

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
		6,038,840.290	Local 1.000000	6,038,840.29	1.000000	6,038,840.29	0.00	0.65
			Base 1.000000	6,038,840.29	1.000000	6,038,840.29	0.00	0.65

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,038,840.290	Local	6,038,840.29		6,038,840.29	0.00	0.65
		Base	6,038,840.29		6,038,840.29	0.00	0.65

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,038,840.290	Base	6,038,840.29		6,038,840.29	0.00	0.65

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		8,193,874.900	Local 100.091764	8,201,393.95	100.090000	31 Dec 2030 8,201,249.39	-144.56	0.88
			Base 100.091764	8,201,393.95	100.090000	8,201,249.39	-144.56	0.88

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	8,193,874.900	Local	8,201,393.95		8,201,249.39	-144.56	0.88
		Base	8,201,393.95		8,201,249.39	-144.56	0.88

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	8,193,874.900	Base	8,201,393.95		8,201,249.39	-144.56	0.88

EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		34,035.000	Local 42.827729	1,457,641.77	74.270000	2,527,779.45	1,070,137.68	0.27
			Base 42.827729	1,457,641.77	74.270000	2,527,779.45	1,070,137.68	0.27

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00164V103	AMC NETWORKS INC A COMMON STOCK							
		22,463.000	Local 45.897798	1,031,002.23	24.710000	555,060.73	-475,941.50	0.06
			Base 45.897798	1,031,002.23	24.710000	555,060.73	-475,941.50	0.06
00191U102	ASGN INC COMMON STOCK USD.01							
		29,060.000	Local 64.710453	1,880,485.75	63.560000	1,847,053.60	-33,432.15	0.20
			Base 64.710453	1,880,485.75	63.560000	1,847,053.60	-33,432.15	0.20
002535300	AARON S INC COMMON STOCK USD.5							
		37,187.000	Local 27.108196	1,008,072.49	56.650000	2,106,643.55	1,098,571.06	0.23
			Base 27.108196	1,008,072.49	56.650000	2,106,643.55	1,098,571.06	0.23
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		49,292.000	Local 38.842400	1,914,619.58	29.480000	1,453,128.16	-461,491.42	0.16
			Base 38.842400	1,914,619.58	29.480000	1,453,128.16	-461,491.42	0.16
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		64,490.000	Local 14.490677	934,503.73	26.130000	1,685,123.70	750,619.97	0.18
			Base 14.490677	934,503.73	26.130000	1,685,123.70	750,619.97	0.18
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		21,956.000	Local 116.839744	2,565,333.42	102.350000	2,247,196.60	-318,136.82	0.24
			Base 116.839744	2,565,333.42	102.350000	2,247,196.60	-318,136.82	0.24
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		28,721.000	Local 27.208510	781,455.62	24.540000	704,813.34	-76,642.28	0.08
			Base 27.208510	781,455.62	24.540000	704,813.34	-76,642.28	0.08
00766T100	AECOM COMMON STOCK USD.01							
		40,106.000	Local 32.711278	1,311,918.50	41.840000	1,678,035.04	366,116.54	0.18
			Base 32.711278	1,311,918.50	41.840000	1,678,035.04	366,116.54	0.18
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		25,784.000	Local 82.517405	2,127,628.78	68.380000	1,763,109.92	-364,518.86	0.19
			Base 82.517405	2,127,628.78	68.380000	1,763,109.92	-364,518.86	0.19
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		7,925.000	Local 403.352029	3,196,564.83	520.450000	4,124,566.25	928,001.42	0.44
			Base 403.352029	3,196,564.83	520.450000	4,124,566.25	928,001.42	0.44

