,064.33	374,122.87	0.17
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		85,573.000	Local 11.969836	1,024,294.81	11.460000	980,666.58	-43,628.23	0.15
			Base 11.969836	1,024,294.81	11.460000	980,666.58	-43,628.23	0.15
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
		17,748.000	Local 48.380469	858,656.56	50.600000	898,048.80	39,392.24	0.14
			Base 48.380469	858,656.56	50.600000	898,048.80	39,392.24	0.14
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		16,639.000	Local 37.948921	631,432.09	38.430000	639,436.77	8,004.68	0.10
			Base 37.948921	631,432.09	38.430000	639,436.77	8,004.68	0.10

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STATE STREET

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87484T108	TALOS ENERGY INC COMMON STOCK							
		17,529.000	Local 20.953954	367,301.86	7.510000	131,642.79	-235,659.07	0.02
			Base 20.953954	367,301.86	7.510000	131,642.79	-235,659.07	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		80,802.000	Local 13.921320	1,124,870.47	5.690000	459,763.38	-665,107.09	0.07
			Base 13.921320	1,124,870.47	5.690000	459,763.38	-665,107.09	0.07
878155100	TEAM INC COMMON STOCK USD.3							
		26,478.000	Local 24.072920	637,402.78	6.370000	168,664.86	-468,737.92	0.03
			Base 24.072920	637,402.78	6.370000	168,664.86	-468,737.92	0.03
87874R100	TECHTARGET COMMON STOCK USD.001							
		19,760.000	Local 20.462092	404,330.94	39.680000	784,076.80	379,745.86	0.12
			Base 20.462092	404,330.94	39.680000	784,076.80	379,745.86	0.12
880345103	TENNANT CO COMMON STOCK USD.375							
		15,944.000	Local 49.524155	789,613.12	66.470000	1,059,797.68	270,184.56	0.16
			Base 49.524155	789,613.12	66.470000	1,059,797.68	270,184.56	0.16
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		90,863.000	Local 24.386373	2,215,819.01	23.380000	2,124,376.94	-91,442.07	0.33
			Base 24.386373	2,215,819.01	23.380000	2,124,376.94	-91,442.07	0.33
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		102,917.000	Local 11.178169	1,150,423.66	5.490000	565,014.33	-585,409.33	0.09
			Base 11.178169	1,150,423.66	5.490000	565,014.33	-585,409.33	0.09
887399103	TIMKENSTEEL CORP COMMON STOCK							
		34,598.000	Local 14.403093	498,318.20	3.770000	130,434.46	-367,883.74	0.02
			Base 14.403093	498,318.20	3.770000	130,434.46	-367,883.74	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		43,793.000	Local 16.325660	714,949.62	2.380000	104,227.34	-610,722.28	0.02
			Base 16.325660	714,949.62	2.380000	104,227.34	-610,722.28	0.02
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		37,725.000	Local 15.958841	602,047.26	16.360000	617,181.00	15,133.74	0.09
			Base 15.958841	602,047.26	16.360000	617,181.00	15,133.74	0.09

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890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
	10,557.000	Local	52.836548	557,795.44	66.180000	698,662.26	140,866.82	0.11	
		Base	52.836548	557,795.44	66.180000	698,662.26	140,866.82	0.11	
894650100	TREDEGAR CORP COMMON STOCK								
	21,438.000	Local	18.784929	402,711.31	16.930000	362,945.34	-39,765.97	0.06	
		Base	18.784929	402,711.31	16.930000	362,945.34	-39,765.97	0.06	
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
	19,181.000	Local	38.402535	736,599.02	28.560000	547,809.36	-188,789.66	0.08	
		Base	38.402535	736,599.02	28.560000	547,809.36	-188,789.66	0.08	
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
	44,872.000	Local	23.565093	1,057,412.86	7.230000	324,424.56	-732,988.30	0.05	
		Base	23.565093	1,057,412.86	7.230000	324,424.56	-732,988.30	0.05	
89785X101	TRUEBLUE INC COMMON STOCK								
	31,231.000	Local	17.830169	556,854.00	16.920000	528,428.52	-28,425.48	0.08	
		Base	17.830169	556,854.00	16.920000	528,428.52	-28,425.48	0.08	
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
	83,504.000	Local	5.788029	483,323.59	5.960000	497,683.84	14,360.25	0.08	
		Base	5.788029	483,323.59	5.960000	497,683.84	14,360.25	0.08	
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
	15,308.000	Local	26.796262	410,197.18	56.690000	867,810.52	457,613.34	0.13	
		Base	26.796262	410,197.18	56.690000	867,810.52	457,613.34	0.13	
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
	42,466.000	Local	13.040866	553,793.41	16.290000	691,771.14	137,977.73	0.11	
		Base	13.040866	553,793.41	16.290000	691,771.14	137,977.73	0.11	
902104108	II VI INC COMMON STOCK								
	18,997.000	Local	27.483606	522,106.07	44.500000	845,366.50	323,260.43	0.13	
		Base	27.483606	522,106.07	44.500000	845,366.50	323,260.43	0.13	
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
	52,921.000	Local	19.715315	1,043,354.19	59.350000	3,140,861.35	2,097,507.16	0.48	
		Base	19.715315	1,043,354.19	59.350000	3,140,861.35	2,097,507.16	0.48	

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90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		10,538.000	Local 63.234224	666,362.25	78.410000	826,284.58	159,922.33	0.13
			Base 63.234224	666,362.25	78.410000	826,284.58	159,922.33	0.13
90333L201	US CONCRETE INC COMMON STOCK USD.001							
		13,708.000	Local 40.503653	555,224.07	26.690000	365,866.52	-189,357.55	0.06
			Base 40.503653	555,224.07	26.690000	365,866.52	-189,357.55	0.06
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,094.000	Local 60.252969	668,446.44	88.900000	986,256.60	317,810.16	0.15
			Base 60.252969	668,446.44	88.900000	986,256.60	317,810.16	0.15
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		63,969.000	Local 25.253260	1,615,425.77	4.460000	285,301.74	-1,330,124.03	0.04
			Base 25.253260	1,615,425.77	4.460000	285,301.74	-1,330,124.03	0.04
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		34,541.000	Local 20.928509	722,891.62	24.520000	846,945.32	124,053.70	0.13
			Base 20.928509	722,891.62	24.520000	846,945.32	124,053.70	0.13
904677200	UNIFI INC COMMON STOCK USD.1							
		12,598.000	Local 26.697270	336,332.21	12.230000	154,073.54	-182,258.67	0.02
			Base 26.697270	336,332.21	12.230000	154,073.54	-182,258.67	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		13,180.000	Local 94.618140	1,247,067.09	192.620000	2,538,731.60	1,291,664.51	0.39
			Base 94.618140	1,247,067.09	192.620000	2,538,731.60	1,291,664.51	0.39
909214306	UNISYS CORP COMMON STOCK USD.01							
		45,184.000	Local 16.607436	750,390.40	11.660000	526,845.44	-223,544.96	0.08
			Base 16.607436	750,390.40	11.660000	526,845.44	-223,544.96	0.08
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		67,683.000	Local 17.555805	1,188,229.52	18.120000	1,226,415.96	38,186.44	0.19
			Base 17.555805	1,188,229.52	18.120000	1,226,415.96	38,186.44	0.19
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		18,383.000	Local 26.488442	486,937.03	25.180000	462,883.94	-24,053.09	0.07
			Base 26.488442	486,937.03	25.180000	462,883.94	-24,053.09	0.07

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910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
		17,860.000	Local 19.108006	341,268.98	7.570000	135,200.20	-206,068.78	0.02
			Base 19.108006	341,268.98	7.570000	135,200.20	-206,068.78	0.02
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		46,353.000	Local 18.846235	873,579.52	18.050000	836,671.65	-36,907.87	0.13
			Base 18.846235	873,579.52	18.050000	836,671.65	-36,907.87	0.13
91325V108	UNITI GROUP INC REIT USD.0001							
		167,994.000	Local 7.878274	1,323,502.70	9.820000	1,649,701.08	326,198.38	0.25
			Base 7.878274	1,323,502.70	9.820000	1,649,701.08	326,198.38	0.25
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		21,126.000	Local 47.733165	1,008,410.84	43.410000	917,079.66	-91,331.18	0.14
			Base 47.733165	1,008,410.84	43.410000	917,079.66	-91,331.18	0.14
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		12,031.000	Local 32.674113	393,102.25	41.080000	494,233.48	101,131.23	0.08
			Base 32.674113	393,102.25	41.080000	494,233.48	101,131.23	0.08
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		10,942.000	Local 57.288710	626,853.07	66.720000	730,050.24	103,197.17	0.11
			Base 57.288710	626,853.07	66.720000	730,050.24	103,197.17	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		25,801.000	Local 17.784003	458,845.05	18.550000	478,608.55	19,763.50	0.07
			Base 17.784003	458,845.05	18.550000	478,608.55	19,763.50	0.07
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		25,930.000	Local 18.952623	491,441.51	9.300000	241,149.00	-250,292.51	0.04
			Base 18.952623	491,441.51	9.300000	241,149.00	-250,292.51	0.04
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		22,060.000	Local 46.263223	1,020,566.71	37.130000	819,087.80	-201,478.91	0.13
			Base 46.263223	1,020,566.71	37.130000	819,087.80	-201,478.91	0.13
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		46,934.000	Local 17.629409	827,418.70	10.290000	482,950.86	-344,467.84	0.07
			Base 17.629409	827,418.70	10.290000	482,950.86	-344,467.84	0.07

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921932828	VANGUARD S+P SMALL CAP 600 ETF							
	VANGUARD S+P SMALL CAP 600 E	20,000.000	128.391105	2,567,822.10	135.530000	2,710,600.00	142,777.90	0.42
			128.391105	2,567,822.10	135.530000	2,710,600.00	142,777.90	0.42
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01	33,847.000	27.452395	929,181.22	11.090000	375,363.23	-553,817.99	0.06
			27.452395	929,181.22	11.090000	375,363.23	-553,817.99	0.06
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1	103,321.000	10.987896	1,135,280.37	10.070000	1,040,442.47	-94,837.90	0.16
			10.987896	1,135,280.37	10.070000	1,040,442.47	-94,837.90	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01	42,731.000	28.939783	1,236,625.85	11.890000	508,071.59	-728,554.26	0.08
			28.939783	1,236,625.85	11.890000	508,071.59	-728,554.26	0.08
92335C106	VERA BRADLEY INC COMMON STOCK	19,907.000	13.616332	271,060.32	5.270000	104,909.89	-166,150.43	0.02
			13.616332	271,060.32	5.270000	104,909.89	-166,150.43	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01	39,614.000	23.350063	924,989.41	17.980000	712,259.72	-212,729.69	0.11
			23.350063	924,989.41	17.980000	712,259.72	-212,729.69	0.11
923454102	VERITIV CORP COMMON STOCK USD.01	10,843.000	33.933455	367,940.45	17.380000	188,451.34	-179,489.11	0.03
			33.933455	367,940.45	17.380000	188,451.34	-179,489.11	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5	17,629.000	26.795405	472,376.20	21.430000	377,789.47	-94,586.73	0.06
			26.795405	472,376.20	21.430000	377,789.47	-94,586.73	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	197,238.000	7.882982	1,554,823.52	13.335000	2,630,168.73	1,075,345.21	0.40
			7.882982	1,554,823.52	13.335000	2,630,168.73	1,075,345.21	0.40
925815102	VICOR CORP COMMON STOCK USD.01	16,038.000	20.779423	333,260.39	87.030000	1,395,787.14	1,062,526.75	0.21
			20.779423	333,260.39	87.030000	1,395,787.14	1,062,526.75	0.21

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
		26,050.000	Local 27.600267	718,986.95	39.540000	1,030,017.00	311,030.05	0.16
			Base 27.600267	718,986.95	39.540000	1,030,017.00	311,030.05	0.16
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		6,291.000	Local 103.904998	653,666.34	141.900000	892,692.90	239,026.56	0.14
			Base 103.904998	653,666.34	141.900000	892,692.90	239,026.56	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		50,192.000	Local 17.041814	855,362.73	19.410000	974,226.72	118,863.99	0.15
			Base 17.041814	855,362.73	19.410000	974,226.72	118,863.99	0.15
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
		199,594.000	Local 8.430645	1,682,706.18	11.450000	2,285,351.30	602,645.12	0.35
			Base 8.430645	1,682,706.18	11.450000	2,285,351.30	602,645.12	0.35
929236107	WD 40 CO COMMON STOCK USD.001							
		11,835.000	Local 88.755059	1,050,416.12	204.380000	2,418,837.30	1,368,421.18	0.37
			Base 88.755059	1,050,416.12	204.380000	2,418,837.30	1,368,421.18	0.37
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		45,736.000	Local 12.896298	589,825.07	12.210000	558,436.56	-31,388.51	0.09
			Base 12.896298	589,825.07	12.210000	558,436.56	-31,388.51	0.09
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
		56,732.000	Local 16.638936	943,960.14	15.750000	893,529.00	-50,431.14	0.14
			Base 16.638936	943,960.14	15.750000	893,529.00	-50,431.14	0.14
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		24,976.000	Local 27.927008	697,504.95	54.780000	1,368,185.28	670,680.33	0.21
			Base 27.927008	697,504.95	54.780000	1,368,185.28	670,680.33	0.21
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		44,235.000	Local 18.165751	803,561.99	15.470000	684,315.45	-119,246.54	0.10
			Base 18.165751	803,561.99	15.470000	684,315.45	-119,246.54	0.10
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		161,941.000	Local 5.699560	922,992.43	0.680000	110,119.88	-812,872.55	0.02
			Base 5.699560	922,992.43	0.680000	110,119.88	-812,872.55	0.02

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
939653101	WASHINGTON REIT REIT USD.01	71,164.000	Local 26.627706	1,894,934.10	21.940000	1,561,338.16	-333,595.94	0.24
			Base 26.627706	1,894,934.10	21.940000	1,561,338.16	-333,595.94	0.24
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	23,765.000	Local 51.661452	1,227,734.40	95.750000	2,275,498.75	1,047,764.35	0.35
			Base 51.661452	1,227,734.40	95.750000	2,275,498.75	1,047,764.35	0.35
957090103	WESTAMERICA BANCORPORATION COMMON STOCK	23,293.000	Local 50.393413	1,173,813.78	60.860000	1,417,611.98	243,798.20	0.22
			Base 50.393413	1,173,813.78	60.860000	1,417,611.98	243,798.20	0.22
966084204	WHITESTONE REIT REIT USD.001	36,427.000	Local 11.979550	436,379.06	6.430000	234,225.61	-202,153.45	0.04
			Base 11.979550	436,379.06	6.430000	234,225.61	-202,153.45	0.04
974155103	WINGSTOP INC COMMON STOCK USD.01	25,575.000	Local 45.961468	1,175,464.54	163.400000	4,178,955.00	3,003,490.46	0.64
			Base 45.961468	1,175,464.54	163.400000	4,178,955.00	3,003,490.46	0.64
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	29,131.000	Local 23.764187	692,274.54	53.980000	1,572,491.38	880,216.84	0.24
			Base 23.764187	692,274.54	53.980000	1,572,491.38	880,216.84	0.24
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	102,928.000	Local 7.350176	756,538.90	3.740000	384,950.72	-371,588.18	0.06
			Base 7.350176	756,538.90	3.740000	384,950.72	-371,588.18	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	70,218.000	Local 21.290042	1,494,944.20	24.980000	1,754,045.64	259,101.44	0.27
			Base 21.290042	1,494,944.20	24.980000	1,754,045.64	259,101.44	0.27
981419104	WORLD ACCEPTANCE CORP COMMON STOCK	4,542.000	Local 70.928871	322,158.93	90.990000	413,276.58	91,117.65	0.06
			Base 70.928871	322,158.93	90.990000	413,276.58	91,117.65	0.06
98390M103	XPERI HOLDING CORP COMMON STOCK	99,428.000	Local 23.272941	2,313,981.98	12.530000	1,245,832.84	-1,068,149.14	0.19
			Base 23.272941	2,313,981.98	12.530000	1,245,832.84	-1,068,149.14	0.19

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		98,085.000	Local 19.527552	1,915,359.95	8.980000	880,803.30	-1,034,556.65	0.14
			Base 19.527552	1,915,359.95	8.980000	880,803.30	-1,034,556.65	0.14
98401F105	XENCOR INC COMMON STOCK USD.01							
		42,914.000	Local 41.083119	1,763,040.96	35.750000	1,534,175.50	-228,865.46	0.24
			Base 41.083119	1,763,040.96	35.750000	1,534,175.50	-228,865.46	0.24
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		57,897.000	Local 25.442714	1,473,056.82	51.380000	2,974,747.86	1,501,691.04	0.46
			Base 25.442714	1,473,056.82	51.380000	2,974,747.86	1,501,691.04	0.46
989817101	ZUMIEZ INC COMMON STOCK							
		17,350.000	Local 24.903705	432,079.28	25.680000	445,548.00	13,468.72	0.07
			Base 24.903705	432,079.28	25.680000	445,548.00	13,468.72	0.07
98986M103	ZYNEX INC COMMON STOCK USD.001							
		13,200.000	Local 24.318000	320,997.60	14.800000	195,360.00	-125,637.60	0.03
			Base 24.318000	320,997.60	14.800000	195,360.00	-125,637.60	0.03
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		129,128.000	Local 12.839700	1,657,964.78	15.840000	2,045,387.52	387,422.74	0.31
			Base 12.839700	1,657,964.78	15.840000	2,045,387.52	387,422.74	0.31
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
		31,148.000	Local 27.254833	848,933.54	21.710000	676,223.08	-172,710.46	0.10
			Base 27.254833	848,933.54	21.710000	676,223.08	-172,710.46	0.10
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		177,241.000	Local 8.044116	1,425,747.22	3.010000	533,495.41	-892,251.81	0.08
			Base 8.044116	1,425,747.22	3.010000	533,495.41	-892,251.81	0.08
G3323L100	FABRINET COMMON STOCK USD.01							
		31,747.000	Local 33.207417	1,054,235.88	69.780000	2,215,305.66	1,161,069.78	0.34
			Base 33.207417	1,054,235.88	69.780000	2,215,305.66	1,161,069.78	0.34
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		26,002.000	Local 33.647634	874,905.78	23.190000	602,986.38	-271,919.40	0.09
			Base 33.647634	874,905.78	23.190000	602,986.38	-271,919.40	0.09

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		19,735.000	Local 25.493574	503,115.69	25.160000	496,532.60	-6,583.09	0.08
			Base 25.493574	503,115.69	25.160000	496,532.60	-6,583.09	0.08
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		26,373.000	Local 35.509005	936,478.98	48.710000	1,284,628.83	348,149.85	0.20
			Base 35.509005	936,478.98	48.710000	1,284,628.83	348,149.85	0.20
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		5,870.000	Local 108.734213	638,269.83	39.980000	234,682.60	-403,587.23	0.04
			Base 108.734213	638,269.83	39.980000	234,682.60	-403,587.23	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		45,289.000	Local 16.163712	732,038.35	17.270000	782,141.03	50,102.68	0.12
			Base 16.163712	732,038.35	17.270000	782,141.03	50,102.68	0.12
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		11,832.000	Local 28.462017	336,762.59	25.200000	298,166.40	-38,596.19	0.05
			Base 28.462017	336,762.59	25.200000	298,166.40	-38,596.19	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		69,816.000	Local 14.147203	987,701.10	8.560000	597,624.96	-390,076.14	0.09
			Base 14.147203	987,701.10	8.560000	597,624.96	-390,076.14	0.09
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		33,058.000	Local 32.163811	1,063,271.25	24.910000	823,474.78	-239,796.47	0.13
			Base 32.163811	1,063,271.25	24.910000	823,474.78	-239,796.47	0.13
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		38,415.000	Local 17.354700	666,680.81	20.930000	804,025.95	137,345.14	0.12
			Base 17.354700	666,680.81	20.930000	804,025.95	137,345.14	0.12
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		23,319.000	Local 13.740772	320,421.06	8.440000	196,812.36	-123,608.70	0.03
			Base 13.740772	320,421.06	8.440000	196,812.36	-123,608.70	0.03
<b>US DOLLAR Total</b>								
		28,205,370.000	Local	574,057,221.58		647,474,352.52	73,417,130.94	99.30
			Base	574,057,221.58		647,474,352.52	73,417,130.94	99.30

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		28,205,370.000	Base	574,057,221.58		647,474,352.52	73,417,130.94	99.30

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		32,771,896.030	Base	578,627,907.42		652,044,994.56	73,417,087.14	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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							
		-52,029.240	Local	1.000000	-52,029.24	1.000000	-52,029.24	0.00
			Base	1.000000	-52,029.24	1.000000	-52,029.24	0.00

<b>US DOLLAR Total</b>		-52,029.240	Local		-52,029.24		-52,029.24	0.00
			Base		-52,029.24		-52,029.24	0.00

<b>CASH Total</b>		-52,029.240	Base		-52,029.24		-52,029.24	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.140068	31 Dec 2030		
		40,617,519.210	Local	100.090039	40,654,090.67	100.090000	40,654,074.98	-15.69
			Base	100.090039	40,654,090.67	100.090000	40,654,074.98	-15.69

11563VMU8	BROWN-FORMAN CORP.				0.370000	28 Dec 2020		
		7,500,000.000	Local	99.878722	7,490,904.16	99.869210	7,490,190.75	-713.41
			Base	99.878722	7,490,904.16	99.869210	7,490,190.75	-713.41

2063C0NB4	CONCORD MIN CPTL CO				0.240000	11 Jan 2021		
		10,000,000.000	Local	99.912000	9,991,200.00	99.902000	9,990,200.00	-1,000.00
			Base	99.912000	9,991,200.00	99.902000	9,990,200.00	-1,000.00

26244HJP9	DUKE ENERGY CORP				0.240000	23 Sep 2020		
		10,000,000.000	Local	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00
			Base	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00

41282JJ93	HARLEY-DAVIDSON FND CP				0.510000	09 Sep 2020		
		10,000,000.000	Local	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00
			Base	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00

# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
41282JKU4	HARLEY-DAVIDSON FND CP				0.460000	28 Oct 2020		
	10,000,000.000	Local	99.927167	9,992,716.67	99.927167	9,992,716.67	0.00	0.47
		Base	99.927167	9,992,716.67	99.927167	9,992,716.67	0.00	0.47
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.657778	4,982,888.89	99.657778	4,982,888.89	0.00	0.24
		Base	99.657778	4,982,888.89	99.657778	4,982,888.89	0.00	0.24
<b>US DOLLAR Total</b>	93,117,519.210	Local		93,109,200.39		93,107,471.29	-1,729.10	4.42
		Base		93,109,200.39		93,107,471.29	-1,729.10	4.42
<b>CASH EQUIVALENT Total</b>	93,117,519.210	Base		93,109,200.39		93,107,471.29	-1,729.10	4.42

## EQUITY

US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
	22,500,000.000	Local	1.000000	22,500,000.00	1.000000	22,500,000.00	0.00	1.07	
		Base	1.000000	22,500,000.00	1.000000	22,500,000.00	0.00	1.07	
<b>US DOLLAR Total</b>	22,500,000.000	Local		22,500,000.00		22,500,000.00	0.00	1.07	
		Base		22,500,000.00		22,500,000.00	0.00	1.07	
<b>EQUITY Total</b>	22,500,000.000	Base		22,500,000.00		22,500,000.00	0.00	1.07	

## FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028			
	10,205,000.000	Local	100.224317	10,227,891.58	116.788183	11,918,234.08	1,690,342.50	0.57	
		Base	100.224317	10,227,891.58	116.788183	11,918,234.08	1,690,342.50	0.57	

# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	125.692065	12,647,135.58	2,598,453.64	0.60
			Base	99.867640	10,048,681.94	125.692065	12,647,135.58	2,598,453.64	0.60
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		10,000,000.000	Local	99.544637	9,954,463.70	99.867062	9,986,706.20	32,242.50	0.47
			Base	99.544637	9,954,463.70	99.867062	9,986,706.20	32,242.50	0.47
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				0.736000	29 Mar 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.215808	5,010,790.40	10,790.40	0.24
			Base	100.000000	5,000,000.00	100.215808	5,010,790.40	10,790.40	0.24
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024			
		5,000,000.000	Local	103.634896	5,181,744.80	110.282782	5,514,139.10	332,394.30	0.26
			Base	103.634896	5,181,744.80	110.282782	5,514,139.10	332,394.30	0.26
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		10,000,000.000	Local	99.902481	9,990,248.09	99.972295	9,997,229.50	6,981.41	0.47
			Base	99.902481	9,990,248.09	99.972295	9,997,229.50	6,981.41	0.47
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.785332	4,989,266.60	161.510293	8,075,514.65	3,086,248.05	0.38
			Base	99.785332	4,989,266.60	161.510293	8,075,514.65	3,086,248.05	0.38
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.901000	27 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.752136	10,075,213.60	75,213.60	0.48
			Base	100.000000	10,000,000.00	100.752136	10,075,213.60	75,213.60	0.48
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.481880	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	100.059310	4,002,372.40	2,372.40	0.19
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.059310	4,002,372.40	2,372.40	0.19
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.948662	2,998,459.85	132.855623	3,985,668.69	987,208.84	0.19
			Base	99.948662	2,998,459.85	132.855623	3,985,668.69	987,208.84	0.19
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	100.481335	10,048,133.50	48,133.50	0.48
			Base	100.000000	10,000,000.00	100.481335	10,048,133.50	48,133.50	0.48

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# Holdings

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026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022			
		5,000,000.000	Local	102.474581	5,123,729.03	107.616825	5,380,841.25	257,112.22	0.26
			Base	102.474581	5,123,729.03	107.616825	5,380,841.25	257,112.22	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.925059	4,996,252.96	120.875954	6,043,797.70	1,047,544.74	0.29
			Base	99.925059	4,996,252.96	120.875954	6,043,797.70	1,047,544.74	0.29
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.798762	4,989,938.10	114.443721	5,722,186.05	732,247.95	0.27
			Base	99.798762	4,989,938.10	114.443721	5,722,186.05	732,247.95	0.27
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.996605	9,999,660.45	114.243050	11,424,305.00	1,424,644.55	0.54
			Base	99.996605	9,999,660.45	114.243050	11,424,305.00	1,424,644.55	0.54
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		5,000,000.000	Local	101.756693	5,087,834.63	105.371224	5,268,561.20	180,726.57	0.25
			Base	101.756693	5,087,834.63	105.371224	5,268,561.20	180,726.57	0.25
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.946880	25 Jun 2022			
		10,000,000.000	Local	100.115325	10,011,532.45	100.446850	10,044,685.00	33,152.55	0.48
			Base	100.115325	10,011,532.45	100.446850	10,044,685.00	33,152.55	0.48
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local	102.032085	5,101,604.23	112.450711	5,622,535.55	520,931.32	0.27
			Base	102.032085	5,101,604.23	112.450711	5,622,535.55	520,931.32	0.27
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023			
		15,000,000.000	Local	99.924217	14,988,632.62	104.919934	15,737,990.10	749,357.48	0.75
			Base	99.924217	14,988,632.62	104.919934	15,737,990.10	749,357.48	0.75
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.977857	14,996,678.57	103.531975	15,529,796.25	533,117.68	0.74
			Base	99.977857	14,996,678.57	103.531975	15,529,796.25	533,117.68	0.74
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local	99.949042	2,998,471.25	111.894422	3,356,832.66	358,361.41	0.16
			Base	99.949042	2,998,471.25	111.894422	3,356,832.66	358,361.41	0.16

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09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	10,000,000.000	Local		99.924770	9,992,477.02	109.312320	10,931,232.00	938,754.98	0.52
		Base		99.924770	9,992,477.02	109.312320	10,931,232.00	938,754.98	0.52
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	110.117351	33,035,205.30	3,035,205.30	1.57
		Base		100.000000	30,000,000.00	110.117351	33,035,205.30	3,035,205.30	1.57
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	5,000,000.000	Local		117.386899	5,869,344.97	116.133958	5,806,697.90	-62,647.07	0.28
		Base		117.386899	5,869,344.97	116.133958	5,806,697.90	-62,647.07	0.28
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	119.970148	5,998,507.40	998,507.40	0.28
		Base		100.000000	5,000,000.00	119.970148	5,998,507.40	998,507.40	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
	2,744,173.870	Local		108.889479	2,988,116.63	101.155920	2,775,894.32	-212,222.31	0.13
Original Face:	4,153,000.000	Base		108.889479	2,988,116.63	101.155920	2,775,894.32	-212,222.31	0.13
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
	3,300,000.000	Local		102.214670	3,373,084.11	108.981760	3,596,398.08	223,313.97	0.17
Original Face:	3,300,000.000	Base		102.214670	3,373,084.11	108.981760	3,596,398.08	223,313.97	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
	0.010	Local		-87,200.000000	-8.72	104.097870	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	104.097870	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	8,000,000.000	Local		99.962532	7,997,002.52	101.257353	8,100,588.24	103,585.72	0.38
		Base		99.962532	7,997,002.52	101.257353	8,100,588.24	103,585.72	0.38
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.418250	30 Jan 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.559724	10,055,972.40	55,972.40	0.48
		Base		100.000000	10,000,000.00	100.559724	10,055,972.40	55,972.40	0.48
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
	3,000,000.000	Local		99.966403	2,998,992.09	103.796610	3,113,898.30	114,906.21	0.15
		Base		99.966403	2,998,992.09	103.796610	3,113,898.30	114,906.21	0.15

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149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
		3,000,000.000	Local	99.606369	2,988,191.08	113.296885	3,398,906.55	410,715.47	0.16
			Base	99.606369	2,988,191.08	113.296885	3,398,906.55	410,715.47	0.16
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		15,000,000.000	Local	99.946815	14,992,022.30	100.698759	15,104,813.85	112,791.55	0.72
			Base	99.946815	14,992,022.30	100.698759	15,104,813.85	112,791.55	0.72
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.867130	03 Mar 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	100.662309	4,026,492.36	26,492.36	0.19
			Base	100.000000	4,000,000.00	100.662309	4,026,492.36	26,492.36	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	111.352638	11,135,263.80	1,135,263.80	0.53
			Base	100.000000	10,000,000.00	111.352638	11,135,263.80	1,135,263.80	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	106.527763	2,130,555.26	130,555.26	0.10
			Base	100.000000	2,000,000.00	106.527763	2,130,555.26	130,555.26	0.10
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021			
		5,000,000.000	Local	99.478160	4,973,907.99	100.115900	5,005,795.00	31,887.01	0.24
			Base	99.478160	4,973,907.99	100.115900	5,005,795.00	31,887.01	0.24
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.488549	5,124,427.43	108.261800	5,413,090.00	288,662.57	0.26
		Original Face: 5,000,000.000	Base	102.488549	5,124,427.43	108.261800	5,413,090.00	288,662.57	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
		10,000,000.000	Local	99.777127	9,977,712.72	142.031562	14,203,156.20	4,225,443.48	0.67
			Base	99.777127	9,977,712.72	142.031562	14,203,156.20	4,225,443.48	0.67
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024			
		8,393,000.000	Local	101.901165	8,552,564.80	107.067451	8,986,171.16	433,606.36	0.43
			Base	101.901165	8,552,564.80	107.067451	8,986,171.16	433,606.36	0.43
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021			
		5,000,000.000	Local	99.998479	4,999,923.95	102.471025	5,123,551.25	123,627.30	0.24
			Base	99.998479	4,999,923.95	102.471025	5,123,551.25	123,627.30	0.24

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26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		13,000,000.000	Local 99.690721	12,959,793.69	105.620724	13,730,694.12	770,900.43	0.65
			Base 99.690721	12,959,793.69	105.620724	13,730,694.12	770,900.43	0.65
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.138250	30 Jan 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.950314	15,142,547.10	142,547.10	0.72
			Base 100.000000	15,000,000.00	100.950314	15,142,547.10	142,547.10	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	108.684086	5,434,204.30	434,204.30	0.26
			Base 100.000000	5,000,000.00	108.684086	5,434,204.30	434,204.30	0.26
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		57,580.100	Local 100.139111	57,660.20	116.982457	67,358.62	9,698.42	0.00
Original Face:		5,000,000.000	Base 100.139111	57,660.20	116.982457	67,358.62	9,698.42	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		3,302,227.400	Local 91.967233	3,036,967.17	107.305763	3,543,480.31	506,513.14	0.17
Original Face:		10,000,000.000	Base 91.967233	3,036,967.17	107.305763	3,543,480.31	506,513.14	0.17
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		482,129.090	Local 101.964696	491,601.46	107.773740	519,608.55	28,007.09	0.02
Original Face:		5,085,000.000	Base 101.964696	491,601.46	107.773740	519,608.55	28,007.09	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		2,698,806.000	Local 102.733926	2,772,589.37	106.138628	2,864,475.66	91,886.29	0.14
Original Face:		5,000,000.000	Base 102.733926	2,772,589.37	106.138628	2,864,475.66	91,886.29	0.14
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		2,465,973.900	Local 106.861848	2,635,185.29	108.476737	2,675,008.02	39,822.73	0.13
Original Face:		5,000,000.000	Base 106.861848	2,635,185.29	108.476737	2,675,008.02	39,822.73	0.13
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		2,722,196.540	Local 102.986252	2,803,488.20	106.664520	2,903,617.87	100,129.67	0.14
Original Face:		7,000,000.000	Base 102.986252	2,803,488.20	106.664520	2,903,617.87	100,129.67	0.14
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		2,084,238.440	Local 100.850978	2,101,974.86	105.970719	2,208,682.46	106,707.60	0.10
Original Face:		3,550,000.000	Base 100.850978	2,101,974.86	105.970719	2,208,682.46	106,707.60	0.10

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3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
	2,603,522.750	Local		102.998687	2,681,594.26	106.099579	2,762,326.68	80,732.42	0.13
Original Face:	5,000,000.000	Base		102.998687	2,681,594.26	106.099579	2,762,326.68	80,732.42	0.13
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
	1,011,265.950	Local		104.260181	1,054,347.71	115.688879	1,169,922.24	115,574.53	0.06
Original Face:	10,300,000.000	Base		104.260181	1,054,347.71	115.688879	1,169,922.24	115,574.53	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
	573,511.440	Local		99.661009	571,567.29	114.469458	656,495.44	84,928.15	0.03
Original Face:	14,598,876.000	Base		99.661009	571,567.29	114.469458	656,495.44	84,928.15	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
	503,156.310	Local		99.652706	501,408.88	115.135844	579,313.26	77,904.38	0.03
Original Face:	11,774,977.000	Base		99.652706	501,408.88	115.135844	579,313.26	77,904.38	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
	219,369.220	Local		99.600126	218,492.02	111.915473	245,508.10	27,016.08	0.01
Original Face:	3,598,890.000	Base		99.600126	218,492.02	111.915473	245,508.10	27,016.08	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
	137,112.790	Local		99.679468	136,673.30	113.681725	155,872.18	19,198.88	0.01
Original Face:	6,241,535.000	Base		99.679468	136,673.30	113.681725	155,872.18	19,198.88	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	182,670.500	Local		100.203065	183,041.44	114.871421	209,836.20	26,794.76	0.01
Original Face:	5,000,000.000	Base		100.203065	183,041.44	114.871421	209,836.20	26,794.76	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	204,584.050	Local		100.773966	206,167.46	116.726265	238,803.32	32,635.86	0.01
Original Face:	5,000,000.000	Base		100.773966	206,167.46	116.726265	238,803.32	32,635.86	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
	210,838.200	Local		100.525806	211,946.80	117.720617	248,200.03	36,253.23	0.01
Original Face:	5,000,000.000	Base		100.525806	211,946.80	117.720617	248,200.03	36,253.23	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.621000	01 Jan 2037		
	703,334.880	Local		103.327995	726,741.83	105.621686	742,874.16	16,132.33	0.04
Original Face:	6,000,000.000	Base		103.327995	726,741.83	105.621686	742,874.16	16,132.33	0.04

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31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.683000	01 Oct 2036		
		597,831.950	Local 103.276305	617,418.75	104.962801	627,501.16	10,082.41	0.03
Original Face:		5,000,000.000	Base 103.276305	617,418.75	104.962801	627,501.16	10,082.41	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,159,223.290	Local 99.935672	3,157,191.02	106.049577	3,350,342.94	193,151.92	0.16
Original Face:		8,208,821.000	Base 99.935672	3,157,191.02	106.049577	3,350,342.94	193,151.92	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		2,393,825.450	Local 103.572460	2,479,343.90	107.428535	2,571,651.61	92,307.71	0.12
Original Face:		5,000,000.000	Base 103.572460	2,479,343.90	107.428535	2,571,651.61	92,307.71	0.12
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		2,356,026.940	Local 110.049011	2,592,784.35	111.434714	2,625,431.88	32,647.53	0.12
Original Face:		7,231,153.000	Base 110.049011	2,592,784.35	111.434714	2,625,431.88	32,647.53	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
		3,636,609.130	Local 100.021162	3,637,378.72	109.423485	3,979,304.45	341,925.73	0.19
Original Face:		8,000,000.000	Base 100.021162	3,637,378.72	109.423485	3,979,304.45	341,925.73	0.19
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
		2,665,221.900	Local 103.281250	2,752,674.50	106.322042	2,833,718.35	81,043.85	0.13
Original Face:		6,000,000.000	Base 103.281250	2,752,674.50	106.322042	2,833,718.35	81,043.85	0.13
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
		3,110,740.600	Local 100.449278	3,124,716.48	105.996361	3,297,271.84	172,555.36	0.16
Original Face:		5,000,000.000	Base 100.449278	3,124,716.48	105.996361	3,297,271.84	172,555.36	0.16
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
		5,000,000.000	Local 108.245018	5,412,250.91	123.028502	6,151,425.10	739,174.19	0.29
			Base 108.245018	5,412,250.91	123.028502	6,151,425.10	739,174.19	0.29
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
		5,000,000.000	Local 108.063127	5,403,156.33	119.108868	5,955,443.40	552,287.07	0.28
			Base 108.063127	5,403,156.33	119.108868	5,955,443.40	552,287.07	0.28
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
		4,240,000.000	Local 116.820015	4,953,168.62	115.533598	4,898,624.56	-54,544.06	0.23
			Base 116.820015	4,953,168.62	115.533598	4,898,624.56	-54,544.06	0.23

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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 138.161063	6,908,053.16	153.722980	7,686,149.00	778,095.84	0.36
			Base 138.161063	6,908,053.16	153.722980	7,686,149.00	778,095.84	0.36
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
		1,125,107.340	Local 102.610331	1,154,476.37	101.839680	1,145,805.71	-8,670.66	0.05
Original Face:		3,000,000.000	Base 102.610331	1,154,476.37	101.839680	1,145,805.71	-8,670.66	0.05
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.626910	25 Mar 2052		
		375,674.620	Local 108.748850	408,541.83	117.366040	440,914.42	32,372.59	0.02
Original Face:		4,261,779.000	Base 108.748850	408,541.83	117.366040	440,914.42	32,372.59	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023		
		1,605,135.000	Local 102.391791	1,643,526.48	100.360400	1,610,919.91	-32,606.57	0.08
Original Face:		6,000,000.000	Base 102.391791	1,643,526.48	100.360400	1,610,919.91	-32,606.57	0.08
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025		
		299,723.790	Local 102.409352	306,945.19	100.268780	300,529.39	-6,415.80	0.01
Original Face:		1,250,000.000	Base 102.409352	306,945.19	100.268780	300,529.39	-6,415.80	0.01
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
		1,748,224.000	Local 100.626502	1,759,176.65	102.124110	1,785,358.20	26,181.55	0.08
Original Face:		5,000,000.000	Base 100.626502	1,759,176.65	102.124110	1,785,358.20	26,181.55	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
		1,060,887.550	Local 103.716261	1,100,312.90	105.305860	1,117,176.76	16,863.86	0.05
Original Face:		5,000,000.000	Base 103.716261	1,100,312.90	105.305860	1,117,176.76	16,863.86	0.05
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
		3,229,574.360	Local 107.339077	3,466,595.30	103.567870	3,344,801.37	-121,793.93	0.16
Original Face:		5,469,245.000	Base 107.339077	3,466,595.30	103.567870	3,344,801.37	-121,793.93	0.16
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
		8,544,100.800	Local 98.338473	8,402,138.28	108.728900	9,289,906.81	887,768.53	0.44
Original Face:		30,000,000.000	Base 98.338473	8,402,138.28	108.728900	9,289,906.81	887,768.53	0.44

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3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,312,671.700	Local	101.533277	1,332,798.59	102.804460	1,349,485.05	16,686.46	0.06
Original Face:	5,000,000.000	Base	101.533277	1,332,798.59	102.804460	1,349,485.05	16,686.46	0.06
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,711,759.620	Local	99.926821	1,710,506.97	104.605100	1,790,587.86	80,080.89	0.08
Original Face:	6,000,000.000	Base	99.926821	1,710,506.97	104.605100	1,790,587.86	80,080.89	0.08
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,554,444.050	Local	99.323711	1,543,931.51	104.204070	1,619,793.97	75,862.46	0.08
Original Face:	5,000,000.000	Base	99.323711	1,543,931.51	104.204070	1,619,793.97	75,862.46	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC				3.500000	25 Jul 2043		
	1,271,553.140	Local	99.395826	1,263,870.75	100.194150	1,274,021.86	10,151.11	0.06
Original Face:	20,312,000.000	Base	99.395826	1,263,870.75	100.194150	1,274,021.86	10,151.11	0.06
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,508,532.600	Local	100.809898	1,520,750.17	108.183080	1,631,977.03	111,226.86	0.08
Original Face:	6,000,000.000	Base	100.809898	1,520,750.17	108.183080	1,631,977.03	111,226.86	0.08
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	538,741.530	Local	102.120546	550,165.79	102.690200	553,234.75	3,068.96	0.03
Original Face:	2,500,000.000	Base	102.120546	550,165.79	102.690200	553,234.75	3,068.96	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.525130	25 Apr 2038		
	1,447,412.300	Local	99.863450	1,445,435.86	100.268040	1,451,291.94	5,856.08	0.07
Original Face:	5,000,000.000	Base	99.863450	1,445,435.86	100.268040	1,451,291.94	5,856.08	0.07
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.458298	1,536,874.47	103.661710	1,554,925.65	18,051.18	0.07
Original Face:	1,500,000.000	Base	102.458298	1,536,874.47	103.661710	1,554,925.65	18,051.18	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	1,250,627.450	Local	105.729534	1,322,282.58	107.497410	1,344,392.12	22,109.54	0.06
Original Face:	5,000,000.000	Base	105.729534	1,322,282.58	107.497410	1,344,392.12	22,109.54	0.06
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	959,170.620	Local	102.612629	984,230.19	105.124900	1,008,327.16	24,096.97	0.05
Original Face:	1,750,000.000	Base	102.612629	984,230.19	105.124900	1,008,327.16	24,096.97	0.05

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3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.374235	3,446,360.19	104.106640	3,801,768.36	355,408.17	0.18
Original Face:	3,651,802.000	Base	94.374235	3,446,360.19	104.106640	3,801,768.36	355,408.17	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	1,607,769.480	Local	101.852590	1,637,554.85	104.752180	1,684,173.58	46,618.73	0.08
Original Face:	8,500,000.000	Base	101.852590	1,637,554.85	104.752180	1,684,173.58	46,618.73	0.08
3136AHR8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	1,445,573.100	Local	102.643237	1,483,783.03	104.443470	1,509,806.71	26,023.68	0.07
Original Face:	5,000,000.000	Base	102.643237	1,483,783.03	104.443470	1,509,806.71	26,023.68	0.07
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	1,093,984.650	Local	104.994280	1,148,621.31	102.688540	1,123,396.86	-25,224.45	0.05
Original Face:	5,000,000.000	Base	104.994280	1,148,621.31	102.688540	1,123,396.86	-25,224.45	0.05
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	1,352,483.600	Local	102.231961	1,382,670.50	105.457830	1,426,299.86	43,629.36	0.07
Original Face:	5,000,000.000	Base	102.231961	1,382,670.50	105.457830	1,426,299.86	43,629.36	0.07
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
	2,787,256.100	Local	100.804329	2,809,674.82	103.525020	2,885,507.43	75,832.61	0.14
Original Face:	5,000,000.000	Base	100.804329	2,809,674.82	103.525020	2,885,507.43	75,832.61	0.14
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	3,996,010.970	Local	104.398394	4,171,771.26	103.763910	4,146,417.23	-25,354.03	0.20
Original Face:	8,346,000.000	Base	104.398394	4,171,771.26	103.763910	4,146,417.23	-25,354.03	0.20
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	1,495,138.900	Local	101.804493	1,522,118.57	105.084250	1,571,155.50	49,036.93	0.07
Original Face:	5,000,000.000	Base	101.804493	1,522,118.57	105.084250	1,571,155.50	49,036.93	0.07
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	1,887,330.480	Local	102.107507	1,927,106.11	104.704740	1,976,124.47	49,018.36	0.09
Original Face:	6,000,000.000	Base	102.107507	1,927,106.11	104.704740	1,976,124.47	49,018.36	0.09
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	5,803,517.560	Local	102.912133	5,972,523.72	105.715290	6,135,205.42	162,681.70	0.29
Original Face:	9,284,523.000	Base	102.912133	5,972,523.72	105.715290	6,135,205.42	162,681.70	0.29

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3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	5,598,877.740	Local	83.987727	4,702,370.14	101.339490	5,673,874.15	971,504.01	0.27
Original Face:	6,000,000.000	Base	83.987727	4,702,370.14	101.339490	5,673,874.15	971,504.01	0.27
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	102.075941	10,914,238.31	107.955500	11,542,896.78	628,658.47	0.55
Original Face:	10,692,273.000	Base	102.075941	10,914,238.31	107.955500	11,542,896.78	628,658.47	0.55
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	1,683,945.600	Local	102.052090	1,718,501.68	104.430680	1,758,555.84	40,054.16	0.08
Original Face:	15,000,000.000	Base	102.052090	1,718,501.68	104.430680	1,758,555.84	40,054.16	0.08
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	3,841,977.920	Local	104.792796	4,026,116.10	103.171830	3,963,838.93	-62,277.17	0.19
Original Face:	11,000,000.000	Base	104.792796	4,026,116.10	103.171830	3,963,838.93	-62,277.17	0.19
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,279,466.600	Local	102.787661	1,315,133.79	104.333600	1,334,913.56	19,779.77	0.06
Original Face:	2,304,044.000	Base	102.787661	1,315,133.79	104.333600	1,334,913.56	19,779.77	0.06
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	2,605,258.350	Local	107.405043	2,798,178.85	107.186800	2,792,493.06	-5,685.79	0.13
Original Face:	4,600,000.000	Base	107.405043	2,798,178.85	107.186800	2,792,493.06	-5,685.79	0.13
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,523,798.990	Local	103.298944	4,673,036.57	105.120680	4,755,448.26	82,411.69	0.23
Original Face:	6,976,000.000	Base	103.298944	4,673,036.57	105.120680	4,755,448.26	82,411.69	0.23
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042		
	1,215,254.530	Local	101.260214	1,230,569.34	101.586070	1,234,529.32	3,959.98	0.06
Original Face:	3,479,000.000	Base	101.260214	1,230,569.34	101.586070	1,234,529.32	3,959.98	0.06
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041		
	2,043,051.830	Local	101.506602	2,073,832.49	101.425390	2,072,173.29	-1,659.20	0.10
Original Face:	5,000,000.000	Base	101.506602	2,073,832.49	101.425390	2,072,173.29	-1,659.20	0.10
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041		
	800,662.380	Local	101.736867	814,568.82	101.434960	812,151.56	-2,417.26	0.04
Original Face:	3,000,000.000	Base	101.736867	814,568.82	101.434960	812,151.56	-2,417.26	0.04

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3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039			
		316,494.850	Local	100.700413	318,711.62	100.123620	316,886.10	-1,825.52	0.02
Original Face:		2,645,000.000	Base	100.700413	318,711.62	100.123620	316,886.10	-1,825.52	0.02
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
		4,059,091.020	Local	100.921188	4,096,482.86	104.911670	4,258,460.18	161,977.32	0.20
Original Face:		6,000,000.000	Base	100.921188	4,096,482.86	104.911670	4,258,460.18	161,977.32	0.20
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029			
		4,787,178.920	Local	101.625104	4,864,975.55	102.429090	4,903,463.80	38,488.25	0.23
Original Face:		5,729,287.000	Base	101.625104	4,864,975.55	102.429090	4,903,463.80	38,488.25	0.23
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		4,131,470.160	Local	101.288165	4,184,690.30	107.179010	4,428,068.82	243,378.52	0.21
Original Face:		6,000,000.000	Base	101.288165	4,184,690.30	107.179010	4,428,068.82	243,378.52	0.21
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
		6,885,783.600	Local	99.080807	6,822,489.97	106.238620	7,315,361.47	492,871.50	0.35
Original Face:		10,000,000.000	Base	99.080807	6,822,489.97	106.238620	7,315,361.47	492,871.50	0.35
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		3,442,891.800	Local	99.865809	3,438,271.74	106.238620	3,657,680.74	219,409.00	0.17
Original Face:		5,000,000.000	Base	99.865809	3,438,271.74	106.238620	3,657,680.74	219,409.00	0.17
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031			
		9,308,676.900	Local	103.004410	9,588,347.76	104.589070	9,735,858.60	147,510.84	0.46
Original Face:		10,000,000.000	Base	103.004410	9,588,347.76	104.589070	9,735,858.60	147,510.84	0.46
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		3,499,853.300	Local	101.532057	3,553,473.03	102.361510	3,582,502.69	29,029.66	0.17
Original Face:		5,000,000.000	Base	101.532057	3,553,473.03	102.361510	3,582,502.69	29,029.66	0.17
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		3,499,853.300	Local	101.762728	3,561,546.18	102.361510	3,582,502.69	20,956.51	0.17
Original Face:		5,000,000.000	Base	101.762728	3,561,546.18	102.361510	3,582,502.69	20,956.51	0.17
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,749,562.400	Local	102.786012	4,881,885.79	105.697710	5,020,178.69	138,292.90	0.24
Original Face:		5,000,000.000	Base	102.786012	4,881,885.79	105.697710	5,020,178.69	138,292.90	0.24

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
		3,888,710.350	Local 101.713179	3,955,330.92	103.233410	4,014,448.30	59,117.38	0.19
Original Face:		5,000,000.000	Base 101.713179	3,955,330.92	103.233410	4,014,448.30	59,117.38	0.19
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
		3,732,878.050	Local 101.940265	3,805,305.76	103.272210	3,855,025.66	49,719.90	0.18
Original Face:		5,000,000.000	Base 101.940265	3,805,305.76	103.272210	3,855,025.66	49,719.90	0.18
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
		204,309.900	Local 99.876472	204,057.52	114.950159	234,854.55	30,797.03	0.01
Original Face:		6,625,000.000	Base 99.876472	204,057.52	114.950159	234,854.55	30,797.03	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		208,115.880	Local 99.941422	207,993.97	117.551998	244,644.38	36,650.41	0.01
Original Face:		6,000,000.000	Base 99.941422	207,993.97	117.551998	244,644.38	36,650.41	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
		732,953.350	Local 100.702163	738,099.88	102.164920	748,821.20	10,721.32	0.04
Original Face:		5,000,000.000	Base 100.702163	738,099.88	102.164920	748,821.20	10,721.32	0.04
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
		2,400,124.850	Local 100.185335	2,404,573.11	99.938050	2,398,637.97	-5,935.14	0.11
Original Face:		5,000,000.000	Base 100.185335	2,404,573.11	99.938050	2,398,637.97	-5,935.14	0.11
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
		566,856.300	Local 103.934696	589,160.37	106.689140	604,774.11	15,613.74	0.03
Original Face:		7,703,000.000	Base 103.934696	589,160.37	106.689140	604,774.11	15,613.74	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
		941,464.200	Local 102.957493	969,307.94	109.534190	1,031,225.19	61,917.25	0.05
Original Face:		10,000,000.000	Base 102.957493	969,307.94	109.534190	1,031,225.19	61,917.25	0.05
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
		2,258,643.920	Local 102.465793	2,314,337.41	106.100540	2,396,433.40	82,095.99	0.11
Original Face:		13,000,000.000	Base 102.465793	2,314,337.41	106.100540	2,396,433.40	82,095.99	0.11
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
		440,586.960	Local 100.663873	443,511.90	103.598650	456,442.14	12,930.24	0.02
Original Face:		3,000,000.000	Base 100.663873	443,511.90	103.598650	456,442.14	12,930.24	0.02

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3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,416,122.380	Local	102.969481	1,458,173.86	105.287200	1,490,995.60	32,821.74	0.07
Original Face:	12,500,000.000	Base	102.969481	1,458,173.86	105.287200	1,490,995.60	32,821.74	0.07
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,262,210.850	Local	106.367582	1,342,583.16	110.418590	1,393,715.42	51,132.26	0.07
Original Face:	5,000,000.000	Base	106.367582	1,342,583.16	110.418590	1,393,715.42	51,132.26	0.07
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,619,230.640	Local	102.989091	3,727,412.75	106.008330	3,836,685.96	109,273.21	0.18
Original Face:	8,000,000.000	Base	102.989091	3,727,412.75	106.008330	3,836,685.96	109,273.21	0.18
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,898,213.850	Local	102.136202	1,938,763.54	105.099760	1,995,018.20	56,254.66	0.09
Original Face:	5,000,000.000	Base	102.136202	1,938,763.54	105.099760	1,995,018.20	56,254.66	0.09
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	641,611.300	Local	103.652612	665,046.87	102.884020	660,115.50	-4,931.37	0.03
Original Face:	5,000,000.000	Base	103.652612	665,046.87	102.884020	660,115.50	-4,931.37	0.03
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,472,998.600	Local	100.736830	1,483,852.10	105.566560	1,554,993.95	71,141.85	0.07
Original Face:	5,000,000.000	Base	100.736830	1,483,852.10	105.566560	1,554,993.95	71,141.85	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,741,654.650	Local	103.414617	1,801,125.48	107.714070	1,876,007.11	74,881.63	0.09
Original Face:	5,000,000.000	Base	103.414617	1,801,125.48	107.714070	1,876,007.11	74,881.63	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.515826	6,312,393.90	105.719250	6,639,168.90	326,775.00	0.31
Original Face:	6,280,000.000	Base	100.515826	6,312,393.90	105.719250	6,639,168.90	326,775.00	0.31
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	3,923,553.570	Local	103.473679	4,059,845.21	101.707110	3,990,532.95	-69,312.26	0.19
Original Face:	8,090,000.000	Base	103.473679	4,059,845.21	101.707110	3,990,532.95	-69,312.26	0.19
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,495,657.290	Local	103.289581	1,544,858.15	102.498650	1,533,028.53	-11,829.62	0.07
Original Face:	3,000,000.000	Base	103.289581	1,544,858.15	102.498650	1,533,028.53	-11,829.62	0.07

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3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041			
	1,624,195.600	Local	104.491674	1,697,149.17	105.232560	1,709,182.61	12,033.44		0.08
Original Face:	5,000,000.000	Base	104.491674	1,697,149.17	105.232560	1,709,182.61	12,033.44		0.08
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038			
	869,239.450	Local	101.683589	883,873.87	101.415610	881,544.49	-2,329.38		0.04
Original Face:	5,000,000.000	Base	101.683589	883,873.87	101.415610	881,544.49	-2,329.38		0.04
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031			
	293,530.910	Local	100.841158	295,999.97	102.119680	299,752.83	3,752.86		0.01
Original Face:	1,000,000.000	Base	100.841158	295,999.97	102.119680	299,752.83	3,752.86		0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027			
	979,824.550	Local	101.085793	990,463.42	102.588780	1,005,190.05	14,726.63		0.05
Original Face:	5,000,000.000	Base	101.085793	990,463.42	102.588780	1,005,190.05	14,726.63		0.05
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037			
	2,014,744.280	Local	101.961019	2,054,253.80	102.409350	2,063,286.52	9,032.72		0.10
Original Face:	7,500,000.000	Base	101.961019	2,054,253.80	102.409350	2,063,286.52	9,032.72		0.10
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043			
	3,576,214.400	Local	102.518008	3,666,263.75	107.324910	3,838,168.89	171,905.14		0.18
Original Face:	10,000,000.000	Base	102.518008	3,666,263.75	107.324910	3,838,168.89	171,905.14		0.18
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031			
	1,631,315.250	Local	101.642678	1,658,112.50	104.906820	1,711,360.95	53,248.45		0.08
Original Face:	5,000,000.000	Base	101.642678	1,658,112.50	104.906820	1,711,360.95	53,248.45		0.08
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039			
	1,061,381.850	Local	101.945747	1,082,033.66	101.465000	1,076,931.09	-5,102.57		0.05
Original Face:	5,000,000.000	Base	101.945747	1,082,033.66	101.465000	1,076,931.09	-5,102.57		0.05
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037			
	1,102,370.460	Local	102.686003	1,131,980.16	100.940670	1,112,740.13	-19,240.03		0.05
Original Face:	6,000,000.000	Base	102.686003	1,131,980.16	100.940670	1,112,740.13	-19,240.03		0.05
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039			
	1,784,977.000	Local	98.918342	1,765,669.66	111.845070	1,996,408.78	230,739.12		0.09
Original Face:	1,784,977.000	Base	98.918342	1,765,669.66	111.845070	1,996,408.78	230,739.12		0.09

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3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	2,163,427.600	Local	101.406136	2,193,848.34	101.381570	2,193,316.87	-531.47	0.10
Original Face:	10,000,000.000	Base	101.406136	2,193,848.34	101.381570	2,193,316.87	-531.47	0.10
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,583,726.150	Local	101.629919	2,625,838.79	104.058320	2,688,582.03	62,743.24	0.13
Original Face:	5,183,921.000	Base	101.629919	2,625,838.79	104.058320	2,688,582.03	62,743.24	0.13
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	588,987.350	Local	102.484422	603,620.28	100.604410	592,547.25	-11,073.03	0.03
Original Face:	5,000,000.000	Base	102.484422	603,620.28	100.604410	592,547.25	-11,073.03	0.03
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,200,607.800	Local	101.100877	1,213,825.02	103.677190	1,244,756.43	30,931.41	0.06
Original Face:	5,000,000.000	Base	101.100877	1,213,825.02	103.677190	1,244,756.43	30,931.41	0.06
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	4,487,672.660	Local	102.367673	4,593,926.09	102.871910	4,616,554.58	22,628.49	0.22
Original Face:	14,550,000.000	Base	102.367673	4,593,926.09	102.871910	4,616,554.58	22,628.49	0.22
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	2,225,997.300	Local	102.553257	2,282,832.74	101.417610	2,257,553.26	-25,279.48	0.11
Original Face:	10,000,000.000	Base	102.553257	2,282,832.74	101.417610	2,257,553.26	-25,279.48	0.11
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	4,428,991.600	Local	104.755113	4,639,595.17	101.891300	4,512,757.12	-126,838.05	0.21
Original Face:	5,000,000.000	Base	104.755113	4,639,595.17	101.891300	4,512,757.12	-126,838.05	0.21
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,865,849.100	Local	103.300160	1,927,425.11	105.660480	1,971,465.12	44,040.01	0.09
Original Face:	3,000,000.000	Base	103.300160	1,927,425.11	105.660480	1,971,465.12	44,040.01	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	1,578,479.550	Local	102.990105	1,625,677.75	102.226440	1,613,623.45	-12,054.30	0.08
Original Face:	5,000,000.000	Base	102.990105	1,625,677.75	102.226440	1,613,623.45	-12,054.30	0.08
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,493,740.260	Local	102.899982	1,537,058.46	105.179850	1,571,113.76	34,055.30	0.07
Original Face:	2,579,263.000	Base	102.899982	1,537,058.46	105.179850	1,571,113.76	34,055.30	0.07

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3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	1,600,710.300	Local	102.262015	1,636,918.61	102.523260	1,641,100.38	4,181.77	0.08
Original Face:	5,000,000.000	Base	102.262015	1,636,918.61	102.523260	1,641,100.38	4,181.77	0.08
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	1,849,505.350	Local	102.834705	1,901,933.37	103.268320	1,909,953.10	8,019.73	0.09
Original Face:	5,000,000.000	Base	102.834705	1,901,933.37	103.268320	1,909,953.10	8,019.73	0.09
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	2,834,919.100	Local	101.866217	2,887,824.84	102.632200	2,909,539.84	21,715.00	0.14
Original Face:	5,000,000.000	Base	101.866217	2,887,824.84	102.632200	2,909,539.84	21,715.00	0.14
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	1,927,913.100	Local	103.668234	1,998,633.46	102.288820	1,972,039.56	-26,593.90	0.09
Original Face:	6,000,000.000	Base	103.668234	1,998,633.46	102.288820	1,972,039.56	-26,593.90	0.09
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	1,718,147.970	Local	99.841856	1,715,430.82	102.191800	1,755,806.34	40,375.52	0.08
Original Face:	3,650,000.000	Base	99.841856	1,715,430.82	102.191800	1,755,806.34	40,375.52	0.08
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	1,752,807.250	Local	103.018562	1,805,716.82	101.832350	1,784,924.81	-20,792.01	0.08
Original Face:	5,000,000.000	Base	103.018562	1,805,716.82	101.832350	1,784,924.81	-20,792.01	0.08
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.920525	1,998,410.50	103.060371	2,061,207.42	62,796.92	0.10
		Base	99.920525	1,998,410.50	103.060371	2,061,207.42	62,796.92	0.10
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	832,451.330	Local	101.985964	848,983.51	103.995460	865,711.59	16,728.08	0.04
Original Face:	1,104,000.000	Base	101.985964	848,983.51	103.995460	865,711.59	16,728.08	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	4,064,571.250	Local	103.485729	4,206,251.17	103.894690	4,222,873.70	16,622.53	0.20
Original Face:	5,000,000.000	Base	103.485729	4,206,251.17	103.894690	4,222,873.70	16,622.53	0.20
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	4,916,158.800	Local	102.931826	5,060,292.00	103.763010	5,101,154.35	40,862.35	0.24
Original Face:	6,000,000.000	Base	102.931826	5,060,292.00	103.763010	5,101,154.35	40,862.35	0.24

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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
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,547,180.930	Local	104.044016	7,852,390.17	107.559280	8,117,693.47	265,303.30	0.38
Original Face:	9,629,000.000	Base	104.044016	7,852,390.17	107.559280	8,117,693.47	265,303.30	0.38
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,610,248.250	Local	100.624464	3,632,792.96	107.186200	3,869,687.91	236,894.95	0.18
Original Face:	5,000,000.000	Base	100.624464	3,632,792.96	107.186200	3,869,687.91	236,894.95	0.18
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,963,417.620	Local	99.408719	4,934,069.87	107.480160	5,334,689.20	400,619.33	0.25
Original Face:	6,000,000.000	Base	99.408719	4,934,069.87	107.480160	5,334,689.20	400,619.33	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	5,213,181.600	Local	112.760425	5,878,405.74	114.206450	5,953,789.64	75,383.90	0.28
Original Face:	10,000,000.000	Base	112.760425	5,878,405.74	114.206450	5,953,789.64	75,383.90	0.28
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,465,673.980	Local	104.599265	9,901,025.44	109.959290	10,408,387.90	507,362.46	0.49
Original Face:	11,739,000.000	Base	104.599265	9,901,025.44	109.959290	10,408,387.90	507,362.46	0.49
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	6,282,365.400	Local	100.529652	6,315,640.06	102.164600	6,418,353.48	102,713.42	0.30
Original Face:	15,000,000.000	Base	100.529652	6,315,640.06	102.164600	6,418,353.48	102,713.42	0.30
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	592,041.100	Local	103.523009	612,898.76	100.479800	594,881.71	-18,017.05	0.03
Original Face:	5,000,000.000	Base	103.523009	612,898.76	100.479800	594,881.71	-18,017.05	0.03
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,716,415.720	Local	102.595446	3,812,873.27	100.994470	3,753,374.36	-59,498.91	0.18
Original Face:	4,396,000.000	Base	102.595446	3,812,873.27	100.994470	3,753,374.36	-59,498.91	0.18
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	342,610.270	Local	102.039632	349,598.26	100.172960	343,202.85	-6,395.41	0.02
Original Face:	5,000,000.000	Base	102.039632	349,598.26	100.172960	343,202.85	-6,395.41	0.02
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043		
	655,310.850	Local	103.236643	676,520.92	100.661320	659,644.55	-16,876.37	0.03
Original Face:	5,000,000.000	Base	103.236643	676,520.92	100.661320	659,644.55	-16,876.37	0.03

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3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
	4,138,168.460	Local	104.281585	4,315,347.67	104.471390	4,323,202.11	7,854.44	0.21	
Original Face:	4,774,000.000	Base	104.281585	4,315,347.67	104.471390	4,323,202.11	7,854.44	0.21	
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	4,622,437.200	Local	103.019717	4,762,021.72	105.712190	4,886,479.60	124,457.88	0.23	
Original Face:	5,000,000.000	Base	103.019717	4,762,021.72	105.712190	4,886,479.60	124,457.88	0.23	
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	3,410,579.600	Local	101.823870	3,472,784.13	102.354230	3,490,872.49	18,088.36	0.17	
Original Face:	5,000,000.000	Base	101.823870	3,472,784.13	102.354230	3,490,872.49	18,088.36	0.17	
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
	2,301,201.900	Local	103.989877	2,393,017.03	110.437273	2,541,384.62	148,367.59	0.12	
Original Face:	10,000,000.000	Base	103.989877	2,393,017.03	110.437273	2,541,384.62	148,367.59	0.12	
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
	1,015,308.000	Local	102.130348	1,036,937.59	105.787327	1,074,067.19	37,129.60	0.05	
Original Face:	7,000,000.000	Base	102.130348	1,036,937.59	105.787327	1,074,067.19	37,129.60	0.05	
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.892000	01 Nov 2035		
	586,184.800	Local	103.168359	604,757.24	104.552675	612,871.89	8,114.65	0.03	
Original Face:	5,000,000.000	Base	103.168359	604,757.24	104.552675	612,871.89	8,114.65	0.03	
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
	3,458,378.000	Local	105.561318	3,650,709.41	111.826334	3,867,377.33	216,667.92	0.18	
Original Face:	20,000,000.000	Base	105.561318	3,650,709.41	111.826334	3,867,377.33	216,667.92	0.18	
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.035000	01 May 2036		
	664,380.900	Local	103.312680	686,389.71	104.638807	695,200.25	8,810.54	0.03	
Original Face:	5,000,000.000	Base	103.312680	686,389.71	104.638807	695,200.25	8,810.54	0.03	
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.341000	01 Oct 2037		
	276,111.920	Local	106.260364	293,397.53	104.384165	288,217.12	-5,180.41	0.01	
Original Face:	4,000,000.000	Base	106.260364	293,397.53	104.384165	288,217.12	-5,180.41	0.01	
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
	1,689,688.480	Local	104.086539	1,758,738.26	108.011644	1,825,060.31	66,322.05	0.09	
Original Face:	8,000,000.000	Base	104.086539	1,758,738.26	108.011644	1,825,060.31	66,322.05	0.09	

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3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.380000	01 Jun 2021		
		1,176,145.770	Local 101.505899	1,193,857.34	101.100915	1,189,094.14	-4,763.20	0.06
Original Face:		5,000,000.000	Base 101.505899	1,193,857.34	101.100915	1,189,094.14	-4,763.20	0.06
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.755000	01 Aug 2037		
		134,091.800	Local 106.510115	142,821.33	100.236721	134,409.22	-8,412.11	0.01
Original Face:		5,000,000.000	Base 106.510115	142,821.33	100.236721	134,409.22	-8,412.11	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
		2,818,960.410	Local 102.236061	2,881,994.09	104.633953	2,949,589.71	67,595.62	0.14
Original Face:		4,950,000.000	Base 102.236061	2,881,994.09	104.633953	2,949,589.71	67,595.62	0.14
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.456000	01 Feb 2023		
		2,621,001.710	Local 101.483966	2,659,896.49	103.431158	2,710,932.42	51,035.93	0.13
Original Face:		6,575,000.000	Base 101.483966	2,659,896.49	103.431158	2,710,932.42	51,035.93	0.13
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		1,328,883.060	Local 102.119408	1,357,047.52	105.161529	1,397,473.74	40,426.22	0.07
Original Face:		6,000,000.000	Base 102.119408	1,357,047.52	105.161529	1,397,473.74	40,426.22	0.07
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
		1,627,295.300	Local 103.377367	1,682,255.04	105.590335	1,718,266.56	36,011.52	0.08
Original Face:		10,000,000.000	Base 103.377367	1,682,255.04	105.590335	1,718,266.56	36,011.52	0.08
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.573000	01 Jan 2021		
		1,838,971.090	Local 100.332304	1,845,082.06	99.982985	1,838,658.19	-6,423.87	0.09
Original Face:		10,000,000.000	Base 100.332304	1,845,082.06	99.982985	1,838,658.19	-6,423.87	0.09
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		2,125,804.200	Local 104.276456	2,216,713.29	108.108337	2,298,171.57	81,458.28	0.11
Original Face:		6,000,000.000	Base 104.276456	2,216,713.29	108.108337	2,298,171.57	81,458.28	0.11
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		3,077,800.740	Local 104.895075	3,228,461.40	109.837416	3,380,576.80	152,115.40	0.16
Original Face:		6,750,000.000	Base 104.895075	3,228,461.40	109.837416	3,380,576.80	152,115.40	0.16
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		2,673,186.320	Local 102.722439	2,745,962.19	108.574719	2,902,404.54	156,442.35	0.14
Original Face:		7,000,000.000	Base 102.722439	2,745,962.19	108.574719	2,902,404.54	156,442.35	0.14

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		8,352,963.380	Local 99.569962	8,317,042.45	104.917675	8,763,734.97	446,692.52	0.42
Original Face:		8,500,000.000	Base 99.569962	8,317,042.45	104.917675	8,763,734.97	446,692.52	0.42
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.769873	5,604,073.76	111.075135	6,239,090.33	635,016.57	0.30
Original Face:		5,617,000.000	Base 99.769873	5,604,073.76	111.075135	6,239,090.33	635,016.57	0.30
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		2,058,312.570	Local 101.194828	2,082,905.87	106.806767	2,198,417.11	115,511.24	0.10
Original Face:		5,948,304.000	Base 101.194828	2,082,905.87	106.806767	2,198,417.11	115,511.24	0.10
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		3,913,454.480	Local 102.164632	3,998,166.38	105.903914	4,144,501.47	146,335.09	0.20
Original Face:		7,922,201.000	Base 102.164632	3,998,166.38	105.903914	4,144,501.47	146,335.09	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		2,248,323.780	Local 102.163022	2,296,955.51	110.836733	2,491,968.63	195,013.12	0.12
Original Face:		6,000,000.000	Base 102.163022	2,296,955.51	110.836733	2,491,968.63	195,013.12	0.12
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		4,396,087.870	Local 104.326366	4,586,278.71	109.966109	4,834,206.78	247,928.07	0.23
Original Face:		11,523,254.000	Base 104.326366	4,586,278.71	109.966109	4,834,206.78	247,928.07	0.23
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
		25,079.350	Local 99.892382	25,052.36	102.418020	25,685.77	633.41	0.00
Original Face:		5,000,000.000	Base 99.892382	25,052.36	102.418020	25,685.77	633.41	0.00
31394XE3	FHLMC STRUCTURED PASS THROUGH FSPT T 60 1A2				7.000000	25 Mar 2044		
		3,823,945.360	Local 116.942579	4,471,820.31	122.494680	4,684,129.63	212,309.32	0.22
Original Face:		41,000,000.000	Base 116.942579	4,471,820.31	122.494680	4,684,129.63	212,309.32	0.22
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		166,249.800	Local 101.436122	168,637.35	119.033350	197,892.71	29,255.36	0.01
Original Face:		5,000,000.000	Base 101.436122	168,637.35	119.033350	197,892.71	29,255.36	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
		890,624.350	Local 108.505622	966,377.49	112.648740	1,003,277.11	36,899.62	0.05
Original Face:		5,855,000.000	Base 108.505622	966,377.49	112.648740	1,003,277.11	36,899.62	0.05

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31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.035553	25 Sep 2039			
		502,375.800	Local	104.797498	526,477.27	114.687730	576,163.40	49,686.13	0.03
Original Face:		5,000,000.000	Base	104.797498	526,477.27	114.687730	576,163.40	49,686.13	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024			
		4,885.800	Local	101.197961	4,944.33	102.750800	5,020.20	75.87	0.00
Original Face:		6,000,000.000	Base	101.197961	4,944.33	102.750800	5,020.20	75.87	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.570097	25 Aug 2039			
		1,468,612.500	Local	102.574342	1,506,419.61	112.787530	1,656,411.76	149,992.15	0.08
Original Face:		10,000,000.000	Base	102.574342	1,506,419.61	112.787530	1,656,411.76	149,992.15	0.08
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023			
		480.840	Local	101.414192	487.64	100.368390	482.61	-5.03	0.00
Original Face:		6,000,000.000	Base	101.414192	487.64	100.368390	482.61	-5.03	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		4,386,355.190	Local	102.380918	4,490,790.73	110.511670	4,847,434.37	356,643.64	0.23
Original Face:		8,609,641.000	Base	102.380918	4,490,790.73	110.511670	4,847,434.37	356,643.64	0.23
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026			
		3,399,124.050	Local	99.607177	3,385,771.50	104.854590	3,564,137.59	178,366.09	0.17
Original Face:		5,000,000.000	Base	99.607177	3,385,771.50	104.854590	3,564,137.59	178,366.09	0.17
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.034172	25 Oct 2040			
		893,948.850	Local	107.981793	965,302.00	116.087990	1,037,767.25	72,465.25	0.05
Original Face:		5,000,000.000	Base	107.981793	965,302.00	116.087990	1,037,767.25	72,465.25	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034			
		1,037,557.100	Local	99.661562	1,034,045.61	115.107696	1,194,308.07	160,262.46	0.06
Original Face:		11,959,998.000	Base	99.661562	1,034,045.61	115.107696	1,194,308.07	160,262.46	0.06
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR				4.500000	01 Nov 2020			
		47.170	Local	100.148399	47.24	104.851393	49.46	2.22	0.00
Original Face:		3,640,000.000	Base	100.148399	47.24	104.851393	49.46	2.22	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR				4.000000	01 Dec 2020			
		256.540	Local	100.035082	256.63	105.909357	271.70	15.07	0.00
Original Face:		4,300,000.000	Base	100.035082	256.63	105.909357	271.70	15.07	0.00

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31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
	166,539.750	Local	99.401110	165,542.36	114.803558	191,193.56	25,651.20	0.01	
Original Face:	5,000,000.000	Base	99.401110	165,542.36	114.803558	191,193.56	25,651.20	0.01	
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
	180,579.690	Local	100.569931	181,608.87	117.548955	212,269.54	30,660.67	0.01	
Original Face:	6,500,000.000	Base	100.569931	181,608.87	117.548955	212,269.54	30,660.67	0.01	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	418,845.120	Local	100.135358	419,412.06	117.558675	492,388.77	72,976.71	0.02	
Original Face:	8,000,000.000	Base	100.135358	419,412.06	117.558675	492,388.77	72,976.71	0.02	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
	280,107.890	Local	100.446085	281,357.41	112.701200	315,684.95	34,327.54	0.01	
Original Face:	5,457,127.000	Base	100.446085	281,357.41	112.701200	315,684.95	34,327.54	0.01	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	266,522.750	Local	100.502118	267,861.01	112.834263	300,728.98	32,867.97	0.01	
Original Face:	5,000,000.000	Base	100.502118	267,861.01	112.834263	300,728.98	32,867.97	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	862,833.260	Local	100.922286	870,791.05	117.224285	1,011,450.12	140,659.07	0.05	
Original Face:	10,547,657.000	Base	100.922286	870,791.05	117.224285	1,011,450.12	140,659.07	0.05	
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
	516,867.750	Local	100.516339	519,536.54	117.282055	606,193.12	86,656.58	0.03	
Original Face:	17,500,000.000	Base	100.516339	519,536.54	117.282055	606,193.12	86,656.58	0.03	
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
	188,555.210	Local	103.248640	194,680.69	116.124277	218,958.37	24,277.68	0.01	
Original Face:	9,397,749.000	Base	103.248640	194,680.69	116.124277	218,958.37	24,277.68	0.01	
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
	7,351,272.130	Local	105.350941	7,744,634.39	108.707621	7,991,393.05	246,758.66	0.38	
Original Face:	15,243,777.000	Base	105.350941	7,744,634.39	108.707621	7,991,393.05	246,758.66	0.38	
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
	1,368,901.660	Local	100.609769	1,377,248.80	103.422840	1,415,756.97	38,508.17	0.07	
Original Face:	4,744,826.000	Base	100.609769	1,377,248.80	103.422840	1,415,756.97	38,508.17	0.07	

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		2,332,866.640	Local 100.635777	2,347,698.46	103.440597	2,413,131.18	65,432.72	0.11
Original Face:		4,166,154.000	Base 100.635777	2,347,698.46	103.440597	2,413,131.18	65,432.72	0.11
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		6,224,048.900	Local 102.514925	6,380,579.08	106.281384	6,615,005.31	234,426.23	0.31
Original Face:		10,000,000.000	Base 102.514925	6,380,579.08	106.281384	6,615,005.31	234,426.23	0.31
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		7,691,880.030	Local 108.099944	8,314,917.99	108.911257	8,377,323.23	62,405.24	0.40
Original Face:		9,938,165.000	Base 108.099944	8,314,917.99	108.911257	8,377,323.23	62,405.24	0.40
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		5,263,229.010	Local 108.097248	5,689,405.69	108.911114	5,732,241.35	42,835.66	0.27
Original Face:		6,864,195.000	Base 108.097248	5,689,405.69	108.911114	5,732,241.35	42,835.66	0.27
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		5,192,586.980	Local 105.320207	5,468,843.38	108.094545	5,612,903.27	144,059.89	0.27
Original Face:		11,668,342.000	Base 105.320207	5,468,843.38	108.094545	5,612,903.27	144,059.89	0.27
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		5,336,898.800	Local 99.833633	5,328,019.94	106.899056	5,705,094.44	377,074.50	0.27
Original Face:		10,000,000.000	Base 99.833633	5,328,019.94	106.899056	5,705,094.44	377,074.50	0.27
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		3,096,965.100	Local 100.686414	3,118,223.10	105.064206	3,253,801.79	135,578.69	0.15
Original Face:		6,000,000.000	Base 100.686414	3,118,223.10	105.064206	3,253,801.79	135,578.69	0.15
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		934,317.480	Local 104.979588	980,842.64	115.506457	1,079,197.02	98,354.38	0.05
Original Face:		9,100,000.000	Base 104.979588	980,842.64	115.506457	1,079,197.02	98,354.38	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		501,596.480	Local 101.057557	506,901.15	106.056674	531,976.54	25,075.39	0.03
Original Face:		7,060,000.000	Base 101.057557	506,901.15	106.056674	531,976.54	25,075.39	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		567,803.520	Local 102.457163	581,755.38	106.331366	603,753.24	21,997.86	0.03
Original Face:		6,000,000.000	Base 102.457163	581,755.38	106.331366	603,753.24	21,997.86	0.03

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STATE OF ARIZONA

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31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		1,386,438.650	Local 104.090670	1,443,153.28	110.398756	1,530,611.02	87,457.74	0.07
Original Face:		5,000,000.000	Base 104.090670	1,443,153.28	110.398756	1,530,611.02	87,457.74	0.07
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		3,109,885.800	Local 103.458599	3,217,444.27	107.730488	3,350,295.15	132,850.88	0.16
Original Face:		7,000,000.000	Base 103.458599	3,217,444.27	107.730488	3,350,295.15	132,850.88	0.16
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		246,116.220	Local 100.917875	248,375.26	106.007445	260,901.52	12,526.26	0.01
Original Face:		7,000,000.000	Base 100.917875	248,375.26	106.007445	260,901.52	12,526.26	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		1,016,188.940	Local 105.425466	1,071,321.93	108.248235	1,100,006.59	28,684.66	0.05
Original Face:		6,100,000.000	Base 105.425466	1,071,321.93	108.248235	1,100,006.59	28,684.66	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
		3,002,534.570	Local 101.734054	3,054,600.15	104.180311	3,128,049.85	73,449.70	0.15
Original Face:		9,500,000.000	Base 101.734054	3,054,600.15	104.180311	3,128,049.85	73,449.70	0.15
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		1,526,303.700	Local 102.728308	1,567,945.96	108.113847	1,650,145.65	82,199.69	0.08
Original Face:		5,000,000.000	Base 102.728308	1,567,945.96	108.113847	1,650,145.65	82,199.69	0.08
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		2,425,539.720	Local 103.858981	2,519,140.84	108.245785	2,625,544.51	106,403.67	0.12
Original Face:		7,899,440.000	Base 103.858981	2,519,140.84	108.245785	2,625,544.51	106,403.67	0.12
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		2,585,612.720	Local 105.867980	2,737,335.97	110.164541	2,848,428.39	111,092.42	0.14
Original Face:		8,000,000.000	Base 105.867980	2,737,335.97	110.164541	2,848,428.39	111,092.42	0.14
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,076,376.100	Local 102.220709	3,144,693.47	105.223134	3,237,059.35	92,365.88	0.15
Original Face:		6,000,000.000	Base 102.220709	3,144,693.47	105.223134	3,237,059.35	92,365.88	0.15
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		2,581,118.550	Local 102.335297	2,641,395.33	104.933338	2,708,453.85	67,058.52	0.13
Original Face:		5,000,000.000	Base 102.335297	2,641,395.33	104.933338	2,708,453.85	67,058.52	0.13

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31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	2,743,769.100	Local		103.210042	2,831,845.24	106.453891	2,920,848.97	89,003.73	0.14
Original Face:	5,000,000.000	Base		103.210042	2,831,845.24	106.453891	2,920,848.97	89,003.73	0.14
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.146000	01 Feb 2037		
	462,844.400	Local		102.965452	476,569.83	105.091089	486,408.22	9,838.39	0.02
Original Face:	5,000,000.000	Base		102.965452	476,569.83	105.091089	486,408.22	9,838.39	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
	423,677.910	Local		105.687157	447,773.14	109.304657	463,099.69	15,326.55	0.02
Original Face:	3,262,241.000	Base		105.687157	447,773.14	109.304657	463,099.69	15,326.55	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.478000	01 Jan 2037		
	620,891.310	Local		102.957025	639,251.22	105.279017	653,668.27	14,417.05	0.03
Original Face:	6,271,091.000	Base		102.957025	639,251.22	105.279017	653,668.27	14,417.05	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
	833,293.440	Local		102.504843	854,166.13	105.742642	881,146.50	26,980.37	0.04
Original Face:	12,000,000.000	Base		102.504843	854,166.13	105.742642	881,146.50	26,980.37	0.04
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
	10,000,000.000	Local		99.062914	9,906,291.38	133.925378	13,392,537.80	3,486,246.42	0.64
		Base		99.062914	9,906,291.38	133.925378	13,392,537.80	3,486,246.42	0.64
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
	5,000,000.000	Local		99.684645	4,984,232.27	152.417226	7,620,861.30	2,636,629.03	0.36
		Base		99.684645	4,984,232.27	152.417226	7,620,861.30	2,636,629.03	0.36
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	101.295130	6,482,888.32	294,888.32	0.31
Original Face:	6,400,000.000	Base		96.687500	6,188,000.00	101.295130	6,482,888.32	294,888.32	0.31
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,090,000.000	Local		103.581494	6,308,112.99	110.399600	6,723,335.64	415,222.65	0.32
Original Face:	6,090,000.000	Base		103.581494	6,308,112.99	110.399600	6,723,335.64	415,222.65	0.32
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					1.113750	05 Apr 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	98.504638	4,925,231.90	-74,768.10	0.23
		Base		100.000000	5,000,000.00	98.504638	4,925,231.90	-74,768.10	0.23

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35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		5,000,000.000	Local 99.967810	4,998,390.51	102.470000	5,123,500.00	125,109.49	0.24
			Base 99.967810	4,998,390.51	102.470000	5,123,500.00	125,109.49	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.509860	25 Jul 2022		
		5,000,000.000	Local 99.629743	4,981,487.16	103.215120	5,160,756.00	179,268.84	0.24
Original Face:		5,000,000.000	Base 99.629743	4,981,487.16	103.215120	5,160,756.00	179,268.84	0.24
36179SJV4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		2,445,298.450	Local 110.661166	2,705,995.78	113.643492	2,778,922.55	72,926.77	0.13
Original Face:		8,707,929.000	Base 110.661166	2,705,995.78	113.643492	2,778,922.55	72,926.77	0.13
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		9,931,774.020	Local 105.684231	10,496,319.03	108.499221	10,775,897.44	279,578.41	0.51
Original Face:		11,805,572.000	Base 105.684231	10,496,319.03	108.499221	10,775,897.44	279,578.41	0.51
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		4,715,811.400	Local 100.000000	4,715,811.40	105.953616	4,996,572.70	280,761.30	0.24
Original Face:		10,000,000.000	Base 100.000000	4,715,811.40	105.953616	4,996,572.70	280,761.30	0.24
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		9,821,806.000	Local 112.361409	11,035,919.57	112.114826	11,011,700.71	-24,218.86	0.52
Original Face:		9,821,806.000	Base 112.361409	11,035,919.57	112.114826	11,011,700.71	-24,218.86	0.52
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		1,555,212.060	Local 108.988354	1,695,000.03	114.301869	1,777,636.45	82,636.42	0.08
Original Face:		6,000,000.000	Base 108.988354	1,695,000.03	114.301869	1,777,636.45	82,636.42	0.08
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		3,445,720.440	Local 105.664738	3,640,911.49	107.763438	3,713,226.81	72,315.32	0.18
Original Face:		5,682,660.000	Base 105.664738	3,640,911.49	107.763438	3,713,226.81	72,315.32	0.18
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		2,225,194.720	Local 105.885836	2,356,166.03	108.142394	2,406,378.84	50,212.81	0.11
Original Face:		5,271,946.000	Base 105.885836	2,356,166.03	108.142394	2,406,378.84	50,212.81	0.11
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		6,829,252.000	Local 105.671866	7,216,598.05	107.534023	7,343,769.42	127,171.37	0.35
Original Face:		8,934,236.000	Base 105.671866	7,216,598.05	107.534023	7,343,769.42	127,171.37	0.35

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36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		175,998.340	Local 100.883145	177,552.66	117.274832	206,401.76	28,849.10	0.01
Original Face:		7,000,000.000	Base 100.883145	177,552.66	117.274832	206,401.76	28,849.10	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		1,858,424.270	Local 103.804923	1,929,135.88	106.233052	1,974,260.82	45,124.94	0.09
Original Face:		22,821,698.000	Base 103.804923	1,929,135.88	106.233052	1,974,260.82	45,124.94	0.09
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		513,540.850	Local 102.643834	527,118.02	104.296445	535,604.85	8,486.83	0.03
Original Face:		5,000,000.000	Base 102.643834	527,118.02	104.296445	535,604.85	8,486.83	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		3,591,915.060	Local 101.052011	3,629,702.41	102.754626	3,690,858.89	61,156.48	0.18
Original Face:		13,640,889.000	Base 101.052011	3,629,702.41	102.754626	3,690,858.89	61,156.48	0.18
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		1,177,985.550	Local 108.024469	1,272,512.64	108.952408	1,283,443.62	10,930.98	0.06
Original Face:		5,000,000.000	Base 108.024469	1,272,512.64	108.952408	1,283,443.62	10,930.98	0.06
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		2,868,021.690	Local 106.257234	3,047,480.52	106.858129	3,064,714.32	17,233.80	0.15
Original Face:		10,000,000.000	Base 106.257234	3,047,480.52	106.858129	3,064,714.32	17,233.80	0.15
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.108000	20 Mar 2070		
		6,334,673.340	Local 106.586583	6,751,911.85	106.656250	6,756,325.03	4,413.18	0.32
Original Face:		6,631,731.000	Base 106.586583	6,751,911.85	106.656250	6,756,325.03	4,413.18	0.32
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.157000	20 Apr 2070		
		9,916,015.340	Local 112.307776	11,136,456.28	112.359375	11,141,572.86	5,116.58	0.53
Original Face:		10,005,856.000	Base 112.307776	11,136,456.28	112.359375	11,141,572.86	5,116.58	0.53
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		7,523,405.860	Local 107.094928	8,057,186.12	106.798532	8,034,887.01	-22,299.11	0.38
Original Face:		7,538,423.000	Base 107.094928	8,057,186.12	106.798532	8,034,887.01	-22,299.11	0.38
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.989000	20 May 2070		
		9,912,554.600	Local 110.777289	10,980,859.21	110.796875	10,982,800.73	1,941.52	0.52
Original Face:		10,000,000.000	Base 110.777289	10,980,859.21	110.796875	10,982,800.73	1,941.52	0.52

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		140,813.010	Local 100.833865	141,987.20	115.070988	162,034.92	20,047.72	0.01
Original Face:		7,322,535.000	Base 100.833865	141,987.20	115.070988	162,034.92	20,047.72	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		868,406.440	Local 105.079753	912,519.34	113.944101	989,497.91	76,978.57	0.05
Original Face:		8,800,000.000	Base 105.079753	912,519.34	113.944101	989,497.91	76,978.57	0.05
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				1.118380	09 Apr 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	99.979018	9,997,901.80	-2,098.20	0.47
			Base 100.000000	10,000,000.00	99.979018	9,997,901.80	-2,098.20	0.47
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		649,544.000	Local 106.338285	690,713.95	109.864260	713,616.71	22,902.76	0.03
Original Face:		2,500,000.000	Base 106.338285	690,713.95	109.864260	713,616.71	22,902.76	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
		1,035,629.800	Local 102.358539	1,060,055.53	101.460790	1,050,758.18	-9,297.35	0.05
Original Face:		10,000,000.000	Base 102.358539	1,060,055.53	101.460790	1,050,758.18	-9,297.35	0.05
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		3,186,581.040	Local 106.136593	3,382,128.55	111.696740	3,559,307.14	177,178.59	0.17
Original Face:		8,000,000.000	Base 106.136593	3,382,128.55	111.696740	3,559,307.14	177,178.59	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.363750	20 Aug 2067		
		42,098.400	Local 100.000000	42,098.40	99.968470	42,085.13	-13.27	0.00
Original Face:		10,000,000.000	Base 100.000000	42,098.40	99.968470	42,085.13	-13.27	0.00
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
		8,795,403.300	Local 103.542774	9,107,004.55	102.353540	9,002,406.63	-104,597.92	0.43
Original Face:		10,000,000.000	Base 103.542774	9,107,004.55	102.353540	9,002,406.63	-104,597.92	0.43
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		424,819.900	Local 103.468140	439,553.25	106.593710	452,831.29	13,278.04	0.02
Original Face:		10,000,000.000	Base 103.468140	439,553.25	106.593710	452,831.29	13,278.04	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B				3.000000	16 Feb 2041		
		245,176.560	Local 102.282991	250,773.92	100.016560	245,217.16	-5,556.76	0.01
Original Face:		6,500,000.000	Base 102.282991	250,773.92	100.016560	245,217.16	-5,556.76	0.01

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# Holdings

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



STATE STREET

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.363750	20 Jun 2063		
		113,833.590	Local 100.000000	113,833.59	99.905910	113,726.48	-107.11	0.01
Original Face:		9,934,605.000	Base 100.000000	113,833.59	99.905910	113,726.48	-107.11	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
		8,905,283.500	Local 101.028207	8,996,848.25	100.838610	8,979,964.10	-16,884.15	0.43
Original Face:		10,000,000.000	Base 101.028207	8,996,848.25	100.838610	8,979,964.10	-16,884.15	0.43
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.708500	20 Aug 2034		
		784,924.200	Local 106.930576	839,323.97	115.496880	906,562.96	67,238.99	0.04
Original Face:		5,000,000.000	Base 106.930576	839,323.97	115.496880	906,562.96	67,238.99	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.953900	20 Apr 2037		
		1,603,111.500	Local 108.055478	1,732,249.79	115.386840	1,849,779.70	117,529.91	0.09
Original Face:		10,000,000.000	Base 108.055478	1,732,249.79	115.386840	1,849,779.70	117,529.91	0.09
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B				2.676310	16 Oct 2047		
		1,776,370.750	Local 103.856837	1,844,882.47	100.366050	1,782,873.16	-62,009.31	0.08
Original Face:		5,000,000.000	Base 103.856837	1,844,882.47	100.366050	1,782,873.16	-62,009.31	0.08
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		598,356.850	Local 102.162255	611,294.85	104.819580	627,195.14	15,900.29	0.03
Original Face:		6,500,000.000	Base 102.162255	611,294.85	104.819580	627,195.14	15,900.29	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
		2,000,000.000	Local 99.693156	1,993,863.11	107.554580	2,151,091.60	157,228.49	0.10
Original Face:		2,000,000.000	Base 99.693156	1,993,863.11	107.554580	2,151,091.60	157,228.49	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
		5,000,000.000	Local 103.281052	5,164,052.59	101.656920	5,082,846.00	-81,206.59	0.24
Original Face:		5,000,000.000	Base 103.281052	5,164,052.59	101.656920	5,082,846.00	-81,206.59	0.24
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
		736,479.120	Local 100.244117	738,276.99	100.841180	742,674.24	4,397.25	0.04
Original Face:		3,000,000.000	Base 100.244117	738,276.99	100.841180	742,674.24	4,397.25	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		2,749,012.800	Local 100.278748	2,756,675.63	103.887190	2,855,872.15	99,196.52	0.14
Original Face:		12,000,000.000	Base 100.278748	2,756,675.63	103.887190	2,855,872.15	99,196.52	0.14

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.428056	5,235,079.17	111.546110	6,055,838.31	820,759.14	0.29
Original Face:	5,429,000.000	Base	96.428056	5,235,079.17	111.546110	6,055,838.31	820,759.14	0.29
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	1,174,457.500	Local	99.890067	1,173,166.38	100.707280	1,182,764.20	9,597.82	0.06
Original Face:	5,000,000.000	Base	99.890067	1,173,166.38	100.707280	1,182,764.20	9,597.82	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	392,230.000	Local	102.448594	401,834.12	102.583060	402,361.54	527.42	0.02
Original Face:	5,000,000.000	Base	102.448594	401,834.12	102.583060	402,361.54	527.42	0.02
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	2,019,873.810	Local	102.348536	2,067,311.28	106.364250	2,148,423.63	81,112.35	0.10
Original Face:	3,000,000.000	Base	102.348536	2,067,311.28	106.364250	2,148,423.63	81,112.35	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	4,921,970.300	Local	99.890738	4,916,592.46	101.705930	5,005,935.67	89,343.21	0.24
Original Face:	10,000,000.000	Base	99.890738	4,916,592.46	101.705930	5,005,935.67	89,343.21	0.24
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,543,510.850	Local	101.832262	4,626,759.88	102.185870	4,642,826.09	16,066.21	0.22
Original Face:	5,879,850.000	Base	101.832262	4,626,759.88	102.185870	4,642,826.09	16,066.21	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.085380	20 Nov 2042		
	2,381,177.080	Local	113.540638	2,703,603.64	118.893760	2,831,070.96	127,467.32	0.13
Original Face:	5,010,613.000	Base	113.540638	2,703,603.64	118.893760	2,831,070.96	127,467.32	0.13
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	2,908,229.460	Local	99.574383	2,895,851.54	101.896000	2,963,369.49	67,517.95	0.14
Original Face:	6,000,000.000	Base	99.574383	2,895,851.54	101.896000	2,963,369.49	67,517.95	0.14
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	6,395,533.930	Local	102.120576	6,531,156.10	101.731470	6,506,270.68	-24,885.42	0.31
Original Face:	13,484,830.000	Base	102.120576	6,531,156.10	101.731470	6,506,270.68	-24,885.42	0.31
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
	1,151,612.300	Local	100.444853	1,156,735.28	101.289390	1,166,461.07	9,725.79	0.06
Original Face:	5,000,000.000	Base	100.444853	1,156,735.28	101.289390	1,166,461.07	9,725.79	0.06

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STATE OF ARIZONA  
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38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
		2,127,129.900	Local 101.309393	2,154,982.39	101.213460	2,152,941.77	-2,040.62	0.10
Original Face:		10,000,000.000	Base 101.309393	2,154,982.39	101.213460	2,152,941.77	-2,040.62	0.10
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		5,753,403.200	Local 101.356590	5,831,453.32	105.135559	6,048,872.62	217,419.30	0.29
Original Face:		6,068,715.000	Base 101.356590	5,831,453.32	105.135559	6,048,872.62	217,419.30	0.29
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.163750	20 Aug 2069		
		10,044,431.850	Local 102.761804	10,321,839.37	103.032440	10,349,023.22	27,183.85	0.49
Original Face:		10,000,000.000	Base 102.761804	10,321,839.37	103.032440	10,349,023.22	27,183.85	0.49
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.382120	20 Jul 2070		
		13,107,708.480	Local 118.579911	15,543,109.07	119.298871	15,637,348.23	94,239.16	0.74
Original Face:		13,083,197.000	Base 118.579911	15,543,109.07	119.298871	15,637,348.23	94,239.16	0.74
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.180000	20 Aug 2070		
		5,000,000.000	Local 103.850719	5,192,535.93	102.263330	5,113,166.50	-79,369.43	0.24
Original Face:		5,000,000.000	Base 103.850719	5,192,535.93	102.263330	5,113,166.50	-79,369.43	0.24
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.330000	20 Aug 2070		
		5,000,000.000	Local 104.920796	5,246,039.82	103.377310	5,168,865.50	-77,174.32	0.25
Original Face:		5,000,000.000	Base 104.920796	5,246,039.82	103.377310	5,168,865.50	-77,174.32	0.25
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
		4,307,987.500	Local 100.430610	4,326,538.13	101.756140	4,383,641.79	57,103.66	0.21
Original Face:		10,000,000.000	Base 100.430610	4,326,538.13	101.756140	4,383,641.79	57,103.66	0.21
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
		3,082,365.800	Local 98.112290	3,024,179.67	101.821630	3,138,515.10	114,335.43	0.15
Original Face:		10,000,000.000	Base 98.112290	3,024,179.67	101.821630	3,138,515.10	114,335.43	0.15
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.614580	20 Jun 2048		
		6,223,551.610	Local 106.466767	6,626,014.19	115.602350	7,194,571.91	568,557.72	0.34
Original Face:		10,000,000.000	Base 106.466767	6,626,014.19	115.602350	7,194,571.91	568,557.72	0.34
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.578700	20 Feb 2049		
		6,289,139.600	Local 104.641986	6,581,080.55	112.214190	7,057,307.06	476,226.51	0.33
Original Face:		10,000,000.000	Base 104.641986	6,581,080.55	112.214190	7,057,307.06	476,226.51	0.33

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STATE STREET

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049			
		5,721,135.800	Local 101.853499	5,827,177.02	103.212090	5,904,903.83	77,726.81		0.28
Original Face:		10,000,000.000	Base 101.853499	5,827,177.02	103.212090	5,904,903.83	77,726.81		0.28
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.893880	20 Jun 2034			
		4,190,165.940	Local 104.691982	4,386,767.79	108.883780	4,562,411.06	175,643.27		0.22
Original Face:		6,317,173.000	Base 104.691982	4,386,767.79	108.883780	4,562,411.06	175,643.27		0.22
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.637350	20 Dec 2041			
		8,037,352.060	Local 104.930444	8,433,629.20	109.868380	8,830,508.50	396,879.30		0.42
Original Face:		11,457,930.000	Base 104.930444	8,433,629.20	109.868380	8,830,508.50	396,879.30		0.42
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.524860	20 Jan 2050			
		7,105,735.420	Local 113.638646	8,074,861.51	117.003770	8,313,978.33	239,116.82		0.39
Original Face:		8,141,884.000	Base 113.638646	8,074,861.51	117.003770	8,313,978.33	239,116.82		0.39
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
		5,000,000.000	Local 99.849014	4,992,450.69	111.804466	5,590,223.30	597,772.61		0.27
			Base 99.849014	4,992,450.69	111.804466	5,590,223.30	597,772.61		0.27
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
		4,000,000.000	Local 99.928531	3,997,141.25	106.101839	4,244,073.56	246,932.31		0.20
			Base 99.928531	3,997,141.25	106.101839	4,244,073.56	246,932.31		0.20
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028			
		10,000,000.000	Local 115.552857	11,555,285.70	135.553869	13,555,386.90	2,000,101.20		0.64
			Base 115.552857	11,555,285.70	135.553869	13,555,386.90	2,000,101.20		0.64
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048			
		5,740,000.000	Local 103.101733	5,918,039.47	110.705610	6,354,502.01	436,462.54		0.30
Original Face:		5,740,000.000	Base 103.101733	5,918,039.47	110.705610	6,354,502.01	436,462.54		0.30
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
		5,000,000.000	Local 99.318674	4,965,933.72	154.804830	7,740,241.50	2,774,307.78		0.37
			Base 99.318674	4,965,933.72	154.804830	7,740,241.50	2,774,307.78		0.37
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		10,000,000.000	Local 99.901063	9,990,106.29	105.650074	10,565,007.40	574,901.11		0.50
			Base 99.901063	9,990,106.29	105.650074	10,565,007.40	574,901.11		0.50

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46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
		5,977,630.160	Local 108.516143	6,486,693.70	100.716060	6,020,433.58	-466,260.12	0.29
Original Face:		10,000,000.000	Base 108.516143	6,486,693.70	100.716060	6,020,433.58	-466,260.12	0.29
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
		2,193,002.850	Local 100.666876	2,207,627.47	103.596860	2,271,882.09	64,254.62	0.11
Original Face:		4,840,000.000	Base 100.666876	2,207,627.47	103.596860	2,271,882.09	64,254.62	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
		5,000,000.000	Local 98.453027	4,922,651.33	138.862762	6,943,138.10	2,020,486.77	0.33
			Base 98.453027	4,922,651.33	138.862762	6,943,138.10	2,020,486.77	0.33
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
		10,000,000.000	Local 99.932190	9,993,219.03	100.925747	10,092,574.70	99,355.67	0.48
			Base 99.932190	9,993,219.03	100.925747	10,092,574.70	99,355.67	0.48
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		7,500,000.000	Local 99.335653	7,450,173.98	100.091479	7,506,860.93	56,686.95	0.36
			Base 99.335653	7,450,173.98	100.091479	7,506,860.93	56,686.95	0.36
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	100.168727	5,008,436.35	8,436.35	0.24
			Base 100.000000	5,000,000.00	100.168727	5,008,436.35	8,436.35	0.24
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
		5,000,000.000	Local 99.942357	4,997,117.86	112.560418	5,628,020.90	630,903.04	0.27
			Base 99.942357	4,997,117.86	112.560418	5,628,020.90	630,903.04	0.27
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		10,000,000.000	Local 99.640893	9,964,089.32	105.843024	10,584,302.40	620,213.08	0.50
			Base 99.640893	9,964,089.32	105.843024	10,584,302.40	620,213.08	0.50
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
		4,000,000.000	Local 99.686148	3,987,445.92	109.141845	4,365,673.80	378,227.88	0.21
			Base 99.686148	3,987,445.92	109.141845	4,365,673.80	378,227.88	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.063250	10 Aug 2022		
		15,000,000.000	Local 100.000000	15,000,000.00	99.578907	14,936,836.05	-63,163.95	0.71
			Base 100.000000	15,000,000.00	99.578907	14,936,836.05	-63,163.95	0.71

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# Holdings

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STATE STREET

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532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.777802	14,816,670.31	95.642722	14,346,408.30	-470,262.01	0.68
			Base	98.777802	14,816,670.31	95.642722	14,346,408.30	-470,262.01	0.68
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.727147	4,986,357.35	148.826841	7,441,342.05	2,454,984.70	0.35
			Base	99.727147	4,986,357.35	148.826841	7,441,342.05	2,454,984.70	0.35
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	116.493363	11,649,336.29	130.120655	13,012,065.50	1,362,729.21	0.62
			Base	116.493363	11,649,336.29	130.120655	13,012,065.50	1,362,729.21	0.62
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.861185	9,986,118.46	111.714651	11,171,465.10	1,185,346.64	0.53
			Base	99.861185	9,986,118.46	111.714651	11,171,465.10	1,185,346.64	0.53
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022			
		8,000,000.000	Local	99.899868	7,991,989.40	103.605604	8,288,448.32	296,458.92	0.39
			Base	99.899868	7,991,989.40	103.605604	8,288,448.32	296,458.92	0.39
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020			
		10,000,000.000	Local	100.000000	10,000,000.01	100.000000	10,000,000.00	-0.01	0.47
			Base	100.000000	10,000,000.01	100.000000	10,000,000.00	-0.01	0.47
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.728750	04 May 2021			
		19,900,000.000	Local	100.097067	19,919,316.27	100.183195	19,936,455.81	17,139.54	0.95
			Base	100.097067	19,919,316.27	100.183195	19,936,455.81	17,139.54	0.95
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.634494	4,981,724.68	109.366265	5,468,313.25	486,588.57	0.26
			Base	99.634494	4,981,724.68	109.366265	5,468,313.25	486,588.57	0.26
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.645529	6,975,187.04	115.421701	8,079,519.07	1,104,332.03	0.38
			Base	99.645529	6,975,187.04	115.421701	8,079,519.07	1,104,332.03	0.38
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.894866	4,994,743.32	110.865042	5,543,252.10	548,508.78	0.26
			Base	99.894866	4,994,743.32	110.865042	5,543,252.10	548,508.78	0.26

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665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.634084	4,981,704.18	104.594135	5,229,706.75	248,002.57	0.25
			Base	99.634084	4,981,704.18	104.594135	5,229,706.75	248,002.57	0.25
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.941797	4,997,089.86	109.983750	5,499,187.50	502,097.64	0.26
			Base	99.941797	4,997,089.86	109.983750	5,499,187.50	502,097.64	0.26
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.616000	02 May 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.570608	20,114,121.60	114,121.60	0.95
			Base	100.000000	20,000,000.00	100.570608	20,114,121.60	114,121.60	0.95
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	110.755137	5,537,756.84	112.251244	5,612,562.20	74,805.36	0.27
			Base	110.755137	5,537,756.84	112.251244	5,612,562.20	74,805.36	0.27
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021			
		5,000,000.000	Local	99.976881	4,998,844.04	102.554587	5,127,729.35	128,885.31	0.24
			Base	99.976881	4,998,844.04	102.554587	5,127,729.35	128,885.31	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	115.398952	3,461,968.56	134.922331	4,047,669.93	585,701.37	0.19
			Base	115.398952	3,461,968.56	134.922331	4,047,669.93	585,701.37	0.19
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.707620	19,941,523.93	98.491236	19,698,247.20	-243,276.73	0.93
			Base	99.707620	19,941,523.93	98.491236	19,698,247.20	-243,276.73	0.93
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022			
		3,000,000.000	Local	99.954231	2,998,626.93	103.985932	3,119,577.96	120,951.03	0.15
			Base	99.954231	2,998,626.93	103.985932	3,119,577.96	120,951.03	0.15
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038			
		9,800,000.000	Local	99.953998	9,795,491.77	153.382041	15,031,440.02	5,235,948.25	0.71
			Base	99.953998	9,795,491.77	153.382041	15,031,440.02	5,235,948.25	0.71
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		15,000,000.000	Local	99.875764	14,981,364.55	105.714709	15,857,206.35	875,841.80	0.75
			Base	99.875764	14,981,364.55	105.714709	15,857,206.35	875,841.80	0.75

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7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021			
		3,000,000.000	Local	100.096238	3,002,887.15	100.907148	3,027,214.44	24,327.29	0.14
			Base	100.096238	3,002,887.15	100.907148	3,027,214.44	24,327.29	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.389241	5,019,462.03	110.987932	5,549,396.60	529,934.57	0.26
			Base	100.389241	5,019,462.03	110.987932	5,549,396.60	529,934.57	0.26
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	101.550000	10,155,000.00	155,000.00	0.48
			Base	100.000000	10,000,000.00	101.550000	10,155,000.00	155,000.00	0.48
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.888574	9,988,857.35	113.871173	11,387,117.30	1,398,259.95	0.54
			Base	99.888574	9,988,857.35	113.871173	11,387,117.30	1,398,259.95	0.54
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023			
		5,000,000.000	Local	99.967382	4,998,369.12	106.317990	5,315,899.50	317,530.38	0.25
			Base	99.967382	4,998,369.12	106.317990	5,315,899.50	317,530.38	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022			
		4,000,000.000	Local	99.995367	3,999,814.67	103.538828	4,141,553.12	141,738.45	0.20
			Base	99.995367	3,999,814.67	103.538828	4,141,553.12	141,738.45	0.20
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.877140	4,993,857.01	105.511109	5,275,555.45	281,698.44	0.25
			Base	99.877140	4,993,857.01	105.511109	5,275,555.45	281,698.44	0.25
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022			
		5,000,000.000	Local	99.995510	4,999,775.49	103.666251	5,183,312.55	183,537.06	0.25
			Base	99.995510	4,999,775.49	103.666251	5,183,312.55	183,537.06	0.25
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023			
		5,000,000.000	Local	99.956333	4,997,816.66	106.918126	5,345,906.30	348,089.64	0.25
			Base	99.956333	4,997,816.66	106.918126	5,345,906.30	348,089.64	0.25
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.971629	4,998,581.47	104.028608	5,201,430.40	202,848.93	0.25
			Base	99.971629	4,998,581.47	104.028608	5,201,430.40	202,848.93	0.25

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87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local	107.133738	5,356,686.92	148.297549	7,414,877.45	2,058,190.53	0.35
			Base	107.133738	5,356,686.92	148.297549	7,414,877.45	2,058,190.53	0.35
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022			
		5,000,000.000	Local	99.949462	4,997,473.11	103.947866	5,197,393.30	199,920.19	0.25
			Base	99.949462	4,997,473.11	103.947866	5,197,393.30	199,920.19	0.25
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022			
		3,000,000.000	Local	99.914956	2,997,448.69	106.259757	3,187,792.71	190,344.02	0.15
			Base	99.914956	2,997,448.69	106.259757	3,187,792.71	190,344.02	0.15
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021			
		5,000,000.000	Local	99.952465	4,997,623.23	101.698966	5,084,948.30	87,325.07	0.24
			Base	99.952465	4,997,623.23	101.698966	5,084,948.30	87,325.07	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021			
		15,000,000.000	Local	99.983757	14,997,563.56	101.339281	15,200,892.15	203,328.59	0.72
			Base	99.983757	14,997,563.56	101.339281	15,200,892.15	203,328.59	0.72
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.702947	4,985,147.33	152.227845	7,611,392.25	2,626,244.92	0.36
			Base	99.702947	4,985,147.33	152.227845	7,611,392.25	2,626,244.92	0.36
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023			
		5,000,000.000	Local	104.761245	5,238,062.24	117.152344	5,857,617.20	619,554.96	0.28
			Base	104.761245	5,238,062.24	117.152344	5,857,617.20	619,554.96	0.28
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	120.644227	6,032,211.36	130.500000	6,525,000.00	492,788.64	0.31
			Base	120.644227	6,032,211.36	130.500000	6,525,000.00	492,788.64	0.31
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025			
		12,500,000.000	Local	117.830271	14,728,783.88	132.503906	16,562,988.25	1,834,204.37	0.79
			Base	117.830271	14,728,783.88	132.503906	16,562,988.25	1,834,204.37	0.79
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026			
		12,500,000.000	Local	112.954333	14,119,291.58	130.714844	16,339,355.50	2,220,063.92	0.77
			Base	112.954333	14,119,291.58	130.714844	16,339,355.50	2,220,063.92	0.77

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912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	123.251782	24,650,356.42	137.710938	27,542,187.60	2,891,831.18	1.31
			Base	123.251782	24,650,356.42	137.710938	27,542,187.60	2,891,831.18	1.31
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	125.604675	15,700,584.37	137.585938	17,198,242.25	1,497,657.88	0.82
			Base	125.604675	15,700,584.37	137.585938	17,198,242.25	1,497,657.88	0.82
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	116.585352	17,487,802.79	140.574219	21,086,132.85	3,598,330.06	1.00
			Base	116.585352	17,487,802.79	140.574219	21,086,132.85	3,598,330.06	1.00
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	127.001461	19,050,219.22	140.210938	21,031,640.70	1,981,421.48	1.00
			Base	127.001461	19,050,219.22	140.210938	21,031,640.70	1,981,421.48	1.00
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	121.986050	27,446,861.18	138.710938	31,209,961.05	3,763,099.87	1.48
			Base	121.986050	27,446,861.18	138.710938	31,209,961.05	3,763,099.87	1.48
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	121.418146	21,248,175.62	137.769531	24,109,667.93	2,861,492.31	1.14
			Base	121.418146	21,248,175.62	137.769531	24,109,667.93	2,861,492.31	1.14
9128283C2	US TREASURY N/B 10/22 2	5,000,000.000	Local	100.778511	5,038,925.53	104.019531	5,200,976.55	162,051.02	0.25
			Base	100.778511	5,038,925.53	104.019531	5,200,976.55	162,051.02	0.25
9128283F5	US TREASURY N/B 11/27 2.25	5,000,000.000	Local	103.275276	5,163,763.82	112.445312	5,622,265.60	458,501.78	0.27
			Base	103.275276	5,163,763.82	112.445312	5,622,265.60	458,501.78	0.27
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	101.884736	5,094,236.81	106.199219	5,309,960.95	215,724.14	0.25
			Base	101.884736	5,094,236.81	106.199219	5,309,960.95	215,724.14	0.25
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	102.158926	2,553,973.15	108.507812	2,712,695.30	158,722.15	0.13
			Base	102.158926	2,553,973.15	108.507812	2,712,695.30	158,722.15	0.13

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.848971	4,992,448.55	1.625000	15 Aug 2022			0.24
			Base	99.848971	4,992,448.55	102.902344	5,145,117.20	152,668.65		0.24
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.634214	4,981,710.70	1.625000	15 Nov 2022			0.24
			Base	99.634214	4,981,710.70	103.265625	5,163,281.25	181,570.55		0.24
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	96.868150	9,686,814.95	2.000000	15 Nov 2026			0.52
			Base	96.868150	9,686,814.95	109.765625	10,976,562.50	1,289,747.55		0.52
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.882640	9,988,264.03	2.250000	15 Feb 2027			0.53
			Base	99.882640	9,988,264.03	111.601562	11,160,156.20	1,171,892.17		0.53
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.761374	5,038,068.69	1.500000	15 Jan 2023			0.24
			Base	100.761374	5,038,068.69	103.230469	5,161,523.45	123,454.76		0.24
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.866905	4,993,345.24	0.250000	30 Jun 2025			0.24
			Base	99.866905	4,993,345.24	99.984375	4,999,218.75	5,873.51		0.24
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A	5,000,000.000	Local	99.986513	4,999,325.66	2.930000	20 Sep 2023			0.24
		Original Face:	5,000,000.000	Base	99.986513	4,999,325.66	102.671450	5,133,572.50	134,246.84	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B	8,000,000.000	Local	99.982007	7,998,560.56	1.980000	22 Jul 2024			0.39
		Original Face:	8,000,000.000	Base	99.982007	7,998,560.56	103.475780	8,278,062.40	279,501.84	
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A	4,708,859.220	Local	98.868269	4,655,567.61	2.820000	20 Sep 2022			0.23
		Original Face:	8,941,000.000	Base	98.868269	4,655,567.61	100.777740	4,745,481.90	89,914.29	
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A	5,529,920.790	Local	100.000000	5,529,920.79	0.418000	20 Sep 2022			0.26
		Original Face:	10,500,000.000	Base	100.000000	5,529,920.79	100.032650	5,531,726.31	1,805.52	

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Books Closed

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# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
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STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local 104.961011	5,248,050.54	106.415119	5,320,755.95	72,705.41		0.25
			Base 104.961011	5,248,050.54	106.415119	5,320,755.95	72,705.41		0.25
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047			
		9,135,237.950	Local 106.696325	9,746,963.15	105.746720	9,660,214.50	-86,748.65		0.46
Original Face:		9,250,000.000	Base 106.696325	9,746,963.15	105.746720	9,660,214.50	-86,748.65		0.46
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045			
		395,837.590	Local 102.290904	404,905.85	101.961110	403,600.40	-1,305.45		0.02
Original Face:		5,000,000.000	Base 102.290904	404,905.85	101.961110	403,600.40	-1,305.45		0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local 99.938384	4,996,919.19	130.709085	6,535,454.25	1,538,535.06		0.31
			Base 99.938384	4,996,919.19	130.709085	6,535,454.25	1,538,535.06		0.31
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023			
		5,000,000.000	Local 99.962169	4,998,108.45	105.070900	5,253,545.00	255,436.55		0.25
			Base 99.962169	4,998,108.45	105.070900	5,253,545.00	255,436.55		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	104.530493	5,226,524.65	226,524.65		0.25
			Base 100.000000	5,000,000.00	104.530493	5,226,524.65	226,524.65		0.25
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021			
		10,000,000.000	Local 99.997682	9,999,768.23	101.111563	10,111,156.30	111,388.07		0.48
			Base 99.997682	9,999,768.23	101.111563	10,111,156.30	111,388.07		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	100.611405	15,091,710.75	91,710.75		0.72
			Base 100.000000	15,000,000.00	100.611405	15,091,710.75	91,710.75		0.72
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.269500	26 Jul 2021			
		5,000,000.000	Local 100.595554	5,029,777.72	100.835900	5,041,795.00	12,017.28		0.24
			Base 100.595554	5,029,777.72	100.835900	5,041,795.00	12,017.28		0.24
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.871000	27 May 2022			
		5,000,000.000	Local 100.095280	5,004,764.02	100.327448	5,016,372.40	11,608.38		0.24
			Base 100.095280	5,004,764.02	100.327448	5,016,372.40	11,608.38		0.24

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
		7,000,000.000	Local	99.779014	6,984,531.00	111.087112	7,776,097.84	791,566.84	0.37
			Base	99.779014	6,984,531.00	111.087112	7,776,097.84	791,566.84	0.37
<b>US DOLLAR Total</b>									
		1,806,453,314.800	Local		1,870,312,901.88		1,993,056,809.31	122,743,907.43	94.52
Original Face:		1,999,806,606.000	Base		1,870,312,901.88		1,993,056,809.31	122,743,907.43	94.52
<b>FIXED INCOME Total</b>									
		1,806,453,314.800	Base		1,870,312,901.88		1,993,056,809.31	122,743,907.43	94.52
Original Face:		1,999,806,606.000							

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		1,922,018,804.770	Base	1,985,870,073.03		2,108,612,251.36	122,742,178.33	100.00
Original Face:		1,999,806,606.000						



# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	3,459,934.410	Local	1.000000	3,459,934.41	1.000000	3,459,934.41	0.00	0.82
		Base	1.000000	3,459,934.41	1.000000	3,459,934.41	0.00	0.82

<b>US DOLLAR Total</b>	3,459,934.410	Local		3,459,934.41		3,459,934.41	0.00	0.82
		Base		3,459,934.41		3,459,934.41	0.00	0.82

<b>CASH Total</b>	3,459,934.410	Base		3,459,934.41		3,459,934.41	0.00	0.82
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.966742	2,999,002.25	99.907000	2,997,210.00	-1,792.25	0.71
		Base	99.966742	2,999,002.25	99.907000	2,997,210.00	-1,792.25	0.71

138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Sep 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.54
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.54

138994009	CANTOR FITZGERALD REPO REPO				0.300000	08 Sep 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18

16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.720278	4,986,013.89	99.812290	4,990,614.50	4,600.61	1.18
		Base	99.720278	4,986,013.89	99.812290	4,990,614.50	4,600.61	1.18

19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	1.18
		Base	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	1.18

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Books Closed

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R2S31	WALT DISNEY CO	3,000,000.000	Local	99.661111	2,989,833.33	99.760060	2,992,801.80	2,968.47	0.71
			Base	99.661111	2,989,833.33	99.760060	2,992,801.80	2,968.47	0.71
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.915000	4,995,750.00	99.972500	4,998,625.00	2,875.00	1.18
			Base	99.915000	4,995,750.00	99.972500	4,998,625.00	2,875.00	1.18
45779PJ17	INSTITUTIONAL SECURED	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
56274LJU9	MANHATTAN ASSET FDG.	3,000,000.000	Local	99.983500	2,999,505.00	99.983500	2,999,505.00	0.00	0.71
			Base	99.983500	2,999,505.00	99.983500	2,999,505.00	0.00	0.71
59157TN41	METLIFE SHORT TERM FDG	3,000,000.000	Local	99.920139	2,997,604.17	99.961110	2,998,833.30	1,229.13	0.71
			Base	99.920139	2,997,604.17	99.961110	2,998,833.30	1,229.13	0.71
6698M4N40	NOVARTIS FNC CRP	3,000,000.000	Local	99.913194	2,997,395.83	99.953810	2,998,614.30	1,218.47	0.71
			Base	99.913194	2,997,395.83	99.953810	2,998,614.30	1,218.47	0.71
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.806250	4,760,758.13	99.806250	4,760,758.13	0.00	1.12
			Base	99.806250	4,760,758.13	99.806250	4,760,758.13	0.00	1.12
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.593055	2,987,791.66	99.494444	2,984,833.32	-2,958.34	0.70
			Base	99.593055	2,987,791.66	99.494444	2,984,833.32	-2,958.34	0.70
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.763111	2,992,893.33	99.743611	2,992,308.33	-585.00	0.71
			Base	99.763111	2,992,893.33	99.743611	2,992,308.33	-585.00	0.71
930ABD003	FIDELITY INVESTMENTS MONEY	5,002,275.090	Local	100.000000	5,002,275.09	100.000000	5,002,275.09	0.00	1.18
			Base	100.000000	5,002,275.09	100.000000	5,002,275.09	0.00	1.18

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Books Closed

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QHR003	SOUTH STREET REPO				0.120000	01 Sep 2020		
	18,913,203.120	Local	100.000000	18,913,203.12	100.000000	18,913,203.12	0.00	4.47
		Base	100.000000	18,913,203.12	100.000000	18,913,203.12	0.00	4.47
<b>US DOLLAR Total</b>								
	89,685,478.210	Local		89,599,288.30		89,628,476.89	29,188.59	21.16
		Base		89,599,288.30		89,628,476.89	29,188.59	21.16
<b>CASH EQUIVALENT Total</b>								
	89,685,478.210	Base		89,599,288.30		89,628,476.89	29,188.59	21.16
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.902481	2,997,074.43	99.972295	2,999,168.85	2,094.42	0.71
		Base	99.902481	2,997,074.43	99.972295	2,999,168.85	2,094.42	0.71
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.931460	3,997,258.39	103.770200	4,150,808.00	153,549.61	0.98
		Base	99.931460	3,997,258.39	103.770200	4,150,808.00	153,549.61	0.98
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.748322	4,987,416.09	106.933058	5,346,652.90	359,236.81	1.26
		Base	99.748322	4,987,416.09	106.933058	5,346,652.90	359,236.81	1.26
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.481880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.059310	4,002,372.40	2,372.40	0.95
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.059310	4,002,372.40	2,372.40	0.95
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.466880	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.058938	5,002,946.90	2,946.90	1.18
		Base	100.000000	5,000,000.00	100.058938	5,002,946.90	2,946.90	1.18
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.602500	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.66
		Base	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.66

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Books Closed

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.817194	1,996,343.87	105.052249	2,101,044.98	104,701.11	0.50	
		Base	99.817194	1,996,343.87	105.052249	2,101,044.98	104,701.11	0.50	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.832262	4,991,613.11	102.614325	5,130,716.25	139,103.14	1.21	
		Base	99.832262	4,991,613.11	102.614325	5,130,716.25	139,103.14	1.21	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.909412	2,018,188.24	18,188.24	0.48	
		Base	100.000000	2,000,000.00	100.909412	2,018,188.24	18,188.24	0.48	
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
	5,810,000.000	Local	100.021897	5,811,272.19	100.311848	5,828,118.37	16,846.18	1.38	
		Base	100.021897	5,811,272.19	100.311848	5,828,118.37	16,846.18	1.38	
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					2.738000	23 Jan 2022		
	3,000,000.000	Local	100.918813	3,027,564.39	100.903775	3,027,113.25	-451.14	0.71	
		Base	100.918813	3,027,564.39	100.903775	3,027,113.25	-451.14	0.71	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.673457	3,659,282.00	107.061427	3,815,669.26	156,387.26	0.90	
		Base	102.673457	3,659,282.00	107.061427	3,815,669.26	156,387.26	0.90	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.71	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.71	
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.007241	3,000,217.23	217.23	0.71	
		Base	100.000000	3,000,000.00	100.007241	3,000,217.23	217.23	0.71	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.571888	4,210,895.14	-18,104.86	0.99	
		Base	100.000000	4,229,000.00	99.571888	4,210,895.14	-18,104.86	0.99	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.854981	2,995,649.42	106.639801	3,199,194.03	203,544.61	0.76	
		Base	99.854981	2,995,649.42	106.639801	3,199,194.03	203,544.61	0.76	

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



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064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		3,000,000.000	Local 99.977857	2,999,335.71	103.531975	3,105,959.25	106,623.54	0.73
			Base 99.977857	2,999,335.71	103.531975	3,105,959.25	106,623.54	0.73
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		5,000,000.000	Local 99.855557	4,992,777.84	106.189652	5,309,482.60	316,704.76	1.25
			Base 99.855557	4,992,777.84	106.189652	5,309,482.60	316,704.76	1.25
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		2,000,000.000	Local 99.962531	1,999,250.62	101.257353	2,025,147.06	25,896.44	0.48
			Base 99.962531	1,999,250.62	101.257353	2,025,147.06	25,896.44	0.48
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	101.036704	3,031,101.12	31,101.12	0.72
			Base 100.000000	3,000,000.00	101.036704	3,031,101.12	31,101.12	0.72
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		248,542.160	Local 99.999586	248,541.13	100.176520	248,980.89	439.76	0.06
Original Face:		3,000,000.000	Base 99.999586	248,541.13	100.176520	248,980.89	439.76	0.06
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.261978	5,013,098.90	13,098.90	1.18
			Base 100.000000	5,000,000.00	100.261978	5,013,098.90	13,098.90	1.18
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.060455	2,371,432.78	101.395294	2,403,068.47	31,635.69	0.57
			Base 100.060455	2,371,432.78	101.395294	2,403,068.47	31,635.69	0.57
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	100.442110	2,164,527.47	9,527.47	0.51
			Base 100.000000	2,155,000.00	100.442110	2,164,527.47	9,527.47	0.51
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	99.401541	4,970,077.05	-29,922.95	1.17
			Base 100.000000	5,000,000.00	99.401541	4,970,077.05	-29,922.95	1.17
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.674330	4,983,716.49	104.133670	5,206,683.50	222,967.01	1.23
			Base 99.674330	4,983,716.49	104.133670	5,206,683.50	222,967.01	1.23

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26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				1.000000	11 Mar 2022		
		3,000,000.000	Local 100.729351	3,021,880.52	100.685110	3,020,553.30	-1,327.22	0.71
			Base 100.729351	3,021,880.52	100.685110	3,020,553.30	-1,327.22	0.71
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	105.950961	5,297,548.05	297,548.05	1.25
			Base 100.000000	5,000,000.00	105.950961	5,297,548.05	297,548.05	1.25
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,591,606.650	Local 100.000000	2,591,606.65	102.456680	2,655,274.13	63,667.48	0.63
Original Face:		5,126,000.000	Base 100.000000	2,591,606.65	102.456680	2,655,274.13	63,667.48	0.63
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		548,243.830	Local 103.252203	566,073.83	111.753477	612,681.54	46,607.71	0.14
Original Face:		2,090,000.000	Base 103.252203	566,073.83	111.753477	612,681.54	46,607.71	0.14
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,497.700	Local 100.554183	1,506.00	105.740962	1,583.68	77.68	0.00
Original Face:		250,000.000	Base 100.554183	1,506.00	105.740962	1,583.68	77.68	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		22,184.360	Local 100.071086	22,200.13	105.819202	23,475.31	1,275.18	0.01
Original Face:		1,000,000.000	Base 100.071086	22,200.13	105.819202	23,475.31	1,275.18	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		24,293.040	Local 100.409541	24,392.53	105.324280	25,586.47	1,193.94	0.01
Original Face:		2,206,300.000	Base 100.409541	24,392.53	105.324280	25,586.47	1,193.94	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		486,257.600	Local 101.109315	491,651.73	105.187519	511,482.31	19,830.58	0.12
Original Face:		5,000,000.000	Base 101.109315	491,651.73	105.187519	511,482.31	19,830.58	0.12
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,406,751.550	Local 101.682710	1,430,423.10	105.175732	1,479,561.24	49,138.14	0.35
Original Face:		5,000,000.000	Base 101.682710	1,430,423.10	105.175732	1,479,561.24	49,138.14	0.35
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		20,287.520	Local 100.721872	20,433.97	106.267906	21,559.12	1,125.15	0.01
Original Face:		1,000,000.000	Base 100.721872	20,433.97	106.267906	21,559.12	1,125.15	0.01

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	Units								
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	240,078.360	Local	100.951660	242,363.09	106.049456	254,601.79		12,238.70	0.06
Original Face:	6,000,000.000	Base	100.951660	242,363.09	106.049456	254,601.79		12,238.70	0.06
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	238,476.150	Local	101.259614	241,480.03	105.766276	252,227.34		10,747.31	0.06
Original Face:	5,000,000.000	Base	101.259614	241,480.03	105.766276	252,227.34		10,747.31	0.06
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,380,841.700	Local	103.598961	1,430,537.65	108.267508	1,495,002.90		64,465.25	0.35
Original Face:	5,000,000.000	Base	103.598961	1,430,537.65	108.267508	1,495,002.90		64,465.25	0.35
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	950,385.230	Local	103.477997	983,439.60	110.283951	1,048,122.38		64,682.78	0.25
Original Face:	5,700,000.000	Base	103.477997	983,439.60	110.283951	1,048,122.38		64,682.78	0.25
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	433,908.340	Local	103.239302	447,963.94	111.754862	484,913.67		36,949.73	0.11
Original Face:	2,000,000.000	Base	103.239302	447,963.94	111.754862	484,913.67		36,949.73	0.11
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58					0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.031150	5,001,557.50		1,557.50	1.18
		Base	100.000000	5,000,000.00	100.031150	5,001,557.50		1,557.50	1.18
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
	3,000,000.000	Local	100.012953	3,000,388.60	100.198673	3,005,960.19		5,571.59	0.71
		Base	100.012953	3,000,388.60	100.198673	3,005,960.19		5,571.59	0.71
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
	3,000,000.000	Local	99.955494	2,998,664.83	99.903987	2,997,119.61		-1,545.22	0.71
		Base	99.955494	2,998,664.83	99.903987	2,997,119.61		-1,545.22	0.71
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.043596	3,001,307.88		1,307.88	0.71
		Base	100.000000	3,000,000.00	100.043596	3,001,307.88		1,307.88	0.71
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7					0.700000	02 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.894234	2,996,827.02		-3,172.98	0.71
		Base	100.000000	3,000,000.00	99.894234	2,996,827.02		-3,172.98	0.71

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3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local	99.967350	1,999,347.00	103.341900	2,066,838.00	67,491.00	0.49	
		Base	99.967350	1,999,347.00	103.341900	2,066,838.00	67,491.00	0.49	
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	1,567,838.760	Local	101.884272	1,597,381.11	102.859490	1,612,670.95	15,289.84	0.38	
	Original Face: 5,300,000.000	Base	101.884272	1,597,381.11	102.859490	1,612,670.95	15,289.84	0.38	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,849,737.440	Local	102.832972	2,930,469.71	105.697710	3,012,107.22	81,637.51	0.71	
	Original Face: 3,000,000.000	Base	102.832972	2,930,469.71	105.697710	3,012,107.22	81,637.51	0.71	
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
	2,989,427.910	Local	102.677649	3,069,474.30	102.871930	3,075,282.19	5,807.89	0.73	
	Original Face: 3,000,000.000	Base	102.677649	3,069,474.30	102.871930	3,075,282.19	5,807.89	0.73	
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.830795	2,994,923.85	-5,076.15	0.71	
		Base	100.000000	3,000,000.00	99.830795	2,994,923.85	-5,076.15	0.71	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,446,935.800	Local	99.813262	2,442,366.44	102.666710	2,512,188.48	69,822.04	0.59	
	Original Face: 8,190,000.000	Base	99.813262	2,442,366.44	102.666710	2,512,188.48	69,822.04	0.59	
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	672,988.900	Local	104.437162	702,850.51	103.881020	699,107.73	-3,742.78	0.17	
	Original Face: 1,212,000.000	Base	104.437162	702,850.51	103.881020	699,107.73	-3,742.78	0.17	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.904020	1,998,080.39	100.929995	2,018,599.90	20,519.51	0.48	
		Base	99.904020	1,998,080.39	100.929995	2,018,599.90	20,519.51	0.48	
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
	3,000,000.000	Local	102.726253	3,081,787.58	102.726563	3,081,796.89	9.31	0.73	
	Original Face: 3,000,000.000	Base	102.726253	3,081,787.58	102.726563	3,081,796.89	9.31	0.73	
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	

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	Units								
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	370,876.800	Local	101.092570	374,928.89	105.639535	391,792.53		16,863.64	0.09
Original Face:	1,500,000.000	Base	101.092570	374,928.89	105.639535	391,792.53		16,863.64	0.09
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	4,010.080	Local	100.108726	4,014.44	100.929280	4,047.34		32.90	0.00
Original Face:	2,500,000.000	Base	100.108726	4,014.44	100.929280	4,047.34		32.90	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	49,425.250	Local	101.415309	50,124.77	111.414870	55,067.08		4,942.31	0.01
Original Face:	983,845.000	Base	101.415309	50,124.77	111.414870	55,067.08		4,942.31	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	17,291.630	Local	100.267470	17,337.88	103.150660	17,836.43		498.55	0.00
Original Face:	1,800,000.000	Base	100.267470	17,337.88	103.150660	17,836.43		498.55	0.00
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	905.570	Local	100.534470	910.41	104.851393	949.50		39.09	0.00
Original Face:	3,350,000.000	Base	100.534470	910.41	104.851393	949.50		39.09	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,174,863.560	Local	103.575411	1,216,869.76	110.405151	1,297,109.89		80,240.13	0.31
Original Face:	5,200,000.000	Base	103.575411	1,216,869.76	110.405151	1,297,109.89		80,240.13	0.31
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	442,101.880	Local	101.208631	447,445.26	105.779535	467,653.31		20,208.05	0.11
Original Face:	2,680,283.000	Base	101.208631	447,445.26	105.779535	467,653.31		20,208.05	0.11
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,311,385.000	Local	101.826133	3,371,855.30	105.112545	3,480,681.05		108,825.75	0.82
Original Face:	15,000,000.000	Base	101.826133	3,371,855.30	105.112545	3,480,681.05		108,825.75	0.82
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,278,007.460	Local	101.024766	1,291,104.04	105.119505	1,343,435.12		52,331.08	0.32
Original Face:	4,200,000.000	Base	101.024766	1,291,104.04	105.119505	1,343,435.12		52,331.08	0.32
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	77,330.060	Local	101.490339	78,482.54	105.805561	81,819.50		3,336.96	0.02
Original Face:	1,500,000.000	Base	101.490339	78,482.54	105.805561	81,819.50		3,336.96	0.02

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	112,510.270	Local	100.921143	113,546.65	106.007445	119,269.26	5,722.61	0.03	
Original Face:	3,200,000.000	Base	100.921143	113,546.65	106.007445	119,269.26	5,722.61	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	102,195.900	Local	102.354723	104,602.33	105.710162	108,031.45	3,429.12	0.03	
Original Face:	765,534.000	Base	102.354723	104,602.33	105.710162	108,031.45	3,429.12	0.03	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	963,988.760	Local	101.822798	981,560.33	105.100306	1,013,155.14	31,594.81	0.24	
Original Face:	5,157,070.000	Base	101.822798	981,560.33	105.100306	1,013,155.14	31,594.81	0.24	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	128,783.100	Local	101.099857	130,199.53	106.398247	137,022.96	6,823.43	0.03	
Original Face:	5,000,000.000	Base	101.099857	130,199.53	106.398247	137,022.96	6,823.43	0.03	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	218,265.600	Local	101.552833	221,654.90	105.960124	231,274.50	9,619.60	0.05	
Original Face:	5,000,000.000	Base	101.552833	221,654.90	105.960124	231,274.50	9,619.60	0.05	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	315,721.080	Local	103.370817	326,363.46	110.266924	348,135.92	21,772.46	0.08	
Original Face:	2,000,000.000	Base	103.370817	326,363.46	110.266924	348,135.92	21,772.46	0.08	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	166,394.750	Local	103.205179	171,728.00	110.460412	183,800.33	12,072.33	0.04	
Original Face:	5,000,000.000	Base	103.205179	171,728.00	110.460412	183,800.33	12,072.33	0.04	
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,845,194.470	Local	106.346165	1,962,293.55	110.518987	2,039,290.24	76,996.69	0.48	
Original Face:	14,750,000.000	Base	106.346165	1,962,293.55	110.518987	2,039,290.24	76,996.69	0.48	
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	159,697.480	Local	100.887791	161,115.26	105.082544	167,814.17	6,698.91	0.04	
Original Face:	2,000,000.000	Base	100.887791	161,115.26	105.082544	167,814.17	6,698.91	0.04	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,950,390.640	Local	98.904585	1,929,025.76	100.395840	1,958,111.07	29,085.31	0.46	
Original Face:	4,000,000.000	Base	98.904585	1,929,025.76	100.395840	1,958,111.07	29,085.31	0.46	

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	385,785.860	Local	99.171758	382,590.62	100.682320	388,418.15	5,827.53	0.09	
Original Face:	1,900,000.000	Base	99.171758	382,590.62	100.682320	388,418.15	5,827.53	0.09	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,552,340.690	Local	99.578868	1,545,803.29	101.865190	1,581,294.79	35,491.50	0.37	
Original Face:	3,050,000.000	Base	99.578868	1,545,803.29	101.865190	1,581,294.79	35,491.50	0.37	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,551,403.250	Local	99.333196	2,534,390.39	101.806570	2,597,496.14	63,105.75	0.61	
Original Face:	3,000,000.000	Base	99.333196	2,534,390.39	101.806570	2,597,496.14	63,105.75	0.61	
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	1,151,612.300	Local	99.871409	1,150,131.43	100.989930	1,163,012.46	12,881.03	0.27	
Original Face:	5,000,000.000	Base	99.871409	1,150,131.43	100.989930	1,163,012.46	12,881.03	0.27	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,727,102.830	Local	102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	0.42	
Original Face:	3,000,000.000	Base	102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	0.42	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	752,291.580	Local	100.415542	755,417.67	103.128940	775,830.33	20,412.66	0.18	
Original Face:	1,000,000.000	Base	100.415542	755,417.67	103.128940	775,830.33	20,412.66	0.18	
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.074800	3,002,244.00	2,244.00	0.71	
		Base	100.000000	3,000,000.00	100.074800	3,002,244.00	2,244.00	0.71	
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	104.014089	3,120,422.67	120,422.67	0.74	
		Base	100.000000	3,000,000.00	104.014089	3,120,422.67	120,422.67	0.74	
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	101.875957	2,037,519.14	37,519.14	0.48	
		Base	100.000000	2,000,000.00	101.875957	2,037,519.14	37,519.14	0.48	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.375550	06 Aug 2024		
	3,000,000.000	Local	100.076358	3,002,290.73	99.920968	2,997,629.04	-4,661.69	0.71	
		Base	100.076358	3,002,290.73	99.920968	2,997,629.04	-4,661.69	0.71	

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45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	101.619994	5,080,999.70	80,999.70	1.20
		Base		100.000000	5,000,000.00	101.619994	5,080,999.70	80,999.70	1.20
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local		98.922802	2,967,684.05	105.650074	3,169,502.22	201,818.17	0.75
		Base		98.922802	2,967,684.05	105.650074	3,169,502.22	201,818.17	0.75
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local		99.891424	1,997,828.47	100.268351	2,005,367.02	7,538.55	0.47
		Base		99.891424	1,997,828.47	100.268351	2,005,367.02	7,538.55	0.47
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	101.102138	5,055,106.90	55,106.90	1.19
		Base		100.000000	5,000,000.00	101.102138	5,055,106.90	55,106.90	1.19
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	100.599885	3,017,996.55	17,996.55	0.71
		Base		100.000000	3,000,000.00	100.599885	3,017,996.55	17,996.55	0.71
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	99.343077	1,986,861.54	-13,138.46	0.47
		Base		100.000000	2,000,000.00	99.343077	1,986,861.54	-13,138.46	0.47
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local		99.962472	2,998,874.16	102.013145	3,060,394.35	61,520.19	0.72
		Base		99.962472	2,998,874.16	102.013145	3,060,394.35	61,520.19	0.72
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					0.514500	25 Jan 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	100.116492	5,005,824.60	5,824.60	1.18
		Base		100.000000	5,000,000.00	100.116492	5,005,824.60	5,824.60	1.18
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	658,620.100	Local		99.996450	658,596.72	100.422740	661,404.35	2,807.63	0.16
	Original Face: 1,000,000.000	Base		99.996450	658,596.72	100.422740	661,404.35	2,807.63	0.16
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local		99.966102	2,998,983.06	103.533731	3,106,011.93	107,028.87	0.73
		Base		99.966102	2,998,983.06	103.533731	3,106,011.93	107,028.87	0.73

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637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.817377	2,994,521.31	103.716073	3,111,482.19	116,960.88	0.73
		Base		99.817377	2,994,521.31	103.716073	3,111,482.19	116,960.88	0.73
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.684819	4,984,240.94	105.851154	5,292,557.70	308,316.76	1.25
		Base		99.684819	4,984,240.94	105.851154	5,292,557.70	308,316.76	1.25
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.180000	15 Sep 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
	Original Face: 2,000,000.000	Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local		99.995182	3,789,817.40	100.200221	3,797,588.38	7,770.98	0.90
		Base		99.995182	3,789,817.40	100.200221	3,797,588.38	7,770.98	0.90
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.990424	2,999,712.72	101.980552	3,059,416.56	59,703.84	0.72
		Base		99.990424	2,999,712.72	101.980552	3,059,416.56	59,703.84	0.72
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	100.168892	5,008,444.60	8,444.60	1.18
		Base		100.000000	5,000,000.00	100.168892	5,008,444.60	8,444.60	1.18
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	102.787166	2,055,743.32	55,743.32	0.49
		Base		100.000000	2,000,000.00	102.787166	2,055,743.32	55,743.32	0.49
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	101.427467	3,509,390.36	49,390.36	0.83
		Base		100.000000	3,460,000.00	101.427467	3,509,390.36	49,390.36	0.83
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	103.786000	3,113,580.00	113,580.00	0.74
		Base		100.000000	3,000,000.00	103.786000	3,113,580.00	113,580.00	0.74

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78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.71	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.71	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.984293	2,999,528.80	106.391853	3,191,755.59	192,226.79	0.75	
		Base	99.984293	2,999,528.80	106.391853	3,191,755.59	192,226.79	0.75	
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local	99.943738	2,998,312.15	101.577372	3,047,321.16	49,009.01	0.72	
		Base	99.943738	2,998,312.15	101.577372	3,047,321.16	49,009.01	0.72	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.607750	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.718865	2,991,565.95	-8,434.05	0.71	
		Base	100.000000	3,000,000.00	99.718865	2,991,565.95	-8,434.05	0.71	
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	103.447549	3,103,426.47	103,426.47	0.73	
		Base	100.000000	3,000,000.00	103.447549	3,103,426.47	103,426.47	0.73	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	2,494,949.160	Local	99.994224	2,494,805.06	100.748260	2,513,617.87	18,812.81	0.59	
	Original Face: 3,000,000.000	Base	99.994224	2,494,805.06	100.748260	2,513,617.87	18,812.81	0.59	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.966201	1,999,324.01	103.715340	2,074,306.80	74,982.79	0.49	
		Base	99.966201	1,999,324.01	103.715340	2,074,306.80	74,982.79	0.49	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.378500	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.090436	1,000,904.36	904.36	0.24	
		Base	100.000000	1,000,000.00	100.090436	1,000,904.36	904.36	0.24	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.940371	4,997,018.55	104.595889	5,229,794.45	232,775.90	1.23	
		Base	99.940371	4,997,018.55	104.595889	5,229,794.45	232,775.90	1.23	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.814153	2,994,424.60	103.706099	3,111,182.97	116,758.37	0.73	
		Base	99.814153	2,994,424.60	103.706099	3,111,182.97	116,758.37	0.73	

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90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.890925	998,909.25	102.920453	1,029,204.53	30,295.28	0.24	
		Base	99.890925	998,909.25	102.920453	1,029,204.53	30,295.28	0.24	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.220266	2,004,405.32	105.876704	2,117,534.08	113,128.76	0.50	
		Base	100.220266	2,004,405.32	105.876704	2,117,534.08	113,128.76	0.50	
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	100.383082	5,019,154.10	19,154.10	1.19	
		Base	100.000000	5,000,000.00	100.383082	5,019,154.10	19,154.10	1.19	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.923444	4,996,172.21	106.846760	5,342,338.00	346,165.79	1.26	
		Base	99.923444	4,996,172.21	106.846760	5,342,338.00	346,165.79	1.26	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.892171	2,996,765.14	103.662294	3,109,868.82	113,103.68	0.73	
		Base	99.892171	2,996,765.14	103.662294	3,109,868.82	113,103.68	0.73	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local	99.976639	1,999,532.77	99.983486	1,999,669.72	136.95	0.47	
		Base	99.976639	1,999,532.77	99.983486	1,999,669.72	136.95	0.47	
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local	99.963750	1,999,275.00	99.973115	1,999,462.30	187.30	0.47	
		Base	99.963750	1,999,275.00	99.973115	1,999,462.30	187.30	0.47	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.324118	2,006,482.36	100.960938	2,019,218.76	12,736.40	0.48	
		Base	100.324118	2,006,482.36	100.960938	2,019,218.76	12,736.40	0.48	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local	99.985808	1,999,716.15	102.129025	2,042,580.50	42,864.35	0.48	
		Base	99.985808	1,999,716.15	102.129025	2,042,580.50	42,864.35	0.48	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.980465	2,999,413.96	107.142243	3,214,267.29	214,853.33	0.76	
		Base	99.980465	2,999,413.96	107.142243	3,214,267.29	214,853.33	0.76	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
		3,250,000.000	Local 99.979254	3,249,325.76	99.964540	3,248,847.55	-478.21	0.77
Original Face:		3,250,000.000	Base 99.979254	3,249,325.76	99.964540	3,248,847.55	-478.21	0.77
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
		2,000,000.000	Local 99.986514	1,999,730.27	102.671450	2,053,429.00	53,698.73	0.48
Original Face:		2,000,000.000	Base 99.986514	1,999,730.27	102.671450	2,053,429.00	53,698.73	0.48
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
		2,000,000.000	Local 99.989836	1,999,796.72	102.723080	2,054,461.60	54,664.88	0.49
Original Face:		2,000,000.000	Base 99.989836	1,999,796.72	102.723080	2,054,461.60	54,664.88	0.49
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
		1,000,000.000	Local 99.999093	999,990.93	101.832710	1,018,327.10	18,336.17	0.24
Original Face:		1,000,000.000	Base 99.999093	999,990.93	101.832710	1,018,327.10	18,336.17	0.24
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		2,000,000.000	Local 99.909862	1,998,197.24	108.738744	2,174,774.88	176,577.64	0.51
			Base 99.909862	1,998,197.24	108.738744	2,174,774.88	176,577.64	0.51
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
		3,000,000.000	Local 99.997682	2,999,930.46	101.111563	3,033,346.89	33,416.43	0.72
			Base 99.997682	2,999,930.46	101.111563	3,033,346.89	33,416.43	0.72
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
		1,000,000.000	Local 99.555082	995,550.82	101.554592	1,015,545.92	19,995.10	0.24
			Base 99.555082	995,550.82	101.554592	1,015,545.92	19,995.10	0.24
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.182500	11 Feb 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16	0.71
			Base 100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16	0.71
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	99.546827	2,986,404.81	-13,595.19	0.71
			Base 100.000000	3,000,000.00	99.546827	2,986,404.81	-13,595.19	0.71
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	Local 99.940638	1,998,812.76	104.021518	2,080,430.36	81,617.60	0.49
			Base 99.940638	1,998,812.76	104.021518	2,080,430.36	81,617.60	0.49

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		322,711,728.120	Local	323,457,404.77		330,438,247.56	6,980,842.79	78.02
Original Face:		194,861,032.000	Base	323,457,404.77		330,438,247.56	6,980,842.79	78.02
<b>FIXED INCOME Total</b>								
		322,711,728.120	Base	323,457,404.77		330,438,247.56	6,980,842.79	78.02
Original Face:		194,861,032.000						

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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
<b>FUND Total</b>								
		415,857,140.740	Base	416,516,627.48		423,526,658.86	7,010,031.38	100.00
Original Face:		194,861,032.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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
		67,705.370	Local 1.000000	67,705.37	1.000000	67,705.37	0.00	0.04
			Base 1.000000	67,705.37	1.000000	67,705.37	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	67,705.370	Local	67,705.37		67,705.37	0.00	0.04
		Base	67,705.37		67,705.37	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	67,705.370	Base	67,705.37		67,705.37	0.00	0.04

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,500,000.000	Local 100.000000	10,500,000.00	0.080000	01 Sep 2020 10,500,000.00	0.00	6.86
			Base 100.000000	10,500,000.00	0.080000	01 Sep 2020 10,500,000.00	0.00	6.86

9127962J7	TREASURY BILL 10/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 99.987917	1,999,758.33	0.145000	01 Oct 2020 1,999,758.33	0.00	1.31
			Base 99.987917	1,999,758.33	0.145000	01 Oct 2020 1,999,758.33	0.00	1.31

912796TY5	TREASURY BILL 12/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 99.947903	1,998,958.05	0.155000	31 Dec 2020 1,999,250.00	291.95	1.31
			Base 99.947903	1,998,958.05	0.155000	31 Dec 2020 1,999,250.00	291.95	1.31

912796XE4	TREASURY BILL 02/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.927912	4,996,395.60	0.115000	25 Feb 2021 4,996,944.00	548.40	3.27
			Base 99.927912	4,996,395.60	0.115000	25 Feb 2021 4,996,944.00	548.40	3.27

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 100.000000	10,000,000.00	0.090000	08 Sep 2020 10,000,000.00	0.00	6.54
			Base 100.000000	10,000,000.00	0.090000	08 Sep 2020 10,000,000.00	0.00	6.54

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	5,014,275.470	Local	100.000000	5,014,275.47	100.000000	5,014,275.47	0.00	3.28
		Base	100.000000	5,014,275.47	100.000000	5,014,275.47	0.00	3.28
979QHR003	SOUTH STREET REPO				0.110000	01 Sep 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	9.81
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	9.81
<b>US DOLLAR Total</b>								
	49,514,275.470	Local		49,509,387.45		49,510,227.80	840.35	32.37
		Base		49,509,387.45		49,510,227.80	840.35	32.37
<b>CASH EQUIVALENT Total</b>								
	49,514,275.470	Base		49,509,387.45		49,510,227.80	840.35	32.37

## 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		
	122,716.800	Local	100.173318	122,929.49	100.669555	123,538.46	608.97	0.08
Original Face:	1,000,000.000	Base	100.173318	122,929.49	100.669555	123,538.46	608.97	0.08
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	866,954.450	Local	103.224707	894,911.19	105.085183	911,040.67	16,129.48	0.60
Original Face:	5,000,000.000	Base	103.224707	894,911.19	105.085183	911,040.67	16,129.48	0.60
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	798,739.870	Local	102.483720	818,578.33	104.395002	833,844.50	15,266.17	0.55
Original Face:	4,372,786.000	Base	102.483720	818,578.33	104.395002	833,844.50	15,266.17	0.55
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	955,678.950	Local	102.185613	976,566.39	104.396505	997,695.42	21,129.03	0.65
Original Face:	5,000,000.000	Base	102.185613	976,566.39	104.396505	997,695.42	21,129.03	0.65
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	541,686.650	Local	103.561050	560,976.38	105.785417	573,025.48	12,049.10	0.37
Original Face:	4,169,641.000	Base	103.561050	560,976.38	105.785417	573,025.48	12,049.10	0.37