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018522300	ALLETE INC COMMON STOCK							
		28,741.000	Local 67.824192	1,949,335.09	51.740000	1,487,059.34	-462,275.75	0.16
			Base 67.824192	1,949,335.09	51.740000	1,487,059.34	-462,275.75	0.16
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		26,434.000	Local 45.302695	1,197,531.45	41.980000	1,109,699.32	-87,832.13	0.12
			Base 45.302695	1,197,531.45	41.980000	1,109,699.32	-87,832.13	0.12
023436108	AMEDISYS INC COMMON STOCK USD.001							
		17,983.000	Local 135.183230	2,431,000.02	236.430000	4,251,720.69	1,820,720.67	0.45
			Base 135.183230	2,431,000.02	236.430000	4,251,720.69	1,820,720.67	0.45
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
		76,253.000	Local 40.980020	3,124,849.45	34.920000	2,662,754.76	-462,094.69	0.28
			Base 40.980020	3,124,849.45	34.920000	2,662,754.76	-462,094.69	0.28
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		82,557.000	Local 16.636238	1,373,437.93	14.810000	1,222,669.17	-150,768.76	0.13
			Base 16.636238	1,373,437.93	14.810000	1,222,669.17	-150,768.76	0.13
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		39,728.000	Local 49.455976	1,964,787.01	66.980000	2,660,981.44	696,194.43	0.28
			Base 49.455976	1,964,787.01	66.980000	2,660,981.44	696,194.43	0.28
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		158,384.000	Local 6.488982	1,027,750.96	5.370000	850,522.08	-177,228.88	0.09
			Base 6.488982	1,027,750.96	5.370000	850,522.08	-177,228.88	0.09
038336103	APTARGROUP INC COMMON STOCK USD.01							
		35,720.000	Local 57.076109	2,038,758.61	113.200000	4,043,504.00	2,004,745.39	0.43
			Base 57.076109	2,038,758.61	113.200000	4,043,504.00	2,004,745.39	0.43
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		42,995.000	Local 37.964685	1,632,291.63	78.660000	3,381,986.70	1,749,695.07	0.36
			Base 37.964685	1,632,291.63	78.660000	3,381,986.70	1,749,695.07	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		56,663.000	Local 59.537001	3,373,545.06	43.060000	2,439,908.78	-933,636.28	0.26
			Base 59.537001	3,373,545.06	43.060000	2,439,908.78	-933,636.28	0.26

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		30,143.000	Local 32.907739	991,937.97	70.920000	2,137,741.56	1,145,803.59	0.23
			Base 32.907739	991,937.97	70.920000	2,137,741.56	1,145,803.59	0.23
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		85,190.000	Local 18.216548	1,551,867.76	12.620000	1,075,097.80	-476,769.96	0.12
			Base 18.216548	1,551,867.76	12.620000	1,075,097.80	-476,769.96	0.12
05329W102	AUTONATION INC COMMON STOCK USD.01							
		32,365.000	Local 40.910687	1,324,074.39	52.930000	1,713,079.45	389,005.06	0.18
			Base 40.910687	1,324,074.39	52.930000	1,713,079.45	389,005.06	0.18
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		26,493.000	Local 37.952176	1,005,466.99	33.220000	880,097.46	-125,369.53	0.09
			Base 37.952176	1,005,466.99	33.220000	880,097.46	-125,369.53	0.09
05368V106	AVIENT CORP COMMON STOCK USD.01							
		50,663.000	Local 33.637041	1,704,153.42	26.460000	1,340,542.98	-363,610.44	0.14
			Base 33.637041	1,704,153.42	26.460000	1,340,542.98	-363,610.44	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		28,575.000	Local 33.884140	968,239.30	26.320000	752,094.00	-216,145.30	0.08
			Base 33.884140	968,239.30	26.320000	752,094.00	-216,145.30	0.08
053807103	AVNET INC COMMON STOCK USD1.0							
		54,775.000	Local 29.636587	1,623,344.05	25.840000	1,415,386.00	-207,958.05	0.15
			Base 29.636587	1,623,344.05	25.840000	1,415,386.00	-207,958.05	0.15
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		35,101.000	Local 66.827828	2,345,723.60	90.700000	3,183,660.70	837,937.10	0.34
			Base 66.827828	2,345,723.60	90.700000	3,183,660.70	837,937.10	0.34
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		76,403.000	Local 27.659490	2,113,268.03	41.550000	3,174,544.65	1,061,276.62	0.34
			Base 27.659490	2,113,268.03	41.550000	3,174,544.65	1,061,276.62	0.34
05971J102	BANCORPSOUTH BANK COMMON STOCK							
		53,402.000	Local 20.238899	1,080,797.66	19.380000	1,034,930.76	-45,866.90	0.11
			Base 20.238899	1,080,797.66	19.380000	1,034,930.76	-45,866.90	0.11

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	22,200.000	Local 56.336344	1,250,666.83	50.520000	1,121,544.00	-129,122.83	0.12
			Base 56.336344	1,250,666.83	50.520000	1,121,544.00	-129,122.83	0.12
06417N103	BANK OZK COMMON STOCK	66,955.000	Local 40.583909	2,717,295.62	21.320000	1,427,480.60	-1,289,815.02	0.15
			Base 40.583909	2,717,295.62	21.320000	1,427,480.60	-1,289,815.02	0.15
077454106	BELDEN INC COMMON STOCK USD.01	24,657.000	Local 66.470619	1,638,966.05	31.120000	767,325.84	-871,640.21	0.08
			Base 66.470619	1,638,966.05	31.120000	767,325.84	-871,640.21	0.08
09073M104	BIO TECHNE CORP COMMON STOCK USD.01	21,352.000	Local 99.193569	2,117,981.08	247.730000	5,289,530.96	3,171,549.88	0.57
			Base 99.193569	2,117,981.08	247.730000	5,289,530.96	3,171,549.88	0.57
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	34,753.000	Local 45.621139	1,585,471.44	53.490000	1,858,937.97	273,466.53	0.20
			Base 45.621139	1,585,471.44	53.490000	1,858,937.97	273,466.53	0.20
09227Q100	BLACKBAUD INC COMMON STOCK USD.001	27,473.000	Local 84.801113	2,329,740.98	55.830000	1,533,817.59	-795,923.39	0.16
			Base 84.801113	2,329,740.98	55.830000	1,533,817.59	-795,923.39	0.16
093671105	H+R BLOCK INC COMMON STOCK	106,841.000	Local 15.814600	1,689,647.68	16.290000	1,740,439.89	50,792.21	0.19
			Base 15.814600	1,689,647.68	16.290000	1,740,439.89	50,792.21	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	5,040.000	Local 326.874296	1,647,446.45	883.360000	4,452,134.40	2,804,687.95	0.48
			Base 326.874296	1,647,446.45	883.360000	4,452,134.40	2,804,687.95	0.48
103304101	BOYD GAMING CORP COMMON STOCK USD.01	44,420.000	Local 32.619572	1,448,961.39	30.690000	1,363,249.80	-85,711.59	0.15
			Base 32.619572	1,448,961.39	30.690000	1,363,249.80	-85,711.59	0.15
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	51,523.000	Local 37.513139	1,932,789.47	26.910000	1,386,483.93	-546,305.54	0.15
			Base 37.513139	1,932,789.47	26.910000	1,386,483.93	-546,305.54	0.15

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
	4,072.000	Local	22.505855	91,643.84	42.720000	173,955.84	82,312.00	0.02	
		Base	22.505855	91,643.84	42.720000	173,955.84	82,312.00	0.02	
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
	28,024.000	Local	78.408356	2,197,315.77	41.090000	1,151,506.16	-1,045,809.61	0.12	
		Base	78.408356	2,197,315.77	41.090000	1,151,506.16	-1,045,809.61	0.12	
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
	164,357.000	Local	17.021332	2,797,575.00	11.690000	1,921,333.33	-876,241.67	0.21	
		Base	17.021332	2,797,575.00	11.690000	1,921,333.33	-876,241.67	0.21	
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
	130,013.000	Local	16.805287	2,184,905.74	45.270000	5,885,688.51	3,700,782.77	0.63	
		Base	16.805287	2,184,905.74	45.270000	5,885,688.51	3,700,782.77	0.63	
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
	43,846.000	Local	29.151247	1,278,165.57	58.910000	2,582,967.86	1,304,802.29	0.28	
		Base	29.151247	1,278,165.57	58.910000	2,582,967.86	1,304,802.29	0.28	
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
	64,671.000	Local	31.982887	2,068,365.31	32.620000	2,109,568.02	41,202.71	0.23	
		Base	31.982887	2,068,365.31	32.620000	2,109,568.02	41,202.71	0.23	
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
	67,318.000	Local	34.736648	2,338,401.69	43.590000	2,934,391.62	595,989.93	0.31	
		Base	34.736648	2,338,401.69	43.590000	2,934,391.62	595,989.93	0.31	
125581801	CIT GROUP INC COMMON STOCK USD.01								
	54,560.000	Local	42.469382	2,317,129.48	17.710000	966,257.60	-1,350,871.88	0.10	
		Base	42.469382	2,317,129.48	17.710000	966,257.60	-1,350,871.88	0.10	
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
	16,104.000	Local	128.464534	2,068,792.86	142.810000	2,299,812.24	231,019.38	0.25	
		Base	128.464534	2,068,792.86	142.810000	2,299,812.24	231,019.38	0.25	
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
	78,494.000	Local	17.140074	1,345,392.97	16.040000	1,259,043.76	-86,349.21	0.13	
		Base	17.140074	1,345,392.97	16.040000	1,259,043.76	-86,349.21	0.13	