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		517,427.360	Local 101.150801	523,381.92	104.001431	538,131.86	14,749.94	0.35
Original Face:		2,000,000.000	Base 101.150801	523,381.92	104.001431	538,131.86	14,749.94	0.35
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		362,773.640	Local 102.363339	371,347.21	104.746327	379,992.06	8,644.85	0.25
Original Face:		2,910,888.000	Base 102.363339	371,347.21	104.746327	379,992.06	8,644.85	0.25
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		686,891.390	Local 103.077839	708,032.80	104.596145	718,461.91	10,429.11	0.47
Original Face:		9,450,000.000	Base 103.077839	708,032.80	104.596145	718,461.91	10,429.11	0.47
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		525,521.850	Local 101.098502	531,294.72	104.914722	551,349.79	20,055.07	0.36
Original Face:		2,500,000.000	Base 101.098502	531,294.72	104.914722	551,349.79	20,055.07	0.36
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		394,979.580	Local 101.052011	399,134.81	102.754626	405,859.79	6,724.98	0.27
Original Face:		1,500,000.000	Base 101.052011	399,134.81	102.754626	405,859.79	6,724.98	0.27
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		717,461.620	Local 105.390435	756,135.92	108.329451	777,222.23	21,086.31	0.51
Original Face:		5,872,458.000	Base 105.390435	756,135.92	108.329451	777,222.23	21,086.31	0.51
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		18,250.750	Local 101.842061	18,586.94	104.949166	19,154.01	567.07	0.01
Original Face:		1,000,000.000	Base 101.842061	18,586.94	104.949166	19,154.01	567.07	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		36,915.400	Local 104.621703	38,621.52	111.170726	41,039.12	2,417.60	0.03
Original Face:		1,000,000.000	Base 104.621703	38,621.52	111.170726	41,039.12	2,417.60	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		277.070	Local 100.898690	279.56	105.729292	292.94	13.38	0.00
Original Face:		25,000.000	Base 100.898690	279.56	105.729292	292.94	13.38	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		75,461.640	Local 103.207563	77,882.12	112.451544	84,857.78	6,975.66	0.06
Original Face:		2,000,000.000	Base 103.207563	77,882.12	112.451544	84,857.78	6,975.66	0.06

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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

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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
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		691.960	Local 100.000000	691.96	100.117580	692.77	0.81	0.00
Original Face:		410,000.000	Base 100.000000	691.96	100.117580	692.77	0.81	0.00
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.863750	20 Sep 2063		
		907,735.050	Local 100.428951	911,628.79	100.491940	912,200.56	571.77	0.60
Original Face:		1,500,000.000	Base 100.428951	911,628.79	100.491940	912,200.56	571.77	0.60
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.813750	20 Feb 2064		
		893,926.010	Local 100.378263	897,307.40	100.448500	897,935.27	627.87	0.59
Original Face:		1,530,000.000	Base 100.378263	897,307.40	100.448500	897,935.27	627.87	0.59
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
		943,715.230	Local 102.029707	962,869.88	101.994710	962,539.61	-330.27	0.63
Original Face:		1,200,000.000	Base 102.029707	962,869.88	101.994710	962,539.61	-330.27	0.63
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.363750	20 Jun 2063		
		56,916.780	Local 100.000000	56,916.78	99.905910	56,863.23	-53.55	0.04
Original Face:		4,967,302.000	Base 100.000000	56,916.78	99.905910	56,863.23	-53.55	0.04
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		327,462.810	Local 101.032249	330,843.04	101.292310	331,694.64	851.60	0.22
Original Face:		2,720,000.000	Base 101.032249	330,843.04	101.292310	331,694.64	851.60	0.22
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		232,214.080	Local 101.506498	235,712.38	101.172150	234,935.98	-776.40	0.15
Original Face:		4,000,000.000	Base 101.506498	235,712.38	101.172150	234,935.98	-776.40	0.15
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,620,109.700	Local 102.065098	1,653,566.56	103.225940	1,672,373.47	18,806.91	1.09
Original Face:		4,400,000.000	Base 102.065098	1,653,566.56	103.225940	1,672,373.47	18,806.91	1.09
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,462,792.980	Local 99.358292	1,453,406.12	100.395840	1,468,583.30	15,177.18	0.96
Original Face:		3,000,000.000	Base 99.358292	1,453,406.12	100.395840	1,468,583.30	15,177.18	0.96
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		358,461.600	Local 99.746807	357,554.00	100.231910	359,292.91	1,738.91	0.23
Original Face:		2,000,000.000	Base 99.746807	357,554.00	100.231910	359,292.91	1,738.91	0.23

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		452,062.650	Local 100.603007	454,788.62	103.790580	469,198.45	14,409.83	0.31
Original Face:		1,000,000.000	Base 100.603007	454,788.62	103.790580	469,198.45	14,409.83	0.31
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		330,301.680	Local 101.289037	334,559.39	103.782180	342,794.28	8,234.89	0.22
Original Face:		1,000,000.000	Base 101.289037	334,559.39	103.782180	342,794.28	8,234.89	0.22
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.964450	0.01	0.00	0.00
			Base 100.000000	0.01	101.964450	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		578,650.640	Local 100.721494	582,825.57	106.974610	619,009.27	36,183.70	0.40
Original Face:		1,000,000.000	Base 100.721494	582,825.57	106.974610	619,009.27	36,183.70	0.40
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		522,332.240	Local 100.812954	526,578.56	104.888870	547,868.38	21,289.82	0.36
Original Face:		1,000,000.000	Base 100.812954	526,578.56	104.888870	547,868.38	21,289.82	0.36
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		492,197.030	Local 99.890735	491,659.23	101.705930	500,593.57	8,934.34	0.33
Original Face:		1,000,000.000	Base 99.890735	491,659.23	101.705930	500,593.57	8,934.34	0.33
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		389,192.300	Local 100.305515	390,381.34	101.195080	393,843.46	3,462.12	0.26
Original Face:		1,000,000.000	Base 100.305515	390,381.34	101.195080	393,843.46	3,462.12	0.26
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		373,333.480	Local 100.890351	376,657.46	102.135910	381,307.55	4,650.09	0.25
Original Face:		1,000,000.000	Base 100.890351	376,657.46	102.135910	381,307.55	4,650.09	0.25
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.875930	0.03	-0.06	0.00
			Base 300.000000	0.09	102.875930	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,727,102.830	Local 102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	1.17
Original Face:		3,000,000.000	Base 102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	1.17

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,504,583.160	Local 100.350074	1,509,850.32	103.128940	1,551,660.66	41,810.34	1.01
Original Face:		2,000,000.000	Base 100.350074	1,509,850.32	103.128940	1,551,660.66	41,810.34	1.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		798,465.480	Local 100.068302	799,010.85	102.548950	818,817.97	19,807.12	0.54
Original Face:		2,000,000.000	Base 100.068302	799,010.85	102.548950	818,817.97	19,807.12	0.54
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,974,874.130	Local 102.276889	2,019,839.83	103.084220	2,035,783.59	15,943.76	1.33
Original Face:		2,000,000.000	Base 102.276889	2,019,839.83	103.084220	2,035,783.59	15,943.76	1.33
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.076203	6,284,785.53	100.374592	6,303,524.38	18,738.85	4.12
			Base 100.076203	6,284,785.53	100.374592	6,303,524.38	18,738.85	4.12
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 106.866392	5,343,319.58	107.615185	5,380,759.25	37,439.67	3.52
			Base 106.866392	5,343,319.58	107.615185	5,380,759.25	37,439.67	3.52
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.180000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.77
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.77
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.180000	15 Sep 2026		
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.29
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.29
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 108.106997	2,702,674.92	108.555778	2,713,894.45	11,219.53	1.77
			Base 108.106997	2,702,674.92	108.555778	2,713,894.45	11,219.53	1.77
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.888672	1,997,773.43	105.555002	2,111,100.04	113,326.61	1.38
			Base 99.888672	1,997,773.43	105.555002	2,111,100.04	113,326.61	1.38
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.647686	270,694.96	100.914520	271,412.62	717.66	0.18
Original Face:		4,000,000.000	Base 100.647686	270,694.96	100.914520	271,412.62	717.66	0.18

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	261,316.780	Local	100.673757	263,077.42	101.638290	265,597.91	2,520.49	0.17	
Original Face:	1,000,000.000	Base	100.673757	263,077.42	101.638290	265,597.91	2,520.49	0.17	
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.626672	2,988,800.16	101.294771	3,038,843.13	50,042.97	1.99	
		Base	99.626672	2,988,800.16	101.294771	3,038,843.13	50,042.97	1.99	
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,000,000.000	Local	100.032901	5,001,645.07	99.931000	4,996,550.00	-5,095.07	3.27	
		Base	100.032901	5,001,645.07	99.931000	4,996,550.00	-5,095.07	3.27	
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	102.124890	510,624.45	10,624.45	0.33	
		Base	100.000000	500,000.00	102.124890	510,624.45	10,624.45	0.33	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	3,000,000.000	Local	99.976639	2,999,299.16	99.983486	2,999,504.58	205.42	1.96	
		Base	99.976639	2,999,299.16	99.983486	2,999,504.58	205.42	1.96	
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	3,000,000.000	Local	99.963750	2,998,912.50	99.973115	2,999,193.45	280.95	1.96	
		Base	99.963750	2,998,912.50	99.973115	2,999,193.45	280.95	1.96	
9127964A4	TREASURY BILL 09/20 0.00000						29 Sep 2020		
	2,000,000.000	Local	99.989298	1,999,785.96	99.992806	1,999,856.12	70.16	1.31	
		Base	99.989298	1,999,785.96	99.992806	1,999,856.12	70.16	1.31	
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
	5,000,000.000	Local	99.917923	4,995,896.15	100.329938	5,016,496.90	20,600.75	3.28	
		Base	99.917923	4,995,896.15	100.329938	5,016,496.90	20,600.75	3.28	
9128286Q8	US TREASURY FRN 04/21 VAR					0.239026	30 Apr 2021		
	2,000,000.000	Local	99.975577	1,999,511.54	100.077039	2,001,540.78	2,029.24	1.31	
		Base	99.975577	1,999,511.54	100.077039	2,001,540.78	2,029.24	1.31	
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
	4,000,000.000	Local	100.614250	4,024,569.99	101.203125	4,048,125.00	23,555.01	2.65	
		Base	100.614250	4,024,569.99	101.203125	4,048,125.00	23,555.01	2.65	

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128287G9	US TREASURY FRN 07/21 VAR					0.320026	31 Jul 2021		
	2,000,000.000	Local		99.977094	1,999,541.88	100.177969	2,003,559.38	4,017.50	1.31
		Base		99.977094	1,999,541.88	100.177969	2,003,559.38	4,017.50	1.31
912828D72	US TREASURY N/B 08/21 2					2.000000	31 Aug 2021		
	2,000,000.000	Local		101.863909	2,037,278.17	101.839844	2,036,796.88	-481.29	1.33
		Base		101.863909	2,037,278.17	101.839844	2,036,796.88	-481.29	1.33
912828N48	US TREASURY N/B 12/20 1.75					1.750000	31 Dec 2020		
	2,000,000.000	Local		100.014396	2,000,287.91	100.539062	2,010,781.24	10,493.33	1.31
		Base		100.014396	2,000,287.91	100.539062	2,010,781.24	10,493.33	1.31
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	2,000,000.000	Local		99.820867	1,996,417.33	100.476562	2,009,531.24	13,113.91	1.31
		Base		99.820867	1,996,417.33	100.476562	2,009,531.24	13,113.91	1.31
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
	2,000,000.000	Local		99.740054	1,994,801.08	100.625000	2,012,500.00	17,698.92	1.32
		Base		99.740054	1,994,801.08	100.625000	2,012,500.00	17,698.92	1.32
912828U65	US TREASURY N/B 11/21 1.75					1.750000	30 Nov 2021		
	2,000,000.000	Local		101.982571	2,039,651.42	101.968750	2,039,375.00	-276.42	1.33
		Base		101.982571	2,039,651.42	101.968750	2,039,375.00	-276.42	1.33
912828WN6	US TREASURY N/B 05/21 2					2.000000	31 May 2021		
	2,000,000.000	Local		101.339162	2,026,783.24	101.359375	2,027,187.50	404.26	1.33
		Base		101.339162	2,026,783.24	101.359375	2,027,187.50	404.26	1.33
912828YN4	US TREASURY FRN 10/21 VAR					0.400025	31 Oct 2021		
	3,000,000.000	Local		100.022718	3,000,681.53	100.323328	3,009,699.84	9,018.31	1.97
		Base		100.022718	3,000,681.53	100.323328	3,009,699.84	9,018.31	1.97
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
	2,000,000.000	Local		101.958467	2,039,169.34	101.957031	2,039,140.62	-28.72	1.33
		Base		101.958467	2,039,169.34	101.957031	2,039,140.62	-28.72	1.33
912828Z45	US TREASURY FRN 01/22 VAR					0.254026	31 Jan 2022		
	2,000,000.000	Local		99.988731	1,999,774.61	100.166253	2,003,325.06	3,550.45	1.31
		Base		99.988731	1,999,774.61	100.166253	2,003,325.06	3,550.45	1.31

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022			
		2,000,000.000	Local	101.468750	2,029,375.00	101.453125	2,029,062.50	-312.50	1.33
			Base	101.468750	2,029,375.00	101.453125	2,029,062.50	-312.50	1.33
912828ZK9	US TREASURY FRN 04/22 VAR				0.214026	30 Apr 2022			
		2,000,000.000	Local	100.006709	2,000,134.17	100.104695	2,002,093.90	1,959.73	1.31
			Base	100.006709	2,000,134.17	100.104695	2,002,093.90	1,959.73	1.31
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025			
		2,000,000.000	Local	99.746669	1,994,933.38	99.984375	1,999,687.50	4,754.12	1.31
			Base	99.746669	1,994,933.38	99.984375	1,999,687.50	4,754.12	1.31
91282CAA9	US TREASURY FRN 07/22 VAR				0.155026	31 Jul 2022			
		2,000,000.000	Local	99.974845	1,999,496.89	99.992689	1,999,853.78	356.89	1.31
			Base	99.974845	1,999,496.89	99.992689	1,999,853.78	356.89	1.31
<b>US DOLLAR Total</b>									
		101,579,128.650	Local		102,651,591.04		103,387,504.51	735,913.47	67.59
Original Face:		100,728,075.000	Base		102,651,591.04		103,387,504.51	735,913.47	67.59
<b>FIXED INCOME Total</b>									
		101,579,128.650	Base		102,651,591.04		103,387,504.51	735,913.47	67.59
Original Face:		100,728,075.000							

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		151,161,109.490	Base	152,228,683.86		152,965,437.68	736,753.82	100.00
Original Face:		100,728,075.000						

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.140068	31 Dec 2030		
	7,474,171.170	Local	100.096422	7,481,377.91	100.090000	7,480,897.92	-479.99	0.31
		Base	100.096422	7,481,377.91	100.090000	7,480,897.92	-479.99	0.31

<b>US DOLLAR Total</b>	7,474,171.170	Local		7,481,377.91		7,480,897.92	-479.99	0.31
		Base		7,481,377.91		7,480,897.92	-479.99	0.31

<b>CASH EQUIVALENT Total</b>	7,474,171.170	Base		7,481,377.91		7,480,897.92	-479.99	0.31
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
	58,526.000	Local	20.767189	1,215,420.50	36.320000	2,125,664.32	910,243.82	0.09
		Base	20.767189	1,215,420.50	36.320000	2,125,664.32	910,243.82	0.09

00130H105	AES CORP COMMON STOCK USD.01							
	54,236.000	Local	19.419028	1,053,210.42	17.750000	962,689.00	-90,521.42	0.04
		Base	19.419028	1,053,210.42	17.750000	962,689.00	-90,521.42	0.04

00206R102	AT+T INC COMMON STOCK USD1.0							
	581,175.000	Local	34.190248	19,870,517.30	29.810000	17,324,826.75	-2,545,690.55	0.72
		Base	34.190248	19,870,517.30	29.810000	17,324,826.75	-2,545,690.55	0.72

002824100	ABBOTT LABORATORIES COMMON STOCK							
	144,328.000	Local	31.785813	4,587,582.80	109.470000	15,799,586.16	11,212,003.36	0.66
		Base	31.785813	4,587,582.80	109.470000	15,799,586.16	11,212,003.36	0.66

00287Y109	ABBVIE INC COMMON STOCK USD.01							
	143,811.000	Local	42.307838	6,084,332.53	95.770000	13,772,779.47	7,688,446.94	0.57
		Base	42.307838	6,084,332.53	95.770000	13,772,779.47	7,688,446.94	0.57

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,669.000	Local 369.492946	1,355,669.62	307.620000	1,128,657.78	-227,011.84	0.05
			Base 369.492946	1,355,669.62	307.620000	1,128,657.78	-227,011.84	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		62,880.000	Local 38.521009	2,422,201.07	83.520000	5,251,737.60	2,829,536.53	0.22
			Base 38.521009	2,422,201.07	83.520000	5,251,737.60	2,829,536.53	0.22
00724F101	ADOBE INC COMMON STOCK USD.0001							
		39,313.000	Local 55.829316	2,194,817.90	513.390000	20,182,901.07	17,988,083.17	0.84
			Base 55.829316	2,194,817.90	513.390000	20,182,901.07	17,988,083.17	0.84
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,639.000	Local 156.969624	885,151.71	156.310000	881,432.09	-3,719.62	0.04
			Base 156.969624	885,151.71	156.310000	881,432.09	-3,719.62	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		95,497.000	Local 21.368358	2,040,614.08	90.820000	8,673,037.54	6,632,423.46	0.36
			Base 21.368358	2,040,614.08	90.820000	8,673,037.54	6,632,423.46	0.36
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		25,189.000	Local 33.646271	847,515.91	100.420000	2,529,479.38	1,681,963.47	0.10
			Base 33.646271	847,515.91	100.420000	2,529,479.38	1,681,963.47	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		18,015.000	Local 84.100110	1,515,063.48	292.260000	5,265,063.90	3,750,000.42	0.22
			Base 84.100110	1,515,063.48	292.260000	5,265,063.90	3,750,000.42	0.22
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		13,242.000	Local 47.515538	629,200.76	116.430000	1,541,766.06	912,565.30	0.06
			Base 47.515538	629,200.76	116.430000	1,541,766.06	912,565.30	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,999.000	Local 63.816674	638,102.92	38.950000	389,461.05	-248,641.87	0.02
			Base 63.816674	638,102.92	38.950000	389,461.05	-248,641.87	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,672.000	Local 82.169274	712,571.94	91.010000	789,238.72	76,666.78	0.03
			Base 82.169274	712,571.94	91.010000	789,238.72	76,666.78	0.03

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015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		10,297.000	Local 122.586741	1,262,275.67	168.380000	1,733,808.86	471,533.19	0.07
			Base 122.586741	1,262,275.67	168.380000	1,733,808.86	471,533.19	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		18,020.000	Local 108.703577	1,958,838.46	114.220000	2,058,244.40	99,405.94	0.09
			Base 108.703577	1,958,838.46	114.220000	2,058,244.40	99,405.94	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,846.000	Local 154.945075	905,808.91	296.980000	1,736,145.08	830,336.17	0.07
			Base 154.945075	905,808.91	296.980000	1,736,145.08	830,336.17	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		20,352.000	Local 41.336844	841,287.44	54.150000	1,102,060.80	260,773.36	0.05
			Base 41.336844	841,287.44	54.150000	1,102,060.80	260,773.36	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		25,617.000	Local 42.815025	1,096,792.50	93.000000	2,382,381.00	1,285,588.50	0.10
			Base 42.815025	1,096,792.50	93.000000	2,382,381.00	1,285,588.50	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		23,863.000	Local 395.198046	9,430,610.98	1,634.180000	38,996,437.34	29,565,826.36	1.62
			Base 395.198046	9,430,610.98	1,634.180000	38,996,437.34	29,565,826.36	1.62
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		24,475.000	Local 385.090366	9,425,086.71	1,629.530000	39,882,746.75	30,457,660.04	1.66
			Base 385.090366	9,425,086.71	1,629.530000	39,882,746.75	30,457,660.04	1.66
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		151,584.000	Local 19.953165	3,024,580.62	43.740000	6,630,284.16	3,605,703.54	0.28
			Base 19.953165	3,024,580.62	43.740000	6,630,284.16	3,605,703.54	0.28
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		34,198.000	Local 380.741676	13,020,603.84	3,450.960000	118,015,930.08	104,995,326.24	4.90
			Base 380.741676	13,020,603.84	3,450.960000	118,015,930.08	104,995,326.24	4.90
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		20,139.000	Local 42.877939	863,518.82	79.110000	1,593,196.29	729,677.47	0.07
			Base 42.877939	863,518.82	79.110000	1,593,196.29	729,677.47	0.07

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02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		10,722.000	Local 46.477378	498,330.45	13.050000	139,922.10	-358,408.35	0.01
			Base 46.477378	498,330.45	13.050000	139,922.10	-358,408.35	0.01
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		40,439.000	Local 42.080062	1,701,675.62	78.830000	3,187,806.37	1,486,130.75	0.13
			Base 42.080062	1,701,675.62	78.830000	3,187,806.37	1,486,130.75	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		53,869.000	Local 47.390733	2,552,891.41	101.590000	5,472,551.71	2,919,660.30	0.23
			Base 47.390733	2,552,891.41	101.590000	5,472,551.71	2,919,660.30	0.23
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		70,276.000	Local 102.519277	7,204,644.74	29.140000	2,047,842.64	-5,156,802.10	0.08
			Base 102.519277	7,204,644.74	29.140000	2,047,842.64	-5,156,802.10	0.08
03027X100	AMERICAN TOWER CORP REIT USD.01							
		36,160.000	Local 70.458781	2,547,789.51	249.150000	9,009,264.00	6,461,474.49	0.37
			Base 70.458781	2,547,789.51	249.150000	9,009,264.00	6,461,474.49	0.37
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,768.000	Local 72.554642	1,071,486.95	141.340000	2,087,309.12	1,015,822.17	0.09
			Base 72.554642	1,071,486.95	141.340000	2,087,309.12	1,015,822.17	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		12,110.000	Local 31.158738	377,332.32	97.030000	1,175,033.30	797,700.98	0.05
			Base 31.158738	377,332.32	97.030000	1,175,033.30	797,700.98	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		9,983.000	Local 42.798108	427,253.51	156.800000	1,565,334.40	1,138,080.89	0.06
			Base 42.798108	427,253.51	156.800000	1,565,334.40	1,138,080.89	0.06
031100100	AMETEK INC COMMON STOCK USD.01							
		18,714.000	Local 49.584883	927,931.50	100.700000	1,884,499.80	956,568.30	0.08
			Base 49.584883	927,931.50	100.700000	1,884,499.80	956,568.30	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
		47,980.000	Local 72.825885	3,494,185.94	253.320000	12,154,293.60	8,660,107.66	0.50
			Base 72.825885	3,494,185.94	253.320000	12,154,293.60	8,660,107.66	0.50

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032095101	AMPHENOL CORP CL A COMMON STOCK USD.001	24,136.000	Local 27.344556	659,988.21	109.800000	2,650,132.80	1,990,144.59	0.11
			Base 27.344556	659,988.21	109.800000	2,650,132.80	1,990,144.59	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	30,054.000	Local 51.773834	1,556,010.81	116.880000	3,512,711.52	1,956,700.71	0.15
			Base 51.773834	1,556,010.81	116.880000	3,512,711.52	1,956,700.71	0.15
03662Q105	ANSYS INC COMMON STOCK USD.01	7,016.000	Local 133.150582	934,184.48	339.010000	2,378,494.16	1,444,309.68	0.10
			Base 133.150582	934,184.48	339.010000	2,378,494.16	1,444,309.68	0.10
036752103	ANTHEM INC COMMON STOCK USD.01	20,576.000	Local 71.791809	1,477,188.26	281.520000	5,792,555.52	4,315,367.26	0.24
			Base 71.791809	1,477,188.26	281.520000	5,792,555.52	4,315,367.26	0.24
037411105	APACHE CORP COMMON STOCK USD.625	30,808.000	Local 63.207038	1,947,282.42	14.800000	455,958.40	-1,491,324.02	0.02
			Base 63.207038	1,947,282.42	14.800000	455,958.40	-1,491,324.02	0.02
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01	12,146.000	Local 27.170707	330,015.41	36.030000	437,620.38	107,604.97	0.02
			Base 27.170707	330,015.41	36.030000	437,620.38	107,604.97	0.02
037833100	APPLE INC COMMON STOCK USD.00001	1,329,980.000	Local 9.277000	12,338,225.08	129.040000	171,620,619.20	159,282,394.12	7.12
			Base 9.277000	12,338,225.08	129.040000	171,620,619.20	159,282,394.12	7.12
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	74,805.000	Local 21.877606	1,636,554.31	61.600000	4,607,988.00	2,971,433.69	0.19
			Base 21.877606	1,636,554.31	61.600000	4,607,988.00	2,971,433.69	0.19
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	45,311.000	Local 25.342242	1,148,282.33	44.760000	2,028,120.36	879,838.03	0.08
			Base 25.342242	1,148,282.33	44.760000	2,028,120.36	879,838.03	0.08
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	4,384.000	Local 287.842292	1,261,900.61	223.450000	979,604.80	-282,295.81	0.04
			Base 287.842292	1,261,900.61	223.450000	979,604.80	-282,295.81	0.04

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04621X108	ASSURANT INC COMMON STOCK USD.01							
		4,866.000	Local 63.880569	310,842.85	121.560000	591,510.96	280,668.11	0.02
			Base 63.880569	310,842.85	121.560000	591,510.96	280,668.11	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,977.000	Local 97.709618	974,848.86	99.820000	995,904.14	21,055.28	0.04
			Base 97.709618	974,848.86	99.820000	995,904.14	21,055.28	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		17,880.000	Local 49.016225	876,410.11	245.700000	4,393,116.00	3,516,705.89	0.18
			Base 49.016225	876,410.11	245.700000	4,393,116.00	3,516,705.89	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		35,082.000	Local 47.110811	1,652,741.46	139.090000	4,879,555.38	3,226,813.92	0.20
			Base 47.110811	1,652,741.46	139.090000	4,879,555.38	3,226,813.92	0.20
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,903.000	Local 255.082275	485,421.57	1,196.310000	2,276,577.93	1,791,156.36	0.09
			Base 255.082275	485,421.57	1,196.310000	2,276,577.93	1,791,156.36	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		11,479.000	Local 136.933599	1,571,860.78	158.060000	1,814,370.74	242,509.96	0.08
			Base 136.933599	1,571,860.78	158.060000	1,814,370.74	242,509.96	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,794.000	Local 53.655483	364,535.35	115.390000	783,959.66	419,424.31	0.03
			Base 53.655483	364,535.35	115.390000	783,959.66	419,424.31	0.03
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		53,465.000	Local 42.105380	2,251,164.16	14.280000	763,480.20	-1,487,683.96	0.03
			Base 42.105380	2,251,164.16	14.280000	763,480.20	-1,487,683.96	0.03
058498106	BALL CORP COMMON STOCK							
		26,584.000	Local 18.712201	497,445.15	80.370000	2,136,556.08	1,639,110.93	0.09
			Base 18.712201	497,445.15	80.370000	2,136,556.08	1,639,110.93	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		636,890.000	Local 23.753823	15,128,572.26	25.740000	16,393,548.60	1,264,976.34	0.68
			Base 23.753823	15,128,572.26	25.740000	16,393,548.60	1,264,976.34	0.68

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064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		65,741.000	Local 35.593897	2,339,978.41	36.980000	2,431,102.18	91,123.77	0.10
			Base 35.593897	2,339,978.41	36.980000	2,431,102.18	91,123.77	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		41,515.000	Local 34.537613	1,433,829.02	87.070000	3,614,711.05	2,180,882.03	0.15
			Base 34.537613	1,433,829.02	87.070000	3,614,711.05	2,180,882.03	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		24,061.000	Local 138.219996	3,325,711.32	242.770000	5,841,288.97	2,515,577.65	0.24
			Base 138.219996	3,325,711.32	242.770000	5,841,288.97	2,515,577.65	0.24
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		11,515.000	Local 68.893775	793,311.82	62.050000	714,505.75	-78,806.07	0.03
			Base 68.893775	793,311.82	62.050000	714,505.75	-78,806.07	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		158,606.000	Local 94.976607	15,063,859.76	218.040000	34,582,452.24	19,518,592.48	1.44
			Base 94.976607	15,063,859.76	218.040000	34,582,452.24	19,518,592.48	1.44
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		18,544.000	Local 34.658161	642,700.93	110.910000	2,056,715.04	1,414,014.11	0.09
			Base 34.658161	642,700.93	110.910000	2,056,715.04	1,414,014.11	0.09
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,744.000	Local 452.573503	789,288.19	508.590000	886,980.96	97,692.77	0.04
			Base 452.573503	789,288.19	508.590000	886,980.96	97,692.77	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		13,311.000	Local 104.429451	1,390,060.42	287.640000	3,828,776.04	2,438,715.62	0.16
			Base 104.429451	1,390,060.42	287.640000	3,828,776.04	2,438,715.62	0.16
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		12,592.000	Local 298.535886	3,759,163.88	594.190000	7,482,040.48	3,722,876.60	0.31
			Base 298.535886	3,759,163.88	594.190000	7,482,040.48	3,722,876.60	0.31
093671105	H+R BLOCK INC COMMON STOCK							
		15,700.000	Local 19.281995	302,727.32	14.500000	227,650.00	-75,077.32	0.01
			Base 19.281995	302,727.32	14.500000	227,650.00	-75,077.32	0.01

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097023105	BOEING CO/THE COMMON STOCK USD5.0							
		43,760.000	Local 81.677566	3,574,210.29	171.820000	7,518,843.20	3,944,632.91	0.31
			Base 81.677566	3,574,210.29	171.820000	7,518,843.20	3,944,632.91	0.31
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,342.000	Local 408.463031	1,365,083.45	1,910.450000	6,384,723.90	5,019,640.45	0.26
			Base 408.463031	1,365,083.45	1,910.450000	6,384,723.90	5,019,640.45	0.26
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,910.000	Local 33.872952	572,791.61	40.590000	686,376.90	113,585.29	0.03
			Base 33.872952	572,791.61	40.590000	686,376.90	113,585.29	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		11,786.000	Local 93.612560	1,103,317.63	86.870000	1,023,849.82	-79,467.81	0.04
			Base 93.612560	1,103,317.63	86.870000	1,023,849.82	-79,467.81	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		116,568.000	Local 19.531724	2,276,773.99	41.020000	4,781,619.36	2,504,845.37	0.20
			Base 19.531724	2,276,773.99	41.020000	4,781,619.36	2,504,845.37	0.20
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		184,532.000	Local 46.171624	8,520,142.03	62.200000	11,477,890.40	2,957,748.37	0.48
			Base 46.171624	8,520,142.03	62.200000	11,477,890.40	2,957,748.37	0.48
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		9,363.000	Local 115.517034	1,081,585.99	137.400000	1,286,476.20	204,890.21	0.05
			Base 115.517034	1,081,585.99	137.400000	1,286,476.20	204,890.21	0.05
11135F101	BROADCOM INC COMMON STOCK							
		32,610.000	Local 187.746726	6,122,420.75	347.150000	11,320,561.50	5,198,140.75	0.47
			Base 187.746726	6,122,420.75	347.150000	11,320,561.50	5,198,140.75	0.47
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		14,896.000	Local 26.662360	397,162.52	73.170000	1,089,940.32	692,777.80	0.05
			Base 26.662360	397,162.52	73.170000	1,089,940.32	692,777.80	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		8,950.000	Local 85.356762	763,943.02	91.790000	821,520.50	57,577.48	0.03
			Base 85.356762	763,943.02	91.790000	821,520.50	57,577.48	0.03

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		27,345.000	Local 26.258260	718,032.12	47.030000	1,286,035.35	568,003.23	0.05
			Base 26.258260	718,032.12	47.030000	1,286,035.35	568,003.23	0.05
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		11,609.000	Local 121.235632	1,407,424.45	113.650000	1,319,362.85	-88,061.60	0.05
			Base 121.235632	1,407,424.45	113.650000	1,319,362.85	-88,061.60	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		17,439.000	Local 27.530404	480,102.72	32.630000	569,034.57	88,931.85	0.02
			Base 27.530404	480,102.72	32.630000	569,034.57	88,931.85	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		10,980.000	Local 54.106252	594,086.65	98.300000	1,079,334.00	485,247.35	0.04
			Base 54.106252	594,086.65	98.300000	1,079,334.00	485,247.35	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
		30,097.000	Local 73.508037	2,212,371.38	177.370000	5,338,304.89	3,125,933.51	0.22
			Base 73.508037	2,212,371.38	177.370000	5,338,304.89	3,125,933.51	0.22
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		29,261.000	Local 100.047790	2,927,498.39	175.870000	5,146,132.07	2,218,633.68	0.21
			Base 100.047790	2,927,498.39	175.870000	5,146,132.07	2,218,633.68	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		23,347.000	Local 24.108789	562,867.89	60.490000	1,412,260.03	849,392.14	0.06
			Base 24.108789	562,867.89	60.490000	1,412,260.03	849,392.14	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
		62,438.000	Local 16.442899	1,026,661.71	76.460000	4,774,009.48	3,747,347.77	0.20
			Base 16.442899	1,026,661.71	76.460000	4,774,009.48	3,747,347.77	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		106,617.000	Local 46.964388	5,007,202.14	62.120000	6,623,048.04	1,615,845.90	0.27
			Base 46.964388	5,007,202.14	62.120000	6,623,048.04	1,615,845.90	0.27
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		32,529.000	Local 17.210131	559,828.35	18.970000	617,075.13	57,246.78	0.03
			Base 17.210131	559,828.35	18.970000	617,075.13	57,246.78	0.03

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127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		22,774.000	Local 40.095030	913,124.22	110.910000	2,525,864.34	1,612,740.12	0.10
			Base 40.095030	913,124.22	110.910000	2,525,864.34	1,612,740.12	0.10
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		13,805.000	Local 37.784754	521,618.53	52.610000	726,281.05	204,662.52	0.03
			Base 37.784754	521,618.53	52.610000	726,281.05	204,662.52	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		37,139.000	Local 57.018404	2,117,606.49	69.030000	2,563,705.17	446,098.68	0.11
			Base 57.018404	2,117,606.49	69.030000	2,563,705.17	446,098.68	0.11
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		23,821.000	Local 43.186155	1,028,737.40	50.760000	1,209,153.96	180,416.56	0.05
			Base 43.186155	1,028,737.40	50.760000	1,209,153.96	180,416.56	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
		13,281.000	Local 27.041408	359,136.94	106.930000	1,420,137.33	1,061,000.39	0.06
			Base 27.041408	359,136.94	106.930000	1,420,137.33	1,061,000.39	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		38,558.000	Local 34.761946	1,340,351.12	16.480000	635,435.84	-704,915.28	0.03
			Base 34.761946	1,340,351.12	16.480000	635,435.84	-704,915.28	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		66,412.000	Local 10.745071	713,601.65	29.850000	1,982,398.20	1,268,796.55	0.08
			Base 10.745071	713,601.65	29.850000	1,982,398.20	1,268,796.55	0.08
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		44,141.000	Local 59.500028	2,626,390.74	142.310000	6,281,705.71	3,655,314.97	0.26
			Base 59.500028	2,626,390.74	142.310000	6,281,705.71	3,655,314.97	0.26
150870103	CELANESE CORP COMMON STOCK USD.0001							
		9,644.000	Local 85.189117	821,563.84	101.150000	975,490.60	153,926.76	0.04
			Base 85.189117	821,563.84	101.150000	975,490.60	153,926.76	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
		47,232.000	Local 50.778955	2,398,391.59	61.320000	2,896,266.24	497,874.65	0.12
			Base 50.778955	2,398,391.59	61.320000	2,896,266.24	497,874.65	0.12

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15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		44,454.000	Local 19.994088	888,817.21	20.070000	892,191.78	3,374.57	0.04
			Base 19.994088	888,817.21	20.070000	892,191.78	3,374.57	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		80,569.000	Local 39.498822	3,182,380.61	10.750000	866,116.75	-2,316,263.86	0.04
			Base 39.498822	3,182,380.61	10.750000	866,116.75	-2,316,263.86	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
		24,839.000	Local 34.850164	865,643.22	73.370000	1,822,437.43	956,794.21	0.08
			Base 34.850164	865,643.22	73.370000	1,822,437.43	956,794.21	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		12,296.000	Local 283.698033	3,488,351.01	615.610000	7,569,540.56	4,081,189.55	0.31
			Base 283.698033	3,488,351.01	615.610000	7,569,540.56	4,081,189.55	0.31
166764100	CHEVRON CORP COMMON STOCK USD.75							
		152,370.000	Local 67.153797	10,232,223.99	83.930000	12,788,414.10	2,556,190.11	0.53
			Base 67.153797	10,232,223.99	83.930000	12,788,414.10	2,556,190.11	0.53
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,093.000	Local 350.690105	733,994.39	1,310.280000	2,742,416.04	2,008,421.65	0.11
			Base 350.690105	733,994.39	1,310.280000	2,742,416.04	2,008,421.65	0.11
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		20,060.000	Local 45.424830	911,222.09	95.830000	1,922,349.80	1,011,127.71	0.08
			Base 45.424830	911,222.09	95.830000	1,922,349.80	1,011,127.71	0.08
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		12,306.000	Local 42.449408	522,382.42	79.410000	977,219.46	454,837.04	0.04
			Base 42.449408	522,382.42	79.410000	977,219.46	454,837.04	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		345,998.000	Local 29.061467	10,055,209.41	42.220000	14,608,035.56	4,552,826.15	0.61
			Base 29.061467	10,055,209.41	42.220000	14,608,035.56	4,552,826.15	0.61
172908105	CINTAS CORP COMMON STOCK							
		6,875.000	Local 56.341955	387,350.94	333.240000	2,291,025.00	1,903,674.06	0.10
			Base 56.341955	387,350.94	333.240000	2,291,025.00	1,903,674.06	0.10

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172967424	CITIGROUP INC COMMON STOCK USD.01							
		169,810.000	Local 80.330824	13,640,977.16	51.120000	8,680,687.20	-4,960,289.96	0.36
			Base 80.330824	13,640,977.16	51.120000	8,680,687.20	-4,960,289.96	0.36
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		34,799.000	Local 20.213667	703,415.40	25.870000	900,250.13	196,834.73	0.04
			Base 20.213667	703,415.40	25.870000	900,250.13	196,834.73	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		9,473.000	Local 39.995404	378,876.46	145.200000	1,375,479.60	996,603.14	0.06
			Base 39.995404	378,876.46	145.200000	1,375,479.60	996,603.14	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		10,203.000	Local 68.759798	701,556.22	223.500000	2,280,370.50	1,578,814.28	0.09
			Base 68.759798	701,556.22	223.500000	2,280,370.50	1,578,814.28	0.09
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		315,502.000	Local 30.487368	9,618,825.56	49.530000	15,626,814.06	6,007,988.50	0.65
			Base 30.487368	9,618,825.56	49.530000	15,626,814.06	6,007,988.50	0.65
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		44,102.000	Local 26.649590	1,175,300.20	66.860000	2,948,659.72	1,773,359.52	0.12
			Base 26.649590	1,175,300.20	66.860000	2,948,659.72	1,773,359.52	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		69,866.000	Local 37.509983	2,620,672.45	79.260000	5,537,579.16	2,916,906.71	0.23
			Base 37.509983	2,620,672.45	79.260000	5,537,579.16	2,916,906.71	0.23
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		371,616.000	Local 15.182507	5,642,062.34	44.810000	16,652,112.96	11,010,050.62	0.69
			Base 15.182507	5,642,062.34	44.810000	16,652,112.96	11,010,050.62	0.69
200340107	COMERICA INC COMMON STOCK USD5.0							
		11,341.000	Local 44.930549	509,557.36	39.530000	448,309.73	-61,247.63	0.02
			Base 44.930549	509,557.36	39.530000	448,309.73	-61,247.63	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		39,730.000	Local 22.655246	900,092.94	38.360000	1,524,042.80	623,949.86	0.06
			Base 22.655246	900,092.94	38.360000	1,524,042.80	623,949.86	0.06

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20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		16,051.000	Local 107.482068	1,725,194.68	51.980000	834,330.98	-890,863.70	0.03
			Base 107.482068	1,725,194.68	51.980000	834,330.98	-890,863.70	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		87,496.000	Local 39.920680	3,492,899.84	37.890000	3,315,223.44	-177,676.40	0.14
			Base 39.920680	3,492,899.84	37.890000	3,315,223.44	-177,676.40	0.14
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		27,252.000	Local 54.276090	1,479,132.01	71.340000	1,944,157.68	465,025.67	0.08
			Base 54.276090	1,479,132.01	71.340000	1,944,157.68	465,025.67	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		13,704.000	Local 51.975657	712,274.41	184.480000	2,528,113.92	1,815,839.51	0.10
			Base 51.975657	712,274.41	184.480000	2,528,113.92	1,815,839.51	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		4,010.000	Local 194.886050	781,493.06	314.380000	1,260,663.80	479,170.74	0.05
			Base 194.886050	781,493.06	314.380000	1,260,663.80	479,170.74	0.05
217204106	COPART INC COMMON STOCK							
		16,866.000	Local 58.309226	983,443.40	103.320000	1,742,595.12	759,151.72	0.07
			Base 58.309226	983,443.40	103.320000	1,742,595.12	759,151.72	0.07
219350105	CORNING INC COMMON STOCK USD.5							
		61,933.000	Local 22.332170	1,383,098.29	32.460000	2,010,345.18	627,246.89	0.08
			Base 22.332170	1,383,098.29	32.460000	2,010,345.18	627,246.89	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01							
		61,066.000	Local 21.846852	1,334,099.86	28.550000	1,743,434.30	409,334.44	0.07
			Base 21.846852	1,334,099.86	28.550000	1,743,434.30	409,334.44	0.07
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		36,026.000	Local 81.348057	2,930,645.11	347.660000	12,524,799.16	9,594,154.05	0.52
			Base 81.348057	2,930,645.11	347.660000	12,524,799.16	9,594,154.05	0.52
222070203	COTY INC CL A COMMON STOCK USD.01							
		24,328.000	Local 22.108442	537,854.18	3.580000	87,094.24	-450,759.94	0.00
			Base 22.108442	537,854.18	3.580000	87,094.24	-450,759.94	0.00

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22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		34,008.000	Local 73.918155	2,513,808.62	163.250000	5,551,806.00	3,037,997.38	0.23
			Base 73.918155	2,513,808.62	163.250000	5,551,806.00	3,037,997.38	0.23
231021106	CUMMINS INC COMMON STOCK USD2.5							
		12,034.000	Local 59.888473	720,697.89	207.250000	2,494,046.50	1,773,348.61	0.10
			Base 59.888473	720,697.89	207.250000	2,494,046.50	1,773,348.61	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
		26,984.000	Local 28.668423	773,588.73	71.370000	1,925,848.08	1,152,259.35	0.08
			Base 28.668423	773,588.73	71.370000	1,925,848.08	1,152,259.35	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
		15,711.000	Local 57.698660	906,503.65	118.670000	1,864,424.37	957,920.72	0.08
			Base 57.698660	906,503.65	118.670000	1,864,424.37	957,920.72	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		20,698.000	Local 53.098982	1,099,042.72	19.980000	413,546.04	-685,496.68	0.02
			Base 53.098982	1,099,042.72	19.980000	413,546.04	-685,496.68	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
		51,330.000	Local 43.350373	2,225,174.66	206.470000	10,598,105.10	8,372,930.44	0.44
			Base 43.350373	2,225,174.66	206.470000	10,598,105.10	8,372,930.44	0.44
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		10,598.000	Local 37.793475	400,535.25	86.670000	918,528.66	517,993.41	0.04
			Base 37.793475	400,535.25	86.670000	918,528.66	517,993.41	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
		6,955.000	Local 38.310827	266,451.80	86.760000	603,415.80	336,964.00	0.03
			Base 38.310827	266,451.80	86.760000	603,415.80	336,964.00	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
		25,519.000	Local 58.316749	1,488,185.13	210.060000	5,360,521.14	3,872,336.01	0.22
			Base 58.316749	1,488,185.13	210.060000	5,360,521.14	3,872,336.01	0.22
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		46,319.000	Local 23.800550	1,102,417.68	30.850000	1,428,941.15	326,523.47	0.06
			Base 23.800550	1,102,417.68	30.850000	1,428,941.15	326,523.47	0.06

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24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01	17,870.000	Local 45.689207	816,466.13	44.870000	801,826.90	-14,639.23	0.03
			Base 45.689207	816,466.13	44.870000	801,826.90	-14,639.23	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1	31,241.000	Local 42.119655	1,315,860.13	10.870000	339,589.67	-976,270.46	0.01
			Base 42.119655	1,315,860.13	10.870000	339,589.67	-976,270.46	0.01
252131107	DEXCOM INC COMMON STOCK USD.001	7,529.000	Local 405.699768	3,054,513.55	425.410000	3,202,911.89	148,398.34	0.13
			Base 405.699768	3,054,513.55	425.410000	3,202,911.89	148,398.34	0.13
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	12,887.000	Local 105.125048	1,354,746.49	38.960000	502,077.52	-852,668.97	0.02
			Base 105.125048	1,354,746.49	38.960000	502,077.52	-852,668.97	0.02
253868103	DIGITAL REALTY TRUST INC REIT USD.01	21,887.000	Local 104.995890	2,298,045.04	155.650000	3,406,711.55	1,108,666.51	0.14
			Base 104.995890	2,298,045.04	155.650000	3,406,711.55	1,108,666.51	0.14
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	194,020.000	Local 53.855055	10,448,957.76	131.870000	25,585,417.40	15,136,459.64	1.06
			Base 53.855055	10,448,957.76	131.870000	25,585,417.40	15,136,459.64	1.06
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	24,989.000	Local 22.498579	562,216.99	53.080000	1,326,416.12	764,199.13	0.06
			Base 22.498579	562,216.99	53.080000	1,326,416.12	764,199.13	0.06
25470F104	DISCOVERY INC A COMMON STOCK USD.01	13,053.000	Local 19.604784	255,901.24	22.065000	288,014.45	32,113.21	0.01
			Base 19.604784	255,901.24	22.065000	288,014.45	32,113.21	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01	25,804.000	Local 22.365234	577,112.50	19.970000	515,305.88	-61,806.62	0.02
			Base 22.365234	577,112.50	19.970000	515,305.88	-61,806.62	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01	20,975.000	Local 56.586307	1,186,897.79	35.520000	745,032.00	-441,865.79	0.03
			Base 56.586307	1,186,897.79	35.520000	745,032.00	-441,865.79	0.03

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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
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		20,547.000	Local 61.044081	1,254,272.74	201.880000	4,148,028.36	2,893,755.62	0.17
			Base 61.044081	1,254,272.74	201.880000	4,148,028.36	2,893,755.62	0.17
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		19,348.000	Local 51.735274	1,000,974.09	96.270000	1,862,631.96	861,657.87	0.08
			Base 51.735274	1,000,974.09	96.270000	1,862,631.96	861,657.87	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		68,519.000	Local 52.246757	3,579,895.52	78.440000	5,374,630.36	1,794,734.84	0.22
			Base 52.246757	3,579,895.52	78.440000	5,374,630.36	1,794,734.84	0.22
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		3,191.000	Local 376.748411	1,202,204.18	408.960000	1,304,991.36	102,787.18	0.05
			Base 376.748411	1,202,204.18	408.960000	1,304,991.36	102,787.18	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
		11,742.000	Local 35.434527	416,072.22	109.840000	1,289,741.28	873,669.06	0.05
			Base 35.434527	416,072.22	109.840000	1,289,741.28	873,669.06	0.05
260557103	DOW INC COMMON STOCK USD.01							
		60,420.000	Local 35.855227	2,166,372.79	45.120000	2,726,150.40	559,777.61	0.11
			Base 35.855227	2,166,372.79	45.120000	2,726,150.40	559,777.61	0.11
264411505	DUKE REALTY CORP REIT USD.01							
		30,048.000	Local 28.858275	867,133.45	38.550000	1,158,350.40	291,216.95	0.05
			Base 28.858275	867,133.45	38.550000	1,158,350.40	291,216.95	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		59,948.000	Local 57.644101	3,455,648.54	80.340000	4,816,222.32	1,360,573.78	0.20
			Base 57.644101	3,455,648.54	80.340000	4,816,222.32	1,360,573.78	0.20
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		59,889.000	Local 52.487510	3,143,424.46	55.760000	3,339,410.64	195,986.18	0.14
			Base 52.487510	3,143,424.46	55.760000	3,339,410.64	195,986.18	0.14
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		47,477.000	Local 43.220717	2,051,989.96	45.340000	2,152,607.18	100,617.22	0.09
			Base 43.220717	2,051,989.96	45.340000	2,152,607.18	100,617.22	0.09

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269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
		18,027.000	Local 27.052238	487,670.70	54.100000	975,260.70	487,590.00	0.04
			Base 27.052238	487,670.70	54.100000	975,260.70	487,590.00	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		11,085.000	Local 36.059323	399,717.59	73.110000	810,424.35	410,706.76	0.03
			Base 36.059323	399,717.59	73.110000	810,424.35	410,706.76	0.03
278642103	EBAY INC COMMON STOCK USD.001							
		53,877.000	Local 13.169961	709,558.00	54.780000	2,951,382.06	2,241,824.06	0.12
			Base 13.169961	709,558.00	54.780000	2,951,382.06	2,241,824.06	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0							
		20,179.000	Local 58.861131	1,187,758.77	197.080000	3,976,877.32	2,789,118.55	0.17
			Base 58.861131	1,187,758.77	197.080000	3,976,877.32	2,789,118.55	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK							
		30,828.000	Local 41.865858	1,290,640.68	52.480000	1,617,853.44	327,212.76	0.07
			Base 41.865858	1,290,640.68	52.480000	1,617,853.44	327,212.76	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		50,566.000	Local 19.691352	995,712.91	85.840000	4,340,585.44	3,344,872.53	0.18
			Base 19.691352	995,712.91	85.840000	4,340,585.44	3,344,872.53	0.18
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		23,561.000	Local 41.004261	966,101.40	139.470000	3,286,052.67	2,319,951.27	0.14
			Base 41.004261	966,101.40	139.470000	3,286,052.67	2,319,951.27	0.14
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		48,759.000	Local 40.071106	1,953,827.05	69.470000	3,387,287.73	1,433,460.68	0.14
			Base 40.071106	1,953,827.05	69.470000	3,387,287.73	1,433,460.68	0.14
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		16,327.000	Local 68.442438	1,117,459.69	99.140000	1,618,658.78	501,199.09	0.07
			Base 68.442438	1,117,459.69	99.140000	1,618,658.78	501,199.09	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,899.000	Local 110.373244	1,092,584.74	168.270000	1,665,704.73	573,119.99	0.07
			Base 110.373244	1,092,584.74	168.270000	1,665,704.73	573,119.99	0.07

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29444U700	EQUINIX INC REIT USD.001							
		7,227.000	Local 308.472819	2,229,333.06	789.780000	5,707,740.06	3,478,407.00	0.24
			Base 308.472819	2,229,333.06	789.780000	5,707,740.06	3,478,407.00	0.24
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		28,537.000	Local 46.846928	1,336,870.78	56.450000	1,610,913.65	274,042.87	0.07
			Base 46.846928	1,336,870.78	56.450000	1,610,913.65	274,042.87	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		5,336.000	Local 186.439314	994,840.18	216.510000	1,155,297.36	160,457.18	0.05
			Base 186.439314	994,840.18	216.510000	1,155,297.36	160,457.18	0.05
30034W106	EVERGY INC COMMON STOCK							
		18,495.000	Local 54.317526	1,004,602.64	53.220000	984,303.90	-20,298.74	0.04
			Base 54.317526	1,004,602.64	53.220000	984,303.90	-20,298.74	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		27,443.000	Local 38.105848	1,045,738.80	85.710000	2,352,139.53	1,306,400.73	0.10
			Base 38.105848	1,045,738.80	85.710000	2,352,139.53	1,306,400.73	0.10
30161N101	EXELON CORP COMMON STOCK							
		79,481.000	Local 41.255731	3,279,046.73	36.910000	2,933,643.71	-345,403.02	0.12
			Base 41.255731	3,279,046.73	36.910000	2,933,643.71	-345,403.02	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		11,047.000	Local 70.148445	774,929.87	98.150000	1,084,263.05	309,333.18	0.05
			Base 70.148445	774,929.87	98.150000	1,084,263.05	309,333.18	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		13,581.000	Local 43.497138	590,734.63	88.390000	1,200,424.59	609,689.96	0.05
			Base 43.497138	590,734.63	88.390000	1,200,424.59	609,689.96	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,533.000	Local 87.510275	921,745.73	106.550000	1,122,291.15	200,545.42	0.05
			Base 87.510275	921,745.73	106.550000	1,122,291.15	200,545.42	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		344,962.000	Local 58.836850	20,296,477.52	39.940000	13,777,782.28	-6,518,695.24	0.57
			Base 58.836850	20,296,477.52	39.940000	13,777,782.28	-6,518,695.24	0.57

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302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
		10,675.000	Local 30.424380	324,780.26	36.900000	393,907.50	69,127.24	0.02
			Base 30.424380	324,780.26	36.900000	393,907.50	69,127.24	0.02
302491303	FMC CORP COMMON STOCK USD.1							
		10,559.000	Local 30.942693	326,723.90	106.860000	1,128,334.74	801,610.84	0.05
			Base 30.942693	326,723.90	106.860000	1,128,334.74	801,610.84	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		196,225.000	Local 76.497805	15,010,781.80	293.200000	57,533,170.00	42,522,388.20	2.39
			Base 76.497805	15,010,781.80	293.200000	57,533,170.00	42,522,388.20	2.39
311900104	FASTENAL CO COMMON STOCK USD.01							
		46,729.000	Local 16.519920	771,959.35	48.860000	2,283,178.94	1,511,219.59	0.09
			Base 16.519920	771,959.35	48.860000	2,283,178.94	1,511,219.59	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,737.000	Local 145.767471	836,267.98	79.240000	454,599.88	-381,668.10	0.02
			Base 145.767471	836,267.98	79.240000	454,599.88	-381,668.10	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		19,605.000	Local 84.968410	1,665,805.67	219.840000	4,309,963.20	2,644,157.53	0.18
			Base 84.968410	1,665,805.67	219.840000	4,309,963.20	2,644,157.53	0.18
315616102	F5 NETWORKS INC COMMON STOCK							
		4,967.000	Local 127.882217	635,190.97	132.330000	657,283.11	22,092.14	0.03
			Base 127.882217	635,190.97	132.330000	657,283.11	22,092.14	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		50,418.000	Local 85.551473	4,313,334.15	150.850000	7,605,555.30	3,292,221.15	0.32
			Base 85.551473	4,313,334.15	150.850000	7,605,555.30	3,292,221.15	0.32
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		58,097.000	Local 24.192824	1,405,530.52	20.660000	1,200,284.02	-205,246.50	0.05
			Base 24.192824	1,405,530.52	20.660000	1,200,284.02	-205,246.50	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		13,986.000	Local 87.967758	1,230,317.06	112.910000	1,579,159.26	348,842.20	0.07
			Base 87.967758	1,230,317.06	112.910000	1,579,159.26	348,842.20	0.07

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337738108	FISERV INC COMMON STOCK USD.01							
		45,871.000	Local 43.957330	2,016,366.68	99.580000	4,567,834.18	2,551,467.50	0.19
			Base 43.957330	2,016,366.68	99.580000	4,567,834.18	2,551,467.50	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		44,190.000	Local 43.783940	1,934,812.31	28.590000	1,263,392.10	-671,420.21	0.05
			Base 43.783940	1,934,812.31	28.590000	1,263,392.10	-671,420.21	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		6,835.000	Local 211.440117	1,445,193.20	251.450000	1,718,660.75	273,467.55	0.07
			Base 211.440117	1,445,193.20	251.450000	1,718,660.75	273,467.55	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
		10,614.000	Local 25.579166	271,497.27	29.680000	315,023.52	43,526.25	0.01
			Base 25.579166	271,497.27	29.680000	315,023.52	43,526.25	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		318,622.000	Local 12.008616	3,826,209.28	6.820000	2,173,002.04	-1,653,207.24	0.09
			Base 12.008616	3,826,209.28	6.820000	2,173,002.04	-1,653,207.24	0.09
34959E109	FORTINET INC COMMON STOCK USD.001							
		10,944.000	Local 81.713808	894,275.91	132.005000	1,444,662.72	550,386.81	0.06
			Base 81.713808	894,275.91	132.005000	1,444,662.72	550,386.81	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		24,180.000	Local 23.935239	578,754.07	72.110000	1,743,619.80	1,164,865.73	0.07
			Base 23.935239	578,754.07	72.110000	1,743,619.80	1,164,865.73	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		11,396.000	Local 56.453419	643,343.16	84.080000	958,175.68	314,832.52	0.04
			Base 56.453419	643,343.16	84.080000	958,175.68	314,832.52	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		27,959.000	Local 40.644186	1,136,370.80	27.860000	778,937.74	-357,433.06	0.03
			Base 40.644186	1,136,370.80	27.860000	778,937.74	-357,433.06	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		12,995.000	Local 40.512212	526,456.20	27.800000	361,261.00	-165,195.20	0.01
			Base 40.512212	526,456.20	27.800000	361,261.00	-165,195.20	0.01

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354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		22,625.000	Local 25.368387	573,959.76	21.060000	476,482.50	-97,477.26	0.02
			Base 25.368387	573,959.76	21.060000	476,482.50	-97,477.26	0.02
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		118,435.000	Local 22.744327	2,693,724.36	15.610000	1,848,770.35	-844,954.01	0.08
			Base 22.744327	2,693,724.36	15.610000	1,848,770.35	-844,954.01	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,467.000	Local 52.939227	818,811.02	105.300000	1,628,675.10	809,864.08	0.07
			Base 52.939227	818,811.02	105.300000	1,628,675.10	809,864.08	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
		17,364.000	Local 26.257838	455,941.10	17.390000	301,959.96	-153,981.14	0.01
			Base 26.257838	455,941.10	17.390000	301,959.96	-153,981.14	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		7,274.000	Local 110.209502	801,663.92	129.820000	944,310.68	142,646.76	0.04
			Base 110.209502	801,663.92	129.820000	944,310.68	142,646.76	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		18,953.000	Local 67.210991	1,273,849.91	149.350000	2,830,630.55	1,556,780.64	0.12
			Base 67.210991	1,273,849.91	149.350000	2,830,630.55	1,556,780.64	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		714,379.000	Local 29.461180	21,046,448.03	6.340000	4,529,162.86	-16,517,285.17	0.19
			Base 29.461180	21,046,448.03	6.340000	4,529,162.86	-16,517,285.17	0.19
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		49,450.000	Local 31.802785	1,572,647.74	63.950000	3,162,327.50	1,589,679.76	0.13
			Base 31.802785	1,572,647.74	63.950000	3,162,327.50	1,589,679.76	0.13
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		102,762.000	Local 34.831406	3,579,344.93	29.630000	3,044,838.06	-534,506.87	0.13
			Base 34.831406	3,579,344.93	29.630000	3,044,838.06	-534,506.87	0.13
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		11,767.000	Local 45.017766	529,724.05	94.440000	1,111,275.48	581,551.43	0.05
			Base 45.017766	529,724.05	94.440000	1,111,275.48	581,551.43	0.05

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375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		102,341.000	Local 25.011189	2,559,670.05	66.750000	6,831,261.75	4,271,591.70	0.28
			Base 25.011189	2,559,670.05	66.750000	6,831,261.75	4,271,591.70	0.28
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		24,399.000	Local 108.833378	2,655,425.58	176.620000	4,309,351.38	1,653,925.80	0.18
			Base 108.833378	2,655,425.58	176.620000	4,309,351.38	1,653,925.80	0.18
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		7,987.000	Local 24.210055	193,365.71	82.480000	658,767.76	465,402.05	0.03
			Base 24.210055	193,365.71	82.480000	658,767.76	465,402.05	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		25,235.000	Local 122.708231	3,096,542.20	204.870000	5,169,894.45	2,073,352.25	0.21
			Base 122.708231	3,096,542.20	204.870000	5,169,894.45	2,073,352.25	0.21
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,533.000	Local 107.242700	378,888.46	365.430000	1,291,064.19	912,175.73	0.05
			Base 107.242700	378,888.46	365.430000	1,291,064.19	912,175.73	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		21,496.000	Local 75.046588	1,613,201.46	135.720000	2,917,437.12	1,304,235.66	0.12
			Base 75.046588	1,613,201.46	135.720000	2,917,437.12	1,304,235.66	0.12
40434L105	HP INC COMMON STOCK USD.01							
		116,708.000	Local 15.550150	1,814,826.87	19.550000	2,281,641.40	466,814.53	0.09
			Base 15.550150	1,814,826.87	19.550000	2,281,641.40	466,814.53	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		71,558.000	Local 30.965759	2,215,847.79	16.180000	1,157,808.44	-1,058,039.35	0.05
			Base 30.965759	2,215,847.79	16.180000	1,157,808.44	-1,058,039.35	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		28,389.000	Local 31.919278	906,156.39	15.290000	434,067.81	-472,088.58	0.02
			Base 31.919278	906,156.39	15.290000	434,067.81	-472,088.58	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		29,208.000	Local 44.014785	1,285,583.83	40.450000	1,181,463.60	-104,120.23	0.05
			Base 44.014785	1,285,583.83	40.450000	1,181,463.60	-104,120.23	0.05

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418056107	HASBRO INC COMMON STOCK USD.5							
		10,392.000	Local 42.941606	446,249.17	78.940000	820,344.48	374,095.31	0.03
			Base 42.941606	446,249.17	78.940000	820,344.48	374,095.31	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		43,922.000	Local 34.467107	1,513,864.26	27.640000	1,214,004.08	-299,860.18	0.05
			Base 34.467107	1,513,864.26	27.640000	1,214,004.08	-299,860.18	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		6,253.000	Local 126.752180	792,581.38	165.420000	1,034,371.26	241,789.88	0.04
			Base 126.752180	792,581.38	165.420000	1,034,371.26	241,789.88	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		12,019.000	Local 59.031541	709,500.09	148.640000	1,786,504.16	1,077,004.07	0.07
			Base 59.031541	709,500.09	148.640000	1,786,504.16	1,077,004.07	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
		21,295.000	Local 51.643190	1,099,741.73	46.040000	980,421.80	-119,319.93	0.04
			Base 51.643190	1,099,741.73	46.040000	980,421.80	-119,319.93	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		104,904.000	Local 10.786876	1,131,586.47	9.670000	1,014,421.68	-117,164.79	0.04
			Base 10.786876	1,131,586.47	9.670000	1,014,421.68	-117,164.79	0.04
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		22,628.000	Local 70.741424	1,600,736.95	90.360000	2,044,666.08	443,929.13	0.08
			Base 70.741424	1,600,736.95	90.360000	2,044,666.08	443,929.13	0.08
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		12,148.000	Local 68.281066	829,478.39	23.870000	289,972.76	-539,505.63	0.01
			Base 68.281066	829,478.39	23.870000	289,972.76	-539,505.63	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01							
		21,061.000	Local 35.760038	753,142.17	59.720000	1,257,762.92	504,620.75	0.05
			Base 35.760038	753,142.17	59.720000	1,257,762.92	504,620.75	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		87,743.000	Local 54.574764	4,788,553.51	285.040000	25,010,264.72	20,221,711.21	1.04
			Base 54.574764	4,788,553.51	285.040000	25,010,264.72	20,221,711.21	1.04

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		57,249.000	Local 52.644560	3,013,848.43	165.550000	9,477,571.95	6,463,723.52	0.39
			Base 52.644560	3,013,848.43	165.550000	9,477,571.95	6,463,723.52	0.39
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		22,870.000	Local 14.698641	336,157.92	50.980000	1,165,912.60	829,754.68	0.05
			Base 14.698641	336,157.92	50.980000	1,165,912.60	829,754.68	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		57,554.000	Local 18.433419	1,060,917.00	11.230000	646,331.42	-414,585.58	0.03
			Base 18.433419	1,060,917.00	11.230000	646,331.42	-414,585.58	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		31,304.000	Local 33.567489	1,050,796.68	17.520000	548,446.08	-502,350.60	0.02
			Base 33.567489	1,050,796.68	17.520000	548,446.08	-502,350.60	0.02
444859102	HUMANA INC COMMON STOCK USD.166							
		10,782.000	Local 65.292806	703,987.03	415.170000	4,476,362.94	3,772,375.91	0.19
			Base 65.292806	703,987.03	415.170000	4,476,362.94	3,772,375.91	0.19
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,882.000	Local 84.188766	579,387.09	140.540000	967,196.28	387,809.19	0.04
			Base 84.188766	579,387.09	140.540000	967,196.28	387,809.19	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		82,728.000	Local 10.293998	851,601.85	9.410000	778,470.48	-73,131.37	0.03
			Base 10.293998	851,601.85	9.410000	778,470.48	-73,131.37	0.03
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		3,301.000	Local 226.187928	746,646.35	151.520000	500,167.52	-246,478.83	0.02
			Base 226.187928	746,646.35	151.520000	500,167.52	-246,478.83	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,898.000	Local 232.264137	673,101.47	161.730000	468,693.54	-204,407.93	0.02
			Base 232.264137	673,101.47	161.730000	468,693.54	-204,407.93	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		6,150.000	Local 159.592846	981,496.00	180.230000	1,108,414.50	126,918.50	0.05
			Base 159.592846	981,496.00	180.230000	1,108,414.50	126,918.50	0.05

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45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	6,926.000	Local 125.302593	867,845.76	391.060000	2,708,481.56	1,840,635.80	0.11
			Base 125.302593	867,845.76	391.060000	2,708,481.56	1,840,635.80	0.11
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	23,451.000	Local 52.221113	1,224,637.31	197.550000	4,632,745.05	3,408,107.74	0.19
			Base 52.221113	1,224,637.31	197.550000	4,632,745.05	3,408,107.74	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01	11,991.000	Local 188.638676	2,261,966.36	357.220000	4,283,425.02	2,021,458.66	0.18
			Base 188.638676	2,261,966.36	357.220000	4,283,425.02	2,021,458.66	0.18
45337C102	INCYTE CORP COMMON STOCK USD.001	14,718.000	Local 126.974893	1,868,816.48	96.350000	1,418,079.30	-450,737.18	0.06
			Base 126.974893	1,868,816.48	96.350000	1,418,079.30	-450,737.18	0.06
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01	28,204.000	Local 16.820155	474,395.65	35.060000	988,832.24	514,436.59	0.04
			Base 16.820155	474,395.65	35.060000	988,832.24	514,436.59	0.04
458140100	INTEL CORP COMMON STOCK USD.001	345,418.000	Local 30.350917	10,483,753.09	50.950000	17,599,047.10	7,115,294.01	0.73
			Base 30.350917	10,483,753.09	50.950000	17,599,047.10	7,115,294.01	0.73
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	44,655.000	Local 32.818324	1,465,502.25	106.230000	4,743,700.65	3,278,198.40	0.20
			Base 32.818324	1,465,502.25	106.230000	4,743,700.65	3,278,198.40	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	72,430.000	Local 119.578967	8,661,104.55	123.310000	8,931,343.30	270,238.75	0.37
			Base 119.578967	8,661,104.55	123.310000	8,931,343.30	270,238.75	0.37
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	8,715.000	Local 74.566687	649,848.68	123.790000	1,078,829.85	428,981.17	0.04
			Base 74.566687	649,848.68	123.790000	1,078,829.85	428,981.17	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	32,060.000	Local 34.785427	1,115,220.79	36.270000	1,162,816.20	47,595.41	0.05
			Base 34.785427	1,115,220.79	36.270000	1,162,816.20	47,595.41	0.05

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		31,780.000	Local 17.773620	564,845.65	17.760000	564,412.80	-432.85	0.02
			Base 17.773620	564,845.65	17.760000	564,412.80	-432.85	0.02
461202103	INTUIT INC COMMON STOCK USD.01							
		21,271.000	Local 66.756047	1,419,967.87	345.390000	7,346,790.69	5,926,822.82	0.30
			Base 66.756047	1,419,967.87	345.390000	7,346,790.69	5,926,822.82	0.30
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		9,515.000	Local 167.692067	1,595,590.02	730.840000	6,953,942.60	5,358,352.58	0.29
			Base 167.692067	1,595,590.02	730.840000	6,953,942.60	5,358,352.58	0.29
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,491.000	Local 105.905647	1,534,678.73	163.750000	2,372,901.25	838,222.52	0.10
			Base 105.905647	1,534,678.73	163.750000	2,372,901.25	838,222.52	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
		23,491.000	Local 30.782946	723,122.18	30.090000	706,844.19	-16,277.99	0.03
			Base 30.782946	723,122.18	30.090000	706,844.19	-16,277.99	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	350.770000	19,888,659.00	1,746,488.73	0.83
			Base 319.967730	18,142,170.27	350.770000	19,888,659.00	1,746,488.73	0.83
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		248,541.000	Local 45.349742	11,271,270.13	100.190000	24,901,322.79	13,630,052.66	1.03
			Base 45.349742	11,271,270.13	100.190000	24,901,322.79	13,630,052.66	1.03
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		10,611.000	Local 77.386041	821,143.28	90.270000	957,854.97	136,711.69	0.04
			Base 77.386041	821,143.28	90.270000	957,854.97	136,711.69	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		214,900.000	Local 66.499821	14,290,811.46	153.410000	32,967,809.00	18,676,997.54	1.37
			Base 66.499821	14,290,811.46	153.410000	32,967,809.00	18,676,997.54	1.37
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		27,028.000	Local 20.366538	550,466.78	25.000000	675,700.00	125,233.22	0.03
			Base 20.366538	550,466.78	25.000000	675,700.00	125,233.22	0.03

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482480100	KLA CORP COMMON STOCK USD.001							
		12,648.000	Local 55.116974	697,119.49	205.140000	2,594,610.72	1,897,491.23	0.11
			Base 55.116974	697,119.49	205.140000	2,594,610.72	1,897,491.23	0.11
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		7,751.000	Local 112.696224	873,508.43	182.040000	1,410,992.04	537,483.61	0.06
			Base 112.696224	873,508.43	182.040000	1,410,992.04	537,483.61	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
		20,401.000	Local 46.987024	958,582.27	70.910000	1,446,634.91	488,052.64	0.06
			Base 46.987024	958,582.27	70.910000	1,446,634.91	488,052.64	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
		79,503.000	Local 13.359695	1,062,135.84	12.320000	979,476.96	-82,658.88	0.04
			Base 13.359695	1,062,135.84	12.320000	979,476.96	-82,658.88	0.04
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		15,256.000	Local 60.583417	924,260.61	98.520000	1,503,021.12	578,760.51	0.06
			Base 60.583417	924,260.61	98.520000	1,503,021.12	578,760.51	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		27,780.000	Local 65.975779	1,832,807.13	157.760000	4,382,572.80	2,549,765.67	0.18
			Base 65.975779	1,832,807.13	157.760000	4,382,572.80	2,549,765.67	0.18
49446R109	KIMCO REALTY CORP REIT USD.01							
		35,280.000	Local 22.852714	806,243.74	11.990000	423,007.20	-383,236.54	0.02
			Base 22.852714	806,243.74	11.990000	423,007.20	-383,236.54	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		158,641.000	Local 33.838328	5,368,146.18	13.820000	2,192,418.62	-3,175,727.56	0.09
			Base 33.838328	5,368,146.18	13.820000	2,192,418.62	-3,175,727.56	0.09
500255104	KOHL'S CORP COMMON STOCK USD.01							
		12,866.000	Local 49.437708	636,065.55	21.360000	274,817.76	-361,247.79	0.01
			Base 49.437708	636,065.55	21.360000	274,817.76	-361,247.79	0.01
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		50,844.000	Local 31.890914	1,621,461.62	35.040000	1,781,573.76	160,112.14	0.07
			Base 31.890914	1,621,461.62	35.040000	1,781,573.76	160,112.14	0.07

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501044101	KROGER CO COMMON STOCK USD1.0							
		64,128.000	Local 15.044096	964,747.81	35.680000	2,288,087.04	1,323,339.23	0.09
			Base 15.044096	964,747.81	35.680000	2,288,087.04	1,323,339.23	0.09
501797104	L BRANDS INC COMMON STOCK USD.5							
		19,036.000	Local 30.121179	573,386.76	29.400000	559,658.40	-13,728.36	0.02
			Base 30.121179	573,386.76	29.400000	559,658.40	-13,728.36	0.02
501889208	LKQ CORP COMMON STOCK USD.01							
		24,813.000	Local 31.010472	769,462.84	31.740000	787,564.62	18,101.78	0.03
			Base 31.010472	769,462.84	31.740000	787,564.62	18,101.78	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		17,643.000	Local 67.928019	1,198,454.04	180.740000	3,188,795.82	1,990,341.78	0.13
			Base 67.928019	1,198,454.04	180.740000	3,188,795.82	1,990,341.78	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		7,928.000	Local 78.267293	620,503.10	175.750000	1,393,346.00	772,842.90	0.06
			Base 78.267293	620,503.10	175.750000	1,393,346.00	772,842.90	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		11,849.000	Local 56.418558	668,503.49	336.340000	3,985,292.66	3,316,789.17	0.17
			Base 56.418558	668,503.49	336.340000	3,985,292.66	3,316,789.17	0.17
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		11,912.000	Local 76.005101	905,372.76	62.850000	748,669.20	-156,703.56	0.03
			Base 76.005101	905,372.76	62.850000	748,669.20	-156,703.56	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		27,416.000	Local 55.256687	1,514,917.34	50.710000	1,390,265.36	-124,651.98	0.06
			Base 55.256687	1,514,917.34	50.710000	1,390,265.36	-124,651.98	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		18,333.000	Local 48.578202	890,584.18	221.720000	4,064,792.76	3,174,208.58	0.17
			Base 48.578202	890,584.18	221.720000	4,064,792.76	3,174,208.58	0.17
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		10,798.000	Local 24.406243	263,538.61	41.000000	442,718.00	179,179.39	0.02
			Base 24.406243	263,538.61	41.000000	442,718.00	179,179.39	0.02

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525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,891.000	Local 84.541589	920,742.45	90.490000	985,526.59	64,784.14	0.04
			Base 84.541589	920,742.45	90.490000	985,526.59	64,784.14	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
		22,400.000	Local 51.863090	1,161,733.22	74.820000	1,675,968.00	514,234.78	0.07
			Base 51.863090	1,161,733.22	74.820000	1,675,968.00	514,234.78	0.07
532457108	ELI LILLY + CO COMMON STOCK							
		68,701.000	Local 63.669022	4,374,125.49	148.390000	10,194,541.39	5,820,415.90	0.42
			Base 63.669022	4,374,125.49	148.390000	10,194,541.39	5,820,415.90	0.42
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		15,761.000	Local 39.654955	625,001.75	36.050000	568,184.05	-56,817.70	0.02
			Base 39.654955	625,001.75	36.050000	568,184.05	-56,817.70	0.02
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		11,598.000	Local 70.066403	812,630.14	56.800000	658,766.40	-153,863.74	0.03
			Base 70.066403	812,630.14	56.800000	658,766.40	-153,863.74	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		20,128.000	Local 93.618585	1,884,354.88	390.260000	7,855,153.28	5,970,798.40	0.33
			Base 93.618585	1,884,354.88	390.260000	7,855,153.28	5,970,798.40	0.33
540424108	LOEWS CORP COMMON STOCK USD.01							
		19,742.000	Local 30.419732	600,546.35	35.860000	707,948.12	107,401.77	0.03
			Base 30.419732	600,546.35	35.860000	707,948.12	107,401.77	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		61,607.000	Local 28.870265	1,778,610.39	164.690000	10,146,056.83	8,367,446.44	0.42
			Base 28.870265	1,778,610.39	164.690000	10,146,056.83	8,367,446.44	0.42
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		10,463.000	Local 100.746723	1,054,112.96	103.260000	1,080,409.38	26,296.42	0.04
			Base 100.746723	1,054,112.96	103.260000	1,080,409.38	26,296.42	0.04
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		40,253.000	Local 31.663843	1,274,564.68	22.500000	905,692.50	-368,872.18	0.04
			Base 31.663843	1,274,564.68	22.500000	905,692.50	-368,872.18	0.04