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12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		103,913.000	Local 10.174157	1,057,227.15	9.440000	980,938.72	-76,288.43	0.10
			Base 10.174157	1,057,227.15	9.440000	980,938.72	-76,288.43	0.10
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		3,002.000	Local 684.810037	2,055,799.73	1,885.430000	5,660,060.86	3,604,261.13	0.61
			Base 684.810037	2,055,799.73	1,885.430000	5,660,060.86	3,604,261.13	0.61
127055101	CABOT CORP COMMON STOCK USD1.0							
		31,273.000	Local 31.804317	994,616.39	36.030000	1,126,766.19	132,149.80	0.12
			Base 31.804317	994,616.39	36.030000	1,126,766.19	132,149.80	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		13,901.000	Local 173.976494	2,418,447.24	213.160000	2,963,137.16	544,689.92	0.32
			Base 173.976494	2,418,447.24	213.160000	2,963,137.16	544,689.92	0.32
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		84,809.000	Local 46.540057	3,947,015.71	56.060000	4,754,392.54	807,376.83	0.51
			Base 46.540057	3,947,015.71	56.060000	4,754,392.54	807,376.83	0.51
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		53,993.000	Local 60.068809	3,243,295.21	88.980000	4,804,297.14	1,561,001.93	0.51
			Base 60.068809	3,243,295.21	88.980000	4,804,297.14	1,561,001.93	0.51
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
		20,784.000	Local 100.636558	2,091,630.22	43.940000	913,248.96	-1,178,381.26	0.10
			Base 100.636558	2,091,630.22	43.940000	913,248.96	-1,178,381.26	0.10
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		30,233.000	Local 62.916590	1,902,157.27	122.370000	3,699,612.21	1,797,454.94	0.40
			Base 62.916590	1,902,157.27	122.370000	3,699,612.21	1,797,454.94	0.40
146229109	CARTER S INC COMMON STOCK USD.01							
		24,168.000	Local 57.819806	1,397,389.06	86.580000	2,092,465.44	695,076.38	0.22
			Base 57.819806	1,397,389.06	86.580000	2,092,465.44	695,076.38	0.22
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		20,443.000	Local 108.523107	2,218,537.88	177.650000	3,631,698.95	1,413,161.07	0.39
			Base 108.523107	2,218,537.88	177.650000	3,631,698.95	1,413,161.07	0.39

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Holdings

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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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
	41,473.000	Local	17.885605	741,769.69	21.680000	899,134.64	157,364.95	0.10	
		Base	17.885605	741,769.69	21.680000	899,134.64	157,364.95	0.10	
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01								
	71,912.000	Local	67.083711	4,824,123.83	82.650000	5,943,526.80	1,119,402.97	0.64	
		Base	67.083711	4,824,123.83	82.650000	5,943,526.80	1,119,402.97	0.64	
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
	103,177.000	Local	21.629764	2,231,694.12	7.990000	824,384.23	-1,407,309.89	0.09	
		Base	21.629764	2,231,694.12	7.990000	824,384.23	-1,407,309.89	0.09	
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
	27,499.000	Local	62.348717	1,714,527.37	226.450000	6,227,148.55	4,512,621.18	0.67	
		Base	62.348717	1,714,527.37	226.450000	6,227,148.55	4,512,621.18	0.67	
16359R103	CHEMED CORP COMMON STOCK USD1.0								
	8,817.000	Local	342.168769	3,016,902.04	480.350000	4,235,245.95	1,218,343.91	0.45	
		Base	342.168769	3,016,902.04	480.350000	4,235,245.95	1,218,343.91	0.45	
163851108	CHEMOURS CO/THE COMMON STOCK								
	91,014.000	Local	20.876462	1,900,050.32	20.910000	1,903,102.74	3,052.42	0.20	
		Base	20.876462	1,900,050.32	20.910000	1,903,102.74	3,052.42	0.20	
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
	15,946.000	Local	98.313825	1,567,712.26	85.960000	1,370,718.16	-196,994.10	0.15	
		Base	98.313825	1,567,712.26	85.960000	1,370,718.16	-196,994.10	0.15	
171484108	CHURCHILL DOWNS INC COMMON STOCK								
	19,657.000	Local	56.857574	1,117,649.33	163.820000	3,220,209.74	2,102,560.41	0.34	
		Base	56.857574	1,117,649.33	163.820000	3,220,209.74	2,102,560.41	0.34	
171779309	CIENA CORP COMMON STOCK USD.01								
	85,164.000	Local	23.197768	1,975,614.71	39.690000	3,380,159.16	1,404,544.45	0.36	
		Base	23.197768	1,975,614.71	39.690000	3,380,159.16	1,404,544.45	0.36	
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
	56,521.000	Local	27.905627	1,577,253.95	24.330000	1,375,155.93	-202,098.02	0.15	
		Base	27.905627	1,577,253.95	24.330000	1,375,155.93	-202,098.02	0.15	