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55354G100	MSCI INC COMMON STOCK USD.01	6,935.000	Local 157.925536	1,095,213.59	373.270000	2,588,627.45	1,493,413.86	0.11
			Base 157.925536	1,095,213.59	373.270000	2,588,627.45	1,493,413.86	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0	64,567.000	Local 17.048046	1,100,741.20	5.280000	340,913.76	-759,827.44	0.01
			Base 17.048046	1,100,741.20	5.280000	340,913.76	-759,827.44	0.01
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	73,563.000	Local 32.391992	2,382,852.10	35.460000	2,608,543.98	225,691.88	0.11
			Base 32.391992	2,382,852.10	35.460000	2,608,543.98	225,691.88	0.11
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	3,095.000	Local 327.453586	1,013,468.85	485.940000	1,503,984.30	490,515.45	0.06
			Base 327.453586	1,013,468.85	485.940000	1,503,984.30	490,515.45	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	41,626.000	Local 42.645200	1,775,149.08	114.910000	4,783,243.66	3,008,094.58	0.20
			Base 42.645200	1,775,149.08	114.910000	4,783,243.66	3,008,094.58	0.20
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	21,955.000	Local 41.220926	905,005.44	102.910000	2,259,389.05	1,354,383.61	0.09
			Base 41.220926	905,005.44	102.910000	2,259,389.05	1,354,383.61	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	5,077.000	Local 140.219714	711,895.49	202.870000	1,029,970.99	318,075.50	0.04
			Base 140.219714	711,895.49	202.870000	1,029,970.99	318,075.50	0.04
574599106	MASCO CORP COMMON STOCK USD1.0	21,518.000	Local 20.797781	447,526.66	58.300000	1,254,499.40	806,972.74	0.05
			Base 20.797781	447,526.66	58.300000	1,254,499.40	806,972.74	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	72,112.000	Local 43.218241	3,116,553.80	358.190000	25,829,797.28	22,713,243.48	1.07
			Base 43.218241	3,116,553.80	358.190000	25,829,797.28	22,713,243.48	1.07
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	21,748.000	Local 55.624334	1,209,718.01	68.440000	1,488,433.12	278,715.11	0.06
			Base 55.624334	1,209,718.01	68.440000	1,488,433.12	278,715.11	0.06

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579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		10,088.000	Local 50.990478	514,391.94	206.200000	2,080,145.60	1,565,753.66	0.09
			Base 50.990478	514,391.94	206.200000	2,080,145.60	1,565,753.66	0.09
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		60,621.000	Local 57.928641	3,511,692.14	213.520000	12,943,795.92	9,432,103.78	0.54
			Base 57.928641	3,511,692.14	213.520000	12,943,795.92	9,432,103.78	0.54
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		13,210.000	Local 65.412054	864,093.23	153.440000	2,026,942.40	1,162,849.17	0.08
			Base 65.412054	864,093.23	153.440000	2,026,942.40	1,162,849.17	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		205,914.000	Local 47.958714	9,875,370.60	85.270000	17,558,286.78	7,682,916.18	0.73
			Base 47.958714	9,875,370.60	85.270000	17,558,286.78	7,682,916.18	0.73
59156R108	METLIFE INC COMMON STOCK USD.01							
		62,926.000	Local 36.045899	2,268,224.27	38.460000	2,420,133.96	151,909.69	0.10
			Base 36.045899	2,268,224.27	38.460000	2,420,133.96	151,909.69	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,954.000	Local 424.118019	828,726.61	970.780000	1,896,904.12	1,068,177.51	0.08
			Base 424.118019	828,726.61	970.780000	1,896,904.12	1,068,177.51	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		618,569.000	Local 42.552299	26,321,533.32	225.530000	139,505,866.57	113,184,333.25	5.79
			Base 42.552299	26,321,533.32	225.530000	139,505,866.57	113,184,333.25	5.79
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		20,011.000	Local 43.346601	867,408.83	109.700000	2,195,206.70	1,327,797.87	0.09
			Base 43.346601	867,408.83	109.700000	2,195,206.70	1,327,797.87	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		90,756.000	Local 21.208338	1,924,783.92	45.510000	4,130,305.56	2,205,521.64	0.17
			Base 21.208338	1,924,783.92	45.510000	4,130,305.56	2,205,521.64	0.17
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		9,324.000	Local 91.251438	850,828.41	117.120000	1,092,026.88	241,198.47	0.05
			Base 91.251438	850,828.41	117.120000	1,092,026.88	241,198.47	0.05

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		4,847.000	Local 82.831081	401,482.25	92.330000	447,523.51	46,041.26	0.02
			Base 82.831081	401,482.25	92.330000	447,523.51	46,041.26	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		15,339.000	Local 51.632533	791,991.43	37.640000	577,359.96	-214,631.47	0.02
			Base 51.632533	791,991.43	37.640000	577,359.96	-214,631.47	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		116,436.000	Local 19.592039	2,281,218.69	58.420000	6,802,191.12	4,520,972.43	0.28
			Base 19.592039	2,281,218.69	58.420000	6,802,191.12	4,520,972.43	0.28
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		30,494.000	Local 29.737520	906,815.93	83.860000	2,557,226.84	1,650,410.91	0.11
			Base 29.737520	906,815.93	83.860000	2,557,226.84	1,650,410.91	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
		13,157.000	Local 45.062013	592,880.91	294.640000	3,876,578.48	3,283,697.57	0.16
			Base 45.062013	592,880.91	294.640000	3,876,578.48	3,283,697.57	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		97,719.000	Local 36.947355	3,610,458.55	52.260000	5,106,794.94	1,496,336.39	0.21
			Base 36.947355	3,610,458.55	52.260000	5,106,794.94	1,496,336.39	0.21
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		28,465.000	Local 46.805058	1,332,305.97	18.230000	518,916.95	-813,389.02	0.02
			Base 46.805058	1,332,305.97	18.230000	518,916.95	-813,389.02	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		13,869.000	Local 81.945333	1,136,499.83	154.750000	2,146,227.75	1,009,727.92	0.09
			Base 81.945333	1,136,499.83	154.750000	2,146,227.75	1,009,727.92	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		19,916.000	Local 24.662785	491,184.03	34.410000	685,309.56	194,125.53	0.03
			Base 24.662785	491,184.03	34.410000	685,309.56	194,125.53	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		283.000	Local 3,612.952226	1,022,465.48	4,168.340000	1,179,640.22	157,174.74	0.05
			Base 3,612.952226	1,022,465.48	4,168.340000	1,179,640.22	157,174.74	0.05

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631103108	NASDAQ INC COMMON STOCK USD.01							
		9,369.000	Local 37.261594	349,103.87	134.420000	1,259,380.98	910,277.11	0.05
			Base 37.261594	349,103.87	134.420000	1,259,380.98	910,277.11	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
		31,667.000	Local 44.233347	1,400,737.41	12.000000	380,004.00	-1,020,733.41	0.02
			Base 44.233347	1,400,737.41	12.000000	380,004.00	-1,020,733.41	0.02
64110D104	NETAPP INC COMMON STOCK USD.001							
		18,054.000	Local 35.860596	647,427.20	47.390000	855,579.06	208,151.86	0.04
			Base 35.860596	647,427.20	47.390000	855,579.06	208,151.86	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		35,901.000	Local 63.767559	2,289,319.14	529.560000	19,011,733.56	16,722,414.42	0.79
			Base 63.767559	2,289,319.14	529.560000	19,011,733.56	16,722,414.42	0.79
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		31,134.000	Local 32.956858	1,026,078.82	15.980000	497,521.32	-528,557.50	0.02
			Base 32.956858	1,026,078.82	15.980000	497,521.32	-528,557.50	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		65,454.000	Local 36.521208	2,390,459.14	67.280000	4,403,745.12	2,013,285.98	0.18
			Base 36.521208	2,390,459.14	67.280000	4,403,745.12	2,013,285.98	0.18
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		31,718.000	Local 11.981456	380,027.82	15.120000	479,576.16	99,548.34	0.02
			Base 11.981456	380,027.82	15.120000	479,576.16	99,548.34	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		9,958.000	Local 12.856853	128,028.54	15.070000	150,067.06	22,038.52	0.01
			Base 12.856853	128,028.54	15.070000	150,067.06	22,038.52	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		39,924.000	Local 74.559050	2,976,695.51	279.170000	11,145,583.08	8,168,887.57	0.46
			Base 74.559050	2,976,695.51	279.170000	11,145,583.08	8,168,887.57	0.46
654106103	NIKE INC CL B COMMON STOCK							
		101,146.000	Local 19.676606	1,990,209.96	111.890000	11,317,225.94	9,327,015.98	0.47
			Base 19.676606	1,990,209.96	111.890000	11,317,225.94	9,327,015.98	0.47

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65473P105	NISOURCE INC COMMON STOCK USD.01	31,224.000	Local 12.511081	390,646.00	22.160000	691,923.84	301,277.84	0.03
			Base 12.511081	390,646.00	22.160000	691,923.84	301,277.84	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01	39,168.000	Local 38.383386	1,503,400.48	9.950000	389,721.60	-1,113,678.88	0.02
			Base 38.383386	1,503,400.48	9.950000	389,721.60	-1,113,678.88	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	20,906.000	Local 48.652328	1,017,125.56	212.530000	4,443,152.18	3,426,026.62	0.18
			Base 48.652328	1,017,125.56	212.530000	4,443,152.18	3,426,026.62	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	16,977.000	Local 61.245826	1,039,770.38	81.890000	1,390,246.53	350,476.15	0.06
			Base 61.245826	1,039,770.38	81.890000	1,390,246.53	350,476.15	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	12,646.000	Local 71.692394	906,622.01	342.610000	4,332,646.06	3,426,024.05	0.18
			Base 71.692394	906,622.01	342.610000	4,332,646.06	3,426,024.05	0.18
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01	44,224.000	Local 27.962351	1,236,607.02	23.520000	1,040,148.48	-196,458.54	0.04
			Base 27.962351	1,236,607.02	23.520000	1,040,148.48	-196,458.54	0.04
670346105	NUCOR CORP COMMON STOCK USD.4	24,557.000	Local 35.541107	872,782.97	45.460000	1,116,361.22	243,578.25	0.05
			Base 35.541107	872,782.97	45.460000	1,116,361.22	243,578.25	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001	50,176.000	Local 52.808469	2,649,717.72	534.980000	26,843,156.48	24,193,438.76	1.11
			Base 52.808469	2,649,717.72	534.980000	26,843,156.48	24,193,438.76	1.11
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	6,055.000	Local 65.306884	395,433.18	465.630000	2,819,389.65	2,423,956.47	0.12
			Base 65.306884	395,433.18	465.630000	2,819,389.65	2,423,956.47	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	73,413.000	Local 43.988629	3,229,337.25	12.740000	935,281.62	-2,294,055.63	0.04
			Base 43.988629	3,229,337.25	12.740000	935,281.62	-2,294,055.63	0.04

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674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	2.950000	27,069.20	-18,352.00	0.00
			Base 4.950000	45,421.20	2.950000	27,069.20	-18,352.00	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		7,704.000	Local 124.582648	959,784.72	202.180000	1,557,594.72	597,810.00	0.06
			Base 124.582648	959,784.72	202.180000	1,557,594.72	597,810.00	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		17,479.000	Local 44.112583	771,043.83	54.090000	945,439.11	174,395.28	0.04
			Base 44.112583	771,043.83	54.090000	945,439.11	174,395.28	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		35,874.000	Local 38.855804	1,393,913.11	27.480000	985,817.52	-408,095.59	0.04
			Base 38.855804	1,393,913.11	27.480000	985,817.52	-408,095.59	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01							
		169,835.000	Local 23.543801	3,998,561.52	57.220000	9,717,958.70	5,719,397.18	0.40
			Base 23.543801	3,998,561.52	57.220000	9,717,958.70	5,719,397.18	0.40
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		33,224.000	Local 34.164210	1,135,071.72	62.900000	2,089,789.60	954,717.88	0.09
			Base 34.164210	1,135,071.72	62.900000	2,089,789.60	954,717.88	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		34,606.000	Local 81.874738	2,833,357.17	111.200000	3,848,187.20	1,014,830.03	0.16
			Base 81.874738	2,833,357.17	111.200000	3,848,187.20	1,014,830.03	0.16
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		19,244.000	Local 40.666884	782,593.52	120.400000	2,316,977.60	1,534,384.08	0.10
			Base 40.666884	782,593.52	120.400000	2,316,977.60	1,534,384.08	0.10
69351T106	PPL CORP COMMON STOCK USD.01							
		62,707.000	Local 26.721107	1,675,600.44	27.630000	1,732,594.41	56,993.97	0.07
			Base 26.721107	1,675,600.44	27.630000	1,732,594.41	56,993.97	0.07
693656100	PVH CORP COMMON STOCK USD1.0							
		5,784.000	Local 115.948639	670,646.93	55.760000	322,515.84	-348,131.09	0.01
			Base 115.948639	670,646.93	55.760000	322,515.84	-348,131.09	0.01

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693718108	PACCAR INC COMMON STOCK USD1.0							
		28,208.000	Local 33.205794	936,669.03	85.840000	2,421,374.72	1,484,705.69	0.10
			Base 33.205794	936,669.03	85.840000	2,421,374.72	1,484,705.69	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		7,737.000	Local 108.783522	841,658.11	101.240000	783,293.88	-58,364.23	0.03
			Base 108.783522	841,658.11	101.240000	783,293.88	-58,364.23	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		10,470.000	Local 57.965554	606,899.35	206.010000	2,156,924.70	1,550,025.35	0.09
			Base 57.965554	606,899.35	206.010000	2,156,924.70	1,550,025.35	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01							
		26,048.000	Local 36.338728	946,551.19	76.470000	1,991,890.56	1,045,339.37	0.08
			Base 36.338728	946,551.19	76.470000	1,991,890.56	1,045,339.37	0.08
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,934.000	Local 313.442666	1,233,083.45	299.460000	1,178,075.64	-55,007.81	0.05
			Base 313.442666	1,233,083.45	299.460000	1,178,075.64	-55,007.81	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		95,819.000	Local 28.343716	2,715,866.56	204.140000	19,560,490.66	16,844,624.10	0.81
			Base 28.343716	2,715,866.56	204.140000	19,560,490.66	16,844,624.10	0.81
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		34,639.000	Local 16.303089	564,722.70	10.580000	366,480.62	-198,242.08	0.02
			Base 16.303089	564,722.70	10.580000	366,480.62	-198,242.08	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
		113,202.000	Local 59.262011	6,708,578.13	140.060000	15,855,072.12	9,146,493.99	0.66
			Base 59.262011	6,708,578.13	140.060000	15,855,072.12	9,146,493.99	0.66
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		9,086.000	Local 32.068220	291,371.85	117.720000	1,069,603.92	778,232.07	0.04
			Base 32.068220	291,371.85	117.720000	1,069,603.92	778,232.07	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
		453,099.000	Local 28.767720	13,034,625.00	37.790000	17,122,611.21	4,087,986.21	0.71
			Base 28.767720	13,034,625.00	37.790000	17,122,611.21	4,087,986.21	0.71

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718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		127,013.000	Local 43.621009	5,540,435.24	79.790000	10,134,367.27	4,593,932.03	0.42
			Base 43.621009	5,540,435.24	79.790000	10,134,367.27	4,593,932.03	0.42
718546104	PHILLIPS 66 COMMON STOCK							
		35,628.000	Local 36.883401	1,314,081.80	58.470000	2,083,169.16	769,087.36	0.09
			Base 36.883401	1,314,081.80	58.470000	2,083,169.16	769,087.36	0.09
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		9,175.000	Local 46.626595	427,799.01	73.350000	672,986.25	245,187.24	0.03
			Base 46.626595	427,799.01	73.350000	672,986.25	245,187.24	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		13,449.000	Local 93.158030	1,252,882.35	103.930000	1,397,754.57	144,872.22	0.06
			Base 93.158030	1,252,882.35	103.930000	1,397,754.57	144,872.22	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		18,576.000	Local 46.080314	855,987.91	139.210000	2,585,964.96	1,729,977.05	0.11
			Base 46.080314	855,987.91	139.210000	2,585,964.96	1,729,977.05	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		20,770.000	Local 33.276045	691,143.46	42.110000	874,624.70	183,481.24	0.04
			Base 33.276045	691,143.46	42.110000	874,624.70	183,481.24	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		201,951.000	Local 60.611414	12,240,535.69	138.330000	27,935,881.83	15,695,346.14	1.16
			Base 60.611414	12,240,535.69	138.330000	27,935,881.83	15,695,346.14	1.16
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		47,748.000	Local 23.022052	1,099,256.95	95.040000	4,537,969.92	3,438,712.97	0.19
			Base 23.022052	1,099,256.95	95.040000	4,537,969.92	3,438,712.97	0.19
74340W103	PROLOGIS INC REIT USD.01							
		60,285.000	Local 55.071622	3,319,992.75	101.860000	6,140,630.10	2,820,637.35	0.25
			Base 55.071622	3,319,992.75	101.860000	6,140,630.10	2,820,637.35	0.25
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		32,245.000	Local 50.781865	1,637,461.25	67.770000	2,185,243.65	547,782.40	0.09
			Base 50.781865	1,637,461.25	67.770000	2,185,243.65	547,782.40	0.09

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		41,243.000	Local 31.591348	1,302,921.95	52.240000	2,154,534.32	851,612.37	0.09
			Base 31.591348	1,302,921.95	52.240000	2,154,534.32	851,612.37	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
		12,262.000	Local 110.444715	1,354,273.09	212.400000	2,604,448.80	1,250,175.71	0.11
			Base 110.444715	1,354,273.09	212.400000	2,604,448.80	1,250,175.71	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		20,566.000	Local 18.927928	389,271.76	44.590000	917,037.94	527,766.18	0.04
			Base 18.927928	389,271.76	44.590000	917,037.94	527,766.18	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
		9,360.000	Local 81.272978	760,715.07	128.270000	1,200,607.20	439,892.13	0.05
			Base 81.272978	760,715.07	128.270000	1,200,607.20	439,892.13	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		91,800.000	Local 45.952727	4,218,460.31	119.100000	10,933,380.00	6,714,919.69	0.45
			Base 45.952727	4,218,460.31	119.100000	10,933,380.00	6,714,919.69	0.45
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		11,230.000	Local 24.634066	276,640.56	51.250000	575,537.50	298,896.94	0.02
			Base 24.634066	276,640.56	51.250000	575,537.50	298,896.94	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		10,909.000	Local 50.057972	546,082.42	111.240000	1,213,517.16	667,434.74	0.05
			Base 50.057972	546,082.42	111.240000	1,213,517.16	667,434.74	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,898.000	Local 95.611072	372,691.96	68.830000	268,299.34	-104,392.62	0.01
			Base 95.611072	372,691.96	68.830000	268,299.34	-104,392.62	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		9,948.000	Local 77.720628	773,164.81	75.720000	753,262.56	-19,902.25	0.03
			Base 77.720628	773,164.81	75.720000	753,262.56	-19,902.25	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		119,969.000	Local 32.638584	3,915,618.26	61.000000	7,318,109.00	3,402,490.74	0.30
			Base 32.638584	3,915,618.26	61.000000	7,318,109.00	3,402,490.74	0.30

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756109104	REALTY INCOME CORP REIT USD1.0							
		28,021.000	Local 54.485217	1,526,730.26	62.030000	1,738,142.63	211,412.37	0.07
			Base 54.485217	1,526,730.26	62.030000	1,738,142.63	211,412.37	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
		13,836.000	Local 66.569200	921,051.45	39.710000	549,427.56	-371,623.89	0.02
			Base 66.569200	921,051.45	39.710000	549,427.56	-371,623.89	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		8,233.000	Local 343.771493	2,830,270.70	619.930000	5,103,883.69	2,273,612.99	0.21
			Base 343.771493	2,830,270.70	619.930000	5,103,883.69	2,273,612.99	0.21
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		78,126.000	Local 12.663328	989,335.16	11.560000	903,136.56	-86,198.60	0.04
			Base 12.663328	989,335.16	11.560000	903,136.56	-86,198.60	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		17,136.000	Local 27.341432	468,522.78	92.720000	1,588,849.92	1,120,327.14	0.07
			Base 27.341432	468,522.78	92.720000	1,588,849.92	1,120,327.14	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		11,808.000	Local 83.475168	985,674.78	180.780000	2,134,650.24	1,148,975.46	0.09
			Base 83.475168	985,674.78	180.780000	2,134,650.24	1,148,975.46	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		9,352.000	Local 30.713666	287,234.20	53.200000	497,526.40	210,292.20	0.02
			Base 30.713666	287,234.20	53.200000	497,526.40	210,292.20	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		9,450.000	Local 53.260720	503,313.80	230.530000	2,178,508.50	1,675,194.70	0.09
			Base 53.260720	503,313.80	230.530000	2,178,508.50	1,675,194.70	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		11,499.000	Local 39.669664	456,161.47	55.140000	634,054.86	177,893.39	0.03
			Base 39.669664	456,161.47	55.140000	634,054.86	177,893.39	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		8,522.000	Local 98.513097	839,528.61	427.190000	3,640,513.18	2,800,984.57	0.15
			Base 98.513097	839,528.61	427.190000	3,640,513.18	2,800,984.57	0.15

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778296103	ROSS STORES INC COMMON STOCK USD.01							
		28,988.000	Local 18.462590	535,193.56	91.080000	2,640,227.04	2,105,033.48	0.11
			Base 18.462590	535,193.56	91.080000	2,640,227.04	2,105,033.48	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		19,654.000	Local 54.842939	1,077,883.13	366.420000	7,201,618.68	6,123,735.55	0.30
			Base 54.842939	1,077,883.13	366.420000	7,201,618.68	6,123,735.55	0.30
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		9,105.000	Local 160.695093	1,463,128.82	306.070000	2,786,767.35	1,323,638.53	0.12
			Base 160.695093	1,463,128.82	306.070000	2,786,767.35	1,323,638.53	0.12
78440X101	SL GREEN REALTY CORP REIT USD.01							
		6,244.000	Local 127.377449	795,344.79	46.760000	291,969.44	-503,375.35	0.01
			Base 127.377449	795,344.79	46.760000	291,969.44	-503,375.35	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	349.310000	14,045,056.48	3,045,031.55	0.58
			Base 273.578018	11,000,024.93	349.310000	14,045,056.48	3,045,031.55	0.58
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,202.000	Local 259.750259	1,091,470.59	255.380000	1,073,106.76	-18,363.83	0.04
			Base 259.750259	1,091,470.59	255.380000	1,073,106.76	-18,363.83	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		73,516.000	Local 69.494700	5,108,972.38	272.650000	20,044,137.40	14,935,165.02	0.83
			Base 69.494700	5,108,972.38	272.650000	20,044,137.40	14,935,165.02	0.83
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		11,644.000	Local 54.510119	634,715.82	66.440000	773,627.36	138,911.54	0.03
			Base 54.510119	634,715.82	66.440000	773,627.36	138,911.54	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		113,318.000	Local 80.731012	9,148,276.84	19.010000	2,154,175.18	-6,994,101.66	0.09
			Base 80.731012	9,148,276.84	19.010000	2,154,175.18	-6,994,101.66	0.09
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		93,487.000	Local 22.794909	2,131,027.66	35.530000	3,321,593.11	1,190,565.45	0.14
			Base 22.794909	2,131,027.66	35.530000	3,321,593.11	1,190,565.45	0.14

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81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		12,697.000	Local 24.445732	310,387.46	39.300000	498,992.10	188,604.64	0.02
			Base 24.445732	310,387.46	39.300000	498,992.10	188,604.64	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		23,865.000	Local 67.559855	1,612,315.94	123.650000	2,950,907.25	1,338,591.31	0.12
			Base 67.559855	1,612,315.94	123.650000	2,950,907.25	1,338,591.31	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		15,556.000	Local 280.713556	4,366,780.07	482.020000	7,498,303.12	3,131,523.05	0.31
			Base 280.713556	4,366,780.07	482.020000	7,498,303.12	3,131,523.05	0.31
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		6,591.000	Local 108.888088	717,681.39	671.050000	4,422,890.55	3,705,209.16	0.18
			Base 108.888088	717,681.39	671.050000	4,422,890.55	3,705,209.16	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		24,929.000	Local 85.733252	2,137,244.25	67.850000	1,691,432.65	-445,811.60	0.07
			Base 85.733252	2,137,244.25	67.850000	1,691,432.65	-445,811.60	0.07
83088M102	SKYWORX SOLUTIONS INC COMMON STOCK USD.25							
		13,609.000	Local 92.524425	1,259,164.90	144.850000	1,971,263.65	712,098.75	0.08
			Base 92.524425	1,259,164.90	144.850000	1,971,263.65	712,098.75	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		11,022.000	Local 53.077803	585,023.55	48.970000	539,747.34	-45,276.21	0.02
			Base 53.077803	585,023.55	48.970000	539,747.34	-45,276.21	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
		9,302.000	Local 66.722160	620,649.53	120.180000	1,117,914.36	497,264.83	0.05
			Base 66.722160	620,649.53	120.180000	1,117,914.36	497,264.83	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,434.000	Local 53.686225	238,044.72	148.270000	657,429.18	419,384.46	0.03
			Base 53.686225	238,044.72	148.270000	657,429.18	419,384.46	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		86,133.000	Local 36.523636	3,145,890.37	52.180000	4,494,419.94	1,348,529.57	0.19
			Base 36.523636	3,145,890.37	52.180000	4,494,419.94	1,348,529.57	0.19

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STATE STREET

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		43,761.000	Local 17.134755	749,834.01	37.580000	1,644,538.38	894,704.37	0.07
			Base 17.134755	749,834.01	37.580000	1,644,538.38	894,704.37	0.07
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	59.600000	59.60	9.60	0.00
			Base 50.000000	50.00	59.600000	59.60	9.60	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,572.000	Local 61.493164	773,092.06	161.300000	2,027,863.60	1,254,771.54	0.08
			Base 61.493164	773,092.06	161.300000	2,027,863.60	1,254,771.54	0.08
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		95,293.000	Local 17.822415	1,698,351.42	84.470000	8,049,399.71	6,351,048.29	0.33
			Base 17.822415	1,698,351.42	84.470000	8,049,399.71	6,351,048.29	0.33
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		28,713.000	Local 55.445175	1,591,997.31	68.090000	1,955,068.17	363,070.86	0.08
			Base 55.445175	1,591,997.31	68.090000	1,955,068.17	363,070.86	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
		26,295.000	Local 70.425515	1,851,838.93	198.160000	5,210,617.20	3,358,778.27	0.22
			Base 70.425515	1,851,838.93	198.160000	5,210,617.20	3,358,778.27	0.22
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		12,300.000	Local 75.456107	928,110.12	221.300000	2,721,990.00	1,793,879.88	0.11
			Base 75.456107	928,110.12	221.300000	2,721,990.00	1,793,879.88	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		43,785.000	Local 31.195883	1,365,911.74	24.810000	1,086,305.85	-279,605.89	0.05
			Base 31.195883	1,365,911.74	24.810000	1,086,305.85	-279,605.89	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
		41,398.000	Local 33.998302	1,407,461.72	60.140000	2,489,675.72	1,082,214.00	0.10
			Base 33.998302	1,407,461.72	60.140000	2,489,675.72	1,082,214.00	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		97,746.000	Local 11.563566	1,130,292.31	54.790000	5,355,503.34	4,225,211.03	0.22
			Base 11.563566	1,130,292.31	54.790000	5,355,503.34	4,225,211.03	0.22

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872590104	T MOBILE US INC COMMON STOCK USD.0001							
		47,491.000	Local 88.669267	4,210,992.16	116.680000	5,541,249.88	1,330,257.72	0.23
			Base 88.669267	4,210,992.16	116.680000	5,541,249.88	1,330,257.72	0.23
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		9,297.000	Local 108.322804	1,007,077.11	171.190000	1,591,553.43	584,476.32	0.07
			Base 108.322804	1,007,077.11	171.190000	1,591,553.43	584,476.32	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01							
		22,537.000	Local 32.088234	723,172.52	14.730000	331,970.01	-391,202.51	0.01
			Base 32.088234	723,172.52	14.730000	331,970.01	-391,202.51	0.01
87612E106	TARGET CORP COMMON STOCK USD.0833							
		40,785.000	Local 49.376452	2,013,818.59	151.210000	6,167,099.85	4,153,281.26	0.26
			Base 49.376452	2,013,818.59	151.210000	6,167,099.85	4,153,281.26	0.26
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		2,992.000	Local 317.174402	948,985.81	313.610000	938,321.12	-10,664.69	0.04
			Base 317.174402	948,985.81	313.610000	938,321.12	-10,664.69	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,787.000	Local 263.492775	997,847.14	392.950000	1,488,101.65	490,254.51	0.06
			Base 263.492775	997,847.14	392.950000	1,488,101.65	490,254.51	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		74,879.000	Local 40.211569	3,011,002.09	142.150000	10,644,049.85	7,633,047.76	0.44
			Base 40.211569	3,011,002.09	142.150000	10,644,049.85	7,633,047.76	0.44
883203101	TEXTRON INC COMMON STOCK USD.125							
		18,569.000	Local 32.029583	594,757.33	39.430000	732,175.67	137,418.34	0.03
			Base 32.029583	594,757.33	39.430000	732,175.67	137,418.34	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		32,207.000	Local 78.142769	2,516,744.17	428.980000	13,816,158.86	11,299,414.69	0.57
			Base 78.142769	2,516,744.17	428.980000	13,816,158.86	11,299,414.69	0.57
88579Y101	3M CO COMMON STOCK USD.01							
		46,933.000	Local 79.382957	3,725,680.32	163.020000	7,651,017.66	3,925,337.34	0.32
			Base 79.382957	3,725,680.32	163.020000	7,651,017.66	3,925,337.34	0.32

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886547108	TIFFANY + CO COMMON STOCK USD.01							
		8,910.000	Local 56.856764	506,593.77	122.500000	1,091,475.00	584,881.23	0.05
			Base 56.856764	506,593.77	122.500000	1,091,475.00	584,881.23	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		9,432.000	Local 73.035674	688,872.48	148.830000	1,403,764.56	714,892.08	0.06
			Base 73.035674	688,872.48	148.830000	1,403,764.56	714,892.08	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,102.000	Local 284.112267	1,165,428.52	499.670000	2,049,646.34	884,217.82	0.09
			Base 284.112267	1,165,428.52	499.670000	2,049,646.34	884,217.82	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		20,623.000	Local 48.528299	1,000,799.12	116.040000	2,393,092.92	1,392,293.80	0.10
			Base 48.528299	1,000,799.12	116.040000	2,393,092.92	1,392,293.80	0.10
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		109,966.000	Local 33.309545	3,662,917.45	38.810000	4,267,780.46	604,863.01	0.18
			Base 33.309545	3,662,917.45	38.810000	4,267,780.46	604,863.01	0.18
90184L102	TWITTER INC COMMON STOCK USD.000005							
		64,020.000	Local 37.672154	2,411,771.28	40.580000	2,597,931.60	186,160.32	0.11
			Base 37.672154	2,411,771.28	40.580000	2,597,931.60	186,160.32	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,245.000	Local 334.501901	1,085,458.67	345.310000	1,120,530.95	35,072.28	0.05
			Base 334.501901	1,085,458.67	345.310000	1,120,530.95	35,072.28	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		24,006.000	Local 25.993116	623,990.74	62.800000	1,507,576.80	883,586.06	0.06
			Base 25.993116	623,990.74	62.800000	1,507,576.80	883,586.06	0.06
902653104	UDR INC REIT USD.01							
		24,053.000	Local 37.066593	891,562.75	34.810000	837,284.93	-54,277.82	0.03
			Base 37.066593	891,562.75	34.810000	837,284.93	-54,277.82	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		111,866.000	Local 27.169071	3,039,295.35	36.400000	4,071,922.40	1,032,627.05	0.17
			Base 27.169071	3,039,295.35	36.400000	4,071,922.40	1,032,627.05	0.17

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90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,593.000	Local 210.502913	966,839.88	232.180000	1,066,402.74	99,562.86	0.04
			Base 210.502913	966,839.88	232.180000	1,066,402.74	99,562.86	0.04
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		15,356.000	Local 27.132150	416,641.29	9.810000	150,642.36	-265,998.93	0.01
			Base 27.132150	416,641.29	9.810000	150,642.36	-265,998.93	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		16,047.000	Local 24.475395	392,756.66	8.850000	142,015.95	-250,740.71	0.01
			Base 24.475395	392,756.66	8.850000	142,015.95	-250,740.71	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		55,350.000	Local 33.856315	1,873,947.03	192.440000	10,651,554.00	8,777,606.97	0.44
			Base 33.856315	1,873,947.03	192.440000	10,651,554.00	8,777,606.97	0.44
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		20,622.000	Local 53.957545	1,112,712.50	36.000000	742,392.00	-370,320.50	0.03
			Base 53.957545	1,112,712.50	36.000000	742,392.00	-370,320.50	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		57,439.000	Local 73.292606	4,209,853.97	163.620000	9,398,169.18	5,188,315.21	0.39
			Base 73.292606	4,209,853.97	163.620000	9,398,169.18	5,188,315.21	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		5,877.000	Local 114.005510	670,010.38	177.050000	1,040,522.85	370,512.47	0.04
			Base 114.005510	670,010.38	177.050000	1,040,522.85	370,512.47	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		77,360.000	Local 58.592211	4,532,693.44	312.550000	24,178,868.00	19,646,174.56	1.00
			Base 58.592211	4,532,693.44	312.550000	24,178,868.00	19,646,174.56	1.00
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		6,342.000	Local 113.747968	721,389.61	110.350000	699,839.70	-21,549.91	0.03
			Base 113.747968	721,389.61	110.350000	699,839.70	-21,549.91	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		16,593.000	Local 23.652249	392,461.77	18.480000	306,638.64	-85,823.13	0.01
			Base 23.652249	392,461.77	18.480000	306,638.64	-85,823.13	0.01

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918204108	VF CORP COMMON STOCK							
		26,009.000	Local 27.813381	723,398.22	65.750000	1,710,091.75	986,693.53	0.07
			Base 27.813381	723,398.22	65.750000	1,710,091.75	986,693.53	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		33,277.000	Local 32.171538	1,070,572.26	52.590000	1,750,037.43	679,465.17	0.07
			Base 32.171538	1,070,572.26	52.590000	1,750,037.43	679,465.17	0.07
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
		7,408.000	Local 50.657065	375,267.54	173.670000	1,286,547.36	911,279.82	0.05
			Base 50.657065	375,267.54	173.670000	1,286,547.36	911,279.82	0.05
92276F100	VENTAS INC REIT USD.25							
		30,466.000	Local 44.451493	1,354,259.19	41.210000	1,255,503.86	-98,755.33	0.05
			Base 44.451493	1,354,259.19	41.210000	1,255,503.86	-98,755.33	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
		8,293.000	Local 61.265657	508,076.09	214.800000	1,781,336.40	1,273,260.31	0.07
			Base 61.265657	508,076.09	214.800000	1,781,336.40	1,273,260.31	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		337,530.000	Local 43.641097	14,730,179.47	59.270000	20,005,403.10	5,275,223.63	0.83
			Base 43.641097	14,730,179.47	59.270000	20,005,403.10	5,275,223.63	0.83
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		13,235.000	Local 88.124766	1,166,331.28	186.670000	2,470,577.45	1,304,246.17	0.10
			Base 88.124766	1,166,331.28	186.670000	2,470,577.45	1,304,246.17	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		21,149.000	Local 94.976588	2,008,659.85	279.120000	5,903,108.88	3,894,449.03	0.25
			Base 94.976588	2,008,659.85	279.120000	5,903,108.88	3,894,449.03	0.25
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
		44,094.000	Local 50.197928	2,213,427.44	27.850000	1,228,017.90	-985,409.54	0.05
			Base 50.197928	2,213,427.44	27.850000	1,228,017.90	-985,409.54	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		137,615.000	Local 34.608250	4,762,614.31	211.990000	29,173,003.85	24,410,389.54	1.21
			Base 34.608250	4,762,614.31	211.990000	29,173,003.85	24,410,389.54	1.21

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929042109	VORNADO REALTY TRUST REIT USD.04							
		12,938.000	Local 58.804884	760,817.59	35.830000	463,568.54	-297,249.05	0.02
			Base 58.804884	760,817.59	35.830000	463,568.54	-297,249.05	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		10,802.000	Local 62.839227	678,789.33	120.000000	1,296,240.00	617,450.67	0.05
			Base 62.839227	678,789.33	120.000000	1,296,240.00	617,450.67	0.05
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		25,730.000	Local 40.208454	1,034,563.52	94.080000	2,420,678.40	1,386,114.88	0.10
			Base 40.208454	1,034,563.52	94.080000	2,420,678.40	1,386,114.88	0.10
929740108	WABTEC CORP COMMON STOCK USD.01							
		14,745.000	Local 71.842574	1,059,318.76	66.550000	981,279.75	-78,039.01	0.04
			Base 71.842574	1,059,318.76	66.550000	981,279.75	-78,039.01	0.04
931142103	WALMART INC COMMON STOCK USD.1							
		115,499.000	Local 59.608126	6,884,678.89	138.850000	16,037,036.15	9,152,357.26	0.67
			Base 59.608126	6,884,678.89	138.850000	16,037,036.15	9,152,357.26	0.67
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		60,119.000	Local 41.431787	2,490,837.61	38.020000	2,285,724.38	-205,113.23	0.09
			Base 41.431787	2,490,837.61	38.020000	2,285,724.38	-205,113.23	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		31,679.000	Local 35.755147	1,132,687.31	114.000000	3,611,406.00	2,478,718.69	0.15
			Base 35.755147	1,132,687.31	114.000000	3,611,406.00	2,478,718.69	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
		5,050.000	Local 60.495525	305,502.40	216.260000	1,092,113.00	786,610.60	0.05
			Base 60.495525	305,502.40	216.260000	1,092,113.00	786,610.60	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		304,443.000	Local 38.169207	11,620,347.86	24.150000	7,352,298.45	-4,268,049.41	0.31
			Base 38.169207	11,620,347.86	24.150000	7,352,298.45	-4,268,049.41	0.31
95040Q104	WELLTOWER INC REIT USD1.0							
		34,060.000	Local 57.605515	1,962,043.83	57.520000	1,959,131.20	-2,912.63	0.08
			Base 57.605515	1,962,043.83	57.520000	1,959,131.20	-2,912.63	0.08

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955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		6,000.000	Local 204.990000	1,229,940.00	283.960000	1,703,760.00	473,820.00	0.07
			Base 204.990000	1,229,940.00	283.960000	1,703,760.00	473,820.00	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		24,446.000	Local 41.133023	1,005,537.88	38.420000	939,215.32	-66,322.56	0.04
			Base 41.133023	1,005,537.88	38.420000	939,215.32	-66,322.56	0.04
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		33,548.000	Local 17.509575	587,411.23	23.590000	791,397.32	203,986.09	0.03
			Base 17.509575	587,411.23	23.590000	791,397.32	203,986.09	0.03
96145D105	WESTROCK CO COMMON STOCK							
		21,154.000	Local 43.333341	916,673.50	30.330000	641,600.82	-275,072.68	0.03
			Base 43.333341	916,673.50	30.330000	641,600.82	-275,072.68	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		60,894.000	Local 27.537896	1,676,892.64	30.310000	1,845,697.14	168,804.50	0.08
			Base 27.537896	1,676,892.64	30.310000	1,845,697.14	168,804.50	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		5,071.000	Local 93.437547	473,821.80	177.720000	901,218.12	427,396.32	0.04
			Base 93.437547	473,821.80	177.720000	901,218.12	427,396.32	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		99,061.000	Local 27.988851	2,772,603.57	20.760000	2,056,506.36	-716,097.21	0.09
			Base 27.988851	2,772,603.57	20.760000	2,056,506.36	-716,097.21	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	52.360000	467,522.44	297,552.23	0.02
			Base 19.035750	169,970.21	52.360000	467,522.44	297,552.23	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,919.000	Local 87.623836	693,893.16	87.450000	692,516.55	-1,376.61	0.03
			Base 87.623836	693,893.16	87.450000	692,516.55	-1,376.61	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		42,826.000	Local 27.506468	1,177,991.99	69.475000	2,975,336.35	1,797,344.36	0.12
			Base 27.506468	1,177,991.99	69.475000	2,975,336.35	1,797,344.36	0.12

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983919101	XILINX INC COMMON STOCK USD.01							
		19,834.000	Local 41.668324	826,449.53	104.160000	2,065,909.44	1,239,459.91	0.09
			Base 41.668324	826,449.53	104.160000	2,065,909.44	1,239,459.91	0.09
98419M100	XYLEM INC COMMON STOCK							
		14,675.000	Local 31.589823	463,580.65	80.180000	1,176,641.50	713,060.85	0.05
			Base 31.589823	463,580.65	80.180000	1,176,641.50	713,060.85	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		14,928.000	Local 35.479018	529,630.78	18.860000	281,542.08	-248,088.70	0.01
			Base 35.479018	529,630.78	18.860000	281,542.08	-248,088.70	0.01
988498101	YUM BRANDS INC COMMON STOCK							
		24,551.000	Local 25.956660	637,261.95	95.850000	2,353,213.35	1,715,951.40	0.10
			Base 25.956660	637,261.95	95.850000	2,353,213.35	1,715,951.40	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,333.000	Local 249.580935	1,081,434.19	286.530000	1,241,534.49	160,100.30	0.05
			Base 249.580935	1,081,434.19	286.530000	1,241,534.49	160,100.30	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		16,869.000	Local 74.429444	1,255,550.29	140.880000	2,376,504.72	1,120,954.43	0.10
			Base 74.429444	1,255,550.29	140.880000	2,376,504.72	1,120,954.43	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		13,366.000	Local 36.827298	492,233.67	32.160000	429,850.56	-62,383.11	0.02
			Base 36.827298	492,233.67	32.160000	429,850.56	-62,383.11	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
		38,749.000	Local 38.936723	1,508,759.09	160.100000	6,203,714.90	4,694,955.81	0.26
			Base 38.936723	1,508,759.09	160.100000	6,203,714.90	4,694,955.81	0.26
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		7,524.000	Local 34.663125	260,805.35	103.390000	777,906.36	517,101.01	0.03
			Base 34.663125	260,805.35	103.390000	777,906.36	517,101.01	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		128,424.000	Local 11.030605	1,416,594.37	11.060000	1,420,369.44	3,775.07	0.06
			Base 11.030605	1,416,594.37	11.060000	1,420,369.44	3,775.07	0.06

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ST OF AZ POOL 201 LARGE 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
G0403H108	AON PLC CLASS A COMMON STOCK							
		18,849.000	Local 50.253835	947,234.54	199.990000	3,769,611.51	2,822,376.97	0.16
			Base 50.253835	947,234.54	199.990000	3,769,611.51	2,822,376.97	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		51,961.000	Local 76.365899	3,968,048.46	239.930000	12,467,002.73	8,498,954.27	0.52
			Base 76.365899	3,968,048.46	239.930000	12,467,002.73	8,498,954.27	0.52
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		32,627.000	Local 39.364430	1,284,343.25	102.100000	3,331,216.70	2,046,873.45	0.14
			Base 39.364430	1,284,343.25	102.100000	3,331,216.70	2,046,873.45	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,262.000	Local 251.271830	819,648.71	220.080000	717,900.96	-101,747.75	0.03
			Base 251.271830	819,648.71	220.080000	717,900.96	-101,747.75	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		32,539.000	Local 49.111975	1,598,054.57	79.920000	2,600,516.88	1,002,462.31	0.11
			Base 49.111975	1,598,054.57	79.920000	2,600,516.88	1,002,462.31	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		30,694.000	Local 22.908409	703,150.72	10.200000	313,078.80	-390,071.92	0.01
			Base 22.908409	703,150.72	10.200000	313,078.80	-390,071.92	0.01
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		47,282.000	Local 36.651431	1,732,952.94	40.730000	1,925,795.86	192,842.92	0.08
			Base 36.651431	1,732,952.94	40.730000	1,925,795.86	192,842.92	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		42,851.000	Local 161.370071	6,914,868.93	249.740000	10,701,608.74	3,786,739.81	0.44
			Base 161.370071	6,914,868.93	249.740000	10,701,608.74	3,786,739.81	0.44
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		109,389.000	Local 76.338766	8,350,621.22	107.470000	11,756,035.83	3,405,414.61	0.49
			Base 76.338766	8,350,621.22	107.470000	11,756,035.83	3,405,414.61	0.49
G6095L109	APTIV PLC COMMON STOCK USD.01							
		21,865.000	Local 37.370734	817,111.09	86.120000	1,883,013.80	1,065,902.71	0.08
			Base 37.370734	817,111.09	86.120000	1,883,013.80	1,065,902.71	0.08

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2020

View Date: September 8, 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
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
		29,077.000	Local 36.851988	1,071,545.26	15.280000	444,296.56	-627,248.70	0.02
			Base 36.851988	1,071,545.26	15.280000	444,296.56	-627,248.70	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		20,910.000	Local 48.390139	1,011,837.81	17.110000	357,770.10	-654,067.71	0.01
			Base 48.390139	1,011,837.81	17.110000	357,770.10	-654,067.71	0.01
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
		18,432.000	Local 29.778601	548,879.17	47.990000	884,551.68	335,672.51	0.04
			Base 29.778601	548,879.17	47.990000	884,551.68	335,672.51	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		13,518.000	Local 27.503166	371,787.80	45.140000	610,202.52	238,414.72	0.03
			Base 27.503166	371,787.80	45.140000	610,202.52	238,414.72	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,929.000	Local 149.307476	1,034,551.50	159.640000	1,106,145.56	71,594.06	0.05
			Base 149.307476	1,034,551.50	159.640000	1,106,145.56	71,594.06	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
		34,352.000	Local 33.322013	1,144,677.78	7.700000	264,510.40	-880,167.38	0.01
			Base 33.322013	1,144,677.78	7.700000	264,510.40	-880,167.38	0.01
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		19,520.000	Local 32.456190	633,544.82	118.390000	2,310,972.80	1,677,427.98	0.10
			Base 32.456190	633,544.82	118.390000	2,310,972.80	1,677,427.98	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		10,499.000	Local 130.510667	1,370,231.49	205.530000	2,157,859.47	787,627.98	0.09
			Base 130.510667	1,370,231.49	205.530000	2,157,859.47	787,627.98	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		11,127.000	Local 112.761539	1,254,697.65	52.300000	581,942.10	-672,755.55	0.02
			Base 112.761539	1,254,697.65	52.300000	581,942.10	-672,755.55	0.02
H1467J104	CHUBB LTD COMMON STOCK							
		36,819.000	Local 79.940963	2,943,346.33	125.000000	4,602,375.00	1,659,028.67	0.19
			Base 79.940963	2,943,346.33	125.000000	4,602,375.00	1,659,028.67	0.19

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2020

View Date: September 8, 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
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,844.000	Local 54.073399	640,445.34	103.610000	1,227,156.84	586,711.50	0.05
			Base 54.073399	640,445.34	103.610000	1,227,156.84	586,711.50	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		26,908.000	Local 38.702880	1,041,417.09	96.600000	2,599,312.80	1,557,895.71	0.11
			Base 38.702880	1,041,417.09	96.600000	2,599,312.80	1,557,895.71	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		20,959.000	Local 55.737435	1,168,200.90	65.480000	1,372,395.32	204,194.42	0.06
			Base 55.737435	1,168,200.90	65.480000	1,372,395.32	204,194.42	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01							
		42,167.000	Local 50.403871	2,125,380.01	16.380000	690,695.46	-1,434,684.55	0.03
			Base 50.403871	2,125,380.01	16.380000	690,695.46	-1,434,684.55	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		13,997.000	Local 79.543794	1,113,374.49	68.840000	963,553.48	-149,821.01	0.04
			Base 79.543794	1,113,374.49	68.840000	963,553.48	-149,821.01	0.04
<b>US DOLLAR Total</b>		24,230,775.000	Local	1,074,325,756.97		2,401,949,347.17	1,327,623,590.20	99.69
			Base	1,074,325,756.97		2,401,949,347.17	1,327,623,590.20	99.69
<b>EQUITY Total</b>		24,230,775.000	Base	1,074,325,756.97		2,401,949,347.17	1,327,623,590.20	99.69

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# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>		31,704,946.170	Base	1,081,807,134.88		2,409,430,245.09	1,327,623,110.21	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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
		-380,283.770	Local	1.000000	-380,283.77	1.000000	-380,283.77	0.03
			Base	1.000000	-380,283.77	1.000000	-380,283.77	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-380,283.770	Local	-380,283.77		-380,283.77	0.00	0.03
		Base	-380,283.77		-380,283.77	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-380,283.770	Base	-380,283.77		-380,283.77	0.00	0.03

## 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
		25,003,181.510	Local	100.000000	25,003,181.51	100.000000	25,003,181.51	2.28
			Base	100.000000	25,003,181.51	100.000000	25,003,181.51	2.28

22599G006	CREDIT AGRICOLE REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		128,770,026.540	Local	100.000000	128,770,026.54	100.000000	128,770,026.54	11.77
			Base	100.000000	128,770,026.54	100.000000	128,770,026.54	11.77

9127962Y4	TREASURY BILL 05/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.896687	24,974,171.87	99.913330	24,978,332.50	2.28
			Base	99.896687	24,974,171.87	99.913330	24,978,332.50	2.28

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	99.962694	39,985,077.78	99.978330	39,991,332.00	3.65
			Base	99.962694	39,985,077.78	99.978330	39,991,332.00	3.65

9127963T4	TREASURY BILL 01/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	99.944000	39,977,600.00	99.958540	39,983,416.00	3.65
			Base	99.944000	39,977,600.00	99.958540	39,983,416.00	3.65

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ST OF AZ POOL 2 ST AGCY FF&C

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
912796XH7	TREASURY BILL 09/20 0.00000				0.152500	03 Sep 2020		
	40,000,000.000	Local	99.999153	39,999,661.11	99.999153	39,999,661.11	0.00	3.65
		Base	99.999153	39,999,661.11	99.999153	39,999,661.11	0.00	3.65
930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	100,049,920.630	Local	100.000000	100,049,920.63	100.000000	100,049,920.63	0.00	9.14
		Base	100.000000	100,049,920.63	100.000000	100,049,920.63	0.00	9.14
978UHK000	DAIWA CAPITAL MARKETS REPO				0.080000	01 Sep 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.27
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.27
<b>US DOLLAR Total</b>								
	598,823,128.680	Local		598,759,639.44		598,775,870.29	16,230.85	54.71
		Base		598,759,639.44		598,775,870.29	16,230.85	54.71
<b>CASH EQUIVALENT Total</b>								
	598,823,128.680	Base		598,759,639.44		598,775,870.29	16,230.85	54.71

## 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		
	1,349,884.380	Local	100.173309	1,352,223.85	100.669555	1,358,922.60	6,698.75	0.12
Original Face:	11,000,000.000	Base	100.173309	1,352,223.85	100.669555	1,358,922.60	6,698.75	0.12
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	1,177,033.800	Local	102.676569	1,208,537.92	103.850926	1,222,360.50	13,822.58	0.11
Original Face:	15,000,000.000	Base	102.676569	1,208,537.92	103.850926	1,222,360.50	13,822.58	0.11
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	1,828,054.200	Local	100.366059	1,834,745.95	102.295590	1,870,018.83	35,272.88	0.17
Original Face:	5,000,000.000	Base	100.366059	1,834,745.95	102.295590	1,870,018.83	35,272.88	0.17
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	4,759.190	Local	100.649060	4,790.08	105.129659	5,003.32	213.24	0.00
Original Face:	754,224.000	Base	100.649060	4,790.08	105.129659	5,003.32	213.24	0.00

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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
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
		5,941.510	Local 101.021794	6,002.22	105.889294	6,291.42	289.20	0.00
Original Face:		300,000.000	Base 101.021794	6,002.22	105.889294	6,291.42	289.20	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
		74.970	Local 101.187142	75.86	102.386483	76.76	0.90	0.00
Original Face:		1,048,917.000	Base 101.187142	75.86	102.386483	76.76	0.90	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
		645.230	Local 101.118981	652.45	105.306268	679.47	27.02	0.00
Original Face:		438,038.000	Base 101.118981	652.45	105.306268	679.47	27.02	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		6,302,748.390	Local 99.827039	6,291,847.11	102.877193	6,484,090.63	192,243.52	0.59
Original Face:		10,000,000.000	Base 99.827039	6,291,847.11	102.877193	6,484,090.63	192,243.52	0.59
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		589,511.820	Local 105.185435	620,080.57	108.448040	639,314.01	19,233.44	0.06
Original Face:		17,600,000.000	Base 105.185435	620,080.57	108.448040	639,314.01	19,233.44	0.06
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,825,470.500	Local 105.139972	1,919,299.18	109.213570	1,993,661.50	74,362.32	0.18
Original Face:		50,000,000.000	Base 105.139972	1,919,299.18	109.213570	1,993,661.50	74,362.32	0.18
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.558000	20 Jun 2042		
		845,095.850	Local 100.092300	845,875.87	100.190780	846,708.12	832.25	0.08
Original Face:		10,000,000.000	Base 100.092300	845,875.87	100.190780	846,708.12	832.25	0.08
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		13,562,189.640	Local 102.255528	13,868,088.60	102.833740	13,946,506.83	78,418.23	1.27
Original Face:		41,570,000.000	Base 102.255528	13,868,088.60	102.833740	13,946,506.83	78,418.23	1.27
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.461880	16 Jun 2037		
		1,399,127.830	Local 100.172286	1,401,538.33	99.896130	1,397,674.56	-3,863.77	0.13
Original Face:		32,313,742.000	Base 100.172286	1,401,538.33	99.896130	1,397,674.56	-3,863.77	0.13
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		533,881.380	Local 99.804372	532,836.96	100.574720	536,949.70	4,112.74	0.05
Original Face:		8,021,011.000	Base 99.804372	532,836.96	100.574720	536,949.70	4,112.74	0.05

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38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	335,657.910	Local		99.690375	334,618.63	100.537000	337,460.39	2,841.76	0.03
Original Face:	2,750,000.000	Base		99.690375	334,618.63	100.537000	337,460.39	2,841.76	0.03
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
	755,396.950	Local		106.043352	801,048.25	111.310860	840,838.84	39,790.59	0.08
Original Face:	10,300,000.000	Base		106.043352	801,048.25	111.310860	840,838.84	39,790.59	0.08
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328000	16 Jun 2043		
	7,776,556.300	Local		102.595171	7,978,371.20	102.934890	8,004,789.67	26,418.47	0.73
Original Face:	10,000,000.000	Base		102.595171	7,978,371.20	102.934890	8,004,789.67	26,418.47	0.73
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.000000	20 Dec 2038		
	78,889.100	Local		103.181263	81,398.77	100.757740	79,486.87	-1,911.90	0.01
Original Face:	5,000,000.000	Base		103.181263	81,398.77	100.757740	79,486.87	-1,911.90	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					0.383750	20 Apr 2067		
	249,947.850	Local		100.000000	249,947.85	99.862080	249,603.12	-344.73	0.02
Original Face:	2,754,386.000	Base		100.000000	249,947.85	99.862080	249,603.12	-344.73	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					0.363750	20 Jun 2063		
	113,833.590	Local		100.000000	113,833.59	99.905910	113,726.48	-107.11	0.01
Original Face:	9,934,606.000	Base		100.000000	113,833.59	99.905910	113,726.48	-107.11	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.000000	16 Sep 2024		
	114,524.160	Local		100.820045	115,463.31	100.697180	115,322.60	-140.71	0.01
Original Face:	8,000,000.000	Base		100.820045	115,463.31	100.697180	115,322.60	-140.71	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
	1,680,048.150	Local		100.125352	1,682,154.12	103.301260	1,735,510.91	53,356.79	0.16
Original Face:	5,000,000.000	Base		100.125352	1,682,154.12	103.301260	1,735,510.91	53,356.79	0.16
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
	425,079.090	Local		105.215194	447,247.79	108.979000	463,246.94	15,999.15	0.04
Original Face:	7,350,000.000	Base		105.215194	447,247.79	108.979000	463,246.94	15,999.15	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	407,778.750	Local		99.968608	407,650.74	102.741190	418,956.74	11,306.00	0.04
Original Face:	5,000,000.000	Base		99.968608	407,650.74	102.741190	418,956.74	11,306.00	0.04

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38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	648,227.900	Local	99.811355	647,005.05	101.889760	660,477.85	13,472.80	0.06
Original Face:	10,000,000.000	Base	99.811355	647,005.05	101.889760	660,477.85	13,472.80	0.06
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	648,227.900	Local	100.978451	654,570.49	102.754890	666,085.87	11,515.38	0.06
Original Face:	10,000,000.000	Base	100.978451	654,570.49	102.754890	666,085.87	11,515.38	0.06
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	175,021.850	Local	101.751507	178,087.37	106.725210	186,792.44	8,705.07	0.02
Original Face:	5,000,000.000	Base	101.751507	178,087.37	106.725210	186,792.44	8,705.07	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	216,000.000	Local	99.915333	215,817.12	101.991640	220,301.94	4,484.82	0.02
Original Face:	5,000,000.000	Base	99.915333	215,817.12	101.991640	220,301.94	4,484.82	0.02
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	1,060,889.080	Local	99.829631	1,059,081.65	105.647200	1,120,799.61	61,717.96	0.10
Original Face:	10,815,142.000	Base	99.829631	1,059,081.65	105.647200	1,120,799.61	61,717.96	0.10
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	425,410.000	Local	102.238295	434,931.93	108.336460	460,874.13	25,942.20	0.04
Original Face:	5,648,629.000	Base	102.238295	434,931.93	108.336460	460,874.13	25,942.20	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.458000	20 Nov 2042		
	9,083,448.230	Local	100.000000	9,083,448.23	99.642720	9,050,994.89	-32,453.34	0.83
Original Face:	25,333,333.000	Base	100.000000	9,083,448.23	99.642720	9,050,994.89	-32,453.34	0.83
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.511880	16 Nov 2041		
	2,349,261.700	Local	100.135838	2,352,452.89	99.808090	2,344,753.23	-7,699.66	0.21
Original Face:	10,000,000.000	Base	100.135838	2,352,452.89	99.808090	2,344,753.23	-7,699.66	0.21
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	1,004,409.370	Local	104.259228	1,047,189.46	106.146810	1,066,148.51	18,959.05	0.10
Original Face:	10,359,452.000	Base	104.259228	1,047,189.46	106.146810	1,066,148.51	18,959.05	0.10
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.511880	16 Dec 2041		
	4,290,608.240	Local	100.135983	4,296,442.74	99.904200	4,286,497.84	-9,944.90	0.39
Original Face:	12,911,372.000	Base	100.135983	4,296,442.74	99.904200	4,286,497.84	-9,944.90	0.39

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38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.800000	16 Apr 2039		
	4,655,738.800	Local	101.186218	4,710,966.02	100.222580	4,666,101.54	-44,864.48	0.43	
Original Face:	20,000,000.000	Base	101.186218	4,710,966.02	100.222580	4,666,101.54	-44,864.48	0.43	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,313,770.000	Local	95.510159	3,164,986.98	100.755380	3,338,801.56	173,814.58	0.31	
Original Face:	10,000,000.000	Base	95.510159	3,164,986.98	100.755380	3,338,801.56	173,814.58	0.31	
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
	4,050,695.000	Local	100.929840	4,088,360.00	101.051600	4,093,292.11	4,932.11	0.37	
Original Face:	25,000,000.000	Base	100.929840	4,088,360.00	101.051600	4,093,292.11	4,932.11	0.37	
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
	2,666,078.200	Local	100.167833	2,670,552.75	102.684280	2,737,643.20	67,090.45	0.25	
Original Face:	10,000,000.000	Base	100.167833	2,670,552.75	102.684280	2,737,643.20	67,090.45	0.25	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,666,078.200	Local	100.803834	2,687,509.03	103.639090	2,763,099.19	75,590.16	0.25	
Original Face:	10,000,000.000	Base	100.803834	2,687,509.03	103.639090	2,763,099.19	75,590.16	0.25	
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
	2,979,755.150	Local	101.720444	3,031,020.18	102.895820	3,066,043.50	35,023.32	0.28	
Original Face:	18,249,312.000	Base	101.720444	3,031,020.18	102.895820	3,066,043.50	35,023.32	0.28	
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
	2,943,578.800	Local	99.999999	2,943,578.78	101.631660	2,991,608.00	48,029.22	0.27	
Original Face:	10,000,000.000	Base	99.999999	2,943,578.78	101.631660	2,991,608.00	48,029.22	0.27	
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
	2,943,578.800	Local	101.547833	2,989,140.48	103.600520	3,049,562.94	60,422.46	0.28	
Original Face:	10,000,000.000	Base	101.547833	2,989,140.48	103.600520	3,049,562.94	60,422.46	0.28	
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
	2,784,619.600	Local	101.688337	2,831,633.36	103.546960	2,883,388.94	51,755.58	0.26	
Original Face:	10,000,000.000	Base	101.688337	2,831,633.36	103.546960	2,883,388.94	51,755.58	0.26	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	8,776,757.880	Local	99.207748	8,707,223.82	100.395840	8,811,499.80	104,275.98	0.81	
Original Face:	18,000,000.000	Base	99.207748	8,707,223.82	100.395840	8,811,499.80	104,275.98	0.81	

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		6,307,010.200	Local 94.519290	5,961,341.28	102.184910	6,444,812.70	483,471.42	0.59
Original Face:		10,000,000.000	Base 94.519290	5,961,341.28	102.184910	6,444,812.70	483,471.42	0.59
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
		1,666,824.200	Local 99.083498	1,651,547.73	100.056160	1,667,760.29	16,212.56	0.15
Original Face:		5,000,000.000	Base 99.083498	1,651,547.73	100.056160	1,667,760.29	16,212.56	0.15
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		7,334,842.650	Local 99.362633	7,288,092.79	101.038140	7,410,988.59	122,895.80	0.68
Original Face:		15,000,000.000	Base 99.362633	7,288,092.79	101.038140	7,410,988.59	122,895.80	0.68
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		330,301.680	Local 101.289037	334,559.39	103.782180	342,794.28	8,234.89	0.03
Original Face:		1,000,000.000	Base 101.289037	334,559.39	103.782180	342,794.28	8,234.89	0.03
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		1,157,301.280	Local 100.721493	1,165,651.13	106.974610	1,238,018.53	72,367.40	0.11
Original Face:		2,000,000.000	Base 100.721493	1,165,651.13	106.974610	1,238,018.53	72,367.40	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		522,332.240	Local 100.812954	526,578.56	104.888870	547,868.38	21,289.82	0.05
Original Face:		1,000,000.000	Base 100.812954	526,578.56	104.888870	547,868.38	21,289.82	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		960,254.100	Local 101.058118	970,414.72	103.429920	993,190.05	22,775.33	0.09
Original Face:		5,000,000.000	Base 101.058118	970,414.72	103.429920	993,190.05	22,775.33	0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		2,234,400.880	Local 100.773515	2,251,684.31	102.135910	2,282,125.67	30,441.36	0.21
Original Face:		5,985,000.000	Base 100.773515	2,251,684.31	102.135910	2,282,125.67	30,441.36	0.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,948,311.800	Local 97.754990	3,859,671.81	104.847820	4,139,718.85	280,047.04	0.38
Original Face:		5,000,000.000	Base 97.754990	3,859,671.81	104.847820	4,139,718.85	280,047.04	0.38
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		4,882,754.600	Local 100.811027	4,922,355.04	104.859700	5,120,041.83	197,686.79	0.47
Original Face:		20,000,000.000	Base 100.811027	4,922,355.04	104.859700	5,120,041.83	197,686.79	0.47

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38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		2,481,551.200	Local 100.223731	2,487,103.21	103.627830	2,571,577.66	84,474.45	0.23
Original Face:		10,000,000.000	Base 100.223731	2,487,103.21	103.627830	2,571,577.66	84,474.45	0.23
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		3,061,333.960	Local 95.895064	2,935,668.17	102.399270	3,134,783.63	199,115.46	0.29
Original Face:		4,000,000.000	Base 95.895064	2,935,668.17	102.399270	3,134,783.63	199,115.46	0.29
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,149,923.300	Local 96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	0.39
Original Face:		5,000,000.000	Base 96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	0.39
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
		1,459,388.100	Local 99.554629	1,452,888.41	101.292570	1,478,251.71	25,363.30	0.14
Original Face:		5,000,000.000	Base 99.554629	1,452,888.41	101.292570	1,478,251.71	25,363.30	0.14
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		4,202,734.200	Local 99.901780	4,198,606.28	103.015240	4,329,456.72	130,850.44	0.40
Original Face:		10,000,000.000	Base 99.901780	4,198,606.28	103.015240	4,329,456.72	130,850.44	0.40
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		1,132,106.040	Local 101.104365	1,144,608.62	100.986700	1,143,276.53	-1,332.09	0.10
Original Face:		5,110,000.000	Base 101.104365	1,144,608.62	100.986700	1,143,276.53	-1,332.09	0.10
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
		1,393,168.400	Local 99.277929	1,383,108.73	101.591240	1,415,337.05	32,228.32	0.13
Original Face:		5,000,000.000	Base 99.277929	1,383,108.73	101.591240	1,415,337.05	32,228.32	0.13
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,996,163.700	Local 100.083480	1,997,830.10	102.548950	2,047,044.91	49,214.81	0.19
Original Face:		5,000,000.000	Base 100.083480	1,997,830.10	102.548950	2,047,044.91	49,214.81	0.19
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
		1,304,926.150	Local 101.438483	1,323,697.29	101.663720	1,326,636.47	2,939.18	0.12
Original Face:		3,000,000.000	Base 101.438483	1,323,697.29	101.663720	1,326,636.47	2,939.18	0.12
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		2,906,259.600	Local 100.000000	2,906,259.60	104.306920	3,031,429.88	125,170.28	0.28
Original Face:		10,000,000.000	Base 100.000000	2,906,259.60	104.306920	3,031,429.88	125,170.28	0.28

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.180000	15 Mar 2030		
	24,375,000.000	Local	100.000000	24,375,000.00	100.000000	24,375,000.00	0.00	2.23
Original Face:	25,000,000.000	Base	100.000000	24,375,000.00	100.000000	24,375,000.00	0.00	2.23
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	105.457391	7,382,017.37	382,017.37	0.67
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	105.457391	7,382,017.37	382,017.37	0.67
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.180000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.73
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.73
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.180000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	108.106997	1,297,283.96	108.555778	1,302,669.34	5,385.38	0.12
		Base	108.106997	1,297,283.96	108.555778	1,302,669.34	5,385.38	0.12
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	99.888671	2,996,660.14	105.555002	3,166,650.06	169,989.92	0.29
		Base	99.888671	2,996,660.14	105.555002	3,166,650.06	169,989.92	0.29
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	2,078,027.620	Local	106.654981	2,216,319.96	107.398200	2,231,764.26	15,444.30	0.20
Original Face:	28,600,000.000	Base	106.654981	2,216,319.96	107.398200	2,231,764.26	15,444.30	0.20
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				2.825000	25 Sep 2022		
	63,933.410	Local	101.672052	65,002.41	98.955848	63,265.85	-1,736.56	0.01
Original Face:	2,348,960.000	Base	101.672052	65,002.41	98.955848	63,265.85	-1,736.56	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	588,913.210	Local	102.732922	605,007.75	100.413082	591,345.90	-13,661.85	0.05
Original Face:	4,240,960.000	Base	102.732922	605,007.75	100.413082	591,345.90	-13,661.85	0.05

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

As of: August 31, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
	632,221.280	Local		102.763849	649,694.92	100.535697	635,608.07	-14,086.85	0.06
Original Face:	6,113,646.000	Base		102.763849	649,694.92	100.535697	635,608.07	-14,086.85	0.06
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					4.075000	25 Jul 2024		
	642,403.930	Local		104.731400	672,798.63	102.620367	659,237.27	-13,561.36	0.06
Original Face:	4,650,545.000	Base		104.731400	672,798.63	102.620367	659,237.27	-13,561.36	0.06
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					4.170000	25 Nov 2024		
	1,125,533.240	Local		105.309437	1,185,292.72	103.339137	1,163,116.34	-22,176.38	0.11
Original Face:	12,180,140.000	Base		105.309437	1,185,292.72	103.339137	1,163,116.34	-22,176.38	0.11
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					4.002000	25 Jan 2025		
	2,284,691.350	Local		105.209749	2,403,718.03	102.625376	2,344,673.09	-59,044.94	0.21
Original Face:	10,243,765.000	Base		105.209749	2,403,718.03	102.625376	2,344,673.09	-59,044.94	0.21
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					4.610000	25 Jan 2029		
	1,932,309.100	Local		109.531555	2,116,488.21	106.550991	2,058,894.50	-57,593.71	0.19
Original Face:	5,000,000.000	Base		109.531555	2,116,488.21	106.550991	2,058,894.50	-57,593.71	0.19
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	5,000,000.000	Local		101.362400	5,068,120.00	101.294771	5,064,738.55	-3,381.45	0.46
		Base		101.362400	5,068,120.00	101.294771	5,064,738.55	-3,381.45	0.46
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,485,000.000	Local		100.032901	5,486,804.64	99.931000	5,481,215.35	-5,589.29	0.50
		Base		100.032901	5,486,804.64	99.931000	5,481,215.35	-5,589.29	0.50
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
	35,000,000.000	Local		99.943111	34,980,088.86	99.958540	34,985,489.00	5,400.14	3.20
		Base		99.943111	34,980,088.86	99.958540	34,985,489.00	5,400.14	3.20
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
	25,000,000.000	Local		99.948722	24,987,180.60	99.954639	24,988,659.75	1,479.15	2.28
		Base		99.948722	24,987,180.60	99.954639	24,988,659.75	1,479.15	2.28
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local		100.020380	10,002,038.04	100.448907	10,044,890.70	42,852.66	0.92
		Base		100.020380	10,002,038.04	100.448907	10,044,890.70	42,852.66	0.92

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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	
9128285Q9	US TREASURY N/B 11/20 2.75	40,000,000.000	Local	100.192364	40,076,945.75	100.643833	40,257,533.20	180,587.45	3.68
			Base	100.192364	40,076,945.75	100.643833	40,257,533.20	180,587.45	3.68
9128285X4	US TREASURY N/B 01/21 2.5	20,000,000.000	Local	99.998318	19,999,663.60	100.960938	20,192,187.60	192,524.00	1.84
			Base	99.998318	19,999,663.60	100.960938	20,192,187.60	192,524.00	1.84
9128286V7	US TREASURY N/B 05/21 2.125	20,000,000.000	Local	100.432203	20,086,440.68	101.464844	20,292,968.80	206,528.12	1.85
			Base	100.432203	20,086,440.68	101.464844	20,292,968.80	206,528.12	1.85
9128287F1	US TREASURY N/B 07/21 1.75	30,000,000.000	Local	100.026827	30,008,047.95	101.441406	30,432,421.80	424,373.85	2.78
			Base	100.026827	30,008,047.95	101.441406	30,432,421.80	424,373.85	2.78
912828B58	US TREASURY N/B 01/21 2.125	5,000,000.000	Local	100.295220	5,014,761.01	100.820312	5,041,015.60	26,254.59	0.46
			Base	100.295220	5,014,761.01	100.820312	5,041,015.60	26,254.59	0.46
912828P87	US TREASURY N/B 02/21 1.125	5,000,000.000	Local	99.910182	4,995,509.09	100.476562	5,023,828.10	28,319.01	0.46
			Base	99.910182	4,995,509.09	100.476562	5,023,828.10	28,319.01	0.46
912828R93	US TREASURY N/B 06/18 0.625	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
			Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125	20,000,000.000	Local	99.642572	19,928,514.46	100.804688	20,160,937.60	232,423.14	1.84
			Base	99.642572	19,928,514.46	100.804688	20,160,937.60	232,423.14	1.84
912828TR1	US TREASURY N/B 09/19 1	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
912828VK3	US TREASURY N/B 06/18 1.375	0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00

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STATE OF ARIZONA

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828W89	US TREASURY N/B 03/22 1.875	25,000,000.000	Local	102.760691	25,690,172.70	1.875000	31 Mar 2022		
			Base	102.760691	25,690,172.70	102.730469	25,682,617.25	-7,555.45	2.35
912828XG0	US TREASURY N/B 06/22 2.125	5,000,000.000	Local	100.371565	5,018,578.27	2.125000	30 Jun 2022		
			Base	100.371565	5,018,578.27	103.613281	5,180,664.05	162,085.78	0.47
912828XV7	US TREASURY N/B 06/19 1.25	0.000	Local	0.000000	-0.03	1.250000	30 Jun 2019		
			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		
			Base	0.000000	0.06	0.000000	0.00	-0.06	0.00
912828YP9	US TREASURY N/B 10/21 1.5	20,000,000.000	Local	99.879261	19,975,852.27	1.500000	31 Oct 2021		
			Base	99.879261	19,975,852.27	101.562500	20,312,500.00	336,647.73	1.86
912828YT1	US TREASURY N/B 11/21 1.5	10,000,000.000	Local	100.055708	10,005,570.78	1.500000	30 Nov 2021		
			Base	100.055708	10,005,570.78	101.675781	10,167,578.10	162,007.32	0.93
<b>US DOLLAR Total</b>		487,884,206.660	Local		489,565,099.04		495,333,771.57	5,768,672.53	45.26
Original Face:		762,925,180.000	Base		489,565,099.04		495,333,771.57	5,768,672.53	45.26
<b>FIXED INCOME Total</b>		487,884,206.660	Base		489,565,099.04		495,333,771.57	5,768,672.53	45.26
Original Face:		762,925,180.000							

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# Holdings

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

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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>								
		1,086,327,051.570	Base	1,087,944,454.71		1,093,729,358.09	5,784,903.38	100.00
Original Face:		762,925,180.000						

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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	
		21,550,061.400	Local	1.000000	21,550,061.40	1.000000	21,550,061.40	0.00	0.48
			Base	1.000000	21,550,061.40	1.000000	21,550,061.40	0.00	0.48

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	21,550,061.400	Local	21,550,061.40		21,550,061.40	0.00	0.48
		Base	21,550,061.40		21,550,061.40	0.00	0.48

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	21,550,061.400	Base	21,550,061.40		21,550,061.40	0.00	0.48

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PJM4	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.22
			Base	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.22

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	99.973845	4,998,692.24	103.589950	5,179,497.50	180,805.26	0.12
			Base	99.973845	4,998,692.24	103.589950	5,179,497.50	180,805.26	0.12

091995001	BLACKROCK INVT QUALITY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,003,707.760	Local	100.000000	20,003,707.76	100.000000	20,003,707.76	0.00	0.44
			Base	100.000000	20,003,707.76	100.000000	20,003,707.76	0.00	0.44

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.22
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.22

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	15.55
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	15.55

# 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
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Sep 2020		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.56
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.56
138994009	CANTOR FITZGERALD REPO REPO				0.300000	08 Sep 2020		
	80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.78
		Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.78
16677JL38	CHEVRON CORP				0.190000	03 Nov 2020		
	25,000,000.000	Local	99.966750	24,991,687.50	99.983900	24,995,975.00	4,287.50	0.56
		Base	99.966750	24,991,687.50	99.983900	24,995,975.00	4,287.50	0.56
16677JLC8	CHEVRON CORP				0.230000	12 Nov 2020		
	20,000,000.000	Local	99.954000	19,990,800.00	99.980400	19,996,080.00	5,280.00	0.44
		Base	99.954000	19,990,800.00	99.980400	19,996,080.00	5,280.00	0.44
19121AJ10	COCA-COLA COMPANY				0.140000	01 Sep 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
19121AJF9	COCA-COLA COMPANY				1.650000	15 Sep 2020		
	15,000,000.000	Local	99.935833	14,990,375.00	99.935833	14,990,375.00	0.00	0.33
		Base	99.935833	14,990,375.00	99.935833	14,990,375.00	0.00	0.33
19121ALJ8	COCA-COLA COMPANY				0.800000	18 Nov 2020		
	27,775,000.000	Local	99.826667	27,726,856.67	99.980060	27,769,461.67	42,605.00	0.62
		Base	99.826667	27,726,856.67	99.980060	27,769,461.67	42,605.00	0.62
23102UJ86	CUMMINS INC				0.210000	08 Sep 2020		
	5,000,000.000	Local	99.995917	4,999,795.83	99.995917	4,999,795.83	0.00	0.11
		Base	99.995917	4,999,795.83	99.995917	4,999,795.83	0.00	0.11
2546R2NF9	WALT DISNEY CO				0.550000	15 Jan 2021		
	10,000,000.000	Local	99.792222	9,979,222.22	99.876460	9,987,646.00	8,423.78	0.22
		Base	99.792222	9,979,222.22	99.876460	9,987,646.00	8,423.78	0.22
2546R2TF3	WALT DISNEY CO				0.500000	15 Jun 2021		
	10,000,000.000	Local	99.601389	9,960,138.89	99.695460	9,969,546.00	9,407.11	0.22
		Base	99.601389	9,960,138.89	99.695460	9,969,546.00	9,407.11	0.22

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# Holdings

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STATE OF ARIZONA

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30229APS2	EXXON MOBIL CORP	15,000,000.000	Local	99.896167	14,984,425.00	99.931270	14,989,690.50	5,265.50	0.33
			Base	99.896167	14,984,425.00	99.931270	14,989,690.50	5,265.50	0.33
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.906250	24,976,562.50	99.906250	24,976,562.50	0.00	0.55
			Base	99.906250	24,976,562.50	99.906250	24,976,562.50	0.00	0.55
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	99.971980	3,798,935.24	-1,064.76	0.08
			Base	100.000000	3,800,000.00	99.971980	3,798,935.24	-1,064.76	0.08
46513JQC8	ISRAEL ST 03/23 2.02	1,200,000.000	Local	100.000000	1,200,000.00	99.972330	1,199,667.96	-332.04	0.03
			Base	100.000000	1,200,000.00	99.972330	1,199,667.96	-332.04	0.03
46513JQG9	ISRAEL ST 05/23 1.79	5,000,000.000	Local	100.000000	5,000,000.00	99.964920	4,998,246.00	-1,754.00	0.11
			Base	100.000000	5,000,000.00	99.964920	4,998,246.00	-1,754.00	0.11
47816FJ10	JOHNSON & JOHNSON	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.67
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.67
47816FKM2	JOHNSON & JOHNSON	15,000,000.000	Local	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.33
			Base	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.33
47816FM16	JOHNSON & JOHNSON	25,000,000.000	Local	99.957028	24,989,256.94	99.976990	24,994,247.50	4,990.56	0.56
			Base	99.957028	24,989,256.94	99.976990	24,994,247.50	4,990.56	0.56
47816FN56	JOHNSON & JOHNSON	20,000,000.000	Local	99.940500	19,988,100.00	99.960100	19,992,020.00	3,920.00	0.44
			Base	99.940500	19,988,100.00	99.960100	19,992,020.00	3,920.00	0.44
64105GJ47	NESTLE CAP CORP	20,000,000.000	Local	99.999333	19,999,866.67	99.999333	19,999,866.67	0.00	0.44
			Base	99.999333	19,999,866.67	99.999333	19,999,866.67	0.00	0.44

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64105GNR1	NESTLE CAP CORP	20,000,000.000	Local	99.931056	19,986,211.11	99.967550	19,993,510.00	7,298.89	0.44
			Base	99.931056	19,986,211.11	99.967550	19,993,510.00	7,298.89	0.44
64106GJ87	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.997083	24,999,270.83	99.997083	24,999,270.83	0.00	0.56
			Base	99.997083	24,999,270.83	99.997083	24,999,270.83	0.00	0.56
71344TPS5	PEPSICO INC	25,000,000.000	Local	99.911000	24,977,750.00	99.921380	24,980,345.00	2,595.00	0.56
			Base	99.911000	24,977,750.00	99.921380	24,980,345.00	2,595.00	0.56
71344TQ13	PEPSICO INC	25,000,000.000	Local	99.899444	24,974,861.11	99.918550	24,979,637.50	4,776.39	0.55
			Base	99.899444	24,974,861.11	99.918550	24,979,637.50	4,776.39	0.55
77119LK73	ROCHE HOLDING INC	25,000,000.000	Local	99.987000	24,996,750.00	99.987000	24,996,750.00	0.00	0.56
			Base	99.987000	24,996,750.00	99.987000	24,996,750.00	0.00	0.56
8225X2U77	SHELL INTNL FNC B.V	15,000,000.000	Local	99.656667	14,948,500.00	99.644650	14,946,697.50	-1,802.50	0.33
			Base	99.656667	14,948,500.00	99.644650	14,946,697.50	-1,802.50	0.33
8225X2U85	SHELL INTNL FNC B.V	6,000,000.000	Local	99.655556	5,979,333.34	99.643500	5,978,610.00	-723.34	0.13
			Base	99.655556	5,979,333.34	99.643500	5,978,610.00	-723.34	0.13
8225X2UC6	SHELL INTNL FNC B.V	25,000,000.000	Local	99.651111	24,912,777.78	99.638900	24,909,725.00	-3,052.78	0.55
			Base	99.651111	24,912,777.78	99.638900	24,909,725.00	-3,052.78	0.55
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	12,572,592.880	Local	100.000000	12,572,592.88	100.000000	12,572,592.88	0.00	0.28
			Base	100.000000	12,572,592.88	100.000000	12,572,592.88	0.00	0.28
89233GK88	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.979444	19,995,888.89	99.979444	19,995,888.89	0.00	0.44
			Base	99.979444	19,995,888.89	99.979444	19,995,888.89	0.00	0.44

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90477DJ98	UNILEVER CAPITAL CRP	6,100,000.000	Local	99.997556	6,099,850.89	99.997556	6,099,850.89	0.14
			Base	99.997556	6,099,850.89	99.997556	6,099,850.89	0.14
9113A2LW4	UNITED PARCEL SERVIC	15,000,000.000	Local	99.962500	14,994,375.00	99.972500	14,995,875.00	0.33
			Base	99.962500	14,994,375.00	99.972500	14,995,875.00	0.33
9113A2NS1	UNITED PARCEL SERVIC	15,000,000.000	Local	99.926500	14,988,975.00	99.982850	14,997,427.50	0.33
			Base	99.926500	14,988,975.00	99.982850	14,997,427.50	0.33
9127963W7	TREASURY BILL 02/21 0.00000	40,000,000.000	Local	99.956667	39,982,666.67	99.950480	39,980,192.00	0.89
			Base	99.956667	39,982,666.67	99.950480	39,980,192.00	0.89
912796TY5	TREASURY BILL 12/20 0.00000	25,000,000.000	Local	99.947063	24,986,765.63	99.962500	24,990,625.00	0.56
			Base	99.947063	24,986,765.63	99.962500	24,990,625.00	0.56
912796XE4	TREASURY BILL 02/21 0.00000	65,000,000.000	Local	99.933512	64,956,782.51	99.938880	64,960,272.00	1.44
			Base	99.933512	64,956,782.51	99.938880	64,960,272.00	1.44
91514BHN6	BOARD OF RGTS UNVST TX	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.22
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.22
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	1.33
			Base	100.000000	60,000,000.00	100.000000	60,000,000.00	1.33
926NKW009	AMHERST PIERPONT 04/15 VAR	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	8.89
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	8.89
926NKW009	AMHERST PIERPONT 04/15 VAR	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.89
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.89

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930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	75,048,511.600	Local	100.000000	75,048,511.60	100.000000	75,048,511.60	0.00	1.67
		Base	100.000000	75,048,511.60	100.000000	75,048,511.60	0.00	1.67
95001KFY5	WELLS FARGO BANK NA				0.318130	14 Oct 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.56
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.56
966VMM002	JP MORGAN MONEY MARKET				0.010000	01 Sep 2020		
	50,042,159.780	Local	100.000000	50,042,159.78	100.000000	50,042,159.78	0.00	1.11
		Base	100.000000	50,042,159.78	100.000000	50,042,159.78	0.00	1.11
979QHR003	SOUTH STREET REPO				0.070000	01 Sep 2020		
	145,000,000.000	Local	100.000000	145,000,000.00	100.000000	145,000,000.00	0.00	3.22
		Base	100.000000	145,000,000.00	100.000000	145,000,000.00	0.00	3.22
979QHR003	SOUTH STREET REPO				0.120000	01 Sep 2020		
	755,832,061.530	Local	100.000000	755,832,061.53	100.000000	755,832,061.53	0.00	16.79
		Base	100.000000	755,832,061.53	100.000000	755,832,061.53	0.00	16.79
<b>US DOLLAR Total</b>								
	3,193,374,033.550	Local		3,192,852,099.54		3,193,137,851.80	285,752.26	70.94
		Base		3,192,852,099.54		3,193,137,851.80	285,752.26	70.94
<b>CASH EQUIVALENT Total</b>								
	3,193,374,033.550	Base		3,192,852,099.54		3,193,137,851.80	285,752.26	70.94

## 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	99.990864	6,999,360.49	102.040472	7,142,833.04	143,472.55	0.16
		Base	99.990864	6,999,360.49	102.040472	7,142,833.04	143,472.55	0.16
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.183442	4,959,172.12	104.980397	5,249,019.85	289,847.73	0.12
		Base	99.183442	4,959,172.12	104.980397	5,249,019.85	289,847.73	0.12

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025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
	5,000,000.000	Local	99.991361	4,999,568.03	103.801995	5,190,099.75	190,531.72	0.12	
		Base	99.991361	4,999,568.03	103.801995	5,190,099.75	190,531.72	0.12	
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.849000	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.560103	2,011,202.06	11,202.06	0.04	
		Base	100.000000	2,000,000.00	100.560103	2,011,202.06	11,202.06	0.04	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	8,000,000.000	Local	99.931460	7,994,516.79	103.770200	8,301,616.00	307,099.21	0.18	
		Base	99.931460	7,994,516.79	103.770200	8,301,616.00	307,099.21	0.18	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	10,000,000.000	Local	99.748322	9,974,832.18	106.933058	10,693,305.80	718,473.62	0.24	
		Base	99.748322	9,974,832.18	106.933058	10,693,305.80	718,473.62	0.24	
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995559	4,499,800.17	103.858400	4,673,628.00	173,827.83	0.10	
	Original Face: 4,500,000.000	Base	99.995559	4,499,800.17	103.858400	4,673,628.00	173,827.83	0.10	
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
	3,000,000.000	Local	99.987735	2,999,632.04	103.994880	3,119,846.40	120,214.36	0.07	
	Original Face: 3,000,000.000	Base	99.987735	2,999,632.04	103.994880	3,119,846.40	120,214.36	0.07	
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
	1,410,000.000	Local	117.010049	1,649,841.69	117.415018	1,655,551.75	5,710.06	0.04	
		Base	117.010049	1,649,841.69	117.415018	1,655,551.75	5,710.06	0.04	
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local	99.989488	4,999,474.38	100.975866	5,048,793.30	49,318.92	0.11	
		Base	99.989488	4,999,474.38	100.975866	5,048,793.30	49,318.92	0.11	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.785889	9,978,588.87	101.156382	10,115,638.20	137,049.33	0.22	
		Base	99.785889	9,978,588.87	101.156382	10,115,638.20	137,049.33	0.22	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.645455	10,064,545.45	103.761695	10,376,169.50	311,624.05	0.23	
		Base	100.645455	10,064,545.45	103.761695	10,376,169.50	311,624.05	0.23	

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037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.756069	15,462,190.76	101.280037	15,698,405.74	236,214.98	0.35	
		Base	99.756069	15,462,190.76	101.280037	15,698,405.74	236,214.98	0.35	
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.765578	9,976,557.77	100.267398	10,026,739.80	50,182.03	0.22	
		Base	99.765578	9,976,557.77	100.267398	10,026,739.80	50,182.03	0.22	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	110.409000	5,520,450.00	110.326566	5,516,328.30	-4,121.70	0.12	
		Base	110.409000	5,520,450.00	110.326566	5,516,328.30	-4,121.70	0.12	
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.946846	9,994,684.59	104.279577	10,427,957.70	433,273.11	0.23	
		Base	99.946846	9,994,684.59	104.279577	10,427,957.70	433,273.11	0.23	
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	100.204662	10,020,466.20	20,466.20	0.22	
		Base	100.000000	10,000,000.00	100.204662	10,020,466.20	20,466.20	0.22	
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	100.909412	10,090,941.20	90,941.20	0.22	
		Base	100.000000	10,000,000.00	100.909412	10,090,941.20	90,941.20	0.22	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22	
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.007241	10,000,724.10	724.10	0.22	
		Base	100.000000	10,000,000.00	100.007241	10,000,724.10	724.10	0.22	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.571888	9,957,188.80	-42,811.20	0.22	
		Base	100.000000	10,000,000.00	99.571888	9,957,188.80	-42,811.20	0.22	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.942094	6,995,946.56	108.427535	7,589,927.45	593,980.89	0.17	
		Base	99.942094	6,995,946.56	108.427535	7,589,927.45	593,980.89	0.17	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local	99.854981	6,989,848.66	106.639801	7,464,786.07	474,937.41	0.17	
		Base	99.854981	6,989,848.66	106.639801	7,464,786.07	474,937.41	0.17	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local	99.944196	4,997,209.81	103.431439	5,171,571.95	174,362.14	0.11	
		Base	99.944196	4,997,209.81	103.431439	5,171,571.95	174,362.14	0.11	
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local	101.309695	17,222,648.18	104.435000	17,753,950.00	531,301.82	0.39	
		Base	101.309695	17,222,648.18	104.435000	17,753,950.00	531,301.82	0.39	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.977857	14,996,678.57	103.531975	15,529,796.25	533,117.68	0.35	
		Base	99.977857	14,996,678.57	103.531975	15,529,796.25	533,117.68	0.35	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.855557	1,997,111.13	106.189652	2,123,793.04	126,681.91	0.05	
		Base	99.855557	1,997,111.13	106.189652	2,123,793.04	126,681.91	0.05	
09661RAA9	BMW VEHICLE OWNER TRUST BMWOT 2020 A A1					0.204120	26 Jul 2021		
	5,687,520.810	Local	100.000000	5,687,520.81	99.998900	5,687,458.25	-62.56	0.13	
	Original Face: 9,500,000.000	Base	100.000000	5,687,520.81	99.998900	5,687,458.25	-62.56	0.13	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.901882	4,995,094.11	102.053644	5,102,682.20	107,588.09	0.11	
		Base	99.901882	4,995,094.11	102.053644	5,102,682.20	107,588.09	0.11	
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local	99.847338	4,992,366.88	103.949118	5,197,455.90	205,089.02	0.12	
		Base	99.847338	4,992,366.88	103.949118	5,197,455.90	205,089.02	0.12	
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local	99.594825	1,991,896.49	107.165211	2,143,304.22	151,407.73	0.05	
		Base	99.594825	1,991,896.49	107.165211	2,143,304.22	151,407.73	0.05	
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A					2.710000	17 Feb 2026		
	10,000,000.000	Local	102.172500	10,217,250.03	105.241770	10,524,177.00	306,926.97	0.23	
	Original Face: 10,000,000.000	Base	102.172500	10,217,250.03	105.241770	10,524,177.00	306,926.97	0.23	

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STATE OF ARIZONA

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13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.33
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.33
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	100.039332	10,003,933.20	3,933.20	0.22
		Base		100.000000	10,000,000.00	100.039332	10,003,933.20	3,933.20	0.22
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
	13,226,000.000	Local		99.938907	13,217,919.79	100.162038	13,247,431.15	29,511.36	0.29
		Base		99.938907	13,217,919.79	100.162038	13,247,431.15	29,511.36	0.29
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
	15,000,000.000	Local		99.983317	14,997,497.62	101.776212	15,266,431.80	268,934.18	0.34
		Base		99.983317	14,997,497.62	101.776212	15,266,431.80	268,934.18	0.34
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.063250	08 Aug 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.565000	10,056,500.00	56,500.00	0.22
		Base		100.000000	10,000,000.00	100.565000	10,056,500.00	56,500.00	0.22
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	538,508.020	Local		99.999619	538,505.97	100.176520	539,458.59	952.62	0.01
	Original Face: 6,500,000.000	Base		99.999619	538,505.97	100.176520	539,458.59	952.62	0.01
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.496500	06 Jan 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.150124	10,015,012.40	15,012.40	0.22
		Base		100.000000	10,000,000.00	100.150124	10,015,012.40	15,012.40	0.22
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.361880	17 Apr 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.115670	10,011,567.00	11,567.00	0.22
	Original Face: 10,000,000.000	Base		100.000000	10,000,000.00	100.115670	10,011,567.00	11,567.00	0.22
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	102.518214	10,251,821.40	251,821.40	0.23
		Base		100.000000	10,000,000.00	102.518214	10,251,821.40	251,821.40	0.23
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	103.008387	10,300,838.70	300,838.70	0.23
		Base		100.000000	10,000,000.00	103.008387	10,300,838.70	300,838.70	0.23

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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	99.840060	4,992,003.00	-7,997.00	0.11
		Base	100.000000	5,000,000.00	99.840060	4,992,003.00	-7,997.00	0.11
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.249183	9,924,918.30	-75,081.70	0.22
		Base	100.000000	10,000,000.00	99.249183	9,924,918.30	-75,081.70	0.22
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR				2.000000	25 Nov 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.122991	15,018,448.65	18,448.65	0.33
		Base	100.000000	15,000,000.00	100.122991	15,018,448.65	18,448.65	0.33
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.401541	14,910,231.15	-89,768.85	0.33
		Base	100.000000	15,000,000.00	99.401541	14,910,231.15	-89,768.85	0.33
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
	2,000,000.000	Local	100.046161	2,000,923.22	100.600449	2,012,008.98	11,085.76	0.04
		Base	100.046161	2,000,923.22	100.600449	2,012,008.98	11,085.76	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	5,000,000.000	Local	99.854764	4,992,738.20	104.974285	5,248,714.25	255,976.05	0.12
		Base	99.854764	4,992,738.20	104.974285	5,248,714.25	255,976.05	0.12
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024		
	7,000,000.000	Local	111.935927	7,835,514.91	112.001382	7,840,096.74	4,581.83	0.17
		Base	111.935927	7,835,514.91	112.001382	7,840,096.74	4,581.83	0.17
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
	18,000,000.000	Local	99.983228	17,996,980.95	102.491570	18,448,482.60	451,501.65	0.41
Original Face:	18,000,000.000	Base	99.983228	17,996,980.95	102.491570	18,448,482.60	451,501.65	0.41
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
	4,000,000.000	Local	99.998496	3,999,939.82	103.733220	4,149,328.80	149,388.98	0.09
Original Face:	4,000,000.000	Base	99.998496	3,999,939.82	103.733220	4,149,328.80	149,388.98	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	4,000,000.000	Local	103.231779	4,129,271.17	104.897894	4,195,915.76	66,644.59	0.09
		Base	103.231779	4,129,271.17	104.897894	4,195,915.76	66,644.59	0.09

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29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	17,838,000.000	Local	103.669115	18,492,496.69	103.583495	18,477,223.84	-15,272.85	0.41	
		Base	103.669115	18,492,496.69	103.583495	18,477,223.84	-15,272.85	0.41	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	5,250,000.000	Local	100.270024	5,264,176.26	100.815496	5,292,813.54	28,637.28	0.12	
		Base	100.270024	5,264,176.26	100.815496	5,292,813.54	28,637.28	0.12	
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	100.073648	5,003,682.40	3,682.40	0.11	
		Base	100.000000	5,000,000.00	100.073648	5,003,682.40	3,682.40	0.11	
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.170000	09 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.023478	25,005,869.50	5,869.50	0.56	
		Base	100.000000	25,000,000.00	100.023478	25,005,869.50	5,869.50	0.56	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.523250	22 Jan 2021		
	20,000,000.000	Local	99.998435	19,999,686.92	100.088371	20,017,674.20	17,987.28	0.44	
		Base	99.998435	19,999,686.92	100.088371	20,017,674.20	17,987.28	0.44	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.240880	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.635201	9,963,520.10	-36,479.90	0.22	
		Base	100.000000	10,000,000.00	99.635201	9,963,520.10	-36,479.90	0.22	
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
	10,000,000.000	Local	99.976712	9,997,671.23	100.354038	10,035,403.80	37,732.57	0.22	
		Base	99.976712	9,997,671.23	100.354038	10,035,403.80	37,732.57	0.22	
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
	5,000,000.000	Local	99.984176	4,999,208.79	100.000054	5,000,002.70	793.91	0.11	
		Base	99.984176	4,999,208.79	100.000054	5,000,002.70	793.91	0.11	
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5					1.500000	05 Mar 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.155274	20,031,054.80	31,054.80	0.45	
		Base	100.000000	20,000,000.00	100.155274	20,031,054.80	31,054.80	0.45	
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	100.236062	5,011,803.10	11,803.10	0.11	
		Base	100.000000	5,000,000.00	100.236062	5,011,803.10	11,803.10	0.11	

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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	100.198673	10,019,867.30	19,867.30	0.22
			Base	100.000000	10,000,000.00	100.198673	10,019,867.30	19,867.30	0.22
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	100.066374	10,006,637.40	6,637.40	0.22
			Base	100.000000	10,000,000.00	100.066374	10,006,637.40	6,637.40	0.22
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.144788	5,057,239.40	57,239.40	0.11
			Base	100.000000	5,000,000.00	101.144788	5,057,239.40	57,239.40	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	100.043596	10,004,359.60	4,359.60	0.22
			Base	100.000000	10,000,000.00	100.043596	10,004,359.60	4,359.60	0.22
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7				0.700000	02 Sep 2025			
		7,000,000.000	Local	100.000000	7,000,000.00	99.894234	6,992,596.38	-7,403.62	0.16
			Base	100.000000	7,000,000.00	99.894234	6,992,596.38	-7,403.62	0.16
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.425017	15,307,785.38	102.731024	15,659,289.99	351,504.61	0.35
			Base	100.425017	15,307,785.38	102.731024	15,659,289.99	351,504.61	0.35
3135G0V67	FANNIE MAE NOTES 10/20 VAR				0.145000	30 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	99.995873	9,999,587.30	-412.70	0.22
			Base	100.000000	10,000,000.00	99.995873	9,999,587.30	-412.70	0.22
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		125,739.000	Local	102.748439	129,194.86	101.785740	127,984.37	-1,210.49	0.00
		Original Face: 2,838,688.000	Base	102.748439	129,194.86	101.785740	127,984.37	-1,210.49	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		1,083,772.360	Local	101.466764	1,099,668.74	103.755650	1,124,475.06	24,806.32	0.02
		Original Face: 5,677,376.000	Base	101.466764	1,099,668.74	103.755650	1,124,475.06	24,806.32	0.02
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		1,139,544.010	Local	101.515647	1,156,815.48	100.463280	1,144,823.29	-11,992.19	0.03
		Original Face: 11,275,256.000	Base	101.515647	1,156,815.48	100.463280	1,144,823.29	-11,992.19	0.03

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3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		1,038,511.930	Local	101.385458	1,052,900.08	103.941600	1,079,445.92	26,545.84	0.02
Original Face:		5,677,376.000	Base	101.385458	1,052,900.08	103.941600	1,079,445.92	26,545.84	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		2,185,410.360	Local	100.786365	2,202,595.66	101.801630	2,224,783.37	22,187.71	0.05
Original Face:		6,713,909.000	Base	100.786365	2,202,595.66	101.801630	2,224,783.37	22,187.71	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,414,108.490	Local	99.760007	1,410,714.73	101.359020	1,433,326.51	22,611.78	0.03
Original Face:		5,677,376.000	Base	99.760007	1,410,714.73	101.359020	1,433,326.51	22,611.78	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		2,176,074.080	Local	101.492184	2,208,545.10	102.465370	2,229,722.36	21,177.26	0.05
Original Face:		6,995,663.000	Base	101.492184	2,208,545.10	102.465370	2,229,722.36	21,177.26	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,414,108.490	Local	100.232251	1,417,392.77	102.105620	1,443,884.24	26,491.47	0.03
Original Face:		5,677,376.000	Base	100.232251	1,417,392.77	102.105620	1,443,884.24	26,491.47	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		2,563,945.930	Local	100.676677	2,581,295.57	103.390130	2,650,867.03	69,571.46	0.06
Original Face:		11,354,753.000	Base	100.676677	2,581,295.57	103.390130	2,650,867.03	69,571.46	0.06
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		632,141.130	Local	100.391890	634,618.43	100.291100	633,981.29	-637.14	0.01
Original Face:		5,677,376.000	Base	100.391890	634,618.43	100.291100	633,981.29	-637.14	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		656,605.160	Local	98.622659	647,561.47	101.806400	668,466.08	20,904.61	0.01
Original Face:		2,000,000.000	Base	98.622659	647,561.47	101.806400	668,466.08	20,904.61	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,901,727.840	Local	101.571713	1,931,617.54	103.941600	1,976,686.34	45,068.80	0.04
Original Face:		8,516,065.000	Base	101.571713	1,931,617.54	103.941600	1,976,686.34	45,068.80	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,229,701.080	Local	99.886633	1,228,307.01	101.113810	1,243,397.61	15,090.60	0.03
Original Face:		5,677,376.000	Base	99.886633	1,228,307.01	101.113810	1,243,397.61	15,090.60	0.03

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# Holdings

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	2,108,815.140	Local	98.513675	2,077,471.29	102.316030	2,157,655.93	80,184.64	0.05	
Original Face:	6,060,416.000	Base	98.513675	2,077,471.29	102.316030	2,157,655.93	80,184.64	0.05	
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.018277	10,001,827.70	1,827.70	0.22	
		Base	100.000000	10,000,000.00	100.018277	10,001,827.70	1,827.70	0.22	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	307,426.130	Local	98.287367	302,161.05	102.898850	316,337.95	14,176.90	0.01	
Original Face:	2,838,688.000	Base	98.287367	302,161.05	102.898850	316,337.95	14,176.90	0.01	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
	1,275.450	Local	100.115253	1,276.92	100.122490	1,277.01	0.09	0.00	
Original Face:	648,587.000	Base	100.115253	1,276.92	100.122490	1,277.01	0.09	0.00	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	542,567.170	Local	100.129195	543,268.14	101.258320	549,394.40	6,126.26	0.01	
Original Face:	5,946,910.000	Base	100.129195	543,268.14	101.258320	549,394.40	6,126.26	0.01	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	94,814.020	Local	103.114466	97,766.97	105.182810	99,728.05	1,961.08	0.00	
Original Face:	500,000.000	Base	103.114466	97,766.97	105.182810	99,728.05	1,961.08	0.00	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	666,180.520	Local	101.348885	675,166.53	102.014780	679,602.59	4,436.06	0.02	
Original Face:	11,354,753.000	Base	101.348885	675,166.53	102.014780	679,602.59	4,436.06	0.02	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	368,084.440	Local	99.414949	365,930.96	102.254110	376,381.47	10,450.51	0.01	
Original Face:	2,838,688.000	Base	99.414949	365,930.96	102.254110	376,381.47	10,450.51	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	514,298.300	Local	99.977991	514,185.11	102.918580	529,308.51	15,123.40	0.01	
Original Face:	2,838,688.000	Base	99.977991	514,185.11	102.918580	529,308.51	15,123.40	0.01	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	332,557.920	Local	99.956089	332,411.89	103.062960	342,744.04	10,332.15	0.01	
Original Face:	3,247,459.000	Base	99.956089	332,411.89	103.062960	342,744.04	10,332.15	0.01	

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3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		1,157,892.430	Local	100.191294	1,160,107.41	106.115500	1,228,703.34	68,595.93	0.03
Original Face:		5,677,376.000	Base	100.191294	1,160,107.41	106.115500	1,228,703.34	68,595.93	0.03
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		1,697,339.130	Local	100.357581	1,703,408.50	102.380190	1,737,739.03	34,330.53	0.04
Original Face:		8,516,065.000	Base	100.357581	1,703,408.50	102.380190	1,737,739.03	34,330.53	0.04
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		1,759,454.190	Local	100.062652	1,760,556.53	101.403050	1,784,140.21	23,583.68	0.04
Original Face:		7,380,589.000	Base	100.062652	1,760,556.53	101.403050	1,784,140.21	23,583.68	0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		2,196,241.980	Local	101.248353	2,223,658.83	103.174800	2,265,968.27	42,309.44	0.05
Original Face:		5,677,376.000	Base	101.248353	2,223,658.83	103.174800	2,265,968.27	42,309.44	0.05
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		1,401,600.150	Local	100.023510	1,401,929.66	100.890940	1,414,087.57	12,157.91	0.03
Original Face:		5,677,376.000	Base	100.023510	1,401,929.66	100.890940	1,414,087.57	12,157.91	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		3,504,000.630	Local	100.728869	3,529,540.19	101.712450	3,564,004.89	34,464.70	0.08
Original Face:		14,193,441.000	Base	100.728869	3,529,540.19	101.712450	3,564,004.89	34,464.70	0.08
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		2,705,355.720	Local	100.464384	2,717,918.95	102.078560	2,761,588.16	43,669.21	0.06
Original Face:		14,193,441.000	Base	100.464384	2,717,918.95	102.078560	2,761,588.16	43,669.21	0.06
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
		823,318.670	Local	99.895748	822,460.34	103.377040	851,122.47	28,662.13	0.02
Original Face:		3,250,000.000	Base	99.895748	822,460.34	103.377040	851,122.47	28,662.13	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		1,436,070.790	Local	100.512547	1,443,431.33	101.109710	1,452,007.01	8,575.68	0.03
Original Face:		5,677,376.000	Base	100.512547	1,443,431.33	101.109710	1,452,007.01	8,575.68	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		2,370,501.540	Local	99.906167	2,368,277.23	102.177720	2,422,124.43	53,847.20	0.05
Original Face:		8,516,065.000	Base	99.906167	2,368,277.23	102.177720	2,422,124.43	53,847.20	0.05

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3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	586,022.960	Local	97.941301	573,958.51	102.448270	600,370.38	26,411.87	0.01
Original Face:	2,500,000.000	Base	97.941301	573,958.51	102.448270	600,370.38	26,411.87	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,087,794.000	Local	102.614164	3,168,514.00	105.259460	3,250,195.29	81,681.29	0.07
Original Face:	10,000,000.000	Base	102.614164	3,168,514.00	105.259460	3,250,195.29	81,681.29	0.07
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	1,746,590.200	Local	101.729740	1,776,801.67	101.365980	1,770,448.27	-6,353.40	0.04
Original Face:	5,000,000.000	Base	101.729740	1,776,801.67	101.365980	1,770,448.27	-6,353.40	0.04
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042		
	2,133,014.400	Local	102.419806	2,184,629.22	100.782920	2,149,714.20	-34,915.02	0.05
Original Face:	10,000,000.000	Base	102.419806	2,184,629.22	100.782920	2,149,714.20	-34,915.02	0.05
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040		
	35,357.690	Local	101.035192	35,723.71	99.971060	35,347.46	-376.25	0.00
Original Face:	5,000,000.000	Base	101.035192	35,723.71	99.971060	35,347.46	-376.25	0.00
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042		
	530,247.090	Local	101.754414	539,549.82	100.321750	531,953.16	-7,596.66	0.01
Original Face:	5,000,000.000	Base	101.754414	539,549.82	100.321750	531,953.16	-7,596.66	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	572,011.950	Local	101.142878	578,549.35	108.823520	622,483.54	43,934.19	0.01
Original Face:	44,567,405.000	Base	101.142878	578,549.35	108.823520	622,483.54	43,934.19	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	22,128.910	Local	106.996956	23,677.26	110.617040	24,478.35	801.09	0.00
Original Face:	1,000,000.000	Base	106.996956	23,677.26	110.617040	24,478.35	801.09	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	764,396.620	Local	105.752591	808,369.23	118.671430	907,120.40	98,751.17	0.02
Original Face:	24,898,134.000	Base	105.752591	808,369.23	118.671430	907,120.40	98,751.17	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	359,301.540	Local	99.239856	356,570.33	102.435050	368,050.71	11,480.38	0.01
Original Face:	5,677,376.000	Base	99.239856	356,570.33	102.435050	368,050.71	11,480.38	0.01

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31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		328,106.440	Local	104.936432	344,303.19	109.041970	357,773.73	13,470.54	0.01
Original Face:		8,516,065.000	Base	104.936432	344,303.19	109.041970	357,773.73	13,470.54	0.01
31422BTG5	FARMER MAC NOTES 01/24 1.82				1.820000	29 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.039780	5,051,989.00	51,989.00	0.11
			Base	100.000000	5,000,000.00	101.039780	5,051,989.00	51,989.00	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				0.684500	26 Jul 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.331648	2,006,632.96	6,632.96	0.04
			Base	100.000000	2,000,000.00	100.331648	2,006,632.96	6,632.96	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.331000	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	94.286312	18,857,262.40	-1,142,737.60	0.42
			Base	100.000000	20,000,000.00	94.286312	18,857,262.40	-1,142,737.60	0.42
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		262.210	Local	100.446207	263.38	101.150597	265.23	1.85	0.00
Original Face:		1,675,000.000	Base	100.446207	263.38	101.150597	265.23	1.85	0.00
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	104.088969	1,301,112.11	104.051612	1,300,645.15	-466.96	0.03
			Base	104.088969	1,301,112.11	104.051612	1,300,645.15	-466.96	0.03
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR				0.632500	11 May 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.214091	5,010,704.55	10,704.55	0.11
			Base	100.000000	5,000,000.00	100.214091	5,010,704.55	10,704.55	0.11
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				0.810880	16 Apr 2021			
		6,375,000.000	Local	100.139010	6,383,861.89	100.260838	6,391,628.42	7,766.53	0.14
			Base	100.139010	6,383,861.89	100.260838	6,391,628.42	7,766.53	0.14
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		57,042.450	Local	105.269707	60,048.42	111.671550	63,700.19	3,651.77	0.00
Original Face:		877,500.000	Base	105.269707	60,048.42	111.671550	63,700.19	3,651.77	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
		1,740,447.120	Local	98.885396	1,721,048.02	101.487340	1,766,333.49	45,285.47	0.04
Original Face:		3,000,000.000	Base	98.885396	1,721,048.02	101.487340	1,766,333.49	45,285.47	0.04

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,313,770.000	Local		95.510159	3,164,986.98	100.755380	3,338,801.56	173,814.58	0.07
Original Face:	10,000,000.000	Base		95.510159	3,164,986.98	100.755380	3,338,801.56	173,814.58	0.07
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,797,647.830	Local		102.052634	2,855,073.31	103.639090	2,899,456.75	44,383.44	0.06
Original Face:	10,493,495.000	Base		102.052634	2,855,073.31	103.639090	2,899,456.75	44,383.44	0.06
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,149,923.300	Local		96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	0.09
Original Face:	5,000,000.000	Base		96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	0.09
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	2,101,367.100	Local		99.901779	2,099,303.11	103.015240	2,164,728.36	65,425.25	0.05
Original Face:	5,000,000.000	Base		99.901779	2,099,303.11	103.015240	2,164,728.36	65,425.25	0.05
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	2,468,305.850	Local		100.683454	2,485,175.58	101.177230	2,497,363.49	12,187.91	0.06
Original Face:	5,000,000.000	Base		100.683454	2,485,175.58	101.177230	2,497,363.49	12,187.91	0.06
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local		99.928531	999,285.31	106.101839	1,061,018.39	61,733.08	0.02
		Base		99.928531	999,285.31	106.101839	1,061,018.39	61,733.08	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local		99.824482	1,996,489.64	101.032609	2,020,652.18	24,162.54	0.04
		Base		99.824482	1,996,489.64	101.032609	2,020,652.18	24,162.54	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local		101.066957	15,847,298.89	103.224779	16,185,645.35	338,346.46	0.36
		Base		101.066957	15,847,298.89	103.224779	16,185,645.35	338,346.46	0.36
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local		99.990586	2,999,717.58	103.013420	3,090,402.60	90,685.02	0.07
		Base		99.990586	2,999,717.58	103.013420	3,090,402.60	90,685.02	0.07
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	2,000,000.000	Local		100.000000	2,000,000.00	100.074800	2,001,496.00	1,496.00	0.04
		Base		100.000000	2,000,000.00	100.074800	2,001,496.00	1,496.00	0.04

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44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45				3.450000	30 Nov 2020		
	10,000,000.000	Local	99.990274	9,999,027.36	100.776944	10,077,694.40	78,667.04	0.22
		Base	99.990274	9,999,027.36	100.776944	10,077,694.40	78,667.04	0.22
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75				1.750000	27 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.522763	10,052,276.30	52,276.30	0.22
		Base	100.000000	10,000,000.00	100.522763	10,052,276.30	52,276.30	0.22
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5				2.500000	27 Jan 2022		
	4,000,000.000	Local	103.087294	4,123,491.74	103.114642	4,124,585.68	1,093.94	0.09
		Base	103.087294	4,123,491.74	103.114642	4,124,585.68	1,093.94	0.09
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048		
	1,152,751.530	Local	99.627576	1,148,458.41	100.140350	1,154,369.42	5,911.01	0.03
Original Face:	5,000,000.000	Base	99.627576	1,148,458.41	100.140350	1,154,369.42	5,911.01	0.03
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.891423	4,994,571.17	100.268351	5,013,417.55	18,846.38	0.11
		Base	99.891423	4,994,571.17	100.268351	5,013,417.55	18,846.38	0.11
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	101.102138	5,055,106.90	55,106.90	0.11
		Base	100.000000	5,000,000.00	101.102138	5,055,106.90	55,106.90	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	98.975054	14,846,258.10	-153,741.90	0.33
		Base	100.000000	15,000,000.00	98.975054	14,846,258.10	-153,741.90	0.33
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.599885	5,029,994.25	29,994.25	0.11
		Base	100.000000	5,000,000.00	100.599885	5,029,994.25	29,994.25	0.11
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.938382	9,993,838.20	-6,161.80	0.22
		Base	100.000000	10,000,000.00	99.938382	9,993,838.20	-6,161.80	0.22
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.343077	4,967,153.85	-32,846.15	0.11
		Base	100.000000	5,000,000.00	99.343077	4,967,153.85	-32,846.15	0.11

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.960511	2,998,815.34	102.013145	3,060,394.35	61,579.01	0.07	
		Base	99.960511	2,998,815.34	102.013145	3,060,394.35	61,579.01	0.07	
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	8,971,324.960	Local	99.860742	8,958,831.68	101.539850	9,109,469.91	150,638.23	0.20	
Original Face:	12,640,000.000	Base	99.860742	8,958,831.68	101.539850	9,109,469.91	150,638.23	0.20	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.659300	2,989,779.00	103.519972	3,105,599.16	115,820.16	0.07	
		Base	99.659300	2,989,779.00	103.519972	3,105,599.16	115,820.16	0.07	
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local	100.959661	3,526,520.97	101.985160	3,562,341.64	35,820.67	0.08	
		Base	100.959661	3,526,520.97	101.985160	3,562,341.64	35,820.67	0.08	
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local	100.005061	23,827,205.87	100.099057	23,849,601.32	22,395.45	0.53	
		Base	100.005061	23,827,205.87	100.099057	23,849,601.32	22,395.45	0.53	
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local	100.170322	10,859,464.64	100.465793	10,891,496.62	32,031.98	0.24	
		Base	100.170322	10,859,464.64	100.465793	10,891,496.62	32,031.98	0.24	
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
	3,250,000.000	Local	106.955518	3,476,054.34	107.150000	3,482,375.00	6,320.66	0.08	
		Base	106.955518	3,476,054.34	107.150000	3,482,375.00	6,320.66	0.08	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	1,811,205.260	Local	99.996450	1,811,140.97	100.422740	1,818,861.95	7,720.98	0.04	
Original Face:	2,750,000.000	Base	99.996450	1,811,140.97	100.422740	1,818,861.95	7,720.98	0.04	
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	50,000,000.000	Local	99.982204	49,991,102.18	101.140000	50,570,000.00	578,897.82	1.12	
		Base	99.982204	49,991,102.18	101.140000	50,570,000.00	578,897.82	1.12	
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	10,354,000.000	Local	100.814752	10,438,359.42	102.855233	10,649,630.82	211,271.40	0.24	
		Base	100.814752	10,438,359.42	102.855233	10,649,630.82	211,271.40	0.24	

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637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022			
		8,867,000.000	Local	102.814000	9,116,517.38	103.190916	9,149,938.52	33,421.14	0.20
			Base	102.814000	9,116,517.38	103.190916	9,149,938.52	33,421.14	0.20
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3				2.300000	15 Sep 2022			
		1,000,000.000	Local	103.714908	1,037,149.08	103.644946	1,036,449.46	-699.62	0.02
			Base	103.714908	1,037,149.08	103.644946	1,036,449.46	-699.62	0.02
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021			
		3,000,000.000	Local	99.981967	2,999,459.01	101.048208	3,031,446.24	31,987.23	0.07
			Base	99.981967	2,999,459.01	101.048208	3,031,446.24	31,987.23	0.07
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021			
		10,000,000.000	Local	99.987535	9,998,753.52	100.203594	10,020,359.40	21,605.88	0.22
			Base	99.987535	9,998,753.52	100.203594	10,020,359.40	21,605.88	0.22
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022			
		3,140,000.000	Local	101.539809	3,188,350.01	103.420919	3,247,416.86	59,066.85	0.07
			Base	101.539809	3,188,350.01	103.420919	3,247,416.86	59,066.85	0.07
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022			
		3,000,000.000	Local	99.996956	2,999,908.68	103.819596	3,114,587.88	114,679.20	0.07
			Base	99.996956	2,999,908.68	103.819596	3,114,587.88	114,679.20	0.07
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.990424	11,998,850.86	101.980552	12,237,666.24	238,815.38	0.27
			Base	99.990424	11,998,850.86	101.980552	12,237,666.24	238,815.38	0.27
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022			
		3,000,000.000	Local	101.051652	3,031,549.55	102.559426	3,076,782.78	45,233.23	0.07
			Base	101.051652	3,031,549.55	102.559426	3,076,782.78	45,233.23	0.07
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				0.656380	21 Sep 2021			
		10,000,000.000	Local	99.931818	9,993,181.82	100.146944	10,014,694.40	21,512.58	0.22
			Base	99.931818	9,993,181.82	100.146944	10,014,694.40	21,512.58	0.22
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	102.787166	10,278,716.60	278,716.60	0.23
			Base	100.000000	10,000,000.00	102.787166	10,278,716.60	278,716.60	0.23

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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	101.588834	10,158,883.40	158,883.40	0.23	
		Base	100.000000	10,000,000.00	101.588834	10,158,883.40	158,883.40	0.23	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	103.786000	10,378,600.00	378,600.00	0.23	
		Base	100.000000	10,000,000.00	103.786000	10,378,600.00	378,600.00	0.23	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871630	25 Jan 2029		
	884,298.140	Local	100.000000	884,298.14	94.000070	831,240.87	-53,057.27	0.02	
	Original Face: 2,838,688.000	Base	100.000000	884,298.14	94.000070	831,240.87	-53,057.27	0.02	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.777532	4,988,876.58	101.623096	5,081,154.80	92,278.22	0.11	
		Base	99.777532	4,988,876.58	101.623096	5,081,154.80	92,278.22	0.11	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.971010	9,997,101.00	104.028608	10,402,860.80	405,759.80	0.23	
		Base	99.971010	9,997,101.00	104.028608	10,402,860.80	405,759.80	0.23	
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local	104.470762	1,567,061.43	104.645721	1,569,685.82	2,624.39	0.03	
		Base	104.470762	1,567,061.43	104.645721	1,569,685.82	2,624.39	0.03	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.607750	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.718865	4,985,943.25	-14,056.75	0.11	
		Base	100.000000	5,000,000.00	99.718865	4,985,943.25	-14,056.75	0.11	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	103.447549	10,344,754.90	344,754.90	0.23	
		Base	100.000000	10,000,000.00	103.447549	10,344,754.90	344,754.90	0.23	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	6,653,197.760	Local	99.994223	6,652,813.43	100.748260	6,702,980.98	50,167.55	0.15	
	Original Face: 8,000,000.000	Base	99.994223	6,652,813.43	100.748260	6,702,980.98	50,167.55	0.15	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.444500	26 Apr 2021		
	5,000,000.000	Local	99.941395	4,997,069.73	99.887124	4,994,356.20	-2,713.53	0.11	
		Base	99.941395	4,997,069.73	99.887124	4,994,356.20	-2,713.53	0.11	

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89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022			
		13,000,000.000	Local	99.966201	12,995,606.09	103.715340	13,482,994.20	487,388.11	0.30
			Base	99.966201	12,995,606.09	103.715340	13,482,994.20	487,388.11	0.30
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.378500	13 Aug 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.090436	2,001,808.72	1,808.72	0.04
			Base	100.000000	2,000,000.00	100.090436	2,001,808.72	1,808.72	0.04
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.940371	9,994,037.11	104.595889	10,459,588.90	465,551.79	0.23
			Base	99.940371	9,994,037.11	104.595889	10,459,588.90	465,551.79	0.23
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1				0.201590	16 Aug 2021			
		10,937,302.000	Local	100.000000	10,937,302.00	99.993590	10,936,600.92	-701.08	0.24
		Original Face: 17,000,000.000	Base	100.000000	10,937,302.00	99.993590	10,936,600.92	-701.08	0.24
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.814154	1,996,283.07	103.706099	2,074,121.98	77,838.91	0.05
			Base	99.814154	1,996,283.07	103.706099	2,074,121.98	77,838.91	0.05
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625				2.625000	01 Jun 2021			
		13,810,000.000	Local	100.733307	13,911,269.73	101.805595	14,059,352.67	148,082.94	0.31
			Base	100.733307	13,911,269.73	101.805595	14,059,352.67	148,082.94	0.31
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023			
		2,775,000.000	Local	108.200954	3,002,576.48	108.837193	3,020,232.11	17,655.63	0.07
			Base	108.200954	3,002,576.48	108.837193	3,020,232.11	17,655.63	0.07
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3				3.000000	07 Mar 2022			
		10,000,000.000	Local	102.020421	10,202,042.11	104.161817	10,416,181.70	214,139.59	0.23
			Base	102.020421	10,202,042.11	104.161817	10,416,181.70	214,139.59	0.23
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		2,000,000.000	Local	99.923444	1,998,468.88	106.846760	2,136,935.20	138,466.32	0.05
			Base	99.923444	1,998,468.88	106.846760	2,136,935.20	138,466.32	0.05
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
		40,000,000.000	Local	99.994640	39,997,856.04	100.209061	40,083,624.40	85,768.36	0.89
			Base	99.994640	39,997,856.04	100.209061	40,083,624.40	85,768.36	0.89

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912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.910182	4,995,509.09	100.476562	5,023,828.10	28,319.01	0.11
		Base		99.910182	4,995,509.09	100.476562	5,023,828.10	28,319.01	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	100.160369	3,004,811.07	4,811.07	0.07
		Base		100.000000	3,000,000.00	100.160369	3,004,811.07	4,811.07	0.07
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.985808	2,999,574.23	102.129025	3,063,870.75	64,296.52	0.07
		Base		99.985808	2,999,574.23	102.129025	3,063,870.75	64,296.52	0.07
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
	10,000,000.000	Local		109.892731	10,989,273.13	110.120879	11,012,087.90	22,814.77	0.24
		Base		109.892731	10,989,273.13	110.120879	11,012,087.90	22,814.77	0.24
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.986513	7,998,921.06	102.671450	8,213,716.00	214,794.94	0.18
Original Face:	8,000,000.000	Base		99.986513	7,998,921.06	102.671450	8,213,716.00	214,794.94	0.18
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local		99.989836	5,499,440.98	102.723080	5,649,769.40	150,328.42	0.13
Original Face:	5,500,000.000	Base		99.989836	5,499,440.98	102.723080	5,649,769.40	150,328.42	0.13
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local		99.999093	4,999,954.65	101.832710	5,091,635.50	91,680.85	0.11
Original Face:	5,000,000.000	Base		99.999093	4,999,954.65	101.832710	5,091,635.50	91,680.85	0.11
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local		99.909862	2,997,295.87	108.738744	3,262,162.32	264,866.45	0.07
		Base		99.909862	2,997,295.87	108.738744	3,262,162.32	264,866.45	0.07
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
	2,032,000.000	Local		104.509627	2,123,635.62	105.045575	2,134,526.08	10,890.46	0.05
		Base		104.509627	2,123,635.62	105.045575	2,134,526.08	10,890.46	0.05

& 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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9				2.900000	15 Sep 2022		
	1,625,000.000	Local	103.960748	1,689,362.15	104.606639	1,699,857.88	10,495.73	0.04
		Base	103.960748	1,689,362.15	104.606639	1,699,857.88	10,495.73	0.04
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.182500	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.336172	4,013,446.88	13,446.88	0.09
		Base	100.000000	4,000,000.00	100.336172	4,013,446.88	13,446.88	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	18,291,000.000	Local	102.568039	18,760,720.10	103.593939	18,948,367.38	187,647.28	0.42
		Base	102.568039	18,760,720.10	103.593939	18,948,367.38	187,647.28	0.42
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.877086	4,993,854.32	109.286093	5,464,304.65	470,450.33	0.12
		Base	99.877086	4,993,854.32	109.286093	5,464,304.65	470,450.33	0.12
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	99.546827	2,986,404.81	-13,595.19	0.07
		Base	100.000000	3,000,000.00	99.546827	2,986,404.81	-13,595.19	0.07
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
	1,164,841.650	Local	100.000000	1,164,841.65	100.030750	1,165,199.84	358.19	0.03
Original Face:	20,000,000.000	Base	100.000000	1,164,841.65	100.030750	1,165,199.84	358.19	0.03
<b>US DOLLAR Total</b>								
	1,263,719,871.970	Local		1,269,817,267.53		1,286,192,990.32	16,375,722.79	28.58
Original Face:	514,225,547.000	Base		1,269,817,267.53		1,286,192,990.32	16,375,722.79	28.58
<b>FIXED INCOME Total</b>								
	1,263,719,871.970	Base		1,269,817,267.53		1,286,192,990.32	16,375,722.79	28.58
Original Face:	514,225,547.000							

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		4,478,643,966.920	Base	4,484,219,428.47		4,500,880,903.52	16,661,475.05	100.00
Original Face:		514,225,547.000						

# Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.139190	31 Dec 2030			
		2,670,329.390	Local	100.090008	2,672,732.89	100.090000	2,672,732.69	-0.20	2.35
			Base	100.090008	2,672,732.89	100.090000	2,672,732.69	-0.20	2.35

459200HX2	IBM CORP SR UNSECURED 11/21 VAR				0.828500	06 Nov 2021			
		1,000,000.000	Local	100.073562	1,000,735.62	100.634450	1,006,344.50	5,608.88	0.88
			Base	100.073562	1,000,735.62	100.634450	1,006,344.50	5,608.88	0.88

<b>US DOLLAR Total</b>		3,670,329.390	Local		3,673,468.51		3,679,077.19	5,608.68	3.23
			Base		3,673,468.51		3,679,077.19	5,608.68	3.23

## CASH EQUIVALENT Total

		3,670,329.390	Base		3,673,468.51		3,679,077.19	5,608.68	3.23
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7				1.700000	01 Feb 2023			
		345,000.000	Local	99.889423	344,618.51	103.402983	356,740.29	12,121.78	0.31
			Base	99.889423	344,618.51	103.402983	356,740.29	12,121.78	0.31

020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				0.736000	29 Mar 2021			
		1,274,000.000	Local	100.033382	1,274,425.29	100.215808	1,276,749.39	2,324.10	1.12
			Base	100.033382	1,274,425.29	100.215808	1,276,749.39	2,324.10	1.12

023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5				2.500000	29 Nov 2022			
		930,000.000	Local	103.938444	966,627.53	104.520603	972,041.61	5,414.08	0.85
			Base	103.938444	966,627.53	104.520603	972,041.61	5,414.08	0.85

023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023			
		665,000.000	Local	99.871507	664,145.52	100.360634	667,398.22	3,252.70	0.59
			Base	99.871507	664,145.52	100.360634	667,398.22	3,252.70	0.59

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	500,000.000	Local	99.931460	499,657.30	103.770200	518,851.00	19,193.70	0.46	
		Base	99.931460	499,657.30	103.770200	518,851.00	19,193.70	0.46	
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
	650,000.000	Local	99.992654	649,952.25	100.220400	651,432.60	1,480.35	0.57	
	Original Face: 650,000.000	Base	99.992654	649,952.25	100.220400	651,432.60	1,480.35	0.57	
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local	99.988960	499,944.80	103.378560	516,892.80	16,948.00	0.45	
	Original Face: 500,000.000	Base	99.988960	499,944.80	103.378560	516,892.80	16,948.00	0.45	
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
	725,000.000	Local	101.240292	733,992.12	101.865305	738,523.46	4,531.34	0.65	
		Base	101.240292	733,992.12	101.865305	738,523.46	4,531.34	0.65	
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.743250	09 Feb 2022		
	1,350,000.000	Local	100.238676	1,353,222.13	100.729687	1,359,850.77	6,628.64	1.19	
		Base	100.238676	1,353,222.13	100.729687	1,359,850.77	6,628.64	1.19	
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
	70,000.000	Local	99.988514	69,991.96	102.981645	72,087.15	2,095.19	0.06	
		Base	99.988514	69,991.96	102.981645	72,087.15	2,095.19	0.06	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	500,000.000	Local	99.756070	498,780.35	101.280037	506,400.19	7,619.84	0.44	
		Base	99.756070	498,780.35	101.280037	506,400.19	7,619.84	0.44	
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
	385,000.000	Local	99.990127	384,961.99	102.225580	393,568.48	8,606.49	0.35	
	Original Face: 385,000.000	Base	99.990127	384,961.99	102.225580	393,568.48	8,606.49	0.35	
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05					2.050000	03 May 2021		
	750,000.000	Local	100.090225	750,676.69	101.044578	757,834.34	7,157.65	0.67	
		Base	100.090225	750,676.69	101.044578	757,834.34	7,157.65	0.67	
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
	1,000,000.000	Local	99.857773	998,577.73	100.355000	1,003,550.00	4,972.27	0.88	
		Base	99.857773	998,577.73	100.355000	1,003,550.00	4,972.27	0.88	

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
	750,000.000	Local	101.999407	764,995.55	105.978281	794,837.11	29,841.56	0.70	
		Base	101.999407	764,995.55	105.978281	794,837.11	29,841.56	0.70	
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
	134,337.520	Local	99.968825	134,295.64	100.568020	135,100.58	804.94	0.12	
Original Face:	400,000.000	Base	99.968825	134,295.64	100.568020	135,100.58	804.94	0.12	
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
	224,426.320	Local	99.991570	224,407.40	102.361010	229,725.05	5,317.65	0.20	
Original Face:	270,000.000	Base	99.991570	224,407.40	102.361010	229,725.05	5,317.65	0.20	
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
	445,000.000	Local	99.984672	444,931.79	102.823170	457,563.11	12,631.32	0.40	
Original Face:	445,000.000	Base	99.984672	444,931.79	102.823170	457,563.11	12,631.32	0.40	
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
	125,544.920	Local	99.991732	125,534.54	100.733700	126,466.04	931.50	0.11	
Original Face:	165,000.000	Base	99.991732	125,534.54	100.733700	126,466.04	931.50	0.11	
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
	167,454.790	Local	99.934657	167,345.37	100.443010	168,196.63	851.26	0.15	
Original Face:	700,000.000	Base	99.934657	167,345.37	100.443010	168,196.63	851.26	0.15	
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
	1,000,000.000	Local	99.058985	990,589.85	100.214110	1,002,141.10	11,551.25	0.88	
Original Face:	1,000,000.000	Base	99.058985	990,589.85	100.214110	1,002,141.10	11,551.25	0.88	
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4					1.990000	17 Jul 2023		
	1,000,000.000	Local	100.115157	1,001,151.57	100.070000	1,000,700.00	-451.57	0.88	
Original Face:	1,000,000.000	Base	100.115157	1,001,151.57	100.070000	1,000,700.00	-451.57	0.88	
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
	900,000.000	Local	100.934844	908,413.60	102.879622	925,916.60	17,503.00	0.81	
		Base	100.934844	908,413.60	102.879622	925,916.60	17,503.00	0.81	
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
	475,000.000	Local	99.983059	474,919.53	101.621924	482,704.14	7,784.61	0.42	
		Base	99.983059	474,919.53	101.621924	482,704.14	7,784.61	0.42	

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.907630	06 Jun 2022		
	1,000,000.000	Local		100.395728	1,003,957.28	100.699905	1,006,999.05	3,041.77	0.88
		Base		100.395728	1,003,957.28	100.699905	1,006,999.05	3,041.77	0.88
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.867130	03 Mar 2022		
	500,000.000	Local		100.355506	501,777.53	100.662309	503,311.55	1,534.02	0.44
		Base		100.355506	501,777.53	100.662309	503,311.55	1,534.02	0.44
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
	1,000,000.000	Local		99.197189	991,971.89	101.137490	1,011,374.90	19,403.01	0.89
		Base		99.197189	991,971.89	101.137490	1,011,374.90	19,403.01	0.89
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local		100.927904	504,639.52	103.141273	515,706.37	11,066.85	0.45
		Base		100.927904	504,639.52	103.141273	515,706.37	11,066.85	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local		100.000000	340,000.00	102.102849	347,149.69	7,149.69	0.30
		Base		100.000000	340,000.00	102.102849	347,149.69	7,149.69	0.30
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	570,000.000	Local		99.975814	569,862.14	101.549700	578,833.29	8,971.15	0.51
		Base		99.975814	569,862.14	101.549700	578,833.29	8,971.15	0.51
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.643500	07 Dec 2023		
	1,000,000.000	Local		100.506619	1,005,066.19	100.516660	1,005,166.60	100.41	0.88
	Original Face: 1,000,000.000	Base		100.506619	1,005,066.19	100.516660	1,005,166.60	100.41	0.88
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					0.571750	20 Oct 2020		
	1,750,000.000	Local		100.000000	1,750,000.00	100.024953	1,750,436.68	436.68	1.54
		Base		100.000000	1,750,000.00	100.024953	1,750,436.68	436.68	1.54
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
	750,000.000	Local		100.327821	752,458.66	100.944238	757,081.79	4,623.13	0.66
		Base		100.327821	752,458.66	100.944238	757,081.79	4,623.13	0.66
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local		99.955911	899,603.20	103.786944	934,082.50	34,479.30	0.82
		Base		99.955911	899,603.20	103.786944	934,082.50	34,479.30	0.82

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Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
	262,804.390	Local		98.943511	260,027.89	100.738970	264,746.44	4,718.55	0.23
Original Face:	550,000.000	Base		98.943511	260,027.89	100.738970	264,746.44	4,718.55	0.23
191216BG4	COCA COLA CO/THE SR UNSECURED 11/20 2.45					2.450000	01 Nov 2020		
	850,000.000	Local		100.353887	853,008.04	100.374684	853,184.81	176.77	0.75
		Base		100.353887	853,008.04	100.374684	853,184.81	176.77	0.75
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
	300,000.000	Local		100.242823	300,728.47	100.261250	300,783.75	55.28	0.26
		Base		100.242823	300,728.47	100.261250	300,783.75	55.28	0.26
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.867630	07 Jun 2023		
	850,000.000	Local		100.053751	850,456.88	100.744899	856,331.64	5,874.76	0.75
		Base		100.053751	850,456.88	100.744899	856,331.64	5,874.76	0.75
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
	310,000.000	Local		99.974045	309,919.54	101.598970	314,956.81	5,037.27	0.28
		Base		99.974045	309,919.54	101.598970	314,956.81	5,037.27	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	101.015390	1,010,153.90	10,153.90	0.89
Original Face:	1,000,000.000	Base		100.000000	1,000,000.00	101.015390	1,010,153.90	10,153.90	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	580,000.000	Local		100.343036	581,989.61	103.583495	600,784.27	18,794.66	0.53
		Base		100.343036	581,989.61	103.583495	600,784.27	18,794.66	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.687630	06 Mar 2022		
	300,000.000	Local		100.107770	300,323.31	100.538212	301,614.64	1,291.33	0.26
		Base		100.107770	300,323.31	100.538212	301,614.64	1,291.33	0.26
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,000,000.000	Local		100.178734	1,001,787.34	100.815496	1,008,154.96	6,367.62	0.89
		Base		100.178734	1,001,787.34	100.815496	1,008,154.96	6,367.62	0.89
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local		100.000000	910,000.00	103.178696	938,926.13	28,926.13	0.82
		Base		100.000000	910,000.00	103.178696	938,926.13	28,926.13	0.82

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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: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	121,528.030	Local		100.677827	122,351.78	103.977444	126,361.74	4,009.96	0.11
Original Face:	1,419,000.000	Base		100.677827	122,351.78	103.977444	126,361.74	4,009.96	0.11
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	1,436,579.600	Local		101.837345	1,462,974.52	105.092543	1,509,738.03	46,763.51	1.33
Original Face:	3,600,000.000	Base		101.837345	1,462,974.52	105.092543	1,509,738.03	46,763.51	1.33
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
	745,000.000	Local		99.897677	744,237.69	101.808350	758,472.21	14,234.52	0.67
		Base		99.897677	744,237.69	101.808350	758,472.21	14,234.52	0.67
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
	1,000,000.000	Local		99.966573	999,665.73	99.924392	999,243.92	-421.81	0.88
		Base		99.966573	999,665.73	99.924392	999,243.92	-421.81	0.88
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.271500	18 Oct 2021		
	1,000,000.000	Local		100.000000	1,000,000.00	100.087814	1,000,878.14	878.14	0.88
		Base		100.000000	1,000,000.00	100.087814	1,000,878.14	878.14	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.390000	09 Jun 2023		
	460,000.000	Local		100.000000	460,000.00	100.027949	460,128.57	128.57	0.40
		Base		100.000000	460,000.00	100.027949	460,128.57	128.57	0.40
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37					0.370000	13 Apr 2023		
	500,000.000	Local		99.985810	499,929.05	100.010524	500,052.62	123.57	0.44
		Base		99.985810	499,929.05	100.010524	500,052.62	123.57	0.44
3134GVE87	FREDDIE MAC NOTES 06/23 0.5					0.500000	08 Jun 2023		
	500,000.000	Local		99.988800	499,944.00	100.014747	500,073.74	129.74	0.44
		Base		99.988800	499,944.00	100.014747	500,073.74	129.74	0.44
3134GVWU8	FREDDIE MAC NOTES 05/22 0.35					0.350000	19 May 2022		
	1,000,000.000	Local		99.995511	999,955.11	100.005596	1,000,055.96	100.85	0.88
		Base		99.995511	999,955.11	100.005596	1,000,055.96	100.85	0.88
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	99.961081	999,610.81	-389.19	0.88
		Base		100.000000	1,000,000.00	99.961081	999,610.81	-389.19	0.88

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US BANCORP PIPER JAFFRAY VENTURES

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STATE STREET

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3134GWA48	FREDDIE MAC NOTES 12/23 0.4	1,000,000.000	Local	100.000000	1,000,000.00	99.968418	999,684.18	-315.82	0.88
			Base	100.000000	1,000,000.00	99.968418	999,684.18	-315.82	0.88
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25	1,000,000.000	Local	99.985169	999,851.69	99.968812	999,688.12	-163.57	0.88
			Base	99.985169	999,851.69	99.968812	999,688.12	-163.57	0.88
3135G04Q3	FANNIE MAE NOTES 05/23 0.25	495,000.000	Local	99.727038	493,648.84	100.098636	495,488.25	1,839.41	0.44
			Base	99.727038	493,648.84	100.098636	495,488.25	1,839.41	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5	1,000,000.000	Local	100.000000	1,000,000.00	99.803182	998,031.82	-1,968.18	0.88
			Base	100.000000	1,000,000.00	99.803182	998,031.82	-1,968.18	0.88
3135G0W33	FANNIE MAE NOTES 09/22 1.375	500,000.000	Local	99.766624	498,833.12	102.395202	511,976.01	13,142.89	0.45
			Base	99.766624	498,833.12	102.395202	511,976.01	13,142.89	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD	27,403.750	Local	100.357688	27,501.77	100.199570	27,458.44	-43.33	0.02
		Original Face: 1,000,000.000	Base	100.357688	27,501.77	100.199570	27,458.44	-43.33	0.02
3136G4B51	FANNIE MAE NOTES 07/23 0.42	500,000.000	Local	100.000000	500,000.00	99.961180	499,805.90	-194.10	0.44
			Base	100.000000	500,000.00	99.961180	499,805.90	-194.10	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375	1,000,000.000	Local	100.000000	1,000,000.00	100.003271	1,000,032.71	32.71	0.88
			Base	100.000000	1,000,000.00	100.003271	1,000,032.71	32.71	0.88
3137A4WA1	FREDDIE MAC FHR 3775 LH	2,601.320	Local	100.103793	2,604.02	100.079820	2,603.40	-0.62	0.00
		Original Face: 1,000,000.000	Base	100.103793	2,604.02	100.079820	2,603.40	-0.62	0.00
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2	1,935,000.000	Local	99.149116	1,918,535.40	102.930520	1,991,705.56	73,170.16	1.75
		Original Face: 1,935,000.000	Base	99.149116	1,918,535.40	102.930520	1,991,705.56	73,170.16	1.75

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3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
	1,268,478.500	Local		99.756194	1,265,385.87	100.753800	1,278,040.29	12,654.42	1.12
Original Face:	5,000,000.000	Base		99.756194	1,265,385.87	100.753800	1,278,040.29	12,654.42	1.12
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
	439,322.760	Local		101.112956	444,212.23	104.179280	457,683.29	13,471.06	0.40
Original Face:	700,000.000	Base		101.112956	444,212.23	104.179280	457,683.29	13,471.06	0.40
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
	500,000.000	Local		100.184186	500,920.93	100.262489	501,312.45	391.52	0.44
		Base		100.184186	500,920.93	100.262489	501,312.45	391.52	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
	485,000.000	Local		99.786351	483,963.80	99.916088	484,593.03	629.23	0.43
		Base		99.786351	483,963.80	99.916088	484,593.03	629.23	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
	1,000,000.000	Local		99.899022	998,990.22	99.980440	999,804.40	814.18	0.88
		Base		99.899022	998,990.22	99.980440	999,804.40	814.18	0.88
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
	57,777.650	Local		100.685455	58,173.69	104.953496	60,639.66	2,465.97	0.05
Original Face:	485,000.000	Base		100.685455	58,173.69	104.953496	60,639.66	2,465.97	0.05
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	509,199.900	Local		100.607017	512,290.83	103.566375	527,359.88	15,069.05	0.46
Original Face:	5,000,000.000	Base		100.607017	512,290.83	103.566375	527,359.88	15,069.05	0.46
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	600,000.000	Local		100.488068	602,928.41	103.647462	621,884.77	18,956.36	0.55
		Base		100.488068	602,928.41	103.647462	621,884.77	18,956.36	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
	600,000.000	Local		99.677207	598,063.24	101.421897	608,531.38	10,468.14	0.53
		Base		99.677207	598,063.24	101.421897	608,531.38	10,468.14	0.53
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
	900,000.000	Local		99.998966	899,990.69	100.151431	901,362.88	1,372.19	0.79
		Base		99.998966	899,990.69	100.151431	901,362.88	1,372.19	0.79

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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
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
	32,267.240	Local	99.999008	32,266.92	100.168180	32,321.51	54.59	0.03	
Original Face:	325,000.000	Base	99.999008	32,266.92	100.168180	32,321.51	54.59	0.03	
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
	515,000.000	Local	99.984318	514,919.24	102.317860	526,936.98	12,017.74	0.46	
Original Face:	515,000.000	Base	99.984318	514,919.24	102.317860	526,936.98	12,017.74	0.46	
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
	374,558.060	Local	99.992044	374,528.26	101.410290	379,840.41	5,312.15	0.33	
Original Face:	700,000.000	Base	99.992044	374,528.26	101.410290	379,840.41	5,312.15	0.33	
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
	61,590.780	Local	99.998328	61,589.75	100.112560	61,660.11	70.36	0.05	
Original Face:	630,000.000	Base	99.998328	61,589.75	100.112560	61,660.11	70.36	0.05	
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	515,000.000	Local	99.995295	514,975.77	102.382910	527,271.99	12,296.22	0.46	
Original Face:	515,000.000	Base	99.995295	514,975.77	102.382910	527,271.99	12,296.22	0.46	
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
	181,332.900	Local	99.993267	181,320.69	100.391160	182,042.20	721.51	0.16	
Original Face:	750,000.000	Base	99.993267	181,320.69	100.391160	182,042.20	721.51	0.16	
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
	400,000.000	Local	99.988605	399,954.42	102.575670	410,302.68	10,348.26	0.36	
Original Face:	400,000.000	Base	99.988605	399,954.42	102.575670	410,302.68	10,348.26	0.36	
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	595,000.000	Local	99.979625	594,878.77	102.344650	608,950.67	14,071.90	0.53	
Original Face:	595,000.000	Base	99.979625	594,878.77	102.344650	608,950.67	14,071.90	0.53	
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
	746,000.000	Local	100.108311	746,808.00	101.894252	760,131.12	13,323.12	0.67	
		Base	100.108311	746,808.00	101.894252	760,131.12	13,323.12	0.67	
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
	855,000.000	Local	100.675823	860,778.29	100.888734	862,598.68	1,820.39	0.76	
		Base	100.675823	860,778.29	100.888734	862,598.68	1,820.39	0.76	

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437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.660000	01 Mar 2022		
	1,000,000.000	Local	99.981220	999,812.20	100.169771	1,001,697.71	1,885.51	0.88	
		Base	99.981220	999,812.20	100.169771	1,001,697.71	1,885.51	0.88	
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
	79,762.820	Local	99.998333	79,761.49	100.160000	79,890.44	128.95	0.07	
Original Face:	830,000.000	Base	99.998333	79,761.49	100.160000	79,890.44	128.95	0.07	
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
	158,376.070	Local	99.958523	158,310.38	100.425570	159,050.07	739.69	0.14	
Original Face:	850,000.000	Base	99.958523	158,310.38	100.425570	159,050.07	739.69	0.14	
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	445,000.000	Local	99.985474	444,935.36	102.462370	455,957.55	11,022.19	0.40	
Original Face:	445,000.000	Base	99.985474	444,935.36	102.462370	455,957.55	11,022.19	0.40	
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
	36,727.970	Local	99.995181	36,726.20	100.217030	36,807.68	81.48	0.03	
Original Face:	255,000.000	Base	99.995181	36,726.20	100.217030	36,807.68	81.48	0.03	
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	198,605.250	Local	99.998988	198,603.24	101.215250	201,018.80	2,415.56	0.18	
Original Face:	325,000.000	Base	99.998988	198,603.24	101.215250	201,018.80	2,415.56	0.18	
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	500,000.000	Local	99.998318	499,991.59	102.318960	511,594.80	11,603.21	0.45	
Original Face:	500,000.000	Base	99.998318	499,991.59	102.318960	511,594.80	11,603.21	0.45	
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	168,953.890	Local	99.992939	168,941.96	101.407660	171,332.19	2,390.23	0.15	
Original Face:	250,000.000	Base	99.992939	168,941.96	101.407660	171,332.19	2,390.23	0.15	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local	99.911094	244,782.18	103.224779	252,900.71	8,118.53	0.22	
		Base	99.911094	244,782.18	103.224779	252,900.71	8,118.53	0.22	
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
	855,000.000	Local	100.000000	855,000.00	100.190113	856,625.47	1,625.47	0.75	
		Base	100.000000	855,000.00	100.190113	856,625.47	1,625.47	0.75	

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44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	1,015,000.000	Local	101.388867	1,029,097.00	103.950446	1,055,097.03	26,000.03	0.93	
		Base	101.388867	1,029,097.00	103.950446	1,055,097.03	26,000.03	0.93	
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	370,000.000	Local	99.996276	369,986.22	102.299380	378,507.71	8,521.49	0.33	
	Original Face: 370,000.000	Base	99.996276	369,986.22	102.299380	378,507.71	8,521.49	0.33	
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
	307,024.460	Local	99.809198	306,438.65	100.209740	307,668.41	1,229.76	0.27	
	Original Face: 1,897,000.000	Base	99.809198	306,438.65	100.209740	307,668.41	1,229.76	0.27	
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					0.531750	20 Jan 2021		
	578,000.000	Local	100.062287	578,360.02	100.108767	578,628.67	268.65	0.51	
		Base	100.062287	578,360.02	100.108767	578,628.67	268.65	0.51	
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
	500,000.000	Local	103.070378	515,351.89	103.304395	516,521.98	1,170.09	0.45	
		Base	103.070378	515,351.89	103.304395	516,521.98	1,170.09	0.45	
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local	104.765760	523,828.80	105.616998	528,084.99	4,256.19	0.46	
		Base	104.765760	523,828.80	105.616998	528,084.99	4,256.19	0.46	
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.602500	11 May 2022		
	1,500,000.000	Local	100.080847	1,501,212.70	100.401098	1,506,016.47	4,803.77	1.32	
		Base	100.080847	1,501,212.70	100.401098	1,506,016.47	4,803.77	1.32	
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
	500,000.000	Local	101.406694	507,033.47	104.287216	521,436.08	14,402.61	0.46	
		Base	101.406694	507,033.47	104.287216	521,436.08	14,402.61	0.46	
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	440,000.000	Local	100.070486	440,310.14	100.749997	443,299.99	2,989.85	0.39	
		Base	100.070486	440,310.14	100.749997	443,299.99	2,989.85	0.39	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	500,000.000	Local	103.744346	518,721.73	103.887500	519,437.50	715.77	0.46	
		Base	103.744346	518,721.73	103.887500	519,437.50	715.77	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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					1.474630	29 Oct 2020		
	500,000.000	Local	100.082334	500,411.67	100.088449	500,442.25	30.58	0.44	
		Base	100.082334	500,411.67	100.088449	500,442.25	30.58	0.44	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	500,000.000	Local	105.713092	528,565.46	105.650074	528,250.37	-315.09	0.46	
		Base	105.713092	528,565.46	105.650074	528,250.37	-315.09	0.46	
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
	600,000.000	Local	99.578755	597,472.53	101.480266	608,881.60	11,409.07	0.53	
		Base	99.578755	597,472.53	101.480266	608,881.60	11,409.07	0.53	
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
	400,000.000	Local	100.041665	400,166.66	100.027080	400,108.32	-58.34	0.35	
	Original Face:	400,000.000	Base	100.041665	400,166.66	100.027080	400,108.32	-58.34	0.35
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
	1,000,000.000	Local	98.778738	987,787.38	100.486150	1,004,861.50	17,074.12	0.88	
	Original Face:	1,000,000.000	Base	98.778738	987,787.38	100.486150	1,004,861.50	17,074.12	0.88
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
	440,000.000	Local	100.646968	442,846.66	102.785666	452,256.93	9,410.27	0.40	
		Base	100.646968	442,846.66	102.785666	452,256.93	9,410.27	0.40	
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
	1,300,000.000	Local	99.946282	1,299,301.67	100.607208	1,307,893.70	8,592.03	1.15	
		Base	99.946282	1,299,301.67	100.607208	1,307,893.70	8,592.03	1.15	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	641,000.000	Local	102.412730	656,465.60	102.895687	659,561.35	3,095.75	0.58	
		Base	102.412730	656,465.60	102.895687	659,561.35	3,095.75	0.58	
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
	135,000.000	Local	99.993163	134,990.77	100.314544	135,424.63	433.86	0.12	
		Base	99.993163	134,990.77	100.314544	135,424.63	433.86	0.12	
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.066130	22 Nov 2021		
	990,000.000	Local	100.437720	994,333.43	100.735859	997,285.00	2,951.57	0.88	
		Base	100.437720	994,333.43	100.735859	997,285.00	2,951.57	0.88	

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	500,000.000	Local	99.948780	499,743.90	103.758391	518,791.96	19,048.06	0.46	
		Base	99.948780	499,743.90	103.758391	518,791.96	19,048.06	0.46	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	305,000.000	Local	99.960511	304,879.56	102.013145	311,140.09	6,260.53	0.27	
		Base	99.960511	304,879.56	102.013145	311,140.09	6,260.53	0.27	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	102.568531	1,025,685.31	103.011608	1,030,116.08	4,430.77	0.90	
		Base	102.568531	1,025,685.31	103.011608	1,030,116.08	4,430.77	0.90	
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.880380	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.687690	1,812,378.42	12,378.42	1.59	
		Base	100.000000	1,800,000.00	100.687690	1,812,378.42	12,378.42	1.59	
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
	550,000.000	Local	100.109300	550,601.15	100.745207	554,098.64	3,497.49	0.49	
		Base	100.109300	550,601.15	100.745207	554,098.64	3,497.49	0.49	
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
	1,175,000.000	Local	100.044373	1,175,521.38	102.535550	1,204,792.71	29,271.33	1.06	
Original Face:	1,175,000.000	Base	100.044373	1,175,521.38	102.535550	1,204,792.71	29,271.33	1.06	
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
	557,815.330	Local	100.832634	562,459.89	101.550810	566,465.99	4,006.10	0.50	
Original Face:	800,000.000	Base	100.832634	562,459.89	101.550810	566,465.99	4,006.10	0.50	
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local	99.555031	482,841.90	105.168386	510,066.67	27,224.77	0.45	
		Base	99.555031	482,841.90	105.168386	510,066.67	27,224.77	0.45	
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.682880	30 Jun 2021		
	500,000.000	Local	100.150522	500,752.61	100.283833	501,419.17	666.56	0.44	
		Base	100.150522	500,752.61	100.283833	501,419.17	666.56	0.44	
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	455,000.000	Local	99.937686	454,716.47	102.065814	464,399.45	9,682.98	0.41	
		Base	99.937686	454,716.47	102.065814	464,399.45	9,682.98	0.41	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local		103.209965	1,032,099.65	104.821999	1,048,219.99	16,120.34	0.92
		Base		103.209965	1,032,099.65	104.821999	1,048,219.99	16,120.34	0.92
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
	8,236.150	Local		99.997936	8,235.98	100.053030	8,240.52	4.54	0.01
Original Face:	420,000.000	Base		99.997936	8,235.98	100.053030	8,240.52	4.54	0.01
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
	300,773.690	Local		99.688916	299,838.03	100.214870	301,419.96	1,581.93	0.26
Original Face:	1,887,000.000	Base		99.688916	299,838.03	100.214870	301,419.96	1,581.93	0.26
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
	122,792.530	Local		99.995285	122,786.74	100.494300	123,399.49	612.75	0.11
Original Face:	335,000.000	Base		99.995285	122,786.74	100.494300	123,399.49	612.75	0.11
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
	275,711.410	Local		99.999206	275,709.22	100.770430	277,835.57	2,126.35	0.24
Original Face:	335,000.000	Base		99.999206	275,709.22	100.770430	277,835.57	2,126.35	0.24
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
	1,001,000.000	Local		100.082205	1,001,822.87	100.549101	1,006,496.50	4,673.63	0.88
		Base		100.082205	1,001,822.87	100.549101	1,006,496.50	4,673.63	0.88
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local		99.569780	696,988.46	103.383075	723,681.53	26,693.07	0.64
		Base		99.569780	696,988.46	103.383075	723,681.53	26,693.07	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	500,000.000	Local		100.024934	500,124.67	101.576750	507,883.75	7,759.08	0.45
		Base		100.024934	500,124.67	101.576750	507,883.75	7,759.08	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		101.500091	710,500.64	105.176691	736,236.84	25,736.20	0.65
		Base		101.500091	710,500.64	105.176691	736,236.84	25,736.20	0.65
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
	422,000.000	Local		102.468268	432,416.09	102.702449	433,404.33	988.24	0.38
		Base		102.468268	432,416.09	102.702449	433,404.33	988.24	0.38

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# Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
	500,000.000	Local		103.661744	518,308.72	103.775801	518,879.01	570.29	0.46
		Base		103.661744	518,308.72	103.775801	518,879.01	570.29	0.46
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
	850,000.000	Local		99.809200	848,378.20	100.687430	855,843.16	7,464.96	0.75
		Base		99.809200	848,378.20	100.687430	855,843.16	7,464.96	0.75
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.581130	24 Feb 2023		
	500,000.000	Local		99.668900	498,344.50	100.180928	500,904.64	2,560.14	0.44
		Base		99.668900	498,344.50	100.180928	500,904.64	2,560.14	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.165120	250,412.80	103.751791	259,379.48	8,966.68	0.23
		Base		100.165120	250,412.80	103.751791	259,379.48	8,966.68	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.503250	10 May 2021		
	2,080,000.000	Local		100.004708	2,080,097.93	100.112583	2,082,341.73	2,243.80	1.83
		Base		100.004708	2,080,097.93	100.112583	2,082,341.73	2,243.80	1.83
69371RQ90	PACCAR FINANCIAL CORP SR UNSECURED 08/23 0.35					0.350000	11 Aug 2023		
	335,000.000	Local		99.871513	334,569.57	100.019294	335,064.63	495.06	0.29
		Base		99.871513	334,569.57	100.019294	335,064.63	495.06	0.29
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125					3.125000	01 Nov 2020		
	1,000,000.000	Local		100.288236	1,002,882.36	100.470642	1,004,706.42	1,824.06	0.88
		Base		100.288236	1,002,882.36	100.470642	1,004,706.42	1,824.06	0.88
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.616000	02 May 2022		
	525,000.000	Local		100.316979	526,664.14	100.570608	527,995.69	1,331.55	0.46
		Base		100.316979	526,664.14	100.570608	527,995.69	1,331.55	0.46
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.824241	489,138.78	101.252891	496,139.17	7,000.39	0.44
		Base		99.824241	489,138.78	101.252891	496,139.17	7,000.39	0.44
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
	900,000.000	Local		100.149018	901,341.16	100.829334	907,464.01	6,122.85	0.80
		Base		100.149018	901,341.16	100.829334	907,464.01	6,122.85	0.80

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# Holdings

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



STATE STREET

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742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
	780,000.000	Local		99.992727	779,943.27	100.247281	781,928.79	1,985.52	0.69
		Base		99.992727	779,943.27	100.247281	781,928.79	1,985.52	0.69
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
	823,000.000	Local		99.371558	817,827.92	101.227266	833,100.40	15,272.48	0.73
		Base		99.371558	817,827.92	101.227266	833,100.40	15,272.48	0.73
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
	450,000.000	Local		101.284071	455,778.32	102.743555	462,346.00	6,567.68	0.41
		Base		101.284071	455,778.32	102.743555	462,346.00	6,567.68	0.41
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR					0.744500	26 Oct 2021		
	500,000.000	Local		100.063566	500,317.83	100.071967	500,359.84	42.01	0.44
		Base		100.063566	500,317.83	100.071967	500,359.84	42.01	0.44
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	600,000.000	Local		99.971010	599,826.06	104.028608	624,171.65	24,345.59	0.55
		Base		99.971010	599,826.06	104.028608	624,171.65	24,345.59	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
	1,111,000.000	Local		100.407941	1,115,532.23	101.111031	1,123,343.55	7,811.32	0.99
		Base		100.407941	1,115,532.23	101.111031	1,123,343.55	7,811.32	0.99
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
	1,335,000.000	Local		100.105811	1,336,412.58	103.646643	1,383,682.68	47,270.10	1.22
		Base		100.105811	1,336,412.58	103.646643	1,383,682.68	47,270.10	1.22
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
	755,000.000	Local		99.733577	752,988.51	103.289776	779,837.81	26,849.30	0.68
		Base		99.733577	752,988.51	103.289776	779,837.81	26,849.30	0.68
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
	600,000.000	Local		99.999017	599,994.10	100.772120	604,632.72	4,638.62	0.53
Original Face:	600,000.000	Base		99.999017	599,994.10	100.772120	604,632.72	4,638.62	0.53
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
	345,000.000	Local		99.994357	344,980.53	102.438570	353,413.07	8,432.54	0.31
Original Face:	345,000.000	Base		99.994357	344,980.53	102.438570	353,413.07	8,432.54	0.31

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# Holdings

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FUND: ATZD



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89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
	342,093.160	Local	99.578115	340,649.92	100.231760	342,886.00	2,236.08	0.30	
Original Face:	1,645,000.000	Base	99.578115	340,649.92	100.231760	342,886.00	2,236.08	0.30	
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
	550,000.000	Local	99.988164	549,934.90	102.465860	563,562.23	13,627.33	0.49	
Original Face:	550,000.000	Base	99.988164	549,934.90	102.465860	563,562.23	13,627.33	0.49	
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
	1,000,000.000	Local	99.941546	999,415.46	101.976987	1,019,769.87	20,354.41	0.90	
		Base	99.941546	999,415.46	101.976987	1,019,769.87	20,354.41	0.90	
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
	1,100,000.000	Local	99.528617	1,094,814.79	101.021256	1,111,233.82	16,419.03	0.98	
		Base	99.528617	1,094,814.79	101.021256	1,111,233.82	16,419.03	0.98	
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
	500,000.000	Local	100.115088	500,575.44	100.999184	504,995.92	4,420.48	0.44	
		Base	100.115088	500,575.44	100.999184	504,995.92	4,420.48	0.44	
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					0.345000	15 Oct 2020		
	1,000,000.000	Local	99.991247	999,912.47	100.007511	1,000,075.11	162.64	0.88	
		Base	99.991247	999,912.47	100.007511	1,000,075.11	162.64	0.88	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	500,000.000	Local	100.691690	503,458.45	104.394116	521,970.58	18,512.13	0.46	
		Base	100.691690	503,458.45	104.394116	521,970.58	18,512.13	0.46	
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.573380	15 Jun 2021		
	500,000.000	Local	100.055034	500,275.17	100.160369	500,801.85	526.68	0.44	
		Base	100.055034	500,275.17	100.160369	500,801.85	526.68	0.44	
92826CAB8	VISA INC SR UNSECURED 12/20 2.2					2.200000	14 Dec 2020		
	450,000.000	Local	100.398000	451,791.00	100.355513	451,599.81	-191.19	0.40	
		Base	100.398000	451,791.00	100.355513	451,599.81	-191.19	0.40	
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.535130	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.197100	626,231.88	1,231.88	0.55	
		Base	100.000000	625,000.00	100.197100	626,231.88	1,231.88	0.55	

& Issue has redenominated but Local is not converted  
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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
		1,000,000.000	Local 107.492334	1,074,923.34	108.402398	1,084,023.98	9,100.64	0.95
			Base 107.492334	1,074,923.34	108.402398	1,084,023.98	9,100.64	0.95
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.670500	04 Mar 2021		
		500,000.000	Local 100.341636	501,708.18	100.611405	503,057.03	1,348.85	0.44
			Base 100.341636	501,708.18	100.611405	503,057.03	1,348.85	0.44
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR				0.585000	15 Jan 2021		
		600,000.000	Local 100.000000	600,000.00	100.105175	600,631.05	631.05	0.53
			Base 100.000000	600,000.00	100.105175	600,631.05	631.05	0.53
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55				3.550000	14 Aug 2023		
		500,000.000	Local 108.300266	541,501.33	108.686451	543,432.26	1,930.93	0.48
			Base 108.300266	541,501.33	108.686451	543,432.26	1,930.93	0.48
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.897000	27 May 2022		
		400,000.000	Local 100.557730	402,230.92	101.820000	407,280.00	5,049.08	0.36
			Base 100.557730	402,230.92	101.820000	407,280.00	5,049.08	0.36
<b>US DOLLAR Total</b>		108,455,081.160	Local	108,887,911.69		110,183,522.34	1,295,610.65	96.77
Original Face:		47,848,000.000	Base	108,887,911.69		110,183,522.34	1,295,610.65	96.77
<b>FIXED INCOME Total</b>		108,455,081.160	Base	108,887,911.69		110,183,522.34	1,295,610.65	96.77
Original Face:		47,848,000.000						

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		112,125,410.550	Base	112,561,380.20		113,862,599.53	1,301,219.33	100.00
Original Face:		47,848,000.000						

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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
		125,000.120	Local	1.000000	125,000.12	1.000000	125,000.12	0.01
			Base	1.000000	125,000.12	1.000000	125,000.12	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	125,000.120	Local	125,000.12		125,000.12	0.00	0.01
		Base	125,000.12		125,000.12	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	125,000.120	Base	125,000.12		125,000.12	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
		10,001,862.530	Local	100.000000	10,001,862.53	100.000000	10,001,862.53	0.90
			Base	100.000000	10,001,862.53	100.000000	10,001,862.53	0.90

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	1.35
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	1.35

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	2.70
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	2.70

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,999,973.560	Local	100.000000	5,999,973.56	100.000000	5,999,973.56	0.54
			Base	100.000000	5,999,973.56	100.000000	5,999,973.56	0.54

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	99.994244	24,998,561.11	99.994244	24,998,561.11	2.25
			Base	99.994244	24,998,561.11	99.994244	24,998,561.11	2.25

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127962Q1	TREASURY BILL 04/21 0.00000					0.141000	22 Apr 2021		
	25,000,000.000	Local		99.908742	24,977,185.42	99.916220	24,979,055.00	1,869.58	2.25
		Base		99.908742	24,977,185.42	99.916220	24,979,055.00	1,869.58	2.25
9127963T4	TREASURY BILL 01/21 0.00000					0.151500	07 Jan 2021		
	40,000,000.000	Local		99.946133	39,978,453.34	99.958540	39,983,416.00	4,962.66	3.60
		Base		99.946133	39,978,453.34	99.958540	39,983,416.00	4,962.66	3.60
9127963U1	TREASURY BILL 01/21 0.00000					0.127500	14 Jan 2021		
	25,000,000.000	Local		99.952188	24,988,046.88	99.952188	24,988,046.88	0.00	2.25
		Base		99.952188	24,988,046.88	99.952188	24,988,046.88	0.00	2.25
9127963V9	TREASURY BILL 01/21 0.00000					0.126000	21 Jan 2021		
	25,000,000.000	Local		99.950300	24,987,575.00	99.953970	24,988,492.50	917.50	2.25
		Base		99.950300	24,987,575.00	99.953970	24,988,492.50	917.50	2.25
9127964C0	TREASURY BILL 02/21 0.00000					0.110000	11 Feb 2021		
	30,000,000.000	Local		99.950194	29,985,058.33	99.948250	29,984,475.00	-583.33	2.70
		Base		99.950194	29,985,058.33	99.948250	29,984,475.00	-583.33	2.70
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	08 Sep 2020		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
930ABD003	FIDELITY INVESTMENTS MONEY					0.010000	01 Sep 2020		
	50,039,947.580	Local		100.000000	50,039,947.58	100.000000	50,039,947.58	0.00	4.51
		Base		100.000000	50,039,947.58	100.000000	50,039,947.58	0.00	4.51
966VMM002	JP MORGAN MONEY MARKET					0.010000	01 Sep 2020		
	50,037,837.090	Local		100.000000	50,037,837.09	100.000000	50,037,837.09	0.00	4.51
		Base		100.000000	50,037,837.09	100.000000	50,037,837.09	0.00	4.51
979QHR003	SOUTH STREET REPO					0.120000	01 Sep 2020		
	290,573,387.090	Local		100.000000	290,573,387.09	100.000000	290,573,387.09	0.00	26.19
		Base		100.000000	290,573,387.09	100.000000	290,573,387.09	0.00	26.19
<b>US DOLLAR Total</b>									
	646,653,007.850	Local			646,567,887.93		646,575,054.34	7,166.41	58.29
		Base			646,567,887.93		646,575,054.34	7,166.41	58.29

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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

646,653,007.850	Base			646,567,887.93		646,575,054.34	7,166.41	58.29
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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		
	5,740,599.100	Local	101.081615	5,802,690.27	105.851705	6,076,522.02	273,831.75	0.55
Original Face:	20,540,000.000	Base	101.081615	5,802,690.27	105.851705	6,076,522.02	273,831.75	0.55
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.975922	19,995,184.30	103.192906	20,638,581.20	643,396.90	1.86
		Base	99.975922	19,995,184.30	103.192906	20,638,581.20	643,396.90	1.86
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	101.532862	5,076,643.10	76,643.10	0.46
		Base	100.000000	5,000,000.00	101.532862	5,076,643.10	76,643.10	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	8,633,827.200	Local	104.611384	9,031,966.12	109.928085	9,491,000.90	459,034.78	0.86
Original Face:	24,487,993.000	Base	104.611384	9,031,966.12	109.928085	9,491,000.90	459,034.78	0.86
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	2,861,435.400	Local	104.523815	2,990,881.44	108.583250	3,107,039.55	116,158.11	0.28
Original Face:	10,000,000.000	Base	104.523815	2,990,881.44	108.583250	3,107,039.55	116,158.11	0.28
3132X0NX5	FARMER MAC NOTES 01/22 VAR				0.378500	03 Jan 2022		
	5,000,000.000	Local	100.106379	5,005,318.95	100.049016	5,002,450.80	-2,868.15	0.45
		Base	100.106379	5,005,318.95	100.049016	5,002,450.80	-2,868.15	0.45
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875				2.875000	11 Sep 2020		
	9,300,000.000	Local	99.998720	9,299,880.93	100.073290	9,306,815.97	6,935.04	0.84
		Base	99.998720	9,299,880.93	100.073290	9,306,815.97	6,935.04	0.84
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.523250	22 Jan 2021		
	10,000,000.000	Local	99.998435	9,999,843.46	100.088371	10,008,837.10	8,993.64	0.90
		Base	99.998435	9,999,843.46	100.088371	10,008,837.10	8,993.64	0.90

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
	5,000,000.000	Local		99.961058	4,998,052.92	103.494771	5,174,738.55	176,685.63	0.47
		Base		99.961058	4,998,052.92	103.494771	5,174,738.55	176,685.63	0.47
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.190000	18 Mar 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	99.992973	4,999,648.65	-351.35	0.45
		Base		100.000000	5,000,000.00	99.992973	4,999,648.65	-351.35	0.45
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.215000	28 Jul 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.086415	5,004,320.75	4,320.75	0.45
		Base		100.000000	5,000,000.00	100.086415	5,004,320.75	4,320.75	0.45
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	99.903952	9,990,395.20	-9,604.80	0.90
		Base		100.000000	10,000,000.00	99.903952	9,990,395.20	-9,604.80	0.90
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	100.051590	10,005,159.00	5,159.00	0.90
		Base		100.000000	10,000,000.00	100.051590	10,005,159.00	5,159.00	0.90
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
	3,610,000.000	Local		100.142197	3,615,133.30	100.502867	3,628,153.50	13,020.20	0.33
		Base		100.142197	3,615,133.30	100.502867	3,628,153.50	13,020.20	0.33
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
	10,000,000.000	Local		99.915790	9,991,578.95	99.983266	9,998,326.60	6,747.65	0.90
		Base		99.915790	9,991,578.95	99.983266	9,998,326.60	6,747.65	0.90
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
	10,000,000.000	Local		100.012953	10,001,295.34	100.198673	10,019,867.30	18,571.96	0.90
		Base		100.012953	10,001,295.34	100.198673	10,019,867.30	18,571.96	0.90
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.953020	4,997,651.00	-2,349.00	0.45
		Base		100.000000	5,000,000.00	99.953020	4,997,651.00	-2,349.00	0.45
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.469753	5,023,487.65	23,487.65	0.45
		Base		100.000000	5,000,000.00	100.469753	5,023,487.65	23,487.65	0.45

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.490967	10,049,096.70	49,096.70	0.91	
		Base	100.000000	10,000,000.00	100.490967	10,049,096.70	49,096.70	0.91	
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.260238	5,063,011.90	63,011.90	0.46	
		Base	100.000000	5,000,000.00	101.260238	5,063,011.90	63,011.90	0.46	
3134GWAR7	FREDDIE MAC NOTES 07/25 0.75					0.750000	21 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000603	10,000,060.30	60.30	0.90	
		Base	100.000000	10,000,000.00	100.000603	10,000,060.30	60.30	0.90	
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.968812	9,996,881.20	-3,118.80	0.90	
		Base	100.000000	10,000,000.00	99.968812	9,996,881.20	-3,118.80	0.90	
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
	10,000,000.000	Local	99.993813	9,999,381.34	102.095029	10,209,502.90	210,121.56	0.92	
		Base	99.993813	9,999,381.34	102.095029	10,209,502.90	210,121.56	0.92	
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	16,000,000.000	Local	99.967350	15,994,776.05	103.341900	16,534,704.00	539,927.95	1.49	
		Base	99.967350	15,994,776.05	103.341900	16,534,704.00	539,927.95	1.49	
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
	3,060,091.130	Local	99.771892	3,053,110.83	102.473870	3,135,793.81	82,682.98	0.28	
Original Face:	11,452,445.000	Base	99.771892	3,053,110.83	102.473870	3,135,793.81	82,682.98	0.28	
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
	3,933,694.680	Local	100.281276	3,944,759.21	102.333130	4,025,472.89	80,713.68	0.36	
Original Face:	11,058,708.000	Base	100.281276	3,944,759.21	102.333130	4,025,472.89	80,713.68	0.36	
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
	0.010	Local	476,400.000000	47.64	100.000000	0.01	-47.63	0.00	
Original Face:	38,900,000.000	Base	476,400.000000	47.64	100.000000	0.01	-47.63	0.00	
3136G4A78	FANNIE MAE NOTES 07/24 0.58					0.580000	22 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.004077	10,000,407.70	407.70	0.90	
		Base	100.000000	10,000,000.00	100.004077	10,000,407.70	407.70	0.90	

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3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.027844	5,001,392.20	1,392.20	0.45	
		Base	100.000000	5,000,000.00	100.027844	5,001,392.20	1,392.20	0.45	
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
	229,002.850	Local	98.649100	225,909.25	100.567720	230,302.94	4,393.69	0.02	
Original Face:	5,000,000.000	Base	98.649100	225,909.25	100.567720	230,302.94	4,393.69	0.02	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	1,811,746.500	Local	99.977996	1,811,347.85	102.918580	1,864,623.77	53,275.92	0.17	
Original Face:	10,000,000.000	Base	99.977996	1,811,347.85	102.918580	1,864,623.77	53,275.92	0.17	
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
	971,106.900	Local	102.842463	998,710.25	101.075970	981,555.72	-17,154.53	0.09	
Original Face:	10,000,000.000	Base	102.842463	998,710.25	101.075970	981,555.72	-17,154.53	0.09	
3137AQT6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
	1,947,799.940	Local	100.720826	1,961,840.19	102.458080	1,995,678.42	33,838.23	0.18	
Original Face:	12,022,600.000	Base	100.720826	1,961,840.19	102.458080	1,995,678.42	33,838.23	0.18	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	3,062,141.450	Local	100.357581	3,073,091.09	102.380190	3,135,026.23	61,935.14	0.28	
Original Face:	15,363,692.000	Base	100.357581	3,073,091.09	102.380190	3,135,026.23	61,935.14	0.28	
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	5,025,149.520	Local	101.270436	5,088,990.83	103.324840	5,192,227.70	103,236.87	0.47	
Original Face:	24,000,000.000	Base	101.270436	5,088,990.83	103.324840	5,192,227.70	103,236.87	0.47	
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
	167,168.700	Local	100.329015	167,718.71	100.087910	167,315.66	-403.05	0.02	
Original Face:	10,000,000.000	Base	100.329015	167,718.71	100.087910	167,315.66	-403.05	0.02	
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
	469,146.210	Local	100.738535	472,611.02	100.055790	469,407.95	-3,203.07	0.04	
Original Face:	29,723,368.000	Base	100.738535	472,611.02	100.055790	469,407.95	-3,203.07	0.04	
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	985,894.470	Local	101.615171	1,001,818.35	103.952090	1,024,857.91	23,039.56	0.09	
Original Face:	9,815,000.000	Base	101.615171	1,001,818.35	103.952090	1,024,857.91	23,039.56	0.09	

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3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	3,493,180.400	Local	101.729740	3,553,603.34	101.365980	3,540,896.55	-12,706.79		0.32
Original Face:	10,000,000.000	Base	101.729740	3,553,603.34	101.365980	3,540,896.55	-12,706.79		0.32
3137FEVL1	FREDDIE MAC FHR 4800 UA				3.500000	15 Dec 2044			
	4,479,117.570	Local	99.896205	4,474,468.45	101.788340	4,559,219.42	84,750.97		0.41
Original Face:	14,712,277.000	Base	99.896205	4,474,468.45	101.788340	4,559,219.42	84,750.97		0.41
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
	802,700.500	Local	101.631633	815,797.63	104.476450	838,632.99	22,835.36		0.08
Original Face:	10,000,000.000	Base	101.631633	815,797.63	104.476450	838,632.99	22,835.36		0.08
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
	901,836.050	Local	108.672406	980,046.93	112.329090	1,013,024.23	32,977.30		0.09
Original Face:	12,777,000.000	Base	108.672406	980,046.93	112.329090	1,013,024.23	32,977.30		0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	307,009.600	Local	105.752589	324,670.60	118.671430	364,332.68	39,662.08		0.03
Original Face:	10,000,000.000	Base	105.752589	324,670.60	118.671430	364,332.68	39,662.08		0.03
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
	287,596.650	Local	104.098114	299,382.69	111.936810	321,926.52	22,543.83		0.03
Original Face:	5,000,000.000	Base	104.098114	299,382.69	111.936810	321,926.52	22,543.83		0.03
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029			
	262,987.040	Local	102.483160	269,517.43	103.162020	271,302.74	1,785.31		0.02
Original Face:	16,000,000.000	Base	102.483160	269,517.43	103.162020	271,302.74	1,785.31		0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	192,639.700	Local	104.936428	202,149.22	109.041970	210,058.12	7,908.90		0.02
Original Face:	5,000,000.000	Base	104.936428	202,149.22	109.041970	210,058.12	7,908.90		0.02
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042			
	774,945.320	Local	102.676528	795,686.95	103.850926	804,787.89	9,100.94		0.07
Original Face:	9,875,825.000	Base	102.676528	795,686.95	103.850926	804,787.89	9,100.94		0.07
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
	977,240.650	Local	99.944976	976,702.93	105.052073	1,026,611.56	49,908.63		0.09
Original Face:	5,000,000.000	Base	99.944976	976,702.93	105.052073	1,026,611.56	49,908.63		0.09

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38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	2,578,998.400	Local	100.970979	2,604,039.92	103.052440	2,657,720.78	53,680.86	0.24
Original Face:	10,000,000.000	Base	100.970979	2,604,039.92	103.052440	2,657,720.78	53,680.86	0.24
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	244,114.840	Local	99.690375	243,359.00	100.537000	245,425.74	2,066.74	0.02
Original Face:	2,000,000.000	Base	99.690375	243,359.00	100.537000	245,425.74	2,066.74	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	1,680,048.150	Local	100.125352	1,682,154.12	103.301260	1,735,510.91	53,356.79	0.16
Original Face:	5,000,000.000	Base	100.125352	1,682,154.12	103.301260	1,735,510.91	53,356.79	0.16
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,313,770.000	Local	95.510159	3,164,986.98	100.755380	3,338,801.56	173,814.58	0.30
Original Face:	10,000,000.000	Base	95.510159	3,164,986.98	100.755380	3,338,801.56	173,814.58	0.30
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,307,010.200	Local	94.519290	5,961,341.28	102.184910	6,444,812.70	483,471.42	0.58
Original Face:	10,000,000.000	Base	94.519290	5,961,341.28	102.184910	6,444,812.70	483,471.42	0.58
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB				2.500000	20 Apr 2043		
	3,658,732.230	Local	100.000000	3,658,732.23	100.988490	3,694,898.43	36,166.20	0.33
Original Face:	11,635,033.000	Base	100.000000	3,658,732.23	100.988490	3,694,898.43	36,166.20	0.33
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,948,311.800	Local	97.754990	3,859,671.81	104.847820	4,139,718.85	280,047.04	0.37
Original Face:	5,000,000.000	Base	97.754990	3,859,671.81	104.847820	4,139,718.85	280,047.04	0.37
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,441,377.300	Local	100.811027	2,461,177.52	104.859700	2,560,020.91	98,843.39	0.23
Original Face:	10,000,000.000	Base	100.811027	2,461,177.52	104.859700	2,560,020.91	98,843.39	0.23
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	2,481,551.200	Local	100.223731	2,487,103.21	103.627830	2,571,577.66	84,474.45	0.23
Original Face:	10,000,000.000	Base	100.223731	2,487,103.21	103.627830	2,571,577.66	84,474.45	0.23
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	3,061,333.960	Local	95.895064	2,935,668.17	102.399270	3,134,783.63	199,115.46	0.28
Original Face:	4,000,000.000	Base	95.895064	2,935,668.17	102.399270	3,134,783.63	199,115.46	0.28

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38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,149,923.300	Local	96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	0.38	
Original Face:	5,000,000.000	Base	96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	0.38	
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
	1,525,910.900	Local	98.936745	1,509,686.58	101.742520	1,552,500.20	42,813.62	0.14	
Original Face:	5,000,000.000	Base	98.936745	1,509,686.58	101.742520	1,552,500.20	42,813.62	0.14	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	4,202,734.200	Local	99.901780	4,198,606.28	103.015240	4,329,456.72	130,850.44	0.39	
Original Face:	10,000,000.000	Base	99.901780	4,198,606.28	103.015240	4,329,456.72	130,850.44	0.39	
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
	984,471.150	Local	99.245373	977,042.06	100.846460	992,804.30	15,762.24	0.09	
Original Face:	5,000,000.000	Base	99.245373	977,042.06	100.846460	992,804.30	15,762.24	0.09	
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
	1,393,168.400	Local	99.277929	1,383,108.73	101.591240	1,415,337.05	32,228.32	0.13	
Original Face:	5,000,000.000	Base	99.277929	1,383,108.73	101.591240	1,415,337.05	32,228.32	0.13	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,996,163.700	Local	100.068302	1,997,527.12	102.548950	2,047,044.91	49,517.79	0.18	
Original Face:	5,000,000.000	Base	100.068302	1,997,527.12	102.548950	2,047,044.91	49,517.79	0.18	
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	3,822,664.930	Local	99.618277	3,808,072.92	104.119710	3,980,147.64	172,074.72	0.36	
Original Face:	5,000,000.000	Base	99.618277	3,808,072.92	104.119710	3,980,147.64	172,074.72	0.36	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	2,908,036.610	Local	99.869266	2,904,234.81	104.863730	3,049,475.66	145,240.85	0.27	
Original Face:	9,953,662.330	Base	99.869266	2,904,234.81	104.863730	3,049,475.66	145,240.85	0.27	
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	7,000,000.000	Local	106.264633	7,438,524.29	107.291247	7,510,387.29	71,863.00	0.68	
		Base	106.264633	7,438,524.29	107.291247	7,510,387.29	71,863.00	0.68	
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	

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6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
		5,000,000.000	Local 110.847139	5,542,356.93	110.132580	5,506,629.00	-35,727.93	0.50
			Base 110.847139	5,542,356.93	110.132580	5,506,629.00	-35,727.93	0.50
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
		1,730,000.000	Local 100.401367	1,736,943.65	103.188477	1,785,160.65	48,217.00	0.16
			Base 100.401367	1,736,943.65	103.188477	1,785,160.65	48,217.00	0.16
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
		5,000,000.000	Local 99.724154	4,986,207.70	101.571544	5,078,577.20	92,369.50	0.46
			Base 99.724154	4,986,207.70	101.571544	5,078,577.20	92,369.50	0.46
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		
		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
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
		55,000,000.000	Local 99.993504	54,996,427.13	100.209061	55,114,983.55	118,556.42	4.97
			Base 99.993504	54,996,427.13	100.209061	55,114,983.55	118,556.42	4.97
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
		15,000,000.000	Local 100.008607	15,001,291.05	100.448907	15,067,336.05	66,045.00	1.36
			Base 100.008607	15,001,291.05	100.448907	15,067,336.05	66,045.00	1.36
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
		10,000,000.000	Local 100.004931	10,000,493.08	100.643833	10,064,383.30	63,890.22	0.91
			Base 100.004931	10,000,493.08	100.643833	10,064,383.30	63,890.22	0.91
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
		25,000,000.000	Local 99.998318	24,999,579.49	100.960938	25,240,234.50	240,655.01	2.28
			Base 99.998318	24,999,579.49	100.960938	25,240,234.50	240,655.01	2.28
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
		10,000,000.000	Local 100.014669	10,001,466.89	101.156250	10,115,625.00	114,158.11	0.91
			Base 100.014669	10,001,466.89	101.156250	10,115,625.00	114,158.11	0.91

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912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		5,000,000.000	Local	99.910182	4,995,509.09	100.476562	5,023,828.10	28,319.01	0.45
			Base	99.910182	4,995,509.09	100.476562	5,023,828.10	28,319.01	0.45
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018			
		0.000	Local	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
			Base	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019			
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022			
		20,000,000.000	Local	99.886729	19,977,345.89	101.718750	20,343,750.00	366,404.11	1.83
			Base	99.886729	19,977,345.89	101.718750	20,343,750.00	366,404.11	1.83
<b>US DOLLAR Total</b>									
		454,716,378.810	Local			462,571,886.18	6,811,781.59	41.70	
Original Face:		468,317,603.330	Base		455,760,104.59	462,571,886.18	6,811,781.59	41.70	
<b>FIXED INCOME Total</b>									
		454,716,378.810	Base		455,760,104.59	462,571,886.18	6,811,781.59	41.70	
Original Face:		468,317,603.330							

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		1,101,494,386.780	Base	1,102,452,992.64		1,109,271,940.64	6,818,948.00	100.00
Original Face:		468,317,603.330						



# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		0.020	Local	1.000000	0.02	1.000000	0.02	0.00
			Base	1.000000	0.02	1.000000	0.02	0.00
<b>US DOLLAR Total</b>								
		0.020	Local		0.02	0.02	0.00	0.00
			Base		0.02	0.02	0.00	0.00
<b>CASH Total</b>								
		0.020	Base		0.02	0.02	0.00	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
02314PK59	AMAZON COM INC DISC COML				0.090000	05 Oct 2020		
	23,250,000.000	Local	99.991500	23,248,023.75	99.991500	23,248,023.75	0.00	1.22
		Base	99.991500	23,248,023.75	99.991500	23,248,023.75	0.00	1.22
03785DJP2	APPLE INC				0.170000	23 Sep 2020		
	25,000,000.000	Local	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	1.31
		Base	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	1.31
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
	10,000,000.000	Local	99.580000	9,958,000.00	99.580000	9,958,000.00	0.00	0.52
		Base	99.580000	9,958,000.00	99.580000	9,958,000.00	0.00	0.52
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
	10,000,000.000	Local	99.490000	9,949,000.00	99.963400	9,996,340.00	47,340.00	0.52
		Base	99.490000	9,949,000.00	99.963400	9,996,340.00	47,340.00	0.52
06367BQS1	BANK OF MONTREAL-				0.200000	13 Nov 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.014390	20,002,878.00	2,878.00	1.05
		Base	100.000000	20,000,000.00	100.014390	20,002,878.00	2,878.00	1.05

& Issue has redenominated but Local is not converted  
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Books Closed

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# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06367BTB5	BANK OF MONTREAL-				0.140000	04 Jan 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
07644AM84	BEDFORD ROW FDG CORP				0.180000	08 Dec 2020			
		10,000,000.000	Local	99.951000	9,995,100.00	99.958350	9,995,835.00	735.00	0.52
			Base	99.951000	9,995,100.00	99.958350	9,995,835.00	735.00	0.52
091995001	BLACKROCK INVT QUALITY				0.010000	01 Sep 2020			
		5,004,648.000	Local	100.000000	5,004,648.00	100.000000	5,004,648.00	0.00	0.26
			Base	100.000000	5,004,648.00	100.000000	5,004,648.00	0.00	0.26
15060XJ11	CEDAR SPRING CPTL CO				0.140000	01 Sep 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
15060XJP8	CEDAR SPRING CPTL CO				0.140000	23 Sep 2020			
		8,211,000.000	Local	99.991445	8,210,297.51	99.991445	8,210,297.51	0.00	0.43
			Base	99.991445	8,210,297.51	99.991445	8,210,297.51	0.00	0.43
16677JJH0	CHEVRON CORP				1.600000	17 Sep 2020			
		10,000,000.000	Local	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.52
			Base	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.52
16677JJW7	CHEVRON CORP				0.200000	30 Sep 2020			
		10,000,000.000	Local	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.52
			Base	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.52
16677JLW4	CHEVRON CORP				0.210000	30 Nov 2020			
		20,000,000.000	Local	99.947500	19,989,500.00	99.972500	19,994,500.00	5,000.00	1.05
			Base	99.947500	19,989,500.00	99.972500	19,994,500.00	5,000.00	1.05
19121AJ10	COCA-COLA COMPANY				0.140000	01 Sep 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
19121AJP7	COCA-COLA COMPANY				0.150000	23 Sep 2020			
		25,000,000.000	Local	99.990833	24,997,708.33	99.990833	24,997,708.33	0.00	1.31
			Base	99.990833	24,997,708.33	99.990833	24,997,708.33	0.00	1.31

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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: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	0.26
			Base	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	0.26
2063C0LG5	CONCORD MIN CPTL CO	10,000,000.000	Local	99.957778	9,995,777.78	99.959250	9,995,925.00	147.22	0.52
			Base	99.957778	9,995,777.78	99.959250	9,995,925.00	147.22	0.52
2063C0LK6	CONCORD MIN CPTL CO	15,000,000.000	Local	99.956111	14,993,416.67	99.955890	14,993,383.50	-33.17	0.78
			Base	99.956111	14,993,416.67	99.955890	14,993,383.50	-33.17	0.78
22599G006	CREDIT AGRICOLE REPO REPO	43,716,102.920	Local	100.000000	43,716,102.92	100.000000	43,716,102.92	0.00	2.29
			Base	100.000000	43,716,102.92	100.000000	43,716,102.92	0.00	2.29
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
2284K0K95	CROWN POINT CAP CO.	20,000,000.000	Local	99.972556	19,994,511.11	99.972556	19,994,511.11	0.00	1.05
			Base	99.972556	19,994,511.11	99.972556	19,994,511.11	0.00	1.05
30229AJV2	EXXON MOBIL CORP	15,000,000.000	Local	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.78
			Base	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.78
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.52
			Base	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.52
30229AL31	EXXON MOBIL CORP	15,000,000.000	Local	99.966750	14,995,012.50	99.983900	14,997,585.00	2,572.50	0.78
			Base	99.966750	14,995,012.50	99.983900	14,997,585.00	2,572.50	0.78
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.927500	9,992,750.00	99.972500	9,997,250.00	4,500.00	0.52
			Base	99.927500	9,992,750.00	99.972500	9,997,250.00	4,500.00	0.52

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# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

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STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
36955DJH4	GEN DYNAMICS CORP	25,000,000.000	Local	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.31
			Base	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.31
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
37829ADK1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
38346LJR8	GOTHAM FDG CORP	17,500,000.000	Local	99.982667	17,496,966.67	99.982667	17,496,966.67	0.00	0.91
			Base	99.982667	17,496,966.67	99.982667	17,496,966.67	0.00	0.91
38346LKT2	GOTHAM FDG CORP	10,000,000.000	Local	99.961111	9,996,111.11	99.961111	9,996,111.11	0.00	0.52
			Base	99.961111	9,996,111.11	99.961111	9,996,111.11	0.00	0.52
40588LJ18	HALKIN FINANCE LLC USC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
40588LL98	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.959750	9,995,975.00	99.965690	9,996,569.00	594.00	0.52
			Base	99.959750	9,995,975.00	99.965690	9,996,569.00	594.00	0.52
45779PJ17	INSTITUTIONAL SECURED	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
45826CJQ4	INTEL CORPORATION	15,000,000.000	Local	99.994250	14,999,137.50	99.994250	14,999,137.50	0.00	0.78
			Base	99.994250	14,999,137.50	99.994250	14,999,137.50	0.00	0.78
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.972139	24,993,034.72	99.985250	24,996,312.50	3,277.78	1.31
			Base	99.972139	24,993,034.72	99.985250	24,996,312.50	3,277.78	1.31

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ST OF AZ POOL 5 LGIP  
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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	
47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.952500	24,988,125.00	99.977500	24,994,375.00	6,250.00	1.31
			Base	99.952500	24,988,125.00	99.977500	24,994,375.00	6,250.00	1.31
48802TZ40	KELLS FDG LLC	10,000,000.000	Local	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.52
			Base	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.52
52952LL59	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.958472	9,995,847.22	99.958472	9,995,847.22	0.00	0.52
			Base	99.958472	9,995,847.22	99.958472	9,995,847.22	0.00	0.52
52952LLC4	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.52
			Base	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.52
53245PL48	ELI LILLY & COMPANY	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.31
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.31
56274LK52	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.979222	14,996,883.33	99.979222	14,996,883.33	0.00	0.78
			Base	99.979222	14,996,883.33	99.979222	14,996,883.33	0.00	0.78
57576JJ86	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.997667	24,999,416.67	99.997667	24,999,416.67	0.00	1.31
			Base	99.997667	24,999,416.67	99.997667	24,999,416.67	0.00	1.31
57576JJB9	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.31
			Base	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.31
59157TJU8	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.978250	9,997,825.00	99.978250	9,997,825.00	0.00	0.52
			Base	99.978250	9,997,825.00	99.978250	9,997,825.00	0.00	0.52
59157TLJ0	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.78
			Base	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.78

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# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59157TME0	METLIFE SHORT TERM FDG					0.220000	14 Dec 2020		
	25,000,000.000	Local	99.936444	24,984,111.11	99.936444	24,984,111.11	0.00	1.31	
		Base	99.936444	24,984,111.11	99.936444	24,984,111.11	0.00	1.31	
63763PJ18	NATIONAL SECS CLEARING					0.150000	01 Sep 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52	
63763PJE0	NATIONAL SECS CLEARING					0.140000	14 Sep 2020		
	15,000,000.000	Local	99.994944	14,999,241.67	99.994944	14,999,241.67	0.00	0.78	
		Base	99.994944	14,999,241.67	99.994944	14,999,241.67	0.00	0.78	
64106GKN2	NESTLE FIN FRANCE S.					0.140000	22 Oct 2020		
	25,000,000.000	Local	99.980167	24,995,041.67	99.980167	24,995,041.67	0.00	1.31	
		Base	99.980167	24,995,041.67	99.980167	24,995,041.67	0.00	1.31	
64951WJF2	NEW YORK LFE CAP COR					0.170000	15 Sep 2020		
	9,153,000.000	Local	99.993389	9,152,394.88	99.993389	9,152,394.88	0.00	0.48	
		Base	99.993389	9,152,394.88	99.993389	9,152,394.88	0.00	0.48	
64951WKM5	NEW YORK LFE CAP COR					0.150000	21 Oct 2020		
	20,000,000.000	Local	99.979167	19,995,833.33	99.979167	19,995,833.33	0.00	1.05	
		Base	99.979167	19,995,833.33	99.979167	19,995,833.33	0.00	1.05	
64951WLK8	NEW YORK LFE CAP COR					0.110000	19 Nov 2020		
	15,000,000.000	Local	99.975861	14,996,379.16	99.975861	14,996,379.16	0.00	0.78	
		Base	99.975861	14,996,379.16	99.975861	14,996,379.16	0.00	0.78	
6698M4J86	NOVARTIS FNC CRP					0.160000	08 Sep 2020		
	14,000,000.000	Local	99.996889	13,999,564.44	99.996889	13,999,564.44	0.00	0.73	
		Base	99.996889	13,999,564.44	99.996889	13,999,564.44	0.00	0.73	
6698M4JM5	NOVARTIS FNC CRP					0.180000	21 Sep 2020		
	19,000,000.000	Local	99.990000	18,998,100.00	99.990000	18,998,100.00	0.00	0.99	
		Base	99.990000	18,998,100.00	99.990000	18,998,100.00	0.00	0.99	
6698M4LP5	NOVARTIS FNC CRP					0.220000	23 Nov 2020		
	15,000,000.000	Local	99.949278	14,992,391.67	99.949278	14,992,391.67	0.00	0.78	
		Base	99.949278	14,992,391.67	99.949278	14,992,391.67	0.00	0.78	

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67983TJ15	OLD LINE FUNDING LLC				0.090000	01 Sep 2020			
		13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.68
			Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.68
67983TJ23	OLD LINE FUNDING LLC				0.120000	02 Sep 2020			
		20,000,000.000	Local	99.999667	19,999,933.33	99.999667	19,999,933.33	0.00	1.05
			Base	99.999667	19,999,933.33	99.999667	19,999,933.33	0.00	1.05
71708EK20	PFIZER INC				0.160000	02 Oct 2020			
		6,250,000.000	Local	99.986222	6,249,138.89	99.986222	6,249,138.89	0.00	0.33
			Base	99.986222	6,249,138.89	99.986222	6,249,138.89	0.00	0.33
71708EK61	PFIZER INC				0.200000	06 Oct 2020			
		15,000,000.000	Local	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.78
			Base	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.78
71708EKN4	PFIZER INC				0.130000	22 Oct 2020			
		15,000,000.000	Local	99.981583	14,997,237.50	99.981583	14,997,237.50	0.00	0.78
			Base	99.981583	14,997,237.50	99.981583	14,997,237.50	0.00	0.78
71708EL37	PFIZER INC				0.230000	03 Nov 2020			
		15,000,000.000	Local	99.959750	14,993,962.50	99.959750	14,993,962.50	0.00	0.78
			Base	99.959750	14,993,962.50	99.959750	14,993,962.50	0.00	0.78
74271TK51	PROCTOR GAMBLE AND CO				0.160000	05 Oct 2020			
		25,000,000.000	Local	99.984889	24,996,222.22	99.984889	24,996,222.22	0.00	1.31
			Base	99.984889	24,996,222.22	99.984889	24,996,222.22	0.00	1.31
8010M2JE3	SANOFI				0.230000	14 Sep 2020			
		10,000,000.000	Local	99.991694	9,999,169.44	99.991694	9,999,169.44	0.00	0.52
			Base	99.991694	9,999,169.44	99.991694	9,999,169.44	0.00	0.52
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020			
		10,000,000.000	Local	99.867250	9,986,725.00	99.867250	9,986,725.00	0.00	0.52
			Base	99.867250	9,986,725.00	99.867250	9,986,725.00	0.00	0.52
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021			
		10,000,000.000	Local	99.651111	9,965,111.11	99.651111	9,965,111.11	0.00	0.52
			Base	99.651111	9,965,111.11	99.651111	9,965,111.11	0.00	0.52

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# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86565CLE7	SUMITOMO MITSUI BKG CORP					0.230000	29 Oct 2020		
	20,000,000.000	Local	99.999999	19,999,999.76	99.999999	19,999,999.76	0.00	1.05	
		Base	99.999999	19,999,999.76	99.999999	19,999,999.76	0.00	1.05	
88602TLL5	THUNDER BAY FNDNG LLC					0.240000	20 Nov 2020		
	20,000,000.000	Local	99.946667	19,989,333.33	99.946667	19,989,333.33	0.00	1.05	
		Base	99.946667	19,989,333.33	99.946667	19,989,333.33	0.00	1.05	
89114NR56	TORONTO-DOMINION					0.180000	21 Jan 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31	
89119AJW9	TORONTO DOMINION BANK					0.230000	30 Sep 2020		
	25,000,000.000	Local	99.981472	24,995,368.06	99.981472	24,995,368.06	0.00	1.31	
		Base	99.981472	24,995,368.06	99.981472	24,995,368.06	0.00	1.31	
89233GKV7	TOYOTA MOTOR CREDIT					0.280000	29 Oct 2020		
	20,000,000.000	Local	99.954889	19,990,977.78	99.954889	19,990,977.78	0.00	1.05	
		Base	99.954889	19,990,977.78	99.954889	19,990,977.78	0.00	1.05	
89233GLQ7	TOYOTA MOTOR CREDIT					0.270000	24 Nov 2020		
	15,000,000.000	Local	99.937000	14,990,550.00	99.937000	14,990,550.00	0.00	0.78	
		Base	99.937000	14,990,550.00	99.937000	14,990,550.00	0.00	0.78	
9127962H1	TREASURY BILL 09/20 0.00000					0.162500	24 Sep 2020		
	10,000,000.000	Local	99.989618	9,998,961.81	99.989618	9,998,961.81	0.00	0.52	
		Base	99.989618	9,998,961.81	99.989618	9,998,961.81	0.00	0.52	
9127962J7	TREASURY BILL 10/20 0.00000					0.142500	01 Oct 2020		
	20,000,000.000	Local	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.05	
		Base	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.05	
9127962Z1	TREASURY BILL 11/20 0.00000					0.097500	12 Nov 2020		
	10,000,000.000	Local	99.980500	9,998,050.00	99.980500	9,998,050.00	0.00	0.52	
		Base	99.980500	9,998,050.00	99.980500	9,998,050.00	0.00	0.52	
9127963R8	TREASURY BILL 09/20 0.00000					0.130000	01 Sep 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.57	
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.57	

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ST OF AZ POOL 5 LGIP

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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
912796TY5	TREASURY BILL 12/20 0.00000				0.157500	31 Dec 2020		
	10,000,000.000	Local	99.947063	9,994,706.25	99.947063	9,994,706.25	0.00	0.52
		Base	99.947063	9,994,706.25	99.947063	9,994,706.25	0.00	0.52
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021		
	10,000,000.000	Local	99.915925	9,991,592.50	99.915925	9,991,592.50	0.00	0.52
		Base	99.915925	9,991,592.50	99.915925	9,991,592.50	0.00	0.52
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020		
	10,000,000.000	Local	99.999306	9,999,930.56	99.999306	9,999,930.56	0.00	0.52
		Base	99.999306	9,999,930.56	99.999306	9,999,930.56	0.00	0.52
92646KK27	VICTORY RECEIVABLES				0.240000	02 Oct 2020		
	20,000,000.000	Local	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.05
		Base	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.05
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.050000	01 Sep 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.92
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.92
930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	50,028,056.580	Local	100.000000	50,028,056.58	100.000000	50,028,056.58	0.00	2.62
		Base	100.000000	50,028,056.58	100.000000	50,028,056.58	0.00	2.62
966VMM002	JP MORGAN MONEY MARKET				0.010000	01 Sep 2020		
	5,025,174.880	Local	100.000000	5,025,174.88	100.000000	5,025,174.88	0.00	0.26
		Base	100.000000	5,025,174.88	100.000000	5,025,174.88	0.00	0.26
979QRC005	BANK OF AMERICA REPO				0.060000	01 Sep 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
<b>US DOLLAR Total</b>								
	1,499,137,982.380	Local		1,498,730,389.95		1,498,825,283.78	94,893.83	78.36
		Base		1,498,730,389.95		1,498,825,283.78	94,893.83	78.36
<b>CASH EQUIVALENT Total</b>								
	1,499,137,982.380	Base		1,498,730,389.95		1,498,825,283.78	94,893.83	78.36

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ST OF AZ POOL 5 LGIP  
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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
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.190000	11 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.022570	15,003,385.50	3,385.50	0.78
		Base	100.000000	15,000,000.00	100.022570	15,003,385.50	3,385.50	0.78
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR				0.165000	19 Oct 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.009161	15,001,374.15	1,374.15	0.78
		Base	100.000000	15,000,000.00	100.009161	15,001,374.15	1,374.15	0.78
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	15,000,000.000	Local	99.974167	14,996,125.00	99.982778	14,997,416.70	1,291.70	0.78
		Base	99.974167	14,996,125.00	99.982778	14,997,416.70	1,291.70	0.78
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	1,565,636.810	Local	100.000000	1,565,636.81	100.080020	1,566,889.63	1,252.82	0.08
Original Face:	12,500,000.000	Base	100.000000	1,565,636.81	100.080020	1,566,889.63	1,252.82	0.08
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	1,296,521.940	Local	100.000000	1,296,521.94	100.170310	1,298,730.05	2,208.11	0.07
Original Face:	4,250,000.000	Base	100.000000	1,296,521.94	100.170310	1,298,730.05	2,208.11	0.07
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
	20,000,000.000	Local	99.971000	19,994,200.00	99.975833	19,995,166.60	966.60	1.05
		Base	99.971000	19,994,200.00	99.975833	19,995,166.60	966.60	1.05
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000					15 Sep 2020		
	15,000,000.000	Local	99.994167	14,999,125.00	99.997278	14,999,591.70	466.70	0.78
		Base	99.994167	14,999,125.00	99.997278	14,999,591.70	466.70	0.78
9127962G3	TREASURY BILL 09/20 0.00000					17 Sep 2020		
	20,000,000.000	Local	99.992400	19,998,480.00	99.995889	19,999,177.80	697.80	1.05
		Base	99.992400	19,998,480.00	99.995889	19,999,177.80	697.80	1.05

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9127962H1	TREASURY BILL 09/20 0.00000					24 Sep 2020			
		10,000,000.000	Local	99.990097	9,999,009.71	99.994250	9,999,425.00	415.29	0.52
			Base	99.990097	9,999,009.71	99.994250	9,999,425.00	415.29	0.52
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020			
		10,000,000.000	Local	99.986458	9,998,645.83	99.991458	9,999,145.80	499.97	0.52
			Base	99.986458	9,998,645.83	99.991458	9,999,145.80	499.97	0.52
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020			
		20,000,000.000	Local	99.983134	19,996,626.70	99.987778	19,997,555.60	928.90	1.05
			Base	99.983134	19,996,626.70	99.987778	19,997,555.60	928.90	1.05
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					30 Jun 2020			
		0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
			Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020			
		20,000,000.000	Local	99.969067	19,993,813.35	99.973115	19,994,623.00	809.65	1.05
			Base	99.969067	19,993,813.35	99.973115	19,994,623.00	809.65	1.05
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020			
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020			
		10,000,000.000	Local	99.951389	9,995,138.90	99.968750	9,996,875.00	1,736.10	0.52
			Base	99.951389	9,995,138.90	99.968750	9,996,875.00	1,736.10	0.52
9127963K3	TREASURY BILL 12/20 0.00000					17 Dec 2020			
		10,000,000.000	Local	99.945608	9,994,560.81	99.966562	9,996,656.20	2,095.39	0.52
			Base	99.945608	9,994,560.81	99.966562	9,996,656.20	2,095.39	0.52
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 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

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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	
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020			
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03	0.00	
			Base 0.000000	-0.03	0.000000	0.00	0.03	0.00	
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021			
		10,000,000.000	Local 99.942720	9,994,272.00	99.955556	9,995,555.60	1,283.60	0.52	
			Base 99.942720	9,994,272.00	99.955556	9,995,555.60	1,283.60	0.52	
9127963Z0	TREASURY BILL 09/20 0.00000				0.010000	22 Sep 2020			
		20,000,000.000	Local 99.990044	19,998,008.89	99.994604	19,998,920.80	911.91	1.05	
			Base 99.990044	19,998,008.89	99.994604	19,998,920.80	911.91	1.05	
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020			
		20,000,000.000	Local 99.987167	19,997,433.33	99.992806	19,998,561.20	1,127.87	1.05	
			Base 99.987167	19,997,433.33	99.992806	19,998,561.20	1,127.87	1.05	
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021			
		10,000,000.000	Local 99.944389	9,994,438.90	99.937140	9,993,714.00	-724.90	0.52	
			Base 99.944389	9,994,438.90	99.937140	9,993,714.00	-724.90	0.52	
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020			
		10,000,000.000	Local 99.978903	9,997,890.28	99.986049	9,998,604.90	714.62	0.52	
			Base 99.978903	9,997,890.28	99.986049	9,998,604.90	714.62	0.52	
9127964Q9	TREASURY BILL 11/20 0.00000					03 Nov 2020			
		10,000,000.000	Local 99.970075	9,997,007.50	99.984250	9,998,425.00	1,417.50	0.52	
			Base 99.970075	9,997,007.50	99.984250	9,998,425.00	1,417.50	0.52	
9127964R7	CASH MGMT BILL 11/20 0.00000					10 Nov 2020			
		10,000,000.000	Local 99.965000	9,996,500.00	99.982500	9,998,250.00	1,750.00	0.52	
			Base 99.965000	9,996,500.00	99.982500	9,998,250.00	1,750.00	0.52	
9127965D7	CASH MGMT BILL 12/20 0.00000					22 Dec 2020			
		10,000,000.000	Local 99.954578	9,995,457.77	99.972000	9,997,200.00	1,742.23	0.52	
			Base 99.954578	9,995,457.77	99.972000	9,997,200.00	1,742.23	0.52	
9127965F2	CASH MGMT BILL 12/20 0.00000					29 Dec 2020			
		10,000,000.000	Local 99.963639	9,996,363.89	99.963639	9,996,363.90	0.01	0.52	
			Base 99.963639	9,996,363.89	99.963639	9,996,363.90	0.01	0.52	

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912796A66	CASH MGMT BILL 01/21 0.00000					12 Jan 2021			
		10,000,000.000	Local	99.958622	9,995,862.22	99.959361	9,995,936.10	73.88	0.52
			Base	99.958622	9,995,862.22	99.959361	9,995,936.10	73.88	0.52
912796TJ8	TREASURY BILL 09/20 0.00000					10 Sep 2020			
		30,000,000.000	Local	99.996075	29,998,822.50	99.997781	29,999,334.30	511.80	1.57
			Base	99.996075	29,998,822.50	99.997781	29,999,334.30	511.80	1.57
912796TN9	TREASURY BILL 10/20 0.00000					08 Oct 2020			
		30,000,000.000	Local	99.983607	29,995,082.10	99.990108	29,997,032.40	1,950.30	1.57
			Base	99.983607	29,995,082.10	99.990108	29,997,032.40	1,950.30	1.57
912796TU3	TREASURY BILL 12/20 0.00000					03 Dec 2020			
		20,000,000.000	Local	99.965403	19,993,080.56	99.969000	19,993,800.00	719.44	1.05
			Base	99.965403	19,993,080.56	99.969000	19,993,800.00	719.44	1.05
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021			
		10,000,000.000	Local	99.942055	9,994,205.54	99.954472	9,995,447.20	1,241.66	0.52
			Base	99.942055	9,994,205.54	99.954472	9,995,447.20	1,241.66	0.52
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020			
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796XE4	TREASURY BILL 02/21 0.00000					25 Feb 2021			
		10,000,000.000	Local	99.941000	9,994,099.97	99.938542	9,993,854.20	-245.77	0.52
			Base	99.941000	9,994,099.97	99.938542	9,993,854.20	-245.77	0.52
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020			
		10,000,000.000	Local	99.999139	9,999,913.89	99.999542	9,999,954.20	40.31	0.52
			Base	99.999139	9,999,913.89	99.999542	9,999,954.20	40.31	0.52
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1					1.049220	15 Mar 2021		
		1,164,841.650	Local	100.000000	1,164,841.65	100.030750	1,165,199.84	358.19	0.06
Original Face:		20,000,000.000	Base	100.000000	1,164,841.65	100.030750	1,165,199.84	358.19	0.06
<b>US DOLLAR Total</b>									
		414,027,000.400	Local		413,931,397.59		413,962,166.37	30,768.78	21.64
Original Face:		36,750,000.000	Base		413,931,397.59		413,962,166.37	30,768.78	21.64

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

Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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

	414,027,000.400	Base		413,931,397.59		413,962,166.37	30,768.78	21.64
Original Face:	36,750,000.000							

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		1,913,164,982.800	Base	1,912,661,787.56		1,912,787,450.17	125,662.61	100.00
Original Face:		36,750,000.000						

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG  
 View Date: September 8, 2020



STATE STREET

As of: August 31, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-2,537.770	Local	1.000000	-2,537.77	1.000000	-2,537.77	0.00
			Base	1.000000	-2,537.77	1.000000	-2,537.77	0.00

<b>US DOLLAR Total</b>		-2,537.770	Local		-2,537.77		-2,537.77	0.00
			Base		-2,537.77		-2,537.77	0.00

<b>CASH Total</b>		-2,537.770	Base		-2,537.77		-2,537.77	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY				0.010000	01 Sep 2020		
		15,001,961.660	Local	100.000000	15,001,961.66	100.000000	15,001,961.66	0.92
			Base	100.000000	15,001,961.66	100.000000	15,001,961.66	0.92

22599G006	CREDIT AGRICOLE REPO REPO				0.060000	01 Sep 2020		
		2,513,870.530	Local	100.000000	2,513,870.53	100.000000	2,513,870.53	0.15
			Base	100.000000	2,513,870.53	100.000000	2,513,870.53	0.15

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.026608	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.38
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.38

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	01 Sep 2020		
		120,927,433.550	Local	100.000000	120,927,433.55	100.000000	120,927,433.55	7.44
			Base	100.000000	120,927,433.55	100.000000	120,927,433.55	7.44

9127962H1	TREASURY BILL 09/20 0.00000				0.162000	24 Sep 2020		
		30,000,000.000	Local	99.989639	29,996,891.81	99.989639	29,996,891.81	1.85
			Base	99.989639	29,996,891.81	99.989639	29,996,891.81	1.85



# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127962J7	TREASURY BILL 10/20 0.00000 40,000,000.000	Local	99.988111	39,995,244.58	99.988111	01 Oct 2020 39,995,244.58	0.00	2.46	
		Base	99.988111	39,995,244.58	99.988111	39,995,244.58	0.00	2.46	
9127962R9	TREASURY BILL 10/20 0.00000 5,000,000.000	Local	99.981056	4,999,052.78	99.981056	15 Oct 2020 4,999,052.78	0.00	0.31	
		Base	99.981056	4,999,052.78	99.981056	4,999,052.78	0.00	0.31	
9127962S7	TREASURY BILL 10/20 0.00000 5,000,000.000	Local	99.978042	4,998,902.08	99.978042	22 Oct 2020 4,998,902.08	0.00	0.31	
		Base	99.978042	4,998,902.08	99.978042	4,998,902.08	0.00	0.31	
9127962T5	TREASURY BILL 10/20 0.00000 30,000,000.000	Local	99.976601	29,992,980.39	99.976601	29 Oct 2020 29,992,980.39	0.00	1.85	
		Base	99.976601	29,992,980.39	99.976601	29,992,980.39	0.00	1.85	
9127963A5	TREASURY BILL 11/20 0.00000 10,000,000.000	Local	99.974764	9,997,476.39	99.974764	19 Nov 2020 9,997,476.39	0.00	0.62	
		Base	99.974764	9,997,476.39	99.974764	9,997,476.39	0.00	0.62	
9127963B3	TREASURY BILL 11/20 0.00000 10,000,000.000	Local	99.973175	9,997,317.50	99.973175	27 Nov 2020 9,997,317.50	0.00	0.62	
		Base	99.973175	9,997,317.50	99.973175	9,997,317.50	0.00	0.62	
9127963R8	TREASURY BILL 09/20 0.00000 20,000,000.000	Local	100.000000	20,000,000.00	100.000000	01 Sep 2020 20,000,000.00	0.00	1.23	
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.23	
9127963Y3	TREASURY BILL 09/20 0.00000 30,000,000.000	Local	99.995796	29,998,738.83	99.995796	15 Sep 2020 29,998,738.83	0.00	1.85	
		Base	99.995796	29,998,738.83	99.995796	29,998,738.83	0.00	1.85	
912796TN9	TREASURY BILL 10/20 0.00000 15,000,000.000	Local	99.983556	14,997,533.33	99.983556	08 Oct 2020 14,997,533.33	0.00	0.92	
		Base	99.983556	14,997,533.33	99.983556	14,997,533.33	0.00	0.92	
912796TP4	TREASURY BILL 11/20 0.00000 20,000,000.000	Local	99.982847	19,996,569.44	99.982847	05 Nov 2020 19,996,569.44	0.00	1.23	
		Base	99.982847	19,996,569.44	99.982847	19,996,569.44	0.00	1.23	

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TY5	TREASURY BILL 12/20 0.00000				0.155000	31 Dec 2020		
	10,000,000.000	Local	99.947903	9,994,790.28	99.947903	9,994,790.28	0.00	0.62
		Base	99.947903	9,994,790.28	99.947903	9,994,790.28	0.00	0.62
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021		
	10,000,000.000	Local	99.917646	9,991,764.58	99.917646	9,991,764.58	0.00	0.62
		Base	99.917646	9,991,764.58	99.917646	9,991,764.58	0.00	0.62
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224				0.050000	01 Sep 2020		
	90,000,000.000	Local	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	5.54
		Base	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	5.54
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	08 Sep 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.54
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.54
930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	50,077,860.670	Local	100.000000	50,077,860.67	100.000000	50,077,860.67	0.00	3.08
		Base	100.000000	50,077,860.67	100.000000	50,077,860.67	0.00	3.08
979QHR003	SOUTH STREET REPO				0.110000	01 Sep 2020		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.15
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.15
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Sep 2020		
	2,535.170	Local	100.000000	2,535.17	100.000000	2,535.17	0.00	0.00
		Base	100.000000	2,535.17	100.000000	2,535.17	0.00	0.00
<b>US DOLLAR Total</b>								
	579,760,363.950	Local		579,717,625.94		579,717,625.94	0.00	35.69
		Base		579,717,625.94		579,717,625.94	0.00	35.69
<b>CASH EQUIVALENT Total</b>								
	579,760,363.950	Base		579,717,625.94		579,717,625.94	0.00	35.69

## FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	99.992445	19,998,488.90	99.995889	19,999,177.80	688.90	1.23
		Base	99.992445	19,998,488.90	99.995889	19,999,177.80	688.90	1.23
9127962H1	TREASURY BILL 09/20 0.00000					24 Sep 2020		
	20,000,000.000	Local	99.989938	19,997,987.53	99.994250	19,998,850.00	862.47	1.23
		Base	99.989938	19,997,987.53	99.994250	19,998,850.00	862.47	1.23
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	10,000,000.000	Local	99.986458	9,998,645.83	99.991458	9,999,145.80	499.97	0.62
		Base	99.986458	9,998,645.83	99.991458	9,999,145.80	499.97	0.62
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
	45,000,000.000	Local	99.980852	44,991,383.33	99.987778	44,994,500.10	3,116.77	2.77
		Base	99.980852	44,991,383.33	99.987778	44,994,500.10	3,116.77	2.77
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
	45,000,000.000	Local	99.982371	44,992,066.74	99.985125	44,993,306.25	1,239.51	2.77
		Base	99.982371	44,992,066.74	99.985125	44,993,306.25	1,239.51	2.77
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	30,000,000.000	Local	99.980280	29,994,083.93	99.983486	29,995,045.80	961.87	1.85
		Base	99.980280	29,994,083.93	99.983486	29,995,045.80	961.87	1.85
9127962Z1	TREASURY BILL 11/20 0.00000				0.010000	12 Nov 2020		
	50,000,000.000	Local	99.978432	49,989,215.90	99.979000	49,989,500.00	284.10	3.08
		Base	99.978432	49,989,215.90	99.979000	49,989,500.00	284.10	3.08
9127963A5	TREASURY BILL 11/20 0.00000				0.010000	19 Nov 2020		
	40,000,000.000	Local	99.974901	39,989,960.36	99.976410	39,990,564.00	603.64	2.46
		Base	99.974901	39,989,960.36	99.976410	39,990,564.00	603.64	2.46
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
	40,000,000.000	Local	99.969973	39,987,989.26	99.973115	39,989,246.00	1,256.74	2.46
		Base	99.969973	39,987,989.26	99.973115	39,989,246.00	1,256.74	2.46
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020		
	0.000	Local	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
		Base	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
9127963F4	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.01	0.010000	21 Jul 2020	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.00	0.01	0.00
9127963G2	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.04	0.010000	28 Jul 2020	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.951389	9,995,138.90	0.010000	10 Dec 2020	9,996,875.00	1,736.10	0.62
			Base	99.951389	9,995,138.90	99.968750	9,996,875.00	9,996,875.00	1,736.10	0.62
9127963K3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.947243	9,994,724.31	0.010000	17 Dec 2020	9,996,656.20	1,931.89	0.62
			Base	99.947243	9,994,724.31	99.966562	9,996,656.20	9,996,656.20	1,931.89	0.62
9127963M9	TREASURY BILL 08/20 0.00000	0.000	Local	0.000000	3,766.02	0.010000	04 Aug 2020	0.00	-3,766.02	0.00
			Base	0.000000	3,766.02	0.000000	0.00	0.00	-3,766.02	0.00
9127963P2	TREASURY BILL 08/20 0.00000	0.000	Local	0.000000	-0.02	0.010000	18 Aug 2020	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.00	0.02	0.00
9127963Q0	TREASURY BILL 08/20 0.00000	0.000	Local	0.000000	-0.03	0.010000	25 Aug 2020	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.00	0.03	0.00
9127963R8	TREASURY BILL 09/20 0.00000	30,000,000.000	Local	100.000000	30,000,000.00	0.010000	01 Sep 2020	30,000,000.00	0.00	1.85
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	30,000,000.00	0.00	1.85
9127963T4	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.942720	9,994,272.00	0.010000	07 Jan 2021	9,995,555.60	1,283.60	0.62
			Base	99.942720	9,994,272.00	99.955556	9,995,555.60	9,995,555.60	1,283.60	0.62
9127963U1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.943750	9,994,375.02	0.010000	14 Jan 2021	9,995,312.50	937.48	0.62
			Base	99.943750	9,994,375.02	99.953125	9,995,312.50	9,995,312.50	937.48	0.62

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Books Closed

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# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127963V9	TREASURY BILL 01/21 0.00000				0.010000	21 Jan 2021			
		10,000,000.000	Local	99.948722	9,994,872.24	99.954639	9,995,463.90	591.66	0.62
			Base	99.948722	9,994,872.24	99.954639	9,995,463.90	591.66	0.62
9127963W7	TREASURY BILL 02/21 0.00000				0.010000	04 Feb 2021			
		10,000,000.000	Local	99.954067	9,995,406.66	99.949083	9,994,908.30	-498.36	0.62
			Base	99.954067	9,995,406.66	99.949083	9,994,908.30	-498.36	0.62
9127963X5	TREASURY BILL 09/20 0.00000				0.010000	08 Sep 2020			
		50,000,000.000	Local	99.997676	49,998,838.21	99.998201	49,999,100.50	262.29	3.08
			Base	99.997676	49,998,838.21	99.998201	49,999,100.50	262.29	3.08
9127963Y3	TREASURY BILL 09/20 0.00000				0.010000	15 Sep 2020			
		20,000,000.000	Local	99.990939	19,998,187.77	99.996500	19,999,300.00	1,112.23	1.23
			Base	99.990939	19,998,187.77	99.996500	19,999,300.00	1,112.23	1.23
9127963Z0	TREASURY BILL 09/20 0.00000				0.010000	22 Sep 2020			
		60,000,000.000	Local	99.992028	59,995,216.70	99.994604	59,996,762.40	1,545.70	3.69
			Base	99.992028	59,995,216.70	99.994604	59,996,762.40	1,545.70	3.69
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020			
		70,000,000.000	Local	99.988756	69,992,128.94	99.992806	69,994,964.20	2,835.26	4.31
			Base	99.988756	69,992,128.94	99.992806	69,994,964.20	2,835.26	4.31
9127964C0	TREASURY BILL 02/21 0.00000				0.010000	11 Feb 2021			
		10,000,000.000	Local	99.947931	9,994,793.05	99.947931	9,994,793.10	0.05	0.62
			Base	99.947931	9,994,793.05	99.947931	9,994,793.10	0.05	0.62
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021			
		10,000,000.000	Local	99.944514	9,994,451.37	99.943333	9,994,333.30	-118.07	0.62
			Base	99.944514	9,994,451.37	99.943333	9,994,333.30	-118.07	0.62
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021			
		10,000,000.000	Local	99.944389	9,994,438.90	99.937140	9,993,714.00	-724.90	0.62
			Base	99.944389	9,994,438.90	99.937140	9,993,714.00	-724.90	0.62
9127964H9	TREASURY BILL 10/20 0.00000					13 Oct 2020			
		20,000,000.000	Local	99.988625	19,997,724.95	99.988333	19,997,666.60	-58.35	1.23
			Base	99.988625	19,997,724.95	99.988333	19,997,666.60	-58.35	1.23

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# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127964J5	TREASURY BILL 10/20 0.00000	10,000,000.000	Local	99.978903	9,997,890.28	99.986049	9,998,604.90	714.62	0.62
			Base	99.978903	9,997,890.28	99.986049	9,998,604.90	714.62	0.62
9127964K2	TREASURY BILL 10/20 0.00000	30,000,000.000	Local	99.977849	29,993,354.66	99.983278	29,994,983.40	1,628.74	1.85
			Base	99.977849	29,993,354.66	99.983278	29,994,983.40	1,628.74	1.85
9127964Q9	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.970198	9,997,019.75	99.984250	9,998,425.00	1,405.25	0.62
			Base	99.970198	9,997,019.75	99.984250	9,998,425.00	1,405.25	0.62
9127964R7	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.965000	9,996,500.00	99.982500	9,998,250.00	1,750.00	0.62
			Base	99.965000	9,996,500.00	99.982500	9,998,250.00	1,750.00	0.62
9127964T3	CASH MGMT BILL 11/20 0.00000	20,000,000.000	Local	99.975267	19,995,053.34	99.981333	19,996,266.60	1,213.26	1.23
			Base	99.975267	19,995,053.34	99.981333	19,996,266.60	1,213.26	1.23
9127964U0	CASH MGMT BILL 12/20 0.00000	20,000,000.000	Local	99.973206	19,994,641.11	99.975986	19,995,197.20	556.09	1.23
			Base	99.973206	19,994,641.11	99.975986	19,995,197.20	556.09	1.23
9127965D7	CASH MGMT BILL 12/20 0.00000	20,000,000.000	Local	99.959789	19,991,957.77	99.972000	19,994,400.00	2,442.23	1.23
			Base	99.959789	19,991,957.77	99.972000	19,994,400.00	2,442.23	1.23
9127965F2	CASH MGMT BILL 12/20 0.00000	20,000,000.000	Local	99.960234	19,992,046.83	99.963639	19,992,727.80	680.97	1.23
			Base	99.960234	19,992,046.83	99.963639	19,992,727.80	680.97	1.23
912796A66	CASH MGMT BILL 01/21 0.00000	20,000,000.000	Local	99.958881	19,991,776.17	99.959361	19,991,872.20	96.03	1.23
			Base	99.958881	19,991,776.17	99.959361	19,991,872.20	96.03	1.23
912796A74	CASH MGMT BILL 01/21 0.00000	10,000,000.000	Local	99.954889	9,995,488.89	99.955278	9,995,527.80	38.91	0.62
			Base	99.954889	9,995,488.89	99.955278	9,995,527.80	38.91	0.62

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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: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796SU4	TREASURY BILL 11/19 0.00000	0.000	Local	0.000000	-3,237.61	0.000000	29 Nov 2019 0.00	3,237.61	0.00
			Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.01	0.010000	16 Jul 2020 0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796TJ8	TREASURY BILL 09/20 0.00000	50,000,000.000	Local	99.996208	49,998,103.75	0.010000	10 Sep 2020 49,998,890.50	786.75	3.08
			Base	99.996208	49,998,103.75	99.997781	49,998,890.50	786.75	3.08
912796TN9	TREASURY BILL 10/20 0.00000	35,000,000.000	Local	99.984436	34,994,552.75	0.010000	08 Oct 2020 34,996,537.80	1,985.05	2.15
			Base	99.984436	34,994,552.75	99.990108	34,996,537.80	1,985.05	2.15
912796TP4	TREASURY BILL 11/20 0.00000	30,000,000.000	Local	99.980410	29,994,122.89	0.010000	05 Nov 2020 29,994,447.90	325.01	1.85
			Base	99.980410	29,994,122.89	99.981493	29,994,447.90	325.01	1.85
912796TU3	TREASURY BILL 12/20 0.00000	50,000,000.000	Local	99.971222	49,985,611.23	0.010000	03 Dec 2020 49,984,500.00	-1,111.23	3.08
			Base	99.971222	49,985,611.23	99.969000	49,984,500.00	-1,111.23	3.08
912796UB3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	77,805.00	0.010000	02 Jul 2020 0.00	-77,805.00	0.00
			Base	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
912796UC1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.946195	9,994,619.46	0.010000	28 Jan 2021 9,995,447.20	827.74	0.62
			Base	99.946195	9,994,619.46	99.954472	9,995,447.20	827.74	0.62
912796VP1	TREASURY BILL 08/19 0.00000	0.000	Local	0.000000	-2,421.88	0.010000	06 Aug 2019 0.00	2,421.88	0.00
			Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000	0.000	Local	0.000000	5,438.98	0.010000	06 Aug 2020 0.00	-5,438.98	0.00
			Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00

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Books Closed

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# Holdings

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

As of: August 31, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020			
		0.000	0.000000	-646.25	0.000000	0.00	646.25	0.00	Local
			0.000000	-646.25	0.000000	0.00	646.25	0.00	Base
912796XE4	TREASURY BILL 02/21 0.00000					25 Feb 2021			
		10,000,000.000	99.942229	9,994,222.90	99.938542	9,993,854.20	-368.70	0.62	Local
			99.942229	9,994,222.90	99.938542	9,993,854.20	-368.70	0.62	Base
912796XH7	TREASURY BILL 09/20 0.00000				0.010000	03 Sep 2020			
		50,000,000.000	99.999156	49,999,577.78	99.999542	49,999,771.00	193.22	3.08	Local
			99.999156	49,999,577.78	99.999542	49,999,771.00	193.22	3.08	Base
<b>US DOLLAR Total</b>									
		1,045,000,000.000		1,044,864,580.42		1,044,814,444.85	-50,135.57	64.31	Local
				1,044,864,580.42		1,044,814,444.85	-50,135.57	64.31	Base
<b>FIXED INCOME Total</b>									
		1,045,000,000.000		1,044,864,580.42		1,044,814,444.85	-50,135.57	64.31	Base



# Holdings

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



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,624,757,826.180	Base	1,624,579,668.59		1,624,529,533.02	-50,135.57	100.00

# Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	
		-30,899.690	Local	1.000000	-30,899.69	1.000000	-30,899.69	0.00	0.00
			Base	1.000000	-30,899.69	1.000000	-30,899.69	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-30,899.690	Local	-30,899.69	0.00	0.00
		Base	-30,899.69	0.00	0.00

CASH Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-30,899.690	Base	-30,899.69	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,698.520	Local	99.989991	1,698.35	99.990000	1,698.35	0.00	0.00
			Base	99.989991	1,698.35	99.990000	1,698.35	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,698.520	Local	1,698.35	0.00	0.00
		Base	1,698.35	0.00	0.00

CASH EQUIVALENT Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,698.520	Base	1,698.35	0.00	0.00

## EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		184,880,257.907	Local	1.000263	184,928,959.22	1.000200	184,917,233.96	-11,725.26	27.59
			Base	1.000263	184,928,959.22	1.000200	184,917,233.96	-11,725.26	27.59

# Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	184,880,257.907	Local		184,928,959.22		184,917,233.96	-11,725.26	27.59
		Base		184,928,959.22		184,917,233.96	-11,725.26	27.59
<b>EQUITY Total</b>								
	184,880,257.907	Base		184,928,959.22		184,917,233.96	-11,725.26	27.59
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
040507GM1	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR				0.100000	01 Jul 2035		
	15,950,000.000	Local	100.000000	15,950,000.00	100.000000	15,950,000.00	0.00	2.38
		Base	100.000000	15,950,000.00	100.000000	15,950,000.00	0.00	2.38
040507JT3	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR				0.100000	01 Jul 2035		
	5,465,000.000	Local	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	0.82
		Base	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	0.82
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.090000	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	102.433365	1,536,500.48	103.515000	1,552,725.00	16,224.52	0.23
		Base	102.433365	1,536,500.48	103.515000	1,552,725.00	16,224.52	0.23
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5				5.000000	01 Jan 2021		
	3,500,000.000	Local	101.241720	3,543,460.19	101.602000	3,556,070.00	12,609.81	0.53
		Base	101.241720	3,543,460.19	101.602000	3,556,070.00	12,609.81	0.53
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.090000	01 Jul 2029		
	11,775,000.000	Local	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.76
		Base	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.76
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				0.090000	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

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

FUND: ATZH



STATE STREET

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190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
	2,155,000.000	Local	103.175160	2,223,424.70	104.024000	2,241,717.20	18,292.50	0.33	
		Base	103.175160	2,223,424.70	104.024000	2,241,717.20	18,292.50	0.33	
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
	5,000,000.000	Local	103.038185	5,151,909.27	105.189000	5,259,450.00	107,540.73	0.78	
		Base	103.038185	5,151,909.27	105.189000	5,259,450.00	107,540.73	0.78	
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
	4,000,000.000	Local	102.641630	4,105,665.20	103.605000	4,144,200.00	38,534.80	0.62	
		Base	102.641630	4,105,665.20	103.605000	4,144,200.00	38,534.80	0.62	
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.090000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.44	
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.44	
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					0.090000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	0.97	
		Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	0.97	
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	4,425,000.000	Local	101.568852	4,494,421.69	102.006000	4,513,765.50	19,343.81	0.67	
		Base	101.568852	4,494,421.69	102.006000	4,513,765.50	19,343.81	0.67	
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	4,825,000.000	Local	105.277205	5,079,625.14	106.833000	5,154,692.25	75,067.11	0.77	
		Base	105.277205	5,079,625.14	106.833000	5,154,692.25	75,067.11	0.77	
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.090000	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	103.074164	12,147,290.23	103.636000	12,213,502.60	66,212.37	1.82	
		Base	103.074164	12,147,290.23	103.636000	12,213,502.60	66,212.37	1.82	
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
	4,535,000.000	Local	101.786232	4,616,005.64	102.394000	4,643,567.90	27,562.26	0.69	
		Base	101.786232	4,616,005.64	102.394000	4,643,567.90	27,562.26	0.69	

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# Holdings

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

FUND: ATZH



STATE STREET

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3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021			
		5,000,000.000	Local	104.225502	5,211,275.12	106.054000	5,302,700.00	91,424.88	0.79
			Base	104.225502	5,211,275.12	106.054000	5,302,700.00	91,424.88	0.79
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021			
		550,000.000	Local	102.819835	565,509.09	104.033000	572,181.50	6,672.41	0.09
			Base	102.819835	565,509.09	104.033000	572,181.50	6,672.41	0.09
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				0.090000	15 May 2034			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.34
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.34
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.100000	01 Nov 2039			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.98
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.98
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR				0.100000	01 Mar 2036			
		4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.69
			Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.69
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021			
		4,255,000.000	Local	102.877316	4,377,429.81	103.920000	4,421,796.00	44,366.19	0.66
			Base	102.877316	4,377,429.81	103.920000	4,421,796.00	44,366.19	0.66
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5				5.000000	01 Dec 2020			
		2,250,000.000	Local	100.951913	2,271,418.04	101.201000	2,277,022.50	5,604.46	0.34
			Base	100.951913	2,271,418.04	101.201000	2,277,022.50	5,604.46	0.34
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3				3.000000	01 Dec 2020			
		1,200,000.000	Local	100.459909	1,205,518.91	100.707000	1,208,484.00	2,965.09	0.18
			Base	100.459909	1,205,518.91	100.707000	1,208,484.00	2,965.09	0.18
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021			
		1,000,000.000	Local	101.642309	1,016,423.09	102.185000	1,021,850.00	5,426.91	0.15
			Base	101.642309	1,016,423.09	102.185000	1,021,850.00	5,426.91	0.15
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020			
		2,000,000.000	Local	100.697426	2,013,948.52	100.951000	2,019,020.00	5,071.48	0.30
			Base	100.697426	2,013,948.52	100.951000	2,019,020.00	5,071.48	0.30

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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
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	3,000,000.000	Local		103.454062	3,103,621.86	104.782000	3,143,460.00	39,838.14	0.47
		Base		103.454062	3,103,621.86	104.782000	3,143,460.00	39,838.14	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		100.679750	2,718,353.25	100.941000	2,725,407.00	7,053.75	0.41
		Base		100.679750	2,718,353.25	100.941000	2,725,407.00	7,053.75	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		100.669500	3,775,106.25	100.951000	3,785,662.50	10,556.25	0.56
		Base		100.669500	3,775,106.25	100.951000	3,785,662.50	10,556.25	0.56
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,500,000.000	Local		100.702255	2,517,556.37	100.954000	2,523,850.00	6,293.63	0.38
		Base		100.702255	2,517,556.37	100.954000	2,523,850.00	6,293.63	0.38
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local		106.385322	4,037,322.98	108.386000	4,113,248.70	75,925.72	0.61
		Base		106.385322	4,037,322.98	108.386000	4,113,248.70	75,925.72	0.61
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
	1,175,000.000	Local		103.515271	1,216,304.43	104.596000	1,229,003.00	12,698.57	0.18
		Base		103.515271	1,216,304.43	104.596000	1,229,003.00	12,698.57	0.18
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.090000	15 Feb 2038		
	19,825,000.000	Local		100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	2.96
		Base		100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	2.96
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR					0.090000	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					0.090000	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		103.956000	19,751,640.00	104.437000	19,843,030.00	91,390.00	2.96
		Base		103.956000	19,751,640.00	104.437000	19,843,030.00	91,390.00	2.96

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# Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5					5.000000	01 Oct 2022		
	6,250,000.000	Local		107.676000	6,729,750.00	109.995000	6,874,687.50	144,937.50	1.03
		Base		107.676000	6,729,750.00	109.995000	6,874,687.50	144,937.50	1.03
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR					0.090000	01 Apr 2035		
	15,000,000.000	Local		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.24
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR					0.090000	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					0.060000	01 Jul 2034		
	11,340,000.000	Local		100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.69
		Base		100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.69
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5					5.000000	01 Jan 2021		
	14,000,000.000	Local		101.441378	14,201,792.85	101.602000	14,224,280.00	22,487.15	2.12
		Base		101.441378	14,201,792.85	101.602000	14,224,280.00	22,487.15	2.12
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5					5.000000	01 May 2021		
	4,000,000.000	Local		102.378906	4,095,156.23	103.217000	4,128,680.00	33,523.77	0.62
		Base		102.378906	4,095,156.23	103.217000	4,128,680.00	33,523.77	0.62
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR					0.080000	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
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR					0.090000	01 Apr 2043		
	22,550,000.000	Local		100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.36
		Base		100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.36
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR					0.080000	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
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					0.080000	15 Nov 2034		
	5,700,000.000	Local		100.000000	5,700,000.00	100.000000	5,700,000.00	0.00	0.85
		Base		100.000000	5,700,000.00	100.000000	5,700,000.00	0.00	0.85

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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
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5					5.000000	01 Aug 2021		
	5,650,000.000	Local	103.805356	5,865,002.60	104.418000	5,899,617.00	34,614.40	0.88	
		Base	103.805356	5,865,002.60	104.418000	5,899,617.00	34,614.40	0.88	
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
	3,000,000.000	Local	103.000559	3,090,016.76	104.024000	3,120,720.00	30,703.24	0.47	
		Base	103.000559	3,090,016.76	104.024000	3,120,720.00	30,703.24	0.47	
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5					5.000000	01 Aug 2021		
	9,850,000.000	Local	103.692482	10,213,709.50	104.333000	10,276,800.50	63,091.00	1.53	
		Base	103.692482	10,213,709.50	104.333000	10,276,800.50	63,091.00	1.53	
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.090000	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	101.730513	2,212,638.66	102.185000	2,222,523.75	9,885.09	0.33	
		Base	101.730513	2,212,638.66	102.185000	2,222,523.75	9,885.09	0.33	
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
	2,715,000.000	Local	105.479600	2,863,771.14	106.975000	2,904,371.25	40,600.11	0.43	
		Base	105.479600	2,863,771.14	106.975000	2,904,371.25	40,600.11	0.43	
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					0.070000	01 Jun 2035		
	500,000.000	Local	100.000000	500,000.00	100.000000	500,000.00	0.00	0.07	
		Base	100.000000	500,000.00	100.000000	500,000.00	0.00	0.07	
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
	2,000,000.000	Local	102.013526	2,040,270.52	102.889000	2,057,780.00	17,509.48	0.31	
		Base	102.013526	2,040,270.52	102.889000	2,057,780.00	17,509.48	0.31	
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
	2,350,000.000	Local	103.340121	2,428,492.84	104.821000	2,463,293.50	34,800.66	0.37	
		Base	103.340121	2,428,492.84	104.821000	2,463,293.50	34,800.66	0.37	
6817125C5	OMAHA NE OMA 04/21 FIXED 4					4.000000	15 Apr 2021		
	1,420,000.000	Local	101.744161	1,444,767.09	102.383000	1,453,838.60	9,071.51	0.22	
		Base	101.744161	1,444,767.09	102.383000	1,453,838.60	9,071.51	0.22	

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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
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.080000	01 Jan 2039		
		8,475,000.000	Local 100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.26
			Base 100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.26
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.070000	01 Dec 2038		
		9,000,000.000	Local 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.34
			Base 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.34
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
		660,000.000	Local 103.335014	682,011.09	104.770000	691,482.00	9,470.91	0.10
			Base 103.335014	682,011.09	104.770000	691,482.00	9,470.91	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 100.656985	2,013,139.69	100.949000	2,018,980.00	5,840.31	0.30
			Base 100.656985	2,013,139.69	100.949000	2,018,980.00	5,840.31	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 103.238382	2,064,767.64	104.770000	2,095,400.00	30,632.36	0.31
			Base 103.238382	2,064,767.64	104.770000	2,095,400.00	30,632.36	0.31
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.080000	01 Dec 2044		
		25,250,000.000	Local 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.77
			Base 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.77
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				0.080000	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 101.551657	2,350,920.87	101.985000	2,360,952.75	10,031.88	0.35
			Base 101.551657	2,350,920.87	101.985000	2,360,952.75	10,031.88	0.35
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
		2,535,000.000	Local 105.218705	2,667,294.17	106.759000	2,706,340.65	39,046.48	0.40
			Base 105.218705	2,667,294.17	106.759000	2,706,340.65	39,046.48	0.40
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.090000	15 Nov 2035		
		20,185,000.000	Local 100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.01
			Base 100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.01

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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
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.070000	01 Jul 2037		
		6,785,000.000	Local 100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.01
			Base 100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.01
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020		
		0.000	Local 0.000000	16,781.67	0.000000	0.00	-16,781.67	0.00
			Base 0.000000	16,781.67	0.000000	0.00	-16,781.67	0.00
910678A68	UNITED TX INDEP SCH DIST UNDS CD 08/21 FIXED 4				4.000000	15 Aug 2021		
		3,185,000.000	Local 102.506492	3,264,831.78	103.645000	3,301,093.25	36,261.47	0.49
			Base 102.506492	3,264,831.78	103.645000	3,301,093.25	36,261.47	0.49
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSE DU 12/30 ADJUSTABLE VAR				0.100000	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 101.516979	4,314,471.60	102.006000	4,335,255.00	20,783.40	0.65
			Base 101.516979	4,314,471.60	102.006000	4,335,255.00	20,783.40	0.65
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
		1,250,000.000	Local 103.595044	1,294,938.05	104.852000	1,310,650.00	15,711.95	0.20
			Base 103.595044	1,294,938.05	104.852000	1,310,650.00	15,711.95	0.20
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021		
		1,750,000.000	Local 101.230994	1,771,542.39	101.602000	1,778,035.00	6,492.61	0.27
			Base 101.230994	1,771,542.39	101.602000	1,778,035.00	6,492.61	0.27
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
		1,420,000.000	Local 104.878908	1,489,280.50	106.444000	1,511,504.80	22,224.30	0.23
			Base 104.878908	1,489,280.50	106.444000	1,511,504.80	22,224.30	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.080000	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 100.649466	1,006,494.66	100.949000	1,009,490.00	2,995.34	0.15
			Base 100.649466	1,006,494.66	100.949000	1,009,490.00	2,995.34	0.15

# Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021			
		10,530,000.000	Local	102.544538	10,797,939.85	103.217000	10,868,750.10	70,810.25	1.62
			Base	102.544538	10,797,939.85	103.217000	10,868,750.10	70,810.25	1.62
<b>US DOLLAR Total</b>									
		478,435,000.000	Local		483,829,512.41		485,310,931.30	1,481,418.89	72.41
			Base		483,829,512.41		485,310,931.30	1,481,418.89	72.41
<b>FIXED INCOME Total</b>									
		478,435,000.000	Base		483,829,512.41		485,310,931.30	1,481,418.89	72.41

# Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		663,286,056.737	Base	668,729,270.29		670,198,963.92	1,469,693.63	100.00

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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
		252,472.890	Local	1.000000	252,472.89	1.000000	252,472.89	0.05
			Base	1.000000	252,472.89	1.000000	252,472.89	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	252,472.890	Local	252,472.89		252,472.89	0.00	0.05
		Base	252,472.89		252,472.89	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	252,472.890	Base	252,472.89		252,472.89	0.00	0.05

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

11563VMU8	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.878722	4,993,936.11	99.878722	4,993,936.11	1.07
			Base	99.878722	4,993,936.11	99.878722	4,993,936.11	1.07

11563VPC5	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.904333	9,990,433.33	99.904333	9,990,433.33	2.15
			Base	99.904333	9,990,433.33	99.904333	9,990,433.33	2.15

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	99.966944	2,499,173.61	99.966944	2,499,173.61	0.54
			Base	99.966944	2,499,173.61	99.966944	2,499,173.61	0.54

26244HJP9	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.985333	4,999,266.67	99.985333	4,999,266.67	1.07
			Base	99.985333	4,999,266.67	99.985333	4,999,266.67	1.07

26244HK69	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.980556	4,999,027.78	99.980556	4,999,027.78	1.07
			Base	99.980556	4,999,027.78	99.980556	4,999,027.78	1.07

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

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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	
316773CU2	FIFTH THIRD BANCORP SR UNSECURED	06/22 2.6			2.600000	15 Jun 2022			
		5,000,000.000	Local	99.990002	4,999,500.11	99.990002	4,999,500.11	0.00	1.07
			Base	99.990002	4,999,500.11	99.990002	4,999,500.11	0.00	1.07
41282JJ93	HARLEY-DAVIDSON FND CP				0.510000	09 Sep 2020			
		5,000,000.000	Local	99.988667	4,999,433.33	99.988667	4,999,433.33	0.00	1.07
			Base	99.988667	4,999,433.33	99.988667	4,999,433.33	0.00	1.07
41282JL90	HARLEY-DAVIDSON FND CP				0.250000	09 Nov 2020			
		5,000,000.000	Local	99.952083	4,997,604.17	99.952083	4,997,604.17	0.00	1.07
			Base	99.952083	4,997,604.17	99.952083	4,997,604.17	0.00	1.07
45856WLD9	INTERCONTINENTAL EXCHANGE				0.310000	13 Nov 2020			
		10,000,000.000	Local	99.937139	9,993,713.89	99.937139	9,993,713.89	0.00	2.15
			Base	99.937139	9,993,713.89	99.937139	9,993,713.89	0.00	2.15
85520LPA7	STARBIRD FDG. CORP				0.220000	10 Feb 2021			
		4,850,000.000	Local	99.901000	4,845,198.50	99.901000	4,845,198.50	0.00	1.04
			Base	99.901000	4,845,198.50	99.901000	4,845,198.50	0.00	1.04
89119AKW7	TORONTO DOMINION BANK				0.210000	30 Oct 2020			
		5,000,000.000	Local	99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	1.07
			Base	99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	1.07
979QHR003	SOUTH STREET REPO				0.120000	01 Sep 2020			
		17,500,000.000	Local	100.000000	17,500,000.00	100.000000	17,500,000.00	0.00	3.76
			Base	100.000000	17,500,000.00	100.000000	17,500,000.00	0.00	3.76
<b>US DOLLAR Total</b>									
	79,850,000.000	Local		79,815,566.67		79,815,566.67	0.00	17.16	
		Base		79,815,566.67		79,815,566.67	0.00	17.16	
<b>CASH EQUIVALENT Total</b>									
	79,850,000.000	Base		79,815,566.67		79,815,566.67	0.00	17.16	

## FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

# Holdings

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010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
	5,000,000.000	Local	99.544637	4,977,231.85	99.867062	4,993,353.10	16,121.25	1.07	
		Base	99.544637	4,977,231.85	99.867062	4,993,353.10	16,121.25	1.07	
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	7,500,000.000	Local	99.663665	7,474,774.85	99.971658	7,497,874.35	23,099.50	1.61	
		Base	99.663665	7,474,774.85	99.971658	7,497,874.35	23,099.50	1.61	
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	2,000,000.000	Local	99.992693	1,999,853.86	101.172563	2,023,451.26	23,597.40	0.43	
		Base	99.992693	1,999,853.86	101.172563	2,023,451.26	23,597.40	0.43	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.798762	4,989,938.10	114.443721	5,722,186.05	732,247.95	1.23	
		Base	99.798762	4,989,938.10	114.443721	5,722,186.05	732,247.95	1.23	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.566951	3,484,843.29	106.569319	3,729,926.17	245,082.88	0.80	
		Base	99.566951	3,484,843.29	106.569319	3,729,926.17	245,082.88	0.80	
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.946880	25 Jun 2022		
	5,500,000.000	Local	100.173057	5,509,518.11	100.446850	5,524,576.75	15,058.64	1.19	
		Base	100.173057	5,509,518.11	100.446850	5,524,576.75	15,058.64	1.19	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.263500	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.243747	4,962,187.35	-37,812.65	1.07	
		Base	100.000000	5,000,000.00	99.243747	4,962,187.35	-37,812.65	1.07	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.977857	4,998,892.86	103.531975	5,176,598.75	177,705.89	1.11	
		Base	99.977857	4,998,892.86	103.531975	5,176,598.75	177,705.89	1.11	
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.882430	4,994,121.52	114.401925	5,720,096.25	725,974.73	1.23	
		Base	99.882430	4,994,121.52	114.401925	5,720,096.25	725,974.73	1.23	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.924770	2,498,119.25	109.312320	2,732,808.00	234,688.75	0.59	
		Base	99.924770	2,498,119.25	109.312320	2,732,808.00	234,688.75	0.59	

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097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.895133	4,994,756.64	97.821301	4,891,065.05	-103,691.59	1.05
			Base 99.895133	4,994,756.64	97.821301	4,891,065.05	-103,691.59	1.05
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.063250	08 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.08
			Base 100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.08
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
		5,000,000.000	Local 99.481023	4,974,051.14	109.808887	5,490,444.35	516,393.21	1.18
			Base 99.481023	4,974,051.14	109.808887	5,490,444.35	516,393.21	1.18
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		5,000,000.000	Local 99.946815	4,997,340.77	100.698759	5,034,937.95	37,597.18	1.08
			Base 99.946815	4,997,340.77	100.698759	5,034,937.95	37,597.18	1.08
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		5,000,000.000	Local 100.385449	5,019,272.44	101.395294	5,069,764.70	50,492.26	1.09
			Base 100.385449	5,019,272.44	101.395294	5,069,764.70	50,492.26	1.09
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021		
		5,000,000.000	Local 99.478160	4,973,907.99	100.115900	5,005,795.00	31,887.01	1.08
			Base 99.478160	4,973,907.99	100.115900	5,005,795.00	31,887.01	1.08
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.853000	20 May 2022		
		4,900,000.000	Local 100.117883	4,905,776.27	100.316143	4,915,491.01	9,714.74	1.06
			Base 100.117883	4,905,776.27	100.316143	4,915,491.01	9,714.74	1.06
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
		2,500,000.000	Local 99.137951	2,478,448.78	102.392322	2,559,808.05	81,359.27	0.55
			Base 99.137951	2,478,448.78	102.392322	2,559,808.05	81,359.27	0.55
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020		
		3,000,000.000	Local 99.994605	2,999,838.15	100.261250	3,007,837.50	7,999.35	0.65
			Base 99.994605	2,999,838.15	100.261250	3,007,837.50	7,999.35	0.65
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.761880	15 Dec 2026		
		4,000,000.000	Local 100.000000	4,000,000.00	100.410530	4,016,421.20	16,421.20	0.86
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	100.410530	4,016,421.20	16,421.20	0.86

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29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local		99.512320	2,985,369.59	105.947711	3,178,431.33	193,061.74	0.68
		Base		99.512320	2,985,369.59	105.947711	3,178,431.33	193,061.74	0.68
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,500,000.000	Local		100.000000	1,500,000.00	100.815496	1,512,232.44	12,232.44	0.33
		Base		100.000000	1,500,000.00	100.815496	1,512,232.44	12,232.44	0.33
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	108.684086	2,717,102.15	217,102.15	0.58
		Base		100.000000	2,500,000.00	108.684086	2,717,102.15	217,102.15	0.58
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,527,456.920	Local		101.248305	1,546,524.24	102.942268	1,572,398.80	25,874.56	0.34
	Original Face: 5,000,000.000	Base		101.248305	1,546,524.24	102.942268	1,572,398.80	25,874.56	0.34
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	2,698,806.000	Local		102.733926	2,772,589.37	106.138628	2,864,475.66	91,886.29	0.62
	Original Face: 5,000,000.000	Base		102.733926	2,772,589.37	106.138628	2,864,475.66	91,886.29	0.62
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
	6,000,000.000	Local		125.930196	7,555,811.77	123.956983	7,437,418.98	-118,392.79	1.60
		Base		125.930196	7,555,811.77	123.956983	7,437,418.98	-118,392.79	1.60
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					0.483500	07 Feb 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.102258	5,005,112.90	5,112.90	1.08
		Base		100.000000	5,000,000.00	100.102258	5,005,112.90	5,112.90	1.08
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local		123.369685	4,934,787.41	124.130563	4,965,222.52	30,435.11	1.07
		Base		123.369685	4,934,787.41	124.130563	4,965,222.52	30,435.11	1.07
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local		128.906278	2,668,359.96	127.309928	2,635,315.51	-33,044.45	0.57
		Base		128.906278	2,668,359.96	127.309928	2,635,315.51	-33,044.45	0.57
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
	1,286,762.180	Local		102.538542	1,319,427.18	106.919060	1,375,794.03	56,366.85	0.30
	Original Face: 5,100,000.000	Base		102.538542	1,319,427.18	106.919060	1,375,794.03	56,366.85	0.30

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.675130	25 Jun 2022		
		1,297,223.400	Local 100.000000	1,297,223.40	100.284030	1,300,907.90	3,684.50	0.28
Original Face:		3,000,000.000	Base 100.000000	1,297,223.40	100.284030	1,300,907.90	3,684.50	0.28
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
		1,122,509.920	Local 100.378218	1,126,755.46	100.630170	1,129,583.64	2,828.18	0.24
Original Face:		7,000,000.000	Base 100.378218	1,126,755.46	100.630170	1,129,583.64	2,828.18	0.24
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
		556,719.450	Local 100.202060	557,844.36	100.409080	558,996.88	1,152.52	0.12
Original Face:		5,000,000.000	Base 100.202060	557,844.36	100.409080	558,996.88	1,152.52	0.12
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043		
		29,125.620	Local 99.430982	28,959.89	99.877610	29,089.97	130.08	0.01
Original Face:		9,000,000.000	Base 99.430982	28,959.89	99.877610	29,089.97	130.08	0.01
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
		419,125.890	Local 102.097277	427,916.12	101.023080	423,413.88	-4,502.24	0.09
Original Face:		1,445,000.000	Base 102.097277	427,916.12	101.023080	423,413.88	-4,502.24	0.09
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
		1,162,514.230	Local 98.727898	1,147,725.86	105.339040	1,224,581.33	76,855.47	0.26
Original Face:		2,025,000.000	Base 98.727898	1,147,725.86	105.339040	1,224,581.33	76,855.47	0.26
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
		3,247,045.200	Local 98.721805	3,205,541.64	105.782640	3,434,810.13	229,268.49	0.74
Original Face:		5,000,000.000	Base 98.721805	3,205,541.64	105.782640	3,434,810.13	229,268.49	0.74
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
		4,177,813.850	Local 101.625104	4,245,707.65	102.429090	4,279,296.71	33,589.06	0.92
Original Face:		5,000,000.000	Base 101.625104	4,245,707.65	102.429090	4,279,296.71	33,589.06	0.92
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
		2,065,735.080	Local 101.288165	2,092,345.15	107.179010	2,214,034.41	121,689.26	0.48
Original Face:		3,000,000.000	Base 101.288165	2,092,345.15	107.179010	2,214,034.41	121,689.26	0.48
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		2,065,735.080	Local 99.865809	2,062,963.04	106.238620	2,194,608.44	131,645.40	0.47
Original Face:		3,000,000.000	Base 99.865809	2,062,963.04	106.238620	2,194,608.44	131,645.40	0.47

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3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	3,499,853.300	Local	101.532057	3,553,473.03	102.361510	3,582,502.69	29,029.66	0.77
Original Face:	5,000,000.000	Base	101.532057	3,553,473.03	102.361510	3,582,502.69	29,029.66	0.77
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	3,499,853.300	Local	101.762728	3,561,546.18	102.361510	3,582,502.69	20,956.51	0.77
Original Face:	5,000,000.000	Base	101.762728	3,561,546.18	102.361510	3,582,502.69	20,956.51	0.77
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,749,562.400	Local	102.786012	4,881,885.79	105.697710	5,020,178.69	138,292.90	1.08
Original Face:	5,000,000.000	Base	102.786012	4,881,885.79	105.697710	5,020,178.69	138,292.90	1.08
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	1,944,355.180	Local	101.713179	1,977,665.46	103.233410	2,007,224.15	29,558.69	0.43
Original Face:	2,500,000.000	Base	101.713179	1,977,665.46	103.233410	2,007,224.15	29,558.69	0.43
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038		
	229,002.850	Local	98.649100	225,909.25	100.567720	230,302.94	4,393.69	0.05
Original Face:	5,000,000.000	Base	98.649100	225,909.25	100.567720	230,302.94	4,393.69	0.05
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039		
	1,684,184.830	Local	101.354681	1,707,000.17	101.155360	1,703,643.23	-3,356.94	0.37
Original Face:	40,000,000.000	Base	101.354681	1,707,000.17	101.155360	1,703,643.23	-3,356.94	0.37
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	541,493.350	Local	98.287362	532,219.53	102.898850	557,190.43	24,970.90	0.12
Original Face:	5,000,000.000	Base	98.287362	532,219.53	102.898850	557,190.43	24,970.90	0.12
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020		
	7,866.080	Local	100.038266	7,869.09	100.122490	7,875.72	6.63	0.00
Original Face:	4,000,000.000	Base	100.038266	7,869.09	100.122490	7,875.72	6.63	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	379,256.020	Local	101.697310	385,693.17	105.182810	398,912.14	13,218.97	0.09
Original Face:	2,000,000.000	Base	101.697310	385,693.17	105.182810	398,912.14	13,218.97	0.09
3137A8QA9	FREDDIE MAC FHR 3841 AV				4.000000	15 Mar 2024		
	731,209.400	Local	101.431322	741,675.36	100.204440	732,704.28	-8,971.08	0.16
Original Face:	4,750,000.000	Base	101.431322	741,675.36	100.204440	732,704.28	-8,971.08	0.16

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	259,334.200	Local		99.414967	257,817.01	102.254110	265,179.88	7,362.87	0.06
Original Face:	2,000,000.000	Base		99.414967	257,817.01	102.254110	265,179.88	7,362.87	0.06
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	1,571,463.820	Local		102.743991	1,614,584.64	106.537370	1,674,196.22	59,611.58	0.36
Original Face:	2,000,000.000	Base		102.743991	1,614,584.64	106.537370	1,674,196.22	59,611.58	0.36
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	407,897.040	Local		100.191296	408,677.33	106.115500	432,841.98	24,164.65	0.09
Original Face:	2,000,000.000	Base		100.191296	408,677.33	106.115500	432,841.98	24,164.65	0.09
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,543,897.000	Local		102.652922	1,584,855.39	105.259460	1,625,097.65	40,242.26	0.35
Original Face:	5,000,000.000	Base		102.652922	1,584,855.39	105.259460	1,625,097.65	40,242.26	0.35
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
	239,884.070	Local		101.743450	244,066.33	99.979460	239,834.80	-4,231.53	0.05
Original Face:	5,705,000.000	Base		101.743450	244,066.33	99.979460	239,834.80	-4,231.53	0.05
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	3,464,670.570	Local		98.687230	3,419,187.42	102.901620	3,565,202.14	146,014.72	0.77
Original Face:	5,500,000.000	Base		98.687230	3,419,187.42	102.901620	3,565,202.14	146,014.72	0.77
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
	4,227,042.450	Local		102.595446	4,336,753.04	100.994470	4,269,079.12	-67,673.92	0.92
Original Face:	5,000,000.000	Base		102.595446	4,336,753.04	100.994470	4,269,079.12	-67,673.92	0.92
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
	4,334,068.350	Local		104.281585	4,519,635.17	104.471390	4,527,861.45	8,226.28	0.97
Original Face:	5,000,000.000	Base		104.281585	4,519,635.17	104.471390	4,527,861.45	8,226.28	0.97
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,311,218.600	Local		103.019717	2,381,010.86	105.712190	2,443,239.80	62,228.94	0.53
Original Face:	2,500,000.000	Base		103.019717	2,381,010.86	105.712190	2,443,239.80	62,228.94	0.53
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	3,410,579.600	Local		101.823870	3,472,784.13	102.354230	3,490,872.49	18,088.36	0.75
Original Face:	5,000,000.000	Base		101.823870	3,472,784.13	102.354230	3,490,872.49	18,088.36	0.75

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	80,080.750	Local		101.282718	81,107.96	105.592225	84,559.05	3,451.09	0.02
Original Face:	500,000.000	Base		101.282718	81,107.96	105.592225	84,559.05	3,451.09	0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,400,909.200	Local		100.563898	2,414,447.89	105.328267	2,528,836.05	114,388.16	0.54
Original Face:	5,000,000.000	Base		100.563898	2,414,447.89	105.328267	2,528,836.05	114,388.16	0.54
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	2,623,134.220	Local		104.438332	2,739,557.62	109.949623	2,884,126.19	144,568.57	0.62
Original Face:	7,000,000.000	Base		104.438332	2,739,557.62	109.949623	2,884,126.19	144,568.57	0.62
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	3,566,291.110	Local		102.380918	3,651,201.59	110.511670	3,941,167.86	289,966.27	0.85
Original Face:	7,000,000.000	Base		102.380918	3,651,201.59	110.511670	3,941,167.86	289,966.27	0.85
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	189,859.650	Local		99.239844	188,416.42	102.435050	194,482.83	6,066.41	0.04
Original Face:	3,000,000.000	Base		99.239844	188,416.42	102.435050	194,482.83	6,066.41	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	192,639.700	Local		104.936428	202,149.22	109.041970	210,058.12	7,908.90	0.05
Original Face:	5,000,000.000	Base		104.936428	202,149.22	109.041970	210,058.12	7,908.90	0.05
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	2,063,377.400	Local		102.336812	2,111,594.66	108.121958	2,230,964.05	119,369.39	0.48
Original Face:	7,000,000.000	Base		102.336812	2,111,594.66	108.121958	2,230,964.05	119,369.39	0.48
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local		97.485146	4,874,257.31	101.295130	5,064,756.50	190,499.19	1.09
Original Face:	5,000,000.000	Base		97.485146	4,874,257.31	101.295130	5,064,756.50	190,499.19	1.09
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local		103.285787	6,197,147.19	110.399600	6,623,976.00	426,828.81	1.42
Original Face:	6,000,000.000	Base		103.285787	6,197,147.19	110.399600	6,623,976.00	426,828.81	1.42
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	283.060	Local		100.144846	283.47	101.150597	286.32	2.85	0.00
Original Face:	1,808,277.000	Base		100.144846	283.47	101.150597	286.32	2.85	0.00

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38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
	1,200,000.000	Local		106.442248	1,277,306.98	106.656522	1,279,878.26	2,571.28	0.28
		Base		106.442248	1,277,306.98	106.656522	1,279,878.26	2,571.28	0.28
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.080130	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.132654	4,956,632.70	-43,367.30	1.07
		Base		100.000000	5,000,000.00	99.132654	4,956,632.70	-43,367.30	1.07
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	407,778.750	Local		99.968591	407,650.67	102.741190	418,956.74	11,306.07	0.09
	Original Face: 5,000,000.000	Base		99.968591	407,650.67	102.741190	418,956.74	11,306.07	0.09
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	294,278.820	Local		99.829590	293,777.34	105.647200	310,897.33	17,119.99	0.07
	Original Face: 3,000,000.000	Base		99.829590	293,777.34	105.647200	310,897.33	17,119.99	0.07
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	417,927.570	Local		96.335284	402,611.71	101.453890	424,003.78	21,392.07	0.09
	Original Face: 675,000.000	Base		96.335284	402,611.71	101.453890	424,003.78	21,392.07	0.09
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
	213,238.310	Local		101.674680	216,809.37	100.393400	214,077.19	-2,732.18	0.05
	Original Face: 2,289,667.000	Base		101.674680	216,809.37	100.393400	214,077.19	-2,732.18	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,220,688.650	Local		100.811026	1,230,588.75	104.859700	1,280,010.46	49,421.71	0.28
	Original Face: 5,000,000.000	Base		100.811026	1,230,588.75	104.859700	1,280,010.46	49,421.71	0.28
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	1,253,201.470	Local		96.041044	1,203,587.78	103.175320	1,292,994.63	89,406.85	0.28
	Original Face: 1,600,000.000	Base		96.041044	1,203,587.78	103.175320	1,292,994.63	89,406.85	0.28
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	4,740,215.350	Local		101.356590	4,804,520.65	105.135559	4,983,651.91	179,131.26	1.07
	Original Face: 5,000,000.000	Base		101.356590	4,804,520.65	105.135559	4,983,651.91	179,131.26	1.07
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	1,739,254.810	Local		101.694271	1,768,722.50	101.034136	1,757,241.07	-11,481.43	0.38
	Original Face: 1,758,829.000	Base		101.694271	1,768,722.50	101.034136	1,757,241.07	-11,481.43	0.38

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.180000	20 Aug 2070		
	5,000,000.000	Local	103.850719	5,192,535.93	102.263330	5,113,166.50	-79,369.43	1.10
Original Face:	5,000,000.000	Base	103.850719	5,192,535.93	102.263330	5,113,166.50	-79,369.43	1.10
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.330000	20 Aug 2070		
	5,000,000.000	Local	104.920796	5,246,039.82	103.377310	5,168,865.50	-77,174.32	1.11
Original Face:	5,000,000.000	Base	104.920796	5,246,039.82	103.377310	5,168,865.50	-77,174.32	1.11
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	5,329,022.490	Local	100.791174	5,371,184.34	106.208660	5,659,883.38	288,699.04	1.22
Original Face:	6,180,040.000	Base	100.791174	5,371,184.34	106.208660	5,659,883.38	288,699.04	1.22
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	6,685,309.680	Local	100.557498	6,722,580.12	102.611860	6,859,920.61	137,340.49	1.47
Original Face:	6,993,000.000	Base	100.557498	6,722,580.12	102.611860	6,859,920.61	137,340.49	1.47
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.824482	1,497,367.23	101.032609	1,515,489.14	18,121.91	0.33
		Base	99.824482	1,497,367.23	101.032609	1,515,489.14	18,121.91	0.33
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.543038	4,977,151.89	109.525313	5,476,265.65	499,113.76	1.18
		Base	99.543038	4,977,151.89	109.525313	5,476,265.65	499,113.76	1.18
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	148.800741	1,488,007.41	144.735562	1,447,355.62	-40,651.79	0.31
		Base	148.800741	1,488,007.41	144.735562	1,447,355.62	-40,651.79	0.31
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.335653	4,966,782.65	100.091479	5,004,573.95	37,791.30	1.08
		Base	99.335653	4,966,782.65	100.091479	5,004,573.95	37,791.30	1.08
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.640893	4,982,044.66	105.843024	5,292,151.20	310,106.54	1.14
		Base	99.640893	4,982,044.66	105.843024	5,292,151.20	310,106.54	1.14
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.773273	997,732.73	103.011608	1,030,116.08	32,383.35	0.22
		Base	99.773273	997,732.73	103.011608	1,030,116.08	32,383.35	0.22

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532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.777802	4,938,890.10	95.642722	4,782,136.10	-156,754.00	1.03
			Base	98.777802	4,938,890.10	95.642722	4,782,136.10	-156,754.00	1.03
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.634494	4,981,724.68	109.366265	5,468,313.25	486,588.57	1.18
			Base	99.634494	4,981,724.68	109.366265	5,468,313.25	486,588.57	1.18
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.916250	13 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	96.297746	4,814,887.30	-185,112.70	1.03
			Base	100.000000	5,000,000.00	96.297746	4,814,887.30	-185,112.70	1.03
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.634084	3,487,192.93	104.594135	3,660,794.73	173,601.80	0.79
			Base	99.634084	3,487,192.93	104.594135	3,660,794.73	173,601.80	0.79
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	110.755137	5,537,756.84	112.251244	5,612,562.20	74,805.36	1.21
			Base	110.755137	5,537,756.84	112.251244	5,612,562.20	74,805.36	1.21
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.707620	9,970,761.96	98.491236	9,849,123.60	-121,638.36	2.12
			Base	99.707620	9,970,761.96	98.491236	9,849,123.60	-121,638.36	2.12
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.875764	4,993,788.18	105.714709	5,285,735.45	291,947.27	1.14
			Base	99.875764	4,993,788.18	105.714709	5,285,735.45	291,947.27	1.14
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	101.020000	2,020,400.00	20,400.00	0.43
			Base	100.000000	2,000,000.00	101.020000	2,020,400.00	20,400.00	0.43
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	101.550000	2,538,750.00	38,750.00	0.55
			Base	100.000000	2,500,000.00	101.550000	2,538,750.00	38,750.00	0.55
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.877140	4,993,857.01	105.511109	5,275,555.45	281,698.44	1.13
			Base	99.877140	4,993,857.01	105.511109	5,275,555.45	281,698.44	1.13

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 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.971010	4,998,550.50	104.028608	5,201,430.40	202,879.90	1.12
			Base	99.971010	4,998,550.50	104.028608	5,201,430.40	202,879.90	1.12
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.666914	2,990,007.41	99.785366	2,993,560.98	3,553.57	0.64
			Base	99.666914	2,990,007.41	99.785366	2,993,560.98	3,553.57	0.64
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024			
		4,000,000.000	Local	100.000000	4,000,000.00	106.776494	4,271,059.76	271,059.76	0.92
			Base	100.000000	4,000,000.00	106.776494	4,271,059.76	271,059.76	0.92
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.932130	2,997,963.91	105.892792	3,176,783.76	178,819.85	0.68
			Base	99.932130	2,997,963.91	105.892792	3,176,783.76	178,819.85	0.68
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022			
		2,500,000.000	Local	99.951960	2,498,799.01	103.123152	2,578,078.80	79,279.79	0.55
			Base	99.951960	2,498,799.01	103.123152	2,578,078.80	79,279.79	0.55
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.903500	24 Jan 2022			
		2,500,000.000	Local	100.000000	2,500,000.00	100.688401	2,517,210.03	17,210.03	0.54
			Base	100.000000	2,500,000.00	100.688401	2,517,210.03	17,210.03	0.54
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
		10,000,000.000	Local	100.050325	10,005,032.54	100.448907	10,044,890.70	39,858.16	2.16
			Base	100.050325	10,005,032.54	100.448907	10,044,890.70	39,858.16	2.16
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.342959	5,017,147.93	103.183594	5,159,179.70	142,031.77	1.11
			Base	100.342959	5,017,147.93	103.183594	5,159,179.70	142,031.77	1.11
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020			
		7,500,000.000	Local	99.995675	7,499,675.62	100.765625	7,557,421.88	57,746.26	1.62
			Base	99.995675	7,499,675.62	100.765625	7,557,421.88	57,746.26	1.62
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020			
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020			
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02		0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02		0.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		2,500,000.000	Local 99.986513	2,499,662.83	102.671450	2,566,786.25	67,123.42		0.55
Original Face:		2,500,000.000	Base 99.986513	2,499,662.83	102.671450	2,566,786.25	67,123.42		0.55
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local 99.982007	1,999,640.14	103.475780	2,069,515.60	69,875.46		0.44
Original Face:		2,000,000.000	Base 99.982007	1,999,640.14	103.475780	2,069,515.60	69,875.46		0.44
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022			
		2,633,295.620	Local 98.868269	2,603,493.80	100.777740	2,653,775.81	50,282.01		0.57
Original Face:		5,000,000.000	Base 98.868269	2,603,493.80	100.777740	2,653,775.81	50,282.01		0.57
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local 104.961011	5,248,050.54	106.415119	5,320,755.95	72,705.41		1.14
			Base 104.961011	5,248,050.54	106.415119	5,320,755.95	72,705.41		1.14
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local 99.891656	4,994,582.79	99.586708	4,979,335.40	-15,247.39		1.07
			Base 99.891656	4,994,582.79	99.586708	4,979,335.40	-15,247.39		1.07
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.182500	11 Feb 2022			
		3,000,000.000	Local 100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16		0.65
			Base 100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16		0.65
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.871000	27 May 2022			
		5,000,000.000	Local 100.148350	5,007,417.51	100.327448	5,016,372.40	8,954.89		1.08
			Base 100.148350	5,007,417.51	100.327448	5,016,372.40	8,954.89		1.08
<b>US DOLLAR Total</b>									
		369,914,051.840	Local	375,832,008.34		385,185,988.27	9,353,979.93		82.79
Original Face:		284,829,813.000	Base	375,832,008.34		385,185,988.27	9,353,979.93		82.79
<b>FIXED INCOME Total</b>									
		369,914,051.840	Base	375,832,008.34		385,185,988.27	9,353,979.93		82.79

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# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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:		284,829,813.000						

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		450,016,524.730	Base	455,900,047.90		465,254,027.83	9,353,979.93	100.00
Original Face:		284,829,813.000						

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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								
		-131.600	Local	1.000000	-131.60	1.000000	-131.60	0.00	100.00
			Base	1.000000	-131.60	1.000000	-131.60	0.00	100.00
<b>US DOLLAR Total</b>									
		-131.600	Local		-131.60		-131.60	0.00	100.00
			Base		-131.60		-131.60	0.00	100.00
<b>CASH Total</b>									
		-131.600	Base		-131.60		-131.60	0.00	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		-131.600	Base	-131.60		-131.60	0.00	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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	
		310,248.330	Local	1.000000	310,248.33	1.000000	310,248.33	0.00	0.10
			Base	1.000000	310,248.33	1.000000	310,248.33	0.00	0.10

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	310,248.330	Local	310,248.33		310,248.33	0.00	0.10
		Base	310,248.33		310,248.33	0.00	0.10

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	310,248.330	Base	310,248.33		310,248.33	0.00	0.10

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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	99.966944	2,499,173.61	99.966944	2,499,173.61	0.00	0.80
			Base	99.966944	2,499,173.61	99.966944	2,499,173.61	0.00	0.80

26244HJP9	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.985333	4,999,266.67	99.985333	4,999,266.67	0.00	1.60
			Base	99.985333	4,999,266.67	99.985333	4,999,266.67	0.00	1.60

26244HK69	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.980556	4,999,027.78	99.980556	4,999,027.78	0.00	1.60
			Base	99.980556	4,999,027.78	99.980556	4,999,027.78	0.00	1.60

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	99.990002	4,999,500.11	99.990002	4,999,500.11	0.00	1.60
			Base	99.990002	4,999,500.11	99.990002	4,999,500.11	0.00	1.60

41282JL58	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.918750	4,995,937.50	99.918750	4,995,937.50	0.00	1.60
			Base	99.918750	4,995,937.50	99.918750	4,995,937.50	0.00	1.60

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL  
View Date: September 8, 2020



STATE STREET

As of: August 31, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45856WLD9	INTERCONTINENTAL EXCHANGE					0.310000	13 Nov 2020		
	4,000,000.000	Local		99.937139	3,997,485.56	99.937139	3,997,485.56	0.00	1.28
		Base		99.937139	3,997,485.56	99.937139	3,997,485.56	0.00	1.28
89119AKW7	TORONTO DOMINION BANK					0.210000	30 Oct 2020		
	5,000,000.000	Local		99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	1.60
		Base		99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	1.60
979QHR003	SOUTH STREET REPO					0.120000	01 Sep 2020		
	4,500,000.000	Local		100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	1.44
		Base		100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	1.44
<b>US DOLLAR Total</b>									
	36,000,000.000	Local			35,988,670.40		35,988,670.40	0.00	11.52
		Base			35,988,670.40		35,988,670.40	0.00	11.52
<b>CASH EQUIVALENT Total</b>									
	36,000,000.000	Base			35,988,670.40		35,988,670.40	0.00	11.52
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>								Exchange Rate:	1.000000
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	5,000,000.000	Local		99.663665	4,983,183.23	99.971658	4,998,582.90	15,399.67	1.60
		Base		99.663665	4,983,183.23	99.971658	4,998,582.90	15,399.67	1.60
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	3,000,000.000	Local		99.992693	2,999,780.79	101.172563	3,035,176.89	35,396.10	0.97
		Base		99.992693	2,999,780.79	101.172563	3,035,176.89	35,396.10	0.97
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local		99.989488	4,999,474.38	100.975866	5,048,793.30	49,318.92	1.62
		Base		99.989488	4,999,474.38	100.975866	5,048,793.30	49,318.92	1.62
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.798762	4,989,938.10	114.443721	5,722,186.05	732,247.95	1.83
		Base		99.798762	4,989,938.10	114.443721	5,722,186.05	732,247.95	1.83

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Books Closed

Prepared by State Street



# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.566951	3,484,843.29	106.569319	3,729,926.17	245,082.88	1.19
		Base		99.566951	3,484,843.29	106.569319	3,729,926.17	245,082.88	1.19
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.946880	25 Jun 2022		
	5,395,000.000	Local		100.173056	5,404,336.39	100.446850	5,419,107.56	14,771.17	1.73
		Base		100.173056	5,404,336.39	100.446850	5,419,107.56	14,771.17	1.73
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	5,000,000.000	Local		99.942094	4,997,104.68	108.427535	5,421,376.75	424,272.07	1.74
		Base		99.942094	4,997,104.68	108.427535	5,421,376.75	424,272.07	1.74
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.263500	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.243747	4,962,187.35	-37,812.65	1.59
		Base		100.000000	5,000,000.00	99.243747	4,962,187.35	-37,812.65	1.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local		99.977857	4,998,892.86	103.531975	5,176,598.75	177,705.89	1.66
		Base		99.977857	4,998,892.86	103.531975	5,176,598.75	177,705.89	1.66
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.882430	4,994,121.52	114.401925	5,720,096.25	725,974.73	1.83
		Base		99.882430	4,994,121.52	114.401925	5,720,096.25	725,974.73	1.83
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
	3,000,000.000	Local		99.980309	2,999,409.27	100.904449	3,027,133.47	27,724.20	0.97
		Base		99.980309	2,999,409.27	100.904449	3,027,133.47	27,724.20	0.97
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.924770	2,498,119.25	109.312320	2,732,808.00	234,688.75	0.87
		Base		99.924770	2,498,119.25	109.312320	2,732,808.00	234,688.75	0.87
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.895133	4,994,756.64	97.821301	4,891,065.05	-103,691.59	1.57
		Base		99.895133	4,994,756.64	97.821301	4,891,065.05	-103,691.59	1.57
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local		99.709885	4,985,494.26	108.983047	5,449,152.35	463,658.09	1.74
		Base		99.709885	4,985,494.26	108.983047	5,449,152.35	463,658.09	1.74

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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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
		3,522,266.000	Local 103.587929	3,648,642.40	103.589120	3,648,684.35	41.95	1.17
Original Face:		3,522,266.000	Base 103.587929	3,648,642.40	103.589120	3,648,684.35	41.95	1.17
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.063250	08 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.61
			Base 100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.61
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		5,000,000.000	Local 99.946815	4,997,340.77	100.698759	5,034,937.95	37,597.18	1.61
			Base 99.946815	4,997,340.77	100.698759	5,034,937.95	37,597.18	1.61
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,200,000.000	Local 100.385449	2,208,479.87	101.395294	2,230,696.47	22,216.60	0.71
			Base 100.385449	2,208,479.87	101.395294	2,230,696.47	22,216.60	0.71
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021		
		5,000,000.000	Local 99.478160	4,973,907.99	100.115900	5,005,795.00	31,887.01	1.60
			Base 99.478160	4,973,907.99	100.115900	5,005,795.00	31,887.01	1.60
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
		2,500,000.000	Local 99.137951	2,478,448.78	102.392322	2,559,808.05	81,359.27	0.82
			Base 99.137951	2,478,448.78	102.392322	2,559,808.05	81,359.27	0.82
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.761880	15 Dec 2026		
		4,725,000.000	Local 100.000000	4,725,000.00	100.410530	4,744,397.54	19,397.54	1.52
Original Face:		4,725,000.000	Base 100.000000	4,725,000.00	100.410530	4,744,397.54	19,397.54	1.52
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
		1,500,000.000	Local 100.000000	1,500,000.00	100.815496	1,512,232.44	12,232.44	0.48
			Base 100.000000	1,500,000.00	100.815496	1,512,232.44	12,232.44	0.48
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
		2,500,000.000	Local 100.000000	2,500,000.00	108.684086	2,717,102.15	217,102.15	0.87
			Base 100.000000	2,500,000.00	108.684086	2,717,102.15	217,102.15	0.87
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.511880	15 May 2036		
		281,911.520	Local 99.918485	281,681.72	100.289131	282,726.61	1,044.89	0.09
Original Face:		16,000,000.000	Base 99.918485	281,681.72	100.289131	282,726.61	1,044.89	0.09

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3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
		1,527,456.920	Local 101.248305	1,546,524.24	102.942268	1,572,398.80	25,874.56	0.50
Original Face:		5,000,000.000	Base 101.248305	1,546,524.24	102.942268	1,572,398.80	25,874.56	0.50
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		3,302,227.400	Local 104.438200	3,448,786.87	107.305763	3,543,480.31	94,693.44	1.13
Original Face:		10,000,000.000	Base 104.438200	3,448,786.87	107.305763	3,543,480.31	94,693.44	1.13
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
		2,500,000.000	Local 111.191288	2,779,782.21	129.159600	3,228,990.00	449,207.79	1.03
			Base 111.191288	2,779,782.21	129.159600	3,228,990.00	449,207.79	1.03
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 110.669559	2,766,738.97	129.341467	3,233,536.68	466,797.71	1.04
			Base 110.669559	2,766,738.97	129.341467	3,233,536.68	466,797.71	1.04
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 123.369685	4,934,787.41	124.130563	4,965,222.52	30,435.11	1.59
			Base 123.369685	4,934,787.41	124.130563	4,965,222.52	30,435.11	1.59
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.675130	25 Jun 2022		
		1,297,223.400	Local 100.000000	1,297,223.40	100.284030	1,300,907.90	3,684.50	0.42
Original Face:		3,000,000.000	Base 100.000000	1,297,223.40	100.284030	1,300,907.90	3,684.50	0.42
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
		4,510,578.500	Local 101.027843	4,556,940.17	100.733800	4,543,677.13	-13,263.04	1.45
Original Face:		5,000,000.000	Base 101.027843	4,556,940.17	100.733800	4,543,677.13	-13,263.04	1.45
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
		1,236,289.790	Local 100.260145	1,239,505.93	102.344440	1,265,273.86	25,767.93	0.41
Original Face:		2,000,000.000	Base 100.260145	1,239,505.93	102.344440	1,265,273.86	25,767.93	0.41
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
		4,177,813.850	Local 101.625104	4,245,707.65	102.429090	4,279,296.71	33,589.06	1.37
Original Face:		5,000,000.000	Base 101.625104	4,245,707.65	102.429090	4,279,296.71	33,589.06	1.37
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		1,377,156.720	Local 99.865808	1,375,308.68	106.238620	1,463,072.29	87,763.61	0.47
Original Face:		2,000,000.000	Base 99.865808	1,375,308.68	106.238620	1,463,072.29	87,763.61	0.47

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3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	1,944,355.180	Local	101.713179	1,977,665.46	103.233410	2,007,224.15	29,558.69	0.64
Original Face:	2,500,000.000	Base	101.713179	1,977,665.46	103.233410	2,007,224.15	29,558.69	0.64
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	783,052.900	Local	100.727278	788,747.87	103.205090	808,150.45	19,402.58	0.26
Original Face:	5,000,000.000	Base	100.727278	788,747.87	103.205090	808,150.45	19,402.58	0.26
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,586,956.050	Local	100.797728	4,623,547.50	101.690270	4,664,487.99	40,940.49	1.49
Original Face:	5,000,000.000	Base	100.797728	4,623,547.50	101.690270	4,664,487.99	40,940.49	1.49
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	2,357,195.730	Local	102.746496	2,421,936.02	106.537370	2,511,294.34	89,358.32	0.80
Original Face:	3,000,000.000	Base	102.746496	2,421,936.02	106.537370	2,511,294.34	89,358.32	0.80
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.227077	4,115,068.44	108.279050	4,401,744.22	286,675.78	1.41
Original Face:	5,565,000.000	Base	101.227077	4,115,068.44	108.279050	4,401,744.22	286,675.78	1.41
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.452545	4,739,037.38	106.392770	4,781,291.08	42,253.70	1.53
Original Face:	4,494,000.000	Base	105.452545	4,739,037.38	106.392770	4,781,291.08	42,253.70	1.53
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	407,897.040	Local	100.191296	408,677.33	106.115500	432,841.98	24,164.65	0.14
Original Face:	2,000,000.000	Base	100.191296	408,677.33	106.115500	432,841.98	24,164.65	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	785,042.200	Local	100.360257	787,870.37	102.978450	808,424.29	20,553.92	0.26
Original Face:	5,000,000.000	Base	100.360257	787,870.37	102.978450	808,424.29	20,553.92	0.26
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,642,133.450	Local	100.363732	1,648,106.41	101.446320	1,665,883.95	17,777.54	0.53
Original Face:	14,878,168.000	Base	100.363732	1,648,106.41	101.446320	1,665,883.95	17,777.54	0.53
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.131939	4,956,596.97	107.837160	5,391,858.00	435,261.03	1.73
Original Face:	5,000,000.000	Base	99.131939	4,956,596.97	107.837160	5,391,858.00	435,261.03	1.73

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	953,030.250	Local		99.636310	949,564.17	102.078560	972,839.56	23,275.39	0.31
Original Face:	5,000,000.000	Base		99.636310	949,564.17	102.078560	972,839.56	23,275.39	0.31
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,543,897.000	Local		102.652922	1,584,855.39	105.259460	1,625,097.65	40,242.26	0.52
Original Face:	5,000,000.000	Base		102.652922	1,584,855.39	105.259460	1,625,097.65	40,242.26	0.52
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
	445,394.120	Local		102.082984	454,671.61	100.255010	446,529.92	-8,141.69	0.14
Original Face:	5,000,000.000	Base		102.082984	454,671.61	100.255010	446,529.92	-8,141.69	0.14
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	592,041.100	Local		101.981694	603,773.54	100.386500	594,329.34	-9,444.20	0.19
Original Face:	5,000,000.000	Base		101.981694	603,773.54	100.386500	594,329.34	-9,444.20	0.19
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,311,218.600	Local		103.019717	2,381,010.86	105.712190	2,443,239.80	62,228.94	0.78
Original Face:	2,500,000.000	Base		103.019717	2,381,010.86	105.712190	2,443,239.80	62,228.94	0.78
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
	478,858.850	Local		101.173183	484,476.74	100.538860	481,439.23	-3,037.51	0.15
Original Face:	5,000,000.000	Base		101.173183	484,476.74	100.538860	481,439.23	-3,037.51	0.15
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
	478,858.850	Local		102.836953	492,443.85	100.705220	482,235.86	-10,207.99	0.15
Original Face:	5,000,000.000	Base		102.836953	492,443.85	100.705220	482,235.86	-10,207.99	0.15
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	1,707,481.100	Local		103.514222	1,767,485.78	108.321062	1,849,561.66	82,075.88	0.59
Original Face:	5,000,000.000	Base		103.514222	1,767,485.78	108.321062	1,849,561.66	82,075.88	0.59
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,400,909.200	Local		100.563898	2,414,447.89	105.328267	2,528,836.05	114,388.16	0.81
Original Face:	5,000,000.000	Base		100.563898	2,414,447.89	105.328267	2,528,836.05	114,388.16	0.81
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	307,009.600	Local		105.752165	324,669.30	118.671430	364,332.68	39,663.38	0.12
Original Face:	10,000,000.000	Base		105.752165	324,669.30	118.671430	364,332.68	39,663.38	0.12

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	4,093,455.300	Local	106.825405	4,372,850.20	106.737340	4,369,245.30	-3,604.90	1.40	
Original Face:	6,000,000.000	Base	106.825405	4,372,850.20	106.737340	4,369,245.30	-3,604.90	1.40	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	192,639.700	Local	104.936428	202,149.22	109.041970	210,058.12	7,908.90	0.07	
Original Face:	5,000,000.000	Base	104.936428	202,149.22	109.041970	210,058.12	7,908.90	0.07	
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local	97.485146	4,874,257.31	101.295130	5,064,756.50	190,499.19	1.62	
Original Face:	5,000,000.000	Base	97.485146	4,874,257.31	101.295130	5,064,756.50	190,499.19	1.62	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.080130	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.132654	4,956,632.70	-43,367.30	1.59	
		Base	100.000000	5,000,000.00	99.132654	4,956,632.70	-43,367.30	1.59	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,153,505.100	Local	94.519291	2,980,670.66	102.184910	3,222,406.35	241,735.69	1.03	
Original Face:	5,000,000.000	Base	94.519291	2,980,670.66	102.184910	3,222,406.35	241,735.69	1.03	
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	580,629.850	Local	99.948013	580,328.00	104.255180	605,336.70	25,008.70	0.19	
Original Face:	1,238,000.000	Base	99.948013	580,328.00	104.255180	605,336.70	25,008.70	0.19	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,220,688.650	Local	100.811026	1,230,588.75	104.859700	1,280,010.46	49,421.71	0.41	
Original Face:	5,000,000.000	Base	100.811026	1,230,588.75	104.859700	1,280,010.46	49,421.71	0.41	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,792,172.280	Local	101.356591	3,843,616.53	105.135559	3,986,921.52	143,304.99	1.28	
Original Face:	4,000,000.000	Base	101.356591	3,843,616.53	105.135559	3,986,921.52	143,304.99	1.28	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.824482	1,497,367.23	101.032609	1,515,489.14	18,121.91	0.49	
		Base	99.824482	1,497,367.23	101.032609	1,515,489.14	18,121.91	0.49	
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
	3,000,000.000	Local	100.546736	3,016,402.09	101.366414	3,040,992.42	24,590.33	0.97	
		Base	100.546736	3,016,402.09	101.366414	3,040,992.42	24,590.33	0.97	

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478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local	99.918370	3,497,142.96	102.895687	3,601,349.05	104,206.09	1.15	
		Base	99.918370	3,497,142.96	102.895687	3,601,349.05	104,206.09	1.15	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local	99.335653	2,483,391.33	100.091479	2,502,286.98	18,895.65	0.80	
		Base	99.335653	2,483,391.33	100.091479	2,502,286.98	18,895.65	0.80	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.640893	4,982,044.66	105.843024	5,292,151.20	310,106.54	1.69	
		Base	99.640893	4,982,044.66	105.843024	5,292,151.20	310,106.54	1.69	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.777802	4,938,890.10	95.642722	4,782,136.10	-156,754.00	1.53	
		Base	98.777802	4,938,890.10	95.642722	4,782,136.10	-156,754.00	1.53	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.634494	4,981,724.68	109.366265	5,468,313.25	486,588.57	1.75	
		Base	99.634494	4,981,724.68	109.366265	5,468,313.25	486,588.57	1.75	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.916250	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	96.297746	4,814,887.30	-185,112.70	1.54	
		Base	100.000000	5,000,000.00	96.297746	4,814,887.30	-185,112.70	1.54	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.634084	3,487,192.93	104.594135	3,660,794.73	173,601.80	1.17	
		Base	99.634084	3,487,192.93	104.594135	3,660,794.73	173,601.80	1.17	
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local	99.973817	2,999,214.52	103.749552	3,112,486.56	113,272.04	1.00	
		Base	99.973817	2,999,214.52	103.749552	3,112,486.56	113,272.04	1.00	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local	110.755137	1,704,521.56	112.251244	1,727,546.65	23,025.09	0.55	
		Base	110.755137	1,704,521.56	112.251244	1,727,546.65	23,025.09	0.55	
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local	99.898777	2,996,963.30	102.895782	3,086,873.46	89,910.16	0.99	
		Base	99.898777	2,996,963.30	102.895782	3,086,873.46	89,910.16	0.99	

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# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.875764	4,993,788.18	105.714709	5,285,735.45	291,947.27	1.69	
		Base	99.875764	4,993,788.18	105.714709	5,285,735.45	291,947.27	1.69	
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	101.020000	3,030,600.00	30,600.00	0.97	
		Base	100.000000	3,000,000.00	101.020000	3,030,600.00	30,600.00	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	101.550000	2,538,750.00	38,750.00	0.81	
		Base	100.000000	2,500,000.00	101.550000	2,538,750.00	38,750.00	0.81	
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local	99.978279	3,999,131.14	103.944837	4,157,793.48	158,662.34	1.33	
		Base	99.978279	3,999,131.14	103.944837	4,157,793.48	158,662.34	1.33	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.916626	2,497,915.66	103.123152	2,578,078.80	80,163.14	0.83	
		Base	99.916626	2,497,915.66	103.123152	2,578,078.80	80,163.14	0.83	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.903500	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.688401	2,517,210.03	17,210.03	0.81	
		Base	100.000000	2,500,000.00	100.688401	2,517,210.03	17,210.03	0.81	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	5,000,000.000	Local	100.027452	5,001,372.62	100.448907	5,022,445.35	21,072.73	1.61	
		Base	100.027452	5,001,372.62	100.448907	5,022,445.35	21,072.73	1.61	
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	2,500,000.000	Local	100.023234	2,500,580.84	100.765625	2,519,140.63	18,559.79	0.81	
		Base	100.023234	2,500,580.84	100.765625	2,519,140.63	18,559.79	0.81	
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,500,000.000	Local	99.986513	2,499,662.83	102.671450	2,566,786.25	67,123.42	0.82	
	Original Face:	2,500,000.000	Base	99.986513	2,499,662.83	102.671450	2,566,786.25	67,123.42	0.82

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STATE STREET

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92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local		99.982007	1,999,640.14	103.475780	2,069,515.60	69,875.46	0.66
Original Face:	2,000,000.000	Base		99.982007	1,999,640.14	103.475780	2,069,515.60	69,875.46	0.66
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
	2,633,295.620	Local		98.868269	2,603,493.80	100.777740	2,653,775.81	50,282.01	0.85
Original Face:	5,000,000.000	Base		98.868269	2,603,493.80	100.777740	2,653,775.81	50,282.01	0.85
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.269500	26 Jul 2021		
	5,000,000.000	Local		100.595554	5,029,777.72	100.835900	5,041,795.00	12,017.28	1.61
		Base		100.595554	5,029,777.72	100.835900	5,041,795.00	12,017.28	1.61
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.182500	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16	0.96
		Base		100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16	0.96
<b>US DOLLAR Total</b>									
	265,042,827.300	Local			267,553,593.54		276,048,705.85	8,495,112.31	88.38
Original Face:	201,922,434.000	Base			267,553,593.54		276,048,705.85	8,495,112.31	88.38
<b>FIXED INCOME Total</b>									
	265,042,827.300	Base			267,553,593.54		276,048,705.85	8,495,112.31	88.38
Original Face:	201,922,434.000								

# Holdings

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



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>								
		301,353,075.630	Base	303,852,512.27		312,347,624.58	8,495,112.31	100.00
Original Face:		201,922,434.000						

# Holdings

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
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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	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,183,664.550	Local	5,183,664.55	1.000000	5,183,664.55	0.00	1.31
			Base	5,183,664.55	1.000000	5,183,664.55	0.00	1.31

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,183,664.550	Local	5,183,664.55		5,183,664.55	0.00	1.31
		Base	5,183,664.55		5,183,664.55	0.00	1.31

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,183,664.550	Base	5,183,664.55		5,183,664.55	0.00	1.31

## 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	5,095,863.04	101.917261	5,095,863.04	0.00	1.29
			Base	5,095,863.04	101.917261	5,095,863.04	0.00	1.29

11563VJF5	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	4,999,630.56	99.992611	4,999,630.56	0.00	1.27
			Base	4,999,630.56	99.992611	4,999,630.56	0.00	1.27

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	4,998,347.22	99.966944	4,998,347.22	0.00	1.27
			Base	4,998,347.22	99.966944	4,998,347.22	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	14,989,375.00	99.929167	14,989,375.00	0.00	3.79
			Base	14,989,375.00	99.929167	14,989,375.00	0.00	3.79

26055AJV9	DOW CHEMICAL COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	9,998,288.89	99.982889	9,998,288.89	0.00	2.53
			Base	9,998,288.89	99.982889	9,998,288.89	0.00	2.53

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26244HJP9	DUKE ENERGY CORP	15,000,000.000	Local	99.985333	14,997,800.00	99.985333	14,997,800.00	0.00	3.80
			Base	99.985333	14,997,800.00	99.985333	14,997,800.00	0.00	3.80
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.990002	4,999,500.11	99.990002	4,999,500.11	0.00	1.27
			Base	99.990002	4,999,500.11	99.990002	4,999,500.11	0.00	1.27
41282JL58	HARLEY-DAVIDSON FND CP	15,000,000.000	Local	99.918750	14,987,812.50	99.918750	14,987,812.50	0.00	3.79
			Base	99.918750	14,987,812.50	99.918750	14,987,812.50	0.00	3.79
45856WLH0	INTERCONTINENTAL EXCHANGE	10,000,000.000	Local	99.935833	9,993,583.33	99.935833	9,993,583.33	0.00	2.53
			Base	99.935833	9,993,583.33	99.935833	9,993,583.33	0.00	2.53
56274LLW2	MANHATTAN ASSET FDG.	10,391,000.000	Local	99.947500	10,385,544.72	99.947500	10,385,544.72	0.00	2.63
			Base	99.947500	10,385,544.72	99.947500	10,385,544.72	0.00	2.63
8225X2U69	SHELL INTNL FNC B.V	5,000,000.000	Local	99.657778	4,982,888.89	99.657778	4,982,888.89	0.00	1.26
			Base	99.657778	4,982,888.89	99.657778	4,982,888.89	0.00	1.26
89119AKW7	TORONTO DOMINION BANK	15,000,000.000	Local	99.965583	14,994,837.50	99.965583	14,994,837.50	0.00	3.80
			Base	99.965583	14,994,837.50	99.965583	14,994,837.50	0.00	3.80
912796UC1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.958611	9,995,861.11	99.958611	9,995,861.11	0.00	2.53
			Base	99.958611	9,995,861.11	99.958611	9,995,861.11	0.00	2.53
930ABD003	FIDELITY INVESTMENTS MONEY	10,010,482.960	Local	100.000000	10,010,482.96	100.000000	10,010,482.96	0.00	2.53
			Base	100.000000	10,010,482.96	100.000000	10,010,482.96	0.00	2.53
966VMM002	JP MORGAN MONEY MARKET	20,008,273.840	Local	100.000000	20,008,273.84	100.000000	20,008,273.84	0.00	5.07
			Base	100.000000	20,008,273.84	100.000000	20,008,273.84	0.00	5.07

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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
979QHR003	SOUTH STREET REPO				0.120000	01 Sep 2020		
	37,681,348.250	Local	100.000000	37,681,348.25	100.000000	37,681,348.25	0.00	9.54
		Base	100.000000	37,681,348.25	100.000000	37,681,348.25	0.00	9.54
<b>US DOLLAR Total</b>								
	193,091,105.050	Local		193,119,437.92		193,119,437.92	0.00	48.89
		Base		193,119,437.92		193,119,437.92	0.00	48.89
<b>CASH EQUIVALENT Total</b>								
	193,091,105.050	Base		193,119,437.92		193,119,437.92	0.00	48.89
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.849000	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.560103	5,028,005.15	28,005.15	1.27
		Base	100.000000	5,000,000.00	100.560103	5,028,005.15	28,005.15	1.27
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.992693	4,999,634.67	101.172563	5,058,628.15	58,993.48	1.28
		Base	99.992693	4,999,634.67	101.172563	5,058,628.15	58,993.48	1.28
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.997103	2,999,913.08	101.476228	3,044,286.84	44,373.76	0.77
		Base	99.997103	2,999,913.08	101.476228	3,044,286.84	44,373.76	0.77
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				0.635500	23 Jan 2022		
	5,000,000.000	Local	99.914814	4,995,740.69	100.105845	5,005,292.25	9,551.56	1.27
		Base	99.914814	4,995,740.69	100.105845	5,005,292.25	9,551.56	1.27
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.946880	25 Jun 2022		
	10,000,000.000	Local	100.171608	10,017,160.76	100.446850	10,044,685.00	27,524.24	2.54
		Base	100.171608	10,017,160.76	100.446850	10,044,685.00	27,524.24	2.54
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.977857	9,997,785.71	103.531975	10,353,197.50	355,411.79	2.62
		Base	99.977857	9,997,785.71	103.531975	10,353,197.50	355,411.79	2.62

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14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
	10,000,000.000	Local		99.999769	9,999,976.93	100.009144	10,000,914.40	937.47	2.53
		Base		99.999769	9,999,976.93	100.009144	10,000,914.40	937.47	2.53
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.853000	20 May 2022		
	10,000,000.000	Local		100.117883	10,011,788.32	100.316143	10,031,614.30	19,825.98	2.54
		Base		100.117883	10,011,788.32	100.316143	10,031,614.30	19,825.98	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	100.314005	10,031,400.50	31,400.50	2.54
		Base		100.000000	10,000,000.00	100.314005	10,031,400.50	31,400.50	2.54
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
	10,000,000.000	Local		99.975819	9,997,581.92	102.885880	10,288,588.00	291,006.08	2.60
Original Face:	10,000,000.000	Base		99.975819	9,997,581.92	102.885880	10,288,588.00	291,006.08	2.60
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	377,729.240	Local		101.299465	382,637.70	106.253824	401,351.76	18,714.06	0.10
Original Face:	2,096,032.000	Base		101.299465	382,637.70	106.253824	401,351.76	18,714.06	0.10
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	2,549,793.800	Local		101.002810	2,575,363.39	105.692679	2,694,945.38	119,581.99	0.68
Original Face:	5,000,000.000	Base		101.002810	2,575,363.39	105.692679	2,694,945.38	119,581.99	0.68
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	3,048,088.450	Local		104.611383	3,188,647.48	109.928085	3,350,705.26	162,057.78	0.85
Original Face:	8,645,247.000	Base		104.611383	3,188,647.48	109.928085	3,350,705.26	162,057.78	0.85
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,236,890.930	Local		104.523814	1,292,845.58	108.583250	1,343,056.37	50,210.79	0.34
Original Face:	4,322,624.000	Base		104.523814	1,292,845.58	108.583250	1,343,056.37	50,210.79	0.34
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	95,734.800	Local		102.748447	98,366.02	101.785740	97,444.37	-921.65	0.02
Original Face:	2,161,312.000	Base		102.748447	98,366.02	101.785740	97,444.37	-921.65	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	825,159.440	Local		101.466764	837,262.58	103.755650	856,149.54	18,886.96	0.22
Original Face:	4,322,624.000	Base		101.466764	837,262.58	103.755650	856,149.54	18,886.96	0.22

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3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		867,622.550	Local	101.515648	880,772.65	100.463280	871,642.07	-9,130.58	0.22
Original Face:		8,584,720.000	Base	101.515648	880,772.65	100.463280	871,642.07	-9,130.58	0.22
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.750000	25 May 2039			
		131,729.140	Local	100.768805	132,741.88	100.063060	131,812.21	-929.67	0.03
Original Face:		5,571,429.000	Base	100.768805	132,741.88	100.063060	131,812.21	-929.67	0.03
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		790,699.190	Local	101.385456	801,653.98	103.941600	821,865.39	20,211.41	0.21
Original Face:		4,322,624.000	Base	101.385456	801,653.98	103.941600	821,865.39	20,211.41	0.21
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		1,663,921.200	Local	100.786365	1,677,005.69	101.801630	1,693,898.90	16,893.21	0.43
Original Face:		5,111,816.000	Base	100.786365	1,677,005.69	101.801630	1,693,898.90	16,893.21	0.43
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,076,669.810	Local	99.760008	1,074,085.89	101.359020	1,091,301.97	17,216.08	0.28
Original Face:		4,322,624.000	Base	99.760008	1,074,085.89	101.359020	1,091,301.97	17,216.08	0.28
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		1,656,812.780	Local	101.492184	1,681,535.47	102.465370	1,697,659.35	16,123.88	0.43
Original Face:		5,326,337.000	Base	101.492184	1,681,535.47	102.465370	1,697,659.35	16,123.88	0.43
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,076,669.810	Local	100.232253	1,079,170.41	102.105620	1,099,340.38	20,169.97	0.28
Original Face:		4,322,624.000	Base	100.232253	1,079,170.41	102.105620	1,099,340.38	20,169.97	0.28
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		1,952,129.290	Local	100.676677	1,965,338.90	103.390130	2,018,309.01	52,970.11	0.51
Original Face:		8,645,247.000	Base	100.676677	1,965,338.90	103.390130	2,018,309.01	52,970.11	0.51
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		481,297.770	Local	100.391893	483,183.94	100.291100	482,698.83	-485.11	0.12
Original Face:		4,322,624.000	Base	100.391893	483,183.94	100.291100	482,698.83	-485.11	0.12
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,447,931.610	Local	101.571712	1,470,688.93	103.941600	1,505,003.28	34,314.35	0.38
Original Face:		6,483,935.000	Base	101.571712	1,470,688.93	103.941600	1,505,003.28	34,314.35	0.38

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Books Closed

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
	936,266.220	Local	99.886629	935,204.77	101.113810	946,694.45	11,489.68	0.24	
Original Face:	4,322,624.000	Base	99.886629	935,204.77	101.113810	946,694.45	11,489.68	0.24	
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
	1,916,622.150	Local	99.646731	1,909,851.31	105.136560	2,015,070.60	105,219.29	0.51	
Original Face:	4,507,221.000	Base	99.646731	1,909,851.31	105.136560	2,015,070.60	105,219.29	0.51	
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
	3,247,045.200	Local	98.721805	3,205,541.64	105.782640	3,434,810.13	229,268.49	0.87	
Original Face:	5,000,000.000	Base	98.721805	3,205,541.64	105.782640	3,434,810.13	229,268.49	0.87	
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
	234,067.220	Local	98.287355	230,058.48	102.898850	240,852.48	10,794.00	0.06	
Original Face:	2,161,312.000	Base	98.287355	230,058.48	102.898850	240,852.48	10,794.00	0.06	
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
	413,098.120	Local	100.129197	413,631.83	101.258320	418,296.22	4,664.39	0.11	
Original Face:	4,527,840.000	Base	100.129197	413,631.83	101.258320	418,296.22	4,664.39	0.11	
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020			
	2,208,114.860	Local	100.174657	2,211,971.48	99.938050	2,206,746.93	-5,224.55	0.56	
Original Face:	4,600,000.000	Base	100.174657	2,211,971.48	99.938050	2,206,746.93	-5,224.55	0.56	
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
	507,214.480	Local	101.348885	514,056.22	102.014780	517,433.74	3,377.52	0.13	
Original Face:	8,645,247.000	Base	101.348885	514,056.22	102.014780	517,433.74	3,377.52	0.13	
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
	280,251.060	Local	99.414953	278,611.46	102.254110	286,568.23	7,956.77	0.07	
Original Face:	2,161,312.000	Base	99.414953	278,611.46	102.254110	286,568.23	7,956.77	0.07	
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
	391,574.950	Local	99.977979	391,488.72	102.918580	403,003.38	11,514.66	0.10	
Original Face:	2,161,312.000	Base	99.977979	391,488.72	102.918580	403,003.38	11,514.66	0.10	
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
	253,202.000	Local	99.956102	253,090.85	103.062960	260,957.48	7,866.63	0.07	
Original Face:	2,472,541.000	Base	99.956102	253,090.85	103.062960	260,957.48	7,866.63	0.07	

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: August 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	881,592.770	Local		100.191288	883,279.15	106.115500	935,506.58	52,227.43	0.24
Original Face:	4,322,624.000	Base		100.191288	883,279.15	106.115500	935,506.58	52,227.43	0.24
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,292,314.770	Local		100.357580	1,296,935.83	102.380190	1,323,074.32	26,138.49	0.33
Original Face:	6,483,935.000	Base		100.357580	1,296,935.83	102.380190	1,323,074.32	26,138.49	0.33
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,339,608.010	Local		100.062653	1,340,447.31	101.403050	1,358,403.38	17,956.07	0.34
Original Face:	5,619,411.000	Base		100.062653	1,340,447.31	101.403050	1,358,403.38	17,956.07	0.34
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,672,168.320	Local		101.248353	1,693,042.89	103.174800	1,725,256.32	32,213.43	0.44
Original Face:	4,322,624.000	Base		101.248353	1,693,042.89	103.174800	1,725,256.32	32,213.43	0.44
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,067,146.260	Local		100.023509	1,067,397.14	100.890940	1,076,653.89	9,256.75	0.27
Original Face:	4,322,624.000	Base		100.023509	1,067,397.14	100.890940	1,076,653.89	9,256.75	0.27
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	2,667,865.350	Local		100.728868	2,687,310.57	101.712450	2,713,551.21	26,240.64	0.69
Original Face:	10,806,559.000	Base		100.728868	2,687,310.57	101.712450	2,713,551.21	26,240.64	0.69
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	2,059,795.530	Local		100.464383	2,069,360.87	102.078560	2,102,609.62	33,248.75	0.53
Original Face:	10,806,559.000	Base		100.464383	2,069,360.87	102.078560	2,102,609.62	33,248.75	0.53
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,093,391.400	Local		100.512545	1,098,995.52	101.109710	1,105,524.87	6,529.35	0.28
Original Face:	4,322,624.000	Base		100.512545	1,098,995.52	101.109710	1,105,524.87	6,529.35	0.28
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	1,804,845.060	Local		99.906165	1,803,151.48	102.177720	1,844,149.53	40,998.05	0.47
Original Face:	6,483,935.000	Base		99.906165	1,803,151.48	102.177720	1,844,149.53	40,998.05	0.47
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
	1,406,455.080	Local		102.345947	1,439,449.77	106.263760	1,494,552.05	55,102.28	0.38
Original Face:	6,000,000.000	Base		102.345947	1,439,449.77	106.263760	1,494,552.05	55,102.28	0.38

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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
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	3,087,794.000	Local	102.652921	3,169,710.75	105.259460	3,250,195.29	80,484.54	0.82	
Original Face:	10,000,000.000	Base	102.652921	3,169,710.75	105.259460	3,250,195.29	80,484.54	0.82	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,087,794.000	Local	102.614164	3,168,514.00	105.259460	3,250,195.29	81,681.29	0.82	
Original Face:	10,000,000.000	Base	102.614164	3,168,514.00	105.259460	3,250,195.29	81,681.29	0.82	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	1,746,590.200	Local	101.729740	1,776,801.67	101.365980	1,770,448.27	-6,353.40	0.45	
Original Face:	5,000,000.000	Base	101.729740	1,776,801.67	101.365980	1,770,448.27	-6,353.40	0.45	
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	592,041.100	Local	101.981694	603,773.54	100.386500	594,329.34	-9,444.20	0.15	
Original Face:	5,000,000.000	Base	101.981694	603,773.54	100.386500	594,329.34	-9,444.20	0.15	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	6,907,913.240	Local	100.563898	6,946,866.81	105.328267	7,275,985.30	329,118.49	1.84	
Original Face:	14,386,036.000	Base	100.563898	6,946,866.81	105.328267	7,275,985.30	329,118.49	1.84	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,930,568.500	Local	102.490442	1,978,648.18	104.953496	2,026,199.13	47,550.95	0.51	
Original Face:	6,483,935.000	Base	102.490442	1,978,648.18	104.953496	2,026,199.13	47,550.95	0.51	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	435,516.710	Local	101.142879	440,494.14	108.823520	473,944.61	33,450.47	0.12	
Original Face:	33,932,595.000	Base	101.142879	440,494.14	108.823520	473,944.61	33,450.47	0.12	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	581,993.980	Local	105.752587	615,473.69	118.671430	690,660.58	75,186.89	0.17	
Original Face:	18,956,866.000	Base	105.752587	615,473.69	118.671430	690,660.58	75,186.89	0.17	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	273,563.960	Local	99.239856	271,484.48	102.435050	280,225.38	8,740.90	0.07	
Original Face:	4,322,624.000	Base	99.239856	271,484.48	102.435050	280,225.38	8,740.90	0.07	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	249,812.660	Local	104.936419	262,144.46	109.041970	272,400.65	10,256.19	0.07	
Original Face:	6,483,935.000	Base	104.936419	262,144.46	109.041970	272,400.65	10,256.19	0.07	

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STATE OF ARIZONA

FUND: ATZM



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34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
		10,000,000.000	Local 97.485146	9,748,514.62	101.295130	10,129,513.00	380,998.38	2.56
Original Face:		10,000,000.000	Base 97.485146	9,748,514.62	101.295130	10,129,513.00	380,998.38	2.56
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,130,064.510	Local 102.052635	2,173,786.96	103.639090	2,207,579.47	33,792.51	0.56
Original Face:		7,989,505.000	Base 102.052635	2,173,786.96	103.639090	2,207,579.47	33,792.51	0.56
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		6,307,010.200	Local 94.519290	5,961,341.28	102.184910	6,444,812.70	483,471.42	1.63
Original Face:		10,000,000.000	Base 94.519290	5,961,341.28	102.184910	6,444,812.70	483,471.42	1.63
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,948,311.800	Local 97.754990	3,859,671.81	104.847820	4,139,718.85	280,047.04	1.05
Original Face:		5,000,000.000	Base 97.754990	3,859,671.81	104.847820	4,139,718.85	280,047.04	1.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		2,441,377.300	Local 100.811027	2,461,177.52	104.859700	2,560,020.91	98,843.39	0.65
Original Face:		10,000,000.000	Base 100.811027	2,461,177.52	104.859700	2,560,020.91	98,843.39	0.65
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,149,923.300	Local 96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	1.08
Original Face:		5,000,000.000	Base 96.438183	4,002,110.63	102.488700	4,253,202.44	251,091.81	1.08
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	99.974921	4,998,746.05	-1,253.95	1.27
			Base 100.000000	5,000,000.00	99.974921	4,998,746.05	-1,253.95	1.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
		3,500,000.000	Local 99.918370	3,497,142.96	102.895687	3,601,349.05	104,206.09	0.91
			Base 99.918370	3,497,142.96	102.895687	3,601,349.05	104,206.09	0.91
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
		7,000,000.000	Local 99.993479	6,999,543.52	103.536312	7,247,541.84	247,998.32	1.83
			Base 99.993479	6,999,543.52	103.536312	7,247,541.84	247,998.32	1.83
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.871630	25 Jan 2029		
		673,284.340	Local 100.000001	673,284.35	94.000070	632,887.75	-40,396.60	0.16
Original Face:		2,161,312.000	Base 100.000001	673,284.35	94.000070	632,887.75	-40,396.60	0.16

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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	
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.342959	5,017,147.93	103.183594	5,159,179.70	142,031.77	1.31
			Base	100.342959	5,017,147.93	103.183594	5,159,179.70	142,031.77	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
<b>US DOLLAR Total</b>									
	191,995,078.420	Local		191,991,393.03		196,712,647.17	4,721,254.14	49.80	
Original Face:	362,328,931.000	Base		191,991,393.03		196,712,647.17	4,721,254.14	49.80	
<b>FIXED INCOME Total</b>									
	191,995,078.420	Base		191,991,393.03		196,712,647.17	4,721,254.14	49.80	
Original Face:	362,328,931.000								

# 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
<b>FUND Total</b>								
		390,269,848.020	Base	390,294,495.50		395,015,749.64	4,721,254.14	100.00
Original Face:		362,328,931.000						

# Holdings

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



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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.140068	31 Dec 2030		
	26,018,702.600	Local	100.090018	26,042,123.99	100.090000	26,042,119.43	-4.56	8.23
		Base	100.090018	26,042,123.99	100.090000	26,042,119.43	-4.56	8.23
11563VPC5	BROWN-FORMAN CORP.				0.210000	12 Feb 2021		
	11,000,000.000	Local	99.904333	10,989,476.67	99.904333	10,989,476.67	0.00	3.47
		Base	99.904333	10,989,476.67	99.904333	10,989,476.67	0.00	3.47
2063C0NB4	CONCORD MIN CPTL CO				0.240000	11 Jan 2021		
	10,000,000.000	Local	99.912000	9,991,200.00	99.912000	9,991,200.00	0.00	3.16
		Base	99.912000	9,991,200.00	99.912000	9,991,200.00	0.00	3.16
2546R2TF3	WALT DISNEY CO				0.350000	15 Jun 2021		
	10,000,000.000	Local	99.720972	9,972,097.22	99.720972	9,972,097.22	0.00	3.15
		Base	99.720972	9,972,097.22	99.720972	9,972,097.22	0.00	3.15
26082MK22	DUPONT DE NEMOURS INC				0.330000	02 Oct 2020		
	5,000,000.000	Local	99.971583	4,998,579.17	99.971583	4,998,579.17	0.00	1.58
		Base	99.971583	4,998,579.17	99.971583	4,998,579.17	0.00	1.58
26244HJP9	DUKE ENERGY CORP				0.240000	23 Sep 2020		
	5,000,000.000	Local	99.985333	4,999,266.67	99.985333	4,999,266.67	0.00	1.58
		Base	99.985333	4,999,266.67	99.985333	4,999,266.67	0.00	1.58
30229ALR8	EXXON MOBIL CORP				0.350000	25 Nov 2020		
	10,000,000.000	Local	99.917361	9,991,736.11	99.917361	9,991,736.11	0.00	3.16
		Base	99.917361	9,991,736.11	99.917361	9,991,736.11	0.00	3.16
40588LPC7	HALKIN FINANCE LLC USC				0.280000	12 Feb 2021		
	10,000,000.000	Local	99.872444	9,987,244.44	99.872444	9,987,244.44	0.00	3.16
		Base	99.872444	9,987,244.44	99.872444	9,987,244.44	0.00	3.16
41282JKU4	HARLEY-DAVIDSON FND CP				0.460000	28 Oct 2020		
	10,000,000.000	Local	99.927167	9,992,716.67	99.927167	9,992,716.67	0.00	3.16
		Base	99.927167	9,992,716.67	99.927167	9,992,716.67	0.00	3.16

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

Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
41282JL90	HARLEY-DAVIDSON FND CP		10,000,000.000	Local	99.952083	9,995,208.33	99.952083	9,995,208.33	0.00	3.16
				Base	99.952083	9,995,208.33	99.952083	9,995,208.33	0.00	3.16
45856WLD9	INTERCONTINENTAL EXCHANGE		10,000,000.000	Local	99.937139	9,993,713.89	99.937139	9,993,713.89	0.00	3.16
				Base	99.937139	9,993,713.89	99.937139	9,993,713.89	0.00	3.16
8225X2UC6	SHELL INTNL FNC B.V		1,000,000.000	Local	99.738333	997,383.33	99.738333	997,383.33	0.00	0.32
				Base	99.738333	997,383.33	99.738333	997,383.33	0.00	0.32
93142WLL5	WALGREENS BOOTS		15,000,000.000	Local	99.726667	14,959,000.00	99.726667	14,959,000.00	0.00	4.73
				Base	99.726667	14,959,000.00	99.726667	14,959,000.00	0.00	4.73
<b>US DOLLAR Total</b>			133,018,702.600	Local		132,909,746.49		132,909,741.93	-4.56	42.02
				Base		132,909,746.49		132,909,741.93	-4.56	42.02
<b>CASH EQUIVALENT Total</b>			133,018,702.600	Base		132,909,746.49		132,909,741.93	-4.56	42.02
<b>EQUITY</b>										
<b>US DOLLAR</b>								Exchange Rate:	1.000000	
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND		183,367,269.890	Local	0.999980	183,363,613.11	1.000000	183,367,269.89	3,656.78	57.98
				Base	0.999980	183,363,613.11	1.000000	183,367,269.89	3,656.78	57.98
<b>US DOLLAR Total</b>			183,367,269.890	Local		183,363,613.11		183,367,269.89	3,656.78	57.98
				Base		183,363,613.11		183,367,269.89	3,656.78	57.98
<b>EQUITY Total</b>			183,367,269.890	Base		183,363,613.11		183,367,269.89	3,656.78	57.98

& Issue has redenominated but 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: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020			
		0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
			Base	0.000000	-0.05	0.000000	0.00	0.05	0.00

<b>US DOLLAR Total</b>			Local		-0.05		0.00	0.05	0.00
			Base		-0.05		0.00	0.05	0.00

<b>FIXED INCOME Total</b>		0.000	Base		-0.05		0.00	0.05	0.00
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# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		316,385,972.490	Base	316,273,359.55		316,277,011.82	3,652.27	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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				0.050142	31 Dec 2030		
		941.240	Local	100.000000			941.24	0.00
			Base	100.000000			941.24	0.02

<b>US DOLLAR Total</b>		941.240	Local				941.24	0.00
			Base				941.24	0.02

## CASH EQUIVALENT Total

		941.240	Base				941.24	0.00
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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			301,662.20	23,678.98
			Base	323.236302			301,662.20	7.78

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		10,238.000	Local	296.524026			3,576,235.78	540,422.80
			Base	296.524026			3,576,235.78	92.19

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

<b>US DOLLAR Total</b>		11,303.510	Local				3,878,103.49	564,102.56
			Base				3,878,103.49	99.98

## EQUITY Total

		11,303.510	Base				3,878,103.49	564,102.56
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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: August 31, 2020

View Date: September 8, 2020

Base Currency: 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: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>		12,244.750	Base	3,314,942.17		3,879,044.73	564,102.56	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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				0.050142	31 Dec 2030			
		1,643.200	Local	100.000000			1,643.20	0.00	0.11
			Base	100.000000			1,643.20	0.00	0.11

<b>US DOLLAR Total</b>		1,643.200	Local				1,643.20	0.00	0.11
			Base				1,643.20	0.00	0.11

## CASH EQUIVALENT Total

		1,643.200	Base				1,643.20	0.00	0.11
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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										
		4,336.000	Local	344.510404			1,493,797.11	351.400000	1,523,670.40	29,873.29	99.88
			Base	344.510404			1,493,797.11	351.400000	1,523,670.40	29,873.29	99.88

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND										
		148.450	Local	0.996228			147.89	1.000000	148.45	0.56	0.01
			Base	0.996228			147.89	1.000000	148.45	0.56	0.01

<b>US DOLLAR Total</b>		4,484.450	Local				1,493,945.00		1,523,818.85	29,873.85	99.89
			Base				1,493,945.00		1,523,818.85	29,873.85	99.89

## EQUITY Total

		4,484.450	Base				1,493,945.00		1,523,818.85	29,873.85	99.89
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# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		6,127.650	Base	1,495,588.20		1,525,462.05	29,873.85	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.390	Local	1.000000	0.39	1.000000	0.39	0.00	0.00
			Base	1.000000	0.39	1.000000	0.39	0.00	0.00

<b>US DOLLAR Total</b>		0.390	Local		0.39		0.39	0.00	0.00
			Base		0.39		0.39	0.00	0.00

<b>CASH Total</b>		0.390	Base		0.39		0.39	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.050142	31 Dec 2030			
		162.890	Local	100.000000	162.89		162.89	0.00	0.02
			Base	100.000000	162.89		162.89	0.00	0.02

<b>US DOLLAR Total</b>		162.890	Local		162.89		162.89	0.00	0.02
			Base		162.89		162.89	0.00	0.02

<b>CASH EQUIVALENT Total</b>		162.890	Base		162.89		162.89	0.00	0.02
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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								
		13,604.000	Local	77.514938	1,054,513.22	73.970000	1,006,287.88	-48,225.34	99.96
			Base	77.514938	1,054,513.22	73.970000	1,006,287.88	-48,225.34	99.96

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		235.520	Local 0.997580	234.95	1.000000	235.52	0.57	0.02
			Base 0.997580	234.95	1.000000	235.52	0.57	0.02
<b>US DOLLAR Total</b>								
		13,839.520	Local	1,054,748.17		1,006,523.40	-48,224.77	99.98
			Base	1,054,748.17		1,006,523.40	-48,224.77	99.98
<b>EQUITY Total</b>								
		13,839.520	Base	1,054,748.17		1,006,523.40	-48,224.77	99.98



# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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>								
		14,002.800	Base	1,054,911.45		1,006,686.68	-48,224.77	100.00

# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: 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				0.050142	31 Dec 2030		
		382.270	Local	100.000000				
			Base	100.000000				
				382.27	100.000000	382.27	0.00	0.01
				382.27	100.000000	382.27	0.00	0.01

<b>US DOLLAR Total</b>								
		382.270	Local			382.27	0.00	0.01
			Base			382.27	0.00	0.01

## CASH EQUIVALENT Total

		382.270	Base			382.27	0.00	0.01
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		34,645.000	Local	113.594698		4,100,928.65	165,440.35	99.98
			Base	113.594698		4,100,928.65	165,440.35	99.98

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		289.810	Local	0.996239		289.81	1.09	0.01
			Base	0.996239		289.81	1.09	0.01

<b>US DOLLAR Total</b>								
		34,934.810	Local			4,101,218.46	165,441.44	99.99
			Base			4,101,218.46	165,441.44	99.99

## EQUITY Total

		34,934.810	Base			4,101,218.46	165,441.44	99.99
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# Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		35,317.080	Base	3,936,159.29		4,101,600.73	165,441.44	100.00

# Holdings

Currency Summary

As of: August 31, 2020

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

View Date: September 8, 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>								
	9,633,126.730	Local	9,642,229.46	9,641,796.54	1.01	-432.92		-432.92
		Base	9,642,229.46	9,641,796.54	1.01	-432.92	0.00	-432.92
<b>EQUITY</b>								
	21,970,912.000	Local	771,946,083.39	948,634,343.38	98.99	176,688,259.99		176,688,259.99
		Base	771,946,083.39	948,634,343.38	98.99	176,688,259.99	0.00	176,688,259.99
<b>US DOLLAR Total</b>								
	31,604,038.730	Local	781,588,312.85	958,276,139.92	100.00	176,687,827.07		176,687,827.07
		Base	781,588,312.85	958,276,139.92	100.00	176,687,827.07	0.00	176,687,827.07
<b>FUND Total</b>								
	31,604,038.730	Base	781,588,312.85	958,276,139.92	100.00	176,687,827.07	0.00	176,687,827.07

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: September 8, 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>								
	-6,819.210	Local	-6,819.21	-6,819.21	0.00	0.00		0.00
		Base	-6,819.21	-6,819.21	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	4,573,345.240	Local	4,577,505.05	4,577,461.25	0.70	-43.80		-43.80
		Base	4,577,505.05	4,577,461.25	0.70	-43.80	0.00	-43.80
<b>EQUITY</b>								
	28,205,370.000	Local	574,057,221.58	647,474,352.52	99.30	73,417,130.94		73,417,130.94
		Base	574,057,221.58	647,474,352.52	99.30	73,417,130.94	0.00	73,417,130.94
<b>US DOLLAR Total</b>								
	32,771,896.030	Local	578,627,907.42	652,044,994.56	100.00	73,417,087.14		73,417,087.14
		Base	578,627,907.42	652,044,994.56	100.00	73,417,087.14	0.00	73,417,087.14
<b>FUND Total</b>								
	32,771,896.030	Base	578,627,907.42	652,044,994.56	100.00	73,417,087.14	0.00	73,417,087.14

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-52,029.240	Local	-52,029.24	-52,029.24	0.00	0.00		0.00
		Base	-52,029.24	-52,029.24	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	93,117,519.210	Local	93,109,200.39	93,107,471.29	4.42	-1,729.10		-1,729.10
		Base	93,109,200.39	93,107,471.29	4.42	-1,729.10	0.00	-1,729.10
<b>EQUITY</b>								
	22,500,000.000	Local	22,500,000.00	22,500,000.00	1.07	0.00		0.00
		Base	22,500,000.00	22,500,000.00	1.07	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,806,453,314.800	Local	1,870,312,901.88	1,993,056,809.31	94.52	122,743,907.43		122,743,907.43
Original Face:	1,999,806,606.000	Base	1,870,312,901.88	1,993,056,809.31	94.52	122,743,907.43	0.00	122,743,907.43
<b>US DOLLAR Total</b>								
	1,922,018,804.770	Local	1,985,870,073.03	2,108,612,251.36	100.00	122,742,178.33		122,742,178.33
Original Face:	1,999,806,606.000	Base	1,985,870,073.03	2,108,612,251.36	100.00	122,742,178.33	0.00	122,742,178.33
<b>FUND Total</b>								
	1,922,018,804.770	Base	1,985,870,073.03	2,108,612,251.36	100.00	122,742,178.33	0.00	122,742,178.33
Original Face:	1,999,806,606.000							

# Holdings

Currency Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	3,459,934.410	Local	3,459,934.41	3,459,934.41	0.82	0.00		0.00
		Base	3,459,934.41	3,459,934.41	0.82	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	89,685,478.210	Local	89,599,288.30	89,628,476.89	21.16	29,188.59		29,188.59
		Base	89,599,288.30	89,628,476.89	21.16	29,188.59	0.00	29,188.59
<b>FIXED INCOME</b>								
	322,711,728.120	Local	323,457,404.77	330,438,247.56	78.02	6,980,842.79		6,980,842.79
Original Face:	194,861,032.000	Base	323,457,404.77	330,438,247.56	78.02	6,980,842.79	0.00	6,980,842.79
<b>US DOLLAR Total</b>								
	415,857,140.740	Local	416,516,627.48	423,526,658.86	100.00	7,010,031.38		7,010,031.38
Original Face:	194,861,032.000	Base	416,516,627.48	423,526,658.86	100.00	7,010,031.38	0.00	7,010,031.38
<b>FUND Total</b>								
	415,857,140.740	Base	416,516,627.48	423,526,658.86	100.00	7,010,031.38	0.00	7,010,031.38
Original Face:	194,861,032.000							

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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>								
	67,705.370	Local	67,705.37	67,705.37	0.04	0.00		0.00
		Base	67,705.37	67,705.37	0.04	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	49,514,275.470	Local	49,509,387.45	49,510,227.80	32.37	840.35		840.35
		Base	49,509,387.45	49,510,227.80	32.37	840.35	0.00	840.35
<b>FIXED INCOME</b>								
	101,579,128.650	Local	102,651,591.04	103,387,504.51	67.59	735,913.47		735,913.47
Original Face:	100,728,075.000	Base	102,651,591.04	103,387,504.51	67.59	735,913.47	0.00	735,913.47
<b>US DOLLAR Total</b>								
	151,161,109.490	Local	152,228,683.86	152,965,437.68	100.00	736,753.82		736,753.82
Original Face:	100,728,075.000	Base	152,228,683.86	152,965,437.68	100.00	736,753.82	0.00	736,753.82
<b>FUND Total</b>								
	151,161,109.490	Base	152,228,683.86	152,965,437.68	100.00	736,753.82	0.00	736,753.82
Original Face:	100,728,075.000							



# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA

FUND: ATZ9

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR					% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
		Units	Total Cost	Market Value				
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
		7,474,171.170	Local	7,481,377.91	7,480,897.92	0.31	-479.99	-479.99
			Base	7,481,377.91	7,480,897.92	0.31	-479.99	0.00
<b>EQUITY</b>								
		24,230,775.000	Local	1,074,325,756.97	2,401,949,347.17	99.69	1,327,623,590.20	1,327,623,590.20
			Base	1,074,325,756.97	2,401,949,347.17	99.69	1,327,623,590.20	0.00
<b>US DOLLAR Total</b>								
		31,704,946.170	Local	1,081,807,134.88	2,409,430,245.09	100.00	1,327,623,110.21	1,327,623,110.21
			Base	1,081,807,134.88	2,409,430,245.09	100.00	1,327,623,110.21	0.00
<b>FUND Total</b>								
		31,704,946.170	Base	1,081,807,134.88	2,409,430,245.09	100.00	1,327,623,110.21	0.00

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: September 8, 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>								
	-380,283.770	Local	-380,283.77	-380,283.77	0.03	0.00		0.00
		Base	-380,283.77	-380,283.77	0.03	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	598,823,128.680	Local	598,759,639.44	598,775,870.29	54.71	16,230.85		16,230.85
		Base	598,759,639.44	598,775,870.29	54.71	16,230.85	0.00	16,230.85
<b>FIXED INCOME</b>								
	487,884,206.660	Local	489,565,099.04	495,333,771.57	45.26	5,768,672.53		5,768,672.53
Original Face:	762,925,180.000	Base	489,565,099.04	495,333,771.57	45.26	5,768,672.53	0.00	5,768,672.53
<b>US DOLLAR Total</b>								
	1,086,327,051.570	Local	1,087,944,454.71	1,093,729,358.09	100.00	5,784,903.38		5,784,903.38
Original Face:	762,925,180.000	Base	1,087,944,454.71	1,093,729,358.09	100.00	5,784,903.38	0.00	5,784,903.38
<b>FUND Total</b>								
	1,086,327,051.570	Base	1,087,944,454.71	1,093,729,358.09	100.00	5,784,903.38	0.00	5,784,903.38
Original Face:	762,925,180.000							

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	21,550,061.400	Local	21,550,061.40	21,550,061.40	0.48	0.00		0.00
		Base	21,550,061.40	21,550,061.40	0.48	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,193,374,033.550	Local	3,192,852,099.54	3,193,137,851.80	70.94	285,752.26		285,752.26
		Base	3,192,852,099.54	3,193,137,851.80	70.94	285,752.26	0.00	285,752.26
<b>FIXED INCOME</b>								
	1,263,719,871.970	Local	1,269,817,267.53	1,286,192,990.32	28.58	16,375,722.79		16,375,722.79
Original Face:	514,225,547.000	Base	1,269,817,267.53	1,286,192,990.32	28.58	16,375,722.79	0.00	16,375,722.79
<b>US DOLLAR Total</b>								
	4,478,643,966.920	Local	4,484,219,428.47	4,500,880,903.52	100.00	16,661,475.05		16,661,475.05
Original Face:	514,225,547.000	Base	4,484,219,428.47	4,500,880,903.52	100.00	16,661,475.05	0.00	16,661,475.05
<b>FUND Total</b>								
	4,478,643,966.920	Base	4,484,219,428.47	4,500,880,903.52	100.00	16,661,475.05	0.00	16,661,475.05
Original Face:	514,225,547.000							

# Holdings

Currency Summary

As of: August 31, 2020

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

FUND: ATZD

View Date: September 8, 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>								
	3,670,329.390	Local	3,673,468.51	3,679,077.19	3.23	5,608.68		5,608.68
		Base	3,673,468.51	3,679,077.19	3.23	5,608.68	0.00	5,608.68
<b>FIXED INCOME</b>								
	108,455,081.160	Local	108,887,911.69	110,183,522.34	96.77	1,295,610.65		1,295,610.65
Original Face:	47,848,000.000	Base	108,887,911.69	110,183,522.34	96.77	1,295,610.65	0.00	1,295,610.65
<b>US DOLLAR Total</b>								
	112,125,410.550	Local	112,561,380.20	113,862,599.53	100.00	1,301,219.33		1,301,219.33
Original Face:	47,848,000.000	Base	112,561,380.20	113,862,599.53	100.00	1,301,219.33	0.00	1,301,219.33
<b>FUND Total</b>								
	112,125,410.550	Base	112,561,380.20	113,862,599.53	100.00	1,301,219.33	0.00	1,301,219.33
Original Face:	47,848,000.000							

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 8, 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>								
	125,000.120	Local	125,000.12	125,000.12	0.01	0.00		0.00
		Base	125,000.12	125,000.12	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	646,653,007.850	Local	646,567,887.93	646,575,054.34	58.29	7,166.41		7,166.41
		Base	646,567,887.93	646,575,054.34	58.29	7,166.41	0.00	7,166.41
<b>FIXED INCOME</b>								
	454,716,378.810	Local	455,760,104.59	462,571,886.18	41.70	6,811,781.59		6,811,781.59
Original Face:	468,317,603.330	Base	455,760,104.59	462,571,886.18	41.70	6,811,781.59	0.00	6,811,781.59
<b>US DOLLAR Total</b>								
	1,101,494,386.780	Local	1,102,452,992.64	1,109,271,940.64	100.00	6,818,948.00		6,818,948.00
Original Face:	468,317,603.330	Base	1,102,452,992.64	1,109,271,940.64	100.00	6,818,948.00	0.00	6,818,948.00
<b>FUND Total</b>								
	1,101,494,386.780	Base	1,102,452,992.64	1,109,271,940.64	100.00	6,818,948.00	0.00	6,818,948.00
Original Face:	468,317,603.330							

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,499,137,982.380	Local	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83		94,893.83
		Base	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83	0.00	94,893.83
<b>FIXED INCOME</b>								
	414,027,000.400	Local	413,931,397.59	413,962,166.37	21.64	30,768.78		30,768.78
Original Face:	36,750,000.000	Base	413,931,397.59	413,962,166.37	21.64	30,768.78	0.00	30,768.78
<b>US DOLLAR Total</b>								
	1,913,164,982.800	Local	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61		125,662.61
Original Face:	36,750,000.000	Base	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61	0.00	125,662.61
<b>FUND Total</b>								
	1,913,164,982.800	Base	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61	0.00	125,662.61
Original Face:	36,750,000.000							

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-2,537.770	Local	-2,537.77	-2,537.77	0.00	0.00		0.00
		Base	-2,537.77	-2,537.77	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	579,760,363.950	Local	579,717,625.94	579,717,625.94	35.69	0.00		0.00
		Base	579,717,625.94	579,717,625.94	35.69	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,045,000,000.000	Local	1,044,864,580.42	1,044,814,444.85	64.31	-50,135.57		-50,135.57
		Base	1,044,864,580.42	1,044,814,444.85	64.31	-50,135.57	0.00	-50,135.57
<b>US DOLLAR Total</b>								
	1,624,757,826.180	Local	1,624,579,668.59	1,624,529,533.02	100.00	-50,135.57		-50,135.57
		Base	1,624,579,668.59	1,624,529,533.02	100.00	-50,135.57	0.00	-50,135.57
<b>FUND Total</b>								
	1,624,757,826.180	Base	1,624,579,668.59	1,624,529,533.02	100.00	-50,135.57	0.00	-50,135.57

# Holdings

Currency Summary

As of: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-30,899.690	Local	-30,899.69	-30,899.69	0.00	0.00		0.00
		Base	-30,899.69	-30,899.69	0.00	0.00	0.00	0.00
<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>								
	184,880,257.907	Local	184,928,959.22	184,917,233.96	27.59	-11,725.26		-11,725.26
		Base	184,928,959.22	184,917,233.96	27.59	-11,725.26	0.00	-11,725.26
<b>FIXED INCOME</b>								
	478,435,000.000	Local	483,829,512.41	485,310,931.30	72.41	1,481,418.89		1,481,418.89
		Base	483,829,512.41	485,310,931.30	72.41	1,481,418.89	0.00	1,481,418.89
<b>US DOLLAR Total</b>								
	663,286,056.737	Local	668,729,270.29	670,198,963.92	100.00	1,469,693.63		1,469,693.63
		Base	668,729,270.29	670,198,963.92	100.00	1,469,693.63	0.00	1,469,693.63
<b>FUND Total</b>								
	663,286,056.737	Base	668,729,270.29	670,198,963.92	100.00	1,469,693.63	0.00	1,469,693.63



# Holdings

## Currency Summary

As of: August 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 8, 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>								
	252,472.890	Local	252,472.89	252,472.89	0.05	0.00		0.00
		Base	252,472.89	252,472.89	0.05	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	79,850,000.000	Local	79,815,566.67	79,815,566.67	17.16	0.00		0.00
		Base	79,815,566.67	79,815,566.67	17.16	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	369,914,051.840	Local	375,832,008.34	385,185,988.27	82.79	9,353,979.93		9,353,979.93
Original Face:	284,829,813.000	Base	375,832,008.34	385,185,988.27	82.79	9,353,979.93	0.00	9,353,979.93
<b>US DOLLAR Total</b>								
	450,016,524.730	Local	455,900,047.90	465,254,027.83	100.00	9,353,979.93		9,353,979.93
Original Face:	284,829,813.000	Base	455,900,047.90	465,254,027.83	100.00	9,353,979.93	0.00	9,353,979.93
<b>FUND Total</b>								
	450,016,524.730	Base	455,900,047.90	465,254,027.83	100.00	9,353,979.93	0.00	9,353,979.93
Original Face:	284,829,813.000							

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-131.600	Local	-131.60	-131.60	100.00	0.00		0.00
		Base	-131.60	-131.60	100.00	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	-131.600	Local	-131.60	-131.60	100.00	0.00		0.00
		Base	-131.60	-131.60	100.00	0.00	0.00	0.00
<hr/>								
<b>FUND Total</b>								
	-131.600	Base	-131.60	-131.60	100.00	0.00	0.00	0.00

# Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 8, 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>								
	310,248.330	Local	310,248.33	310,248.33	0.10	0.00		0.00
		Base	310,248.33	310,248.33	0.10	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	36,000,000.000	Local	35,988,670.40	35,988,670.40	11.52	0.00		0.00
		Base	35,988,670.40	35,988,670.40	11.52	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	265,042,827.300	Local	267,553,593.54	276,048,705.85	88.38	8,495,112.31		8,495,112.31
Original Face:	201,922,434.000	Base	267,553,593.54	276,048,705.85	88.38	8,495,112.31	0.00	8,495,112.31
<b>US DOLLAR Total</b>								
	301,353,075.630	Local	303,852,512.27	312,347,624.58	100.00	8,495,112.31		8,495,112.31
Original Face:	201,922,434.000	Base	303,852,512.27	312,347,624.58	100.00	8,495,112.31	0.00	8,495,112.31
<b>FUND Total</b>								
	301,353,075.630	Base	303,852,512.27	312,347,624.58	100.00	8,495,112.31	0.00	8,495,112.31
Original Face:	201,922,434.000							

# Holdings

Currency Summary

As of: August 31, 2020

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

View Date: September 8, 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>								
	5,183,664.550	Local	5,183,664.55	5,183,664.55	1.31	0.00		0.00
		Base	5,183,664.55	5,183,664.55	1.31	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	193,091,105.050	Local	193,119,437.92	193,119,437.92	48.89	0.00		0.00
		Base	193,119,437.92	193,119,437.92	48.89	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	191,995,078.420	Local	191,991,393.03	196,712,647.17	49.80	4,721,254.14		4,721,254.14
Original Face:	362,328,931.000	Base	191,991,393.03	196,712,647.17	49.80	4,721,254.14	0.00	4,721,254.14
<b>US DOLLAR Total</b>								
	390,269,848.020	Local	390,294,495.50	395,015,749.64	100.00	4,721,254.14		4,721,254.14
Original Face:	362,328,931.000	Base	390,294,495.50	395,015,749.64	100.00	4,721,254.14	0.00	4,721,254.14
<b>FUND Total</b>								
	390,269,848.020	Base	390,294,495.50	395,015,749.64	100.00	4,721,254.14	0.00	4,721,254.14
Original Face:	362,328,931.000							

# Holdings

Currency Summary

As of: August 31, 2020

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

View Date: September 8, 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>								
	133,018,702.600	Local	132,909,746.49	132,909,741.93	42.02	-4.56		-4.56
		Base	132,909,746.49	132,909,741.93	42.02	-4.56	0.00	-4.56
<b>EQUITY</b>								
	183,367,269.890	Local	183,363,613.11	183,367,269.89	57.98	3,656.78		3,656.78
		Base	183,363,613.11	183,367,269.89	57.98	3,656.78	0.00	3,656.78
<b>FIXED INCOME</b>								
	0.000	Local	-0.05	0.00	0.00	0.05		0.05
		Base	-0.05	0.00	0.00	0.05	0.00	0.05
<b>US DOLLAR Total</b>								
	316,385,972.490	Local	316,273,359.55	316,277,011.82	100.00	3,652.27		3,652.27
		Base	316,273,359.55	316,277,011.82	100.00	3,652.27	0.00	3,652.27
<b>FUND Total</b>								
	316,385,972.490	Base	316,273,359.55	316,277,011.82	100.00	3,652.27	0.00	3,652.27

# Holdings

Currency Summary

As of: August 31, 2020

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: September 8, 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>								
	941.240	Local	941.24	941.24	0.02	0.00		0.00
		Base	941.24	941.24	0.02	0.00	0.00	0.00
<b>EQUITY</b>								
	11,303.510	Local	3,314,000.93	3,878,103.49	99.98	564,102.56		564,102.56
		Base	3,314,000.93	3,878,103.49	99.98	564,102.56	0.00	564,102.56
<b>US DOLLAR Total</b>								
	12,244.750	Local	3,314,942.17	3,879,044.73	100.00	564,102.56		564,102.56
		Base	3,314,942.17	3,879,044.73	100.00	564,102.56	0.00	564,102.56
<b>FUND Total</b>								
	12,244.750	Base	3,314,942.17	3,879,044.73	100.00	564,102.56	0.00	564,102.56

# Holdings

Currency Summary

As of: August 31, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: September 8, 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>								
	1,643.200	Local	1,643.20	1,643.20	0.11	0.00		0.00
		Base	1,643.20	1,643.20	0.11	0.00	0.00	0.00
<b>EQUITY</b>								
	4,484.450	Local	1,493,945.00	1,523,818.85	99.89	29,873.85		29,873.85
		Base	1,493,945.00	1,523,818.85	99.89	29,873.85	0.00	29,873.85
<b>US DOLLAR Total</b>								
	6,127.650	Local	1,495,588.20	1,525,462.05	100.00	29,873.85		29,873.85
		Base	1,495,588.20	1,525,462.05	100.00	29,873.85	0.00	29,873.85
<b>FUND Total</b>								
	6,127.650	Base	1,495,588.20	1,525,462.05	100.00	29,873.85	0.00	29,873.85

# Holdings

Currency Summary

As of: August 31, 2020

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: September 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
0.390	Local	0.39	0.39	0.00	0.00			0.00
	Base	0.39	0.39	0.00	0.00		0.00	0.00
<b>CASH EQUIVALENT</b>								
162.890	Local	162.89	162.89	0.02	0.00			0.00
	Base	162.89	162.89	0.02	0.00		0.00	0.00
<b>EQUITY</b>								
13,839.520	Local	1,054,748.17	1,006,523.40	99.98	-48,224.77			-48,224.77
	Base	1,054,748.17	1,006,523.40	99.98	-48,224.77		0.00	-48,224.77
<b>US DOLLAR Total</b>								
14,002.800	Local	1,054,911.45	1,006,686.68	100.00	-48,224.77			-48,224.77
	Base	1,054,911.45	1,006,686.68	100.00	-48,224.77		0.00	-48,224.77
<b>FUND Total</b>								
14,002.800	Base	1,054,911.45	1,006,686.68	100.00	-48,224.77		0.00	-48,224.77



# Holdings

Currency Summary

As of: August 31, 2020

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: September 8, 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>								
	382.270	Local	382.27	382.27	0.01	0.00		0.00
		Base	382.27	382.27	0.01	0.00	0.00	0.00
<b>EQUITY</b>								
	34,934.810	Local	3,935,777.02	4,101,218.46	99.99	165,441.44		165,441.44
		Base	3,935,777.02	4,101,218.46	99.99	165,441.44	0.00	165,441.44
<b>US DOLLAR Total</b>								
	35,317.080	Local	3,936,159.29	4,101,600.73	100.00	165,441.44		165,441.44
		Base	3,936,159.29	4,101,600.73	100.00	165,441.44	0.00	165,441.44
<b>FUND Total</b>								
	35,317.080	Base	3,936,159.29	4,101,600.73	100.00	165,441.44	0.00	165,441.44

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	9,633,126.730	9,642,229.46	9,641,796.54	1.01	-432.92	0.00	-432.92
<b>CASH EQUIVALENT Total</b>	9,633,126.730	9,642,229.46	9,641,796.54	1.01	-432.92	0.00	-432.92

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	21,970,912.000	771,946,083.39	948,634,343.38	98.99	176,688,259.99	0.00	176,688,259.99
<b>EQUITY Total</b>	21,970,912.000	771,946,083.39	948,634,343.38	98.99	176,688,259.99	0.00	176,688,259.99

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	31,604,038.730	781,588,312.85	958,276,139.92	100.00	176,687,827.07	0.00	176,687,827.07

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	-6,819.210	-6,819.21	-6,819.21	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-6,819.210	-6,819.21	-6,819.21	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	4,573,345.240	4,577,505.05	4,577,461.25	0.70	-43.80	0.00	-43.80
<b>CASH EQUIVALENT Total</b>	4,573,345.240	4,577,505.05	4,577,461.25	0.70	-43.80	0.00	-43.80

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	28,205,370.000	574,057,221.58	647,474,352.52	99.30	73,417,130.94	0.00	73,417,130.94
<b>EQUITY Total</b>	28,205,370.000	574,057,221.58	647,474,352.52	99.30	73,417,130.94	0.00	73,417,130.94

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	32,771,896.030	578,627,907.42	652,044,994.56	100.00	73,417,087.14	0.00	73,417,087.14



# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	-52,029.240	-52,029.24	-52,029.24	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-52,029.240	-52,029.24	-52,029.24	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 8, 2020



STATE 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	93,117,519.210	93,109,200.39	93,107,471.29	4.42	-1,729.10	0.00	-1,729.10
<b>CASH EQUIVALENT Total</b>	93,117,519.210	93,109,200.39	93,107,471.29	4.42	-1,729.10	0.00	-1,729.10

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 8, 2020



STATE 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	22,500,000.000	22,500,000.00	22,500,000.00	1.07	0.00	0.00	0.00
<b>EQUITY Total</b>	22,500,000.000	22,500,000.00	22,500,000.00	1.07	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 8, 2020



STATE 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	1,806,453,314.800	1,870,312,901.88	1,993,056,809.31	94.52	122,743,907.43	0.00	122,743,907.43
<b>FIXED INCOME Total</b>	1,806,453,314.800	1,870,312,901.88	1,993,056,809.31	94.52	122,743,907.43	0.00	122,743,907.43

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 8, 2020



STATE 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>	1,922,018,804.770	1,985,870,073.03	2,108,612,251.36	100.00	122,742,178.33	0.00	122,742,178.33

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	3,459,934.410	3,459,934.41	3,459,934.41	0.82	0.00	0.00	0.00
<b>CASH Total</b>	3,459,934.410	3,459,934.41	3,459,934.41	0.82	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 8, 2020



STATE 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	89,685,478.210	89,599,288.30	89,628,476.89	21.16	29,188.59	0.00	29,188.59
<b>CASH EQUIVALENT Total</b>	89,685,478.210	89,599,288.30	89,628,476.89	21.16	29,188.59	0.00	29,188.59

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 8, 2020



STATE 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	322,711,728.120	323,457,404.77	330,438,247.56	78.02	6,980,842.79	0.00	6,980,842.79
<b>FIXED INCOME Total</b>	322,711,728.120	323,457,404.77	330,438,247.56	78.02	6,980,842.79	0.00	6,980,842.79



# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 8, 2020



STATE 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>	415,857,140.740	416,516,627.48	423,526,658.86	100.00	7,010,031.38	0.00	7,010,031.38

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 2020



STATE 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	67,705.370	67,705.37	67,705.37	0.04	0.00	0.00	0.00
<b>CASH Total</b>	67,705.370	67,705.37	67,705.37	0.04	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 2020



STATE 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	49,514,275.470	49,509,387.45	49,510,227.80	32.37	840.35	0.00	840.35
<b>CASH EQUIVALENT Total</b>	49,514,275.470	49,509,387.45	49,510,227.80	32.37	840.35	0.00	840.35

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 2020



STATE 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	101,579,128.650	102,651,591.04	103,387,504.51	67.59	735,913.47	0.00	735,913.47
<b>FIXED INCOME Total</b>	101,579,128.650	102,651,591.04	103,387,504.51	67.59	735,913.47	0.00	735,913.47

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 2020



STATE 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>	151,161,109.490	152,228,683.86	152,965,437.68	100.00	736,753.82	0.00	736,753.82

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	7,474,171.170	7,481,377.91	7,480,897.92	0.31	-479.99	0.00	-479.99
<b>CASH EQUIVALENT Total</b>	7,474,171.170	7,481,377.91	7,480,897.92	0.31	-479.99	0.00	-479.99

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	24,230,775.000	1,074,325,756.97	2,401,949,347.17	99.69	1,327,623,590.20	0.00	1,327,623,590.20
<b>EQUITY Total</b>	24,230,775.000	1,074,325,756.97	2,401,949,347.17	99.69	1,327,623,590.20	0.00	1,327,623,590.20

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	31,704,946.170	1,081,807,134.88	2,409,430,245.09	100.00	1,327,623,110.21	0.00	1,327,623,110.21



# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: September 8, 2020



STATE 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	-380,283.770	-380,283.77	-380,283.77	0.03	0.00	0.00	0.00
<b>CASH Total</b>	-380,283.770	-380,283.77	-380,283.77	0.03	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	598,823,128.680	598,759,639.44	598,775,870.29	54.71	16,230.85	0.00	16,230.85
<b>CASH EQUIVALENT Total</b>	598,823,128.680	598,759,639.44	598,775,870.29	54.71	16,230.85	0.00	16,230.85

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	487,884,206.660	489,565,099.04	495,333,771.57	45.26	5,768,672.53	0.00	5,768,672.53
<b>FIXED INCOME Total</b>	487,884,206.660	489,565,099.04	495,333,771.57	45.26	5,768,672.53	0.00	5,768,672.53

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	1,086,327,051.570	1,087,944,454.71	1,093,729,358.09	100.00	5,784,903.38	0.00	5,784,903.38

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 8, 2020



STATE 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	21,550,061.400	21,550,061.40	21,550,061.40	0.48	0.00	0.00	0.00
<b>CASH Total</b>	21,550,061.400	21,550,061.40	21,550,061.40	0.48	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 8, 2020



STATE 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							
	3,193,374,033.550	3,192,852,099.54	3,193,137,851.80	70.94	285,752.26	0.00	285,752.26
<b>CASH EQUIVALENT Total</b>							
	3,193,374,033.550	3,192,852,099.54	3,193,137,851.80	70.94	285,752.26	0.00	285,752.26

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 8, 2020



STATE 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							
	1,263,719,871.970	1,269,817,267.53	1,286,192,990.32	28.58	16,375,722.79	0.00	16,375,722.79
<b>FIXED INCOME Total</b>	1,263,719,871.970	1,269,817,267.53	1,286,192,990.32	28.58	16,375,722.79	0.00	16,375,722.79

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 8, 2020



STATE 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>	4,478,643,966.920	4,484,219,428.47	4,500,880,903.52	100.00	16,661,475.05	0.00	16,661,475.05



# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZD

View Date: September 8, 2020



STATE 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	3,670,329.390	3,673,468.51	3,679,077.19	3.23	5,608.68	0.00	5,608.68
<b>CASH EQUIVALENT Total</b>	3,670,329.390	3,673,468.51	3,679,077.19	3.23	5,608.68	0.00	5,608.68

# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZD

View Date: September 8, 2020



STATE 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	108,455,081.160	108,887,911.69	110,183,522.34	96.77	1,295,610.65	0.00	1,295,610.65
<b>FIXED INCOME Total</b>	108,455,081.160	108,887,911.69	110,183,522.34	96.77	1,295,610.65	0.00	1,295,610.65

# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZD

View Date: September 8, 2020



STATE 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>	112,125,410.550	112,561,380.20	113,862,599.53	100.00	1,301,219.33	0.00	1,301,219.33

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 8, 2020



STATE 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	125,000.120	125,000.12	125,000.12	0.01	0.00	0.00	0.00
<b>CASH Total</b>	125,000.120	125,000.12	125,000.12	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 8, 2020



STATE 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	646,653,007.850	646,567,887.93	646,575,054.34	58.29	7,166.41	0.00	7,166.41
<b>CASH EQUIVALENT Total</b>	646,653,007.850	646,567,887.93	646,575,054.34	58.29	7,166.41	0.00	7,166.41

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 8, 2020



STATE 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							
	454,716,378.810	455,760,104.59	462,571,886.18	41.70	6,811,781.59	0.00	6,811,781.59
<b>FIXED INCOME Total</b>							
	454,716,378.810	455,760,104.59	462,571,886.18	41.70	6,811,781.59	0.00	6,811,781.59

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 8, 2020



STATE 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>	1,101,494,386.780	1,102,452,992.64	1,109,271,940.64	100.00	6,818,948.00	0.00	6,818,948.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	0.020	0.02	0.02	0.00	0.00	0.00	0.00
<b>CASH Total</b>	0.020	0.02	0.02	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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							
	1,499,137,982.380	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83	0.00	94,893.83
<b>CASH EQUIVALENT Total</b>							
	1,499,137,982.380	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83	0.00	94,893.83

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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							
	414,027,000.400	413,931,397.59	413,962,166.37	21.64	30,768.78	0.00	30,768.78
<b>FIXED INCOME Total</b>	414,027,000.400	413,931,397.59	413,962,166.37	21.64	30,768.78	0.00	30,768.78

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	1,913,164,982.800	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61	0.00	125,662.61

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-2,537.770	-2,537.77	-2,537.77	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-2,537.770	-2,537.77	-2,537.77	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 8, 2020



STATE 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	579,760,363.950	579,717,625.94	579,717,625.94	35.69	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	579,760,363.950	579,717,625.94	579,717,625.94	35.69	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 8, 2020



STATE 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							
	1,045,000,000.000	1,044,864,580.42	1,044,814,444.85	64.31	-50,135.57	0.00	-50,135.57
<b>FIXED INCOME Total</b>	1,045,000,000.000	1,044,864,580.42	1,044,814,444.85	64.31	-50,135.57	0.00	-50,135.57

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 8, 2020



STATE 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>	1,624,757,826.180	1,624,579,668.59	1,624,529,533.02	100.00	-50,135.57	0.00	-50,135.57

# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-30,899.690	-30,899.69	-30,899.69	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-30,899.690	-30,899.69	-30,899.69	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE 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: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE 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	184,880,257.907	184,928,959.22	184,917,233.96	27.59	-11,725.26	0.00	-11,725.26
<b>EQUITY Total</b>	184,880,257.907	184,928,959.22	184,917,233.96	27.59	-11,725.26	0.00	-11,725.26

# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	478,435,000.000	483,829,512.41	485,310,931.30	72.41	1,481,418.89	0.00	1,481,418.89
<b>FIXED INCOME Total</b>							
	478,435,000.000	483,829,512.41	485,310,931.30	72.41	1,481,418.89	0.00	1,481,418.89

# Holdings

Asset Summary

As of: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE 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>	663,286,056.737	668,729,270.29	670,198,963.92	100.00	1,469,693.63	0.00	1,469,693.63

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 8, 2020



STATE 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	252,472.890	252,472.89	252,472.89	0.05	0.00	0.00	0.00
<b>CASH Total</b>	252,472.890	252,472.89	252,472.89	0.05	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 8, 2020



STATE 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	79,850,000.000	79,815,566.67	79,815,566.67	17.16	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	79,850,000.000	79,815,566.67	79,815,566.67	17.16	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 8, 2020



STATE 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							
	369,914,051.840	375,832,008.34	385,185,988.27	82.79	9,353,979.93	0.00	9,353,979.93
<b>FIXED INCOME Total</b>	369,914,051.840	375,832,008.34	385,185,988.27	82.79	9,353,979.93	0.00	9,353,979.93

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 8, 2020



STATE 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>	450,016,524.730	455,900,047.90	465,254,027.83	100.00	9,353,979.93	0.00	9,353,979.93



# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	-131.600	-131.60	-131.60	100.00	0.00	0.00	0.00
<b>CASH Total</b>	-131.600	-131.60	-131.60	100.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: September 8, 2020



STATE 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>	-131.600	-131.60	-131.60	100.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 8, 2020



STATE 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	310,248.330	310,248.33	310,248.33	0.10	0.00	0.00	0.00
<b>CASH Total</b>	310,248.330	310,248.33	310,248.33	0.10	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 8, 2020



STATE 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							
	36,000,000.000	35,988,670.40	35,988,670.40	11.52	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	36,000,000.000	35,988,670.40	35,988,670.40	11.52	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 8, 2020



STATE 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	265,042,827.300	267,553,593.54	276,048,705.85	88.38	8,495,112.31	0.00	8,495,112.31
<b>FIXED INCOME Total</b>	265,042,827.300	267,553,593.54	276,048,705.85	88.38	8,495,112.31	0.00	8,495,112.31

# Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 8, 2020



STATE 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>	301,353,075.630	303,852,512.27	312,347,624.58	100.00	8,495,112.31	0.00	8,495,112.31

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	5,183,664.550	5,183,664.55	5,183,664.55	1.31	0.00	0.00	0.00
<b>CASH Total</b>	5,183,664.550	5,183,664.55	5,183,664.55	1.31	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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							
	193,091,105.050	193,119,437.92	193,119,437.92	48.89	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	193,091,105.050	193,119,437.92	193,119,437.92	48.89	0.00	0.00	0.00



# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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							
	191,995,078.420	191,991,393.03	196,712,647.17	49.80	4,721,254.14	0.00	4,721,254.14
<b>FIXED INCOME Total</b>							
	191,995,078.420	191,991,393.03	196,712,647.17	49.80	4,721,254.14	0.00	4,721,254.14

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	390,269,848.020	390,294,495.50	395,015,749.64	100.00	4,721,254.14	0.00	4,721,254.14

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	133,018,702.600	132,909,746.49	132,909,741.93	42.02	-4.56	0.00	-4.56
<b>CASH EQUIVALENT Total</b>	133,018,702.600	132,909,746.49	132,909,741.93	42.02	-4.56	0.00	-4.56

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	183,367,269.890	183,363,613.11	183,367,269.89	57.98	3,656.78	0.00	3,656.78
<b>EQUITY Total</b>	183,367,269.890	183,363,613.11	183,367,269.89	57.98	3,656.78	0.00	3,656.78

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	0.000	-0.05	0.00	0.00	0.05	0.00	0.05
<b>FIXED INCOME Total</b>	0.000	-0.05	0.00	0.00	0.05	0.00	0.05

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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>	316,385,972.490	316,273,359.55	316,277,011.82	100.00	3,652.27	0.00	3,652.27

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	941.240	941.24	941.24	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	941.240	941.24	941.24	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	11,303.510	3,314,000.93	3,878,103.49	99.98	564,102.56	0.00	564,102.56
<b>EQUITY Total</b>	11,303.510	3,314,000.93	3,878,103.49	99.98	564,102.56	0.00	564,102.56



# Holdings

Asset Summary

As of: August 31, 2020

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: September 8, 2020



STATE 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>	12,244.750	3,314,942.17	3,879,044.73	100.00	564,102.56	0.00	564,102.56

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	1,643.200	1,643.20	1,643.20	0.11	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,643.200	1,643.20	1,643.20	0.11	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	4,484.450	1,493,945.00	1,523,818.85	99.89	29,873.85	0.00	29,873.85
<b>EQUITY Total</b>	4,484.450	1,493,945.00	1,523,818.85	99.89	29,873.85	0.00	29,873.85

# Holdings

Asset Summary

As of: August 31, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: September 8, 2020



STATE 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>	6,127.650	1,495,588.20	1,525,462.05	100.00	29,873.85	0.00	29,873.85

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	0.390	0.39	0.39	0.00	0.00	0.00	0.00
<b>CASH Total</b>	0.390	0.39	0.39	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	162.890	162.89	162.89	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	162.890	162.89	162.89	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	13,839.520	1,054,748.17	1,006,523.40	99.98	-48,224.77	0.00	-48,224.77
<b>EQUITY Total</b>	13,839.520	1,054,748.17	1,006,523.40	99.98	-48,224.77	0.00	-48,224.77

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	14,002.800	1,054,911.45	1,006,686.68	100.00	-48,224.77	0.00	-48,224.77



# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	382.270	382.27	382.27	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	382.270	382.27	382.27	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE 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	34,934.810	3,935,777.02	4,101,218.46	99.99	165,441.44	0.00	165,441.44
<b>EQUITY Total</b>	34,934.810	3,935,777.02	4,101,218.46	99.99	165,441.44	0.00	165,441.44

# Holdings

Asset Summary

As of: August 31, 2020

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	35,317.080	3,936,159.29	4,101,600.73	100.00	165,441.44	0.00	165,441.44

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	9,633,126.730	9,642,229.46	9,641,796.54	1.01	-432.92	0.00	-432.92	
					0.00 GN	0.00 GN	0.00 GN	
					-432.92 LS	0.00 LS	-432.92 LS	
EQUITY	21,970,912.000	771,946,083.39	948,634,343.38	98.99	176,688,259.99	0.00	176,688,259.99	
					270,556,049.24 GN	0.00 GN	270,556,049.24 GN	
					-93,867,789.25 LS	0.00 LS	-93,867,789.25 LS	
<hr/>								
<b>FUND Total</b>	0.000	31,604,038.730	781,588,312.85	958,276,139.92	100.00	176,687,827.07	0.00	176,687,827.07
					270,556,049.24 GN	0.00 GN	270,556,049.24 GN	
					-93,868,222.17 LS	0.00 LS	-93,868,222.17 LS	

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	-6,819.210	-6,819.21	-6,819.21	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	4,573,345.240	4,577,505.05	4,577,461.25	0.70	-43.80 0.00 GN -43.80 LS	0.00 0.00 GN 0.00 LS	-43.80 0.00 GN -43.80 LS	
EQUITY	28,205,370.000	574,057,221.58	647,474,352.52	99.30	73,417,130.94 167,260,214.90 GN -93,843,083.96 LS	0.00 0.00 GN 0.00 LS	73,417,130.94 167,260,214.90 GN -93,843,083.96 LS	
<hr/>								
<b>FUND Total</b>	0.000	32,771,896.030	578,627,907.42	652,044,994.56	100.00	73,417,087.14 167,260,214.90 GN -93,843,127.76 LS	0.00 0.00 GN 0.00 LS	73,417,087.14 167,260,214.90 GN -93,843,127.76 LS

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	-52,029.240	-52,029.24	-52,029.24	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	93,117,519.210	93,109,200.39	93,107,471.29	4.42	-1,729.10 0.00 GN -1,729.10 LS	0.00 0.00 GN 0.00 LS	-1,729.10 0.00 GN -1,729.10 LS	
EQUITY	22,500,000.000	22,500,000.00	22,500,000.00	1.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	1,806,453,314.800	1,870,312,901.88	1,993,056,809.31	94.52	122,743,907.43 125,752,209.66 GN -3,008,302.23 LS	0.00 0.00 GN 0.00 LS	122,743,907.43 125,752,209.66 GN -3,008,302.23 LS	
Original Face:	1,999,806,606.000							
<hr/>								
<b>FUND Total</b>	0.000	1,922,018,804.770	1,985,870,073.03	2,108,612,251.36	100.00	122,742,178.33 125,752,209.66 GN -3,010,031.33 LS	0.00 0.00 GN 0.00 LS	122,742,178.33 125,752,209.66 GN -3,010,031.33 LS
Original Face:	1,999,806,606.000							

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		3,459,934.410	3,459,934.41	3,459,934.41	0.82	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		89,685,478.210	89,599,288.30	89,628,476.89	21.16	29,188.59 34,524.18 GN -5,335.59 LS	0.00 0.00 GN 0.00 LS	29,188.59 34,524.18 GN -5,335.59 LS
FIXED INCOME		322,711,728.120	323,457,404.77	330,438,247.56	78.02	6,980,842.79 7,084,493.69 GN -103,650.90 LS	0.00 0.00 GN 0.00 LS	6,980,842.79 7,084,493.69 GN -103,650.90 LS
Original Face:	194,861,032.000							
<hr/>								
<b>FUND Total</b>	0.000	415,857,140.740	416,516,627.48	423,526,658.86	100.00	7,010,031.38 7,119,017.87 GN -108,986.49 LS	0.00 0.00 GN 0.00 LS	7,010,031.38 7,119,017.87 GN -108,986.49 LS
Original Face:	194,861,032.000							

# Holdings

## Fund Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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	67,705.370	67,705.37	67,705.37	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	49,514,275.470	49,509,387.45	49,510,227.80	32.37	840.35 840.35 GN 0.00 LS	0.00 0.00 GN 0.00 LS	840.35 840.35 GN 0.00 LS	
FIXED INCOME	101,579,128.650	102,651,591.04	103,387,504.51	67.59	735,913.47 743,267.75 GN -7,354.28 LS	0.00 0.00 GN 0.00 LS	735,913.47 743,267.75 GN -7,354.28 LS	
Original Face:	100,728,075.000							
<hr/>								
<b>FUND Total</b>	0.000	151,161,109.490	152,228,683.86	152,965,437.68	100.00	736,753.82 744,108.10 GN -7,354.28 LS	0.00 0.00 GN 0.00 LS	736,753.82 744,108.10 GN -7,354.28 LS
Original Face:	100,728,075.000							



# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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							
	7,474,171.170	7,481,377.91	7,480,897.92	0.31	-479.99	0.00	-479.99
					0.00 GN	0.00 GN	0.00 GN
					-479.99 LS	0.00 LS	-479.99 LS
EQUITY							
	24,230,775.000	1,074,325,756.97	2,401,949,347.17	99.69	1,327,623,590.20	0.00	1,327,623,590.20
					1,420,956,836.56 GN	0.00 GN	1,420,956,836.56 GN
					-93,333,246.36 LS	0.00 LS	-93,333,246.36 LS
<hr/>							
<b>FUND Total</b>							
0.000	31,704,946.170	1,081,807,134.88	2,409,430,245.09	100.00	1,327,623,110.21	0.00	1,327,623,110.21
					1,420,956,836.56 GN	0.00 GN	1,420,956,836.56 GN
					-93,333,726.35 LS	0.00 LS	-93,333,726.35 LS

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	-380,283.770	-380,283.77	-380,283.77	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	598,823,128.680	598,759,639.44	598,775,870.29	54.71	16,230.85 16,230.85 GN 0.00 LS	0.00 0.00 GN 0.00 LS	16,230.85 16,230.85 GN 0.00 LS
FIXED INCOME	487,884,206.660	489,565,099.04	495,333,771.57	45.26	5,768,672.53 6,118,952.30 GN -350,279.77 LS	0.00 0.00 GN 0.00 LS	5,768,672.53 6,118,952.30 GN -350,279.77 LS
Original Face:	762,925,180.000						
<hr/>							
<b>FUND Total</b>	0.000	1,086,327,051.570	1,093,729,358.09	100.00	5,784,903.38 6,135,183.15 GN -350,279.77 LS	0.00 0.00 GN 0.00 LS	5,784,903.38 6,135,183.15 GN -350,279.77 LS
Original Face:	762,925,180.000						

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	21,550,061.400	21,550,061.40	21,550,061.40	0.48	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	3,193,374,033.550	3,192,852,099.54	3,193,137,851.80	70.94	285,752.26 296,956.35 GN -11,204.09 LS	0.00 0.00 GN 0.00 LS	285,752.26 296,956.35 GN -11,204.09 LS	
FIXED INCOME	1,263,719,871.970	1,269,817,267.53	1,286,192,990.32	28.58	16,375,722.79 18,138,993.87 GN -1,763,271.08 LS	0.00 0.00 GN 0.00 LS	16,375,722.79 18,138,993.87 GN -1,763,271.08 LS	
Original Face:	514,225,547.000							
<hr/>								
<b>FUND Total</b>	0.000	4,478,643,966.920	4,484,219,428.47	4,500,880,903.52	100.00	16,661,475.05 18,435,950.22 GN -1,774,475.17 LS	0.00 0.00 GN 0.00 LS	16,661,475.05 18,435,950.22 GN -1,774,475.17 LS
Original Face:	514,225,547.000							

# Holdings

## Fund Summary

As of: August 31, 2020

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

FUND: ATZD

View Date: September 8, 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		3,670,329.390	3,673,468.51	3,679,077.19	3.23	5,608.68 5,608.88 GN -0.20 LS	0.00 0.00 GN 0.00 LS	5,608.68 5,608.88 GN -0.20 LS
FIXED INCOME		108,455,081.160	108,887,911.69	110,183,522.34	96.77	1,295,610.65 1,300,123.46 GN -4,512.81 LS	0.00 0.00 GN 0.00 LS	1,295,610.65 1,300,123.46 GN -4,512.81 LS
Original Face:	47,848,000.000							
<hr/>								
<b>FUND Total</b>	0.000	112,125,410.550	112,561,380.20	113,862,599.53	100.00	1,301,219.33 1,305,732.34 GN -4,513.01 LS	0.00 0.00 GN 0.00 LS	1,301,219.33 1,305,732.34 GN -4,513.01 LS
Original Face:	47,848,000.000							

# Holdings

## Fund Summary

As of: August 31, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 8, 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	125,000.120	125,000.12	125,000.12	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	646,653,007.850	646,567,887.93	646,575,054.34	58.29	7,166.41 7,749.74 GN -583.33 LS	0.00 0.00 GN 0.00 LS	7,166.41 7,749.74 GN -583.33 LS
FIXED INCOME	454,716,378.810	455,760,104.59	462,571,886.18	41.70	6,811,781.59 6,984,232.29 GN -172,450.70 LS	0.00 0.00 GN 0.00 LS	6,811,781.59 6,984,232.29 GN -172,450.70 LS
Original Face:	468,317,603.330						
<hr/>							
<b>FUND Total</b>	0.000	1,101,494,386.780	1,102,452,992.64	100.00	6,818,948.00 6,991,982.03 GN -173,034.03 LS	0.00 0.00 GN 0.00 LS	6,818,948.00 6,991,982.03 GN -173,034.03 LS
Original Face:	468,317,603.330						

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	0.020	0.02	0.02	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	1,499,137,982.380	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83 94,927.00 GN -33.17 LS	0.00 0.00 GN 0.00 LS	94,893.83 94,927.00 GN -33.17 LS
FIXED INCOME	414,027,000.400	413,931,397.59	413,962,166.37	21.64	30,768.78 31,972.26 GN -1,203.48 LS	0.00 0.00 GN 0.00 LS	30,768.78 31,972.26 GN -1,203.48 LS
Original Face:	36,750,000.000						
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<b>FUND Total</b>	0.000	1,913,164,982.800	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61 126,899.26 GN -1,236.65 LS	0.00 0.00 GN 0.00 LS
Original Face:	36,750,000.000						

# Holdings

## Fund Summary

As of: August 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-2,537.770	-2,537.77	-2,537.77	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	579,760,363.950	579,717,625.94	579,717,625.94	35.69	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	1,045,000,000.000	1,044,864,580.42	1,044,814,444.85	64.31	-50,135.57 42,699.95 GN -92,835.52 LS	0.00 0.00 GN 0.00 LS	-50,135.57 42,699.95 GN -92,835.52 LS
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<b>FUND Total</b>	0.000	1,624,757,826.180	1,624,529,533.02	100.00	-50,135.57 42,699.95 GN -92,835.52 LS	0.00 0.00 GN 0.00 LS	-50,135.57 42,699.95 GN -92,835.52 LS

# Holdings

## Fund Summary

As of: August 31, 2020

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

FUND: ATZH

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-30,899.690	-30,899.69	-30,899.69	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	1,698.520	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	184,880,257.907	184,928,959.22	184,917,233.96	27.59	-11,725.26 0.00 GN -11,725.26 LS	0.00 0.00 GN 0.00 LS	-11,725.26 0.00 GN -11,725.26 LS
FIXED INCOME	478,435,000.000	483,829,512.41	485,310,931.30	72.41	1,481,418.89 1,498,200.56 GN -16,781.67 LS	0.00 0.00 GN 0.00 LS	1,481,418.89 1,498,200.56 GN -16,781.67 LS
<hr/>							
<b>FUND Total</b>	0.000	663,286,056.737	670,198,963.92	100.00	1,469,693.63 1,498,200.56 GN -28,506.93 LS	0.00 0.00 GN 0.00 LS	1,469,693.63 1,498,200.56 GN -28,506.93 LS



# Holdings

## Fund Summary

As of: August 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 8, 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	252,472.890	252,472.89	252,472.89	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	79,850,000.000	79,815,566.67	79,815,566.67	17.16	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	369,914,051.840	375,832,008.34	385,185,988.27	82.79	9,353,979.93 10,469,186.02 GN -1,115,206.09 LS	0.00 0.00 GN 0.00 LS	9,353,979.93 10,469,186.02 GN -1,115,206.09 LS
Original Face:	284,829,813.000						
<hr/>							
<b>FUND Total</b>	0.000	450,016,524.730	465,254,027.83	100.00	9,353,979.93 10,469,186.02 GN -1,115,206.09 LS	0.00 0.00 GN 0.00 LS	9,353,979.93 10,469,186.02 GN -1,115,206.09 LS
Original Face:	284,829,813.000						

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	-131.600	-131.60	-131.60	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	-131.600	-131.60	-131.60	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: August 31, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 8, 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	310,248.330	310,248.33	310,248.33	0.10	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	36,000,000.000	35,988,670.40	35,988,670.40	11.52	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	265,042,827.300	267,553,593.54	276,048,705.85	88.38	8,495,112.31 9,069,549.88 GN -574,437.57 LS	0.00 0.00 GN 0.00 LS	8,495,112.31 9,069,549.88 GN -574,437.57 LS	
Original Face:	201,922,434.000							
<hr/>								
<b>FUND Total</b>	0.000	301,353,075.630	303,852,512.27	312,347,624.58	100.00	8,495,112.31 9,069,549.88 GN -574,437.57 LS	0.00 0.00 GN 0.00 LS	8,495,112.31 9,069,549.88 GN -574,437.57 LS
Original Face:	201,922,434.000							

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	5,183,664.550	5,183,664.55	5,183,664.55	1.31	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	193,091,105.050	193,119,437.92	193,119,437.92	48.89	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	191,995,078.420	191,991,393.03	196,712,647.17	49.80	4,721,254.14 4,795,393.85 GN -74,139.71 LS	0.00 0.00 GN 0.00 LS	4,721,254.14 4,795,393.85 GN -74,139.71 LS	
Original Face:	362,328,931.000							
<hr/>								
<b>FUND Total</b>	0.000	390,269,848.020	390,294,495.50	395,015,749.64	100.00	4,721,254.14 4,795,393.85 GN -74,139.71 LS	0.00 0.00 GN 0.00 LS	4,721,254.14 4,795,393.85 GN -74,139.71 LS
Original Face:	362,328,931.000							

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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>							
	133,018,702.600	132,909,746.49	132,909,741.93	42.02	-4.56	0.00	-4.56
					0.00 GN	0.00 GN	0.00 GN
					-4.56 LS	0.00 LS	-4.56 LS
<b>EQUITY</b>							
	183,367,269.890	183,363,613.11	183,367,269.89	57.98	3,656.78	0.00	3,656.78
					3,656.78 GN	0.00 GN	3,656.78 GN
					0.00 LS	0.00 LS	0.00 LS
<b>FIXED INCOME</b>							
	0.000	-0.05	0.00	0.00	0.05	0.00	0.05
					0.05 GN	0.00 GN	0.05 GN
					0.00 LS	0.00 LS	0.00 LS
<b>FUND Total</b>							
0.000	316,385,972.490	316,273,359.55	316,277,011.82	100.00	3,652.27	0.00	3,652.27
					3,656.83 GN	0.00 GN	3,656.83 GN
					-4.56 LS	0.00 LS	-4.56 LS

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	941.240	941.24	941.24	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	11,303.510	3,314,000.93	3,878,103.49	99.98	564,102.56 564,102.56 GN 0.00 LS	0.00 0.00 GN 0.00 LS	564,102.56 564,102.56 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	12,244.750	3,314,942.17	3,879,044.73	100.00	564,102.56 564,102.56 GN 0.00 LS	0.00 564,102.56 GN 0.00 LS

# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	1,643.200	1,643.20	1,643.20	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	
EQUITY	4,484.450	1,493,945.00	1,523,818.85	99.89	29,873.85 29,873.85 GN 0.00 LS	0.00 0.00 GN 0.00 LS	29,873.85 29,873.85 GN 0.00 LS	
<hr/>								
<b>FUND Total</b>	0.000	6,127.650	1,495,588.20	1,525,462.05	100.00	29,873.85 29,873.85 GN 0.00 LS	0.00 0.00 GN 0.00 LS	29,873.85 29,873.85 GN 0.00 LS

# Holdings

## Fund Summary

As of: August 31, 2020

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: September 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	0.390	0.39	0.39	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	162.890	162.89	162.89	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	13,839.520	1,054,748.17	1,006,523.40	99.98	-48,224.77 0.57 GN -48,225.34 LS	0.00 0.00 GN 0.00 LS	-48,224.77 0.57 GN -48,225.34 LS
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<b>FUND Total</b>	0.000	14,002.800	1,054,911.45	100.00	-48,224.77 0.57 GN -48,225.34 LS	0.00 0.00 GN 0.00 LS	-48,224.77 0.57 GN -48,225.34 LS



# Holdings

## Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	382.270	382.27	382.27	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
EQUITY	34,934.810	3,935,777.02	4,101,218.46	99.99	165,441.44 165,441.44 GN 0.00 LS	0.00 0.00 GN 0.00 LS	165,441.44 165,441.44 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	35,317.080	4,101,600.73	100.00	165,441.44 165,441.44 GN 0.00 LS	0.00 0.00 GN 0.00 LS	165,441.44 165,441.44 GN 0.00 LS