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001	59,367.000	Local 24.645552	1,463,132.47	10.000000	593,670.00	-869,462.47	0.06
			Base 24.645552	1,463,132.47	10.000000	593,670.00	-869,462.47	0.06
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001	32,368.000	Local 58.113072	1,881,003.92	67.450000	2,183,221.60	302,217.68	0.23
			Base 58.113072	1,881,003.92	67.450000	2,183,221.60	302,217.68	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01	28,351.000	Local 45.311311	1,284,620.98	56.030000	1,588,506.53	303,885.55	0.17
			Base 45.311311	1,284,620.98	56.030000	1,588,506.53	303,885.55	0.17
192422103	COGNEX CORP COMMON STOCK USD.002	95,892.000	Local 27.138542	2,602,369.07	65.100000	6,242,569.20	3,640,200.13	0.67
			Base 27.138542	2,602,369.07	65.100000	6,242,569.20	3,640,200.13	0.67
192479103	COHERENT INC COMMON STOCK USD.01	13,471.000	Local 180.830576	2,435,968.69	110.930000	1,494,338.03	-941,630.66	0.16
			Base 180.830576	2,435,968.69	110.930000	1,494,338.03	-941,630.66	0.16
194014106	COLFAX CORP COMMON STOCK USD.001	55,755.000	Local 28.514249	1,589,811.97	31.360000	1,748,476.80	158,664.83	0.19
			Base 28.514249	1,589,811.97	31.360000	1,748,476.80	158,664.83	0.19
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK	16,872.000	Local 96.092299	1,621,269.27	86.980000	1,467,526.56	-153,742.71	0.16
			Base 96.092299	1,621,269.27	86.980000	1,467,526.56	-153,742.71	0.16
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0	55,595.000	Local 33.546012	1,864,990.56	56.290000	3,129,442.55	1,264,451.99	0.33
			Base 33.546012	1,864,990.56	56.290000	3,129,442.55	1,264,451.99	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01	65,949.000	Local 15.130244	997,824.44	19.980000	1,317,661.02	319,836.58	0.14
			Base 15.130244	997,824.44	19.980000	1,317,661.02	319,836.58	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01	25,698.000	Local 64.371873	1,654,228.38	40.800000	1,048,478.40	-605,749.98	0.11
			Base 64.371873	1,654,228.38	40.800000	1,048,478.40	-605,749.98	0.11

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		18,807.000	Local 79.530950	1,495,738.57	59.350000	1,116,195.45	-379,543.12	0.12
			Base 79.530950	1,495,738.57	59.350000	1,116,195.45	-379,543.12	0.12
21870Q105	CORESITE REALTY CORP REIT USD.01							
		23,582.000	Local 107.923864	2,545,060.56	118.880000	2,803,428.16	258,367.60	0.30
			Base 107.923864	2,545,060.56	118.880000	2,803,428.16	258,367.60	0.30
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
		44,017.000	Local 23.401569	1,030,066.87	67.670000	2,978,630.39	1,948,563.52	0.32
			Base 23.401569	1,030,066.87	67.670000	2,978,630.39	1,948,563.52	0.32
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		62,162.000	Local 30.262702	1,881,190.09	23.720000	1,474,482.64	-406,707.45	0.16
			Base 30.262702	1,881,190.09	23.720000	1,474,482.64	-406,707.45	0.16
222070203	COTY INC CL A COMMON STOCK USD.01							
		156,790.000	Local 2.752800	431,611.52	2.700000	423,333.00	-8,278.52	0.05
			Base 2.752800	431,611.52	2.700000	423,333.00	-8,278.52	0.05
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		82,318.000	Local 37.521478	3,088,693.02	28.590000	2,353,471.62	-735,221.40	0.25
			Base 37.521478	3,088,693.02	28.590000	2,353,471.62	-735,221.40	0.25
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		13,130.000	Local 145.995428	1,916,919.97	114.660000	1,505,485.80	-411,434.17	0.16
			Base 145.995428	1,916,919.97	114.660000	1,505,485.80	-411,434.17	0.16
224399105	CRANE CO COMMON STOCK USD1.0							
		27,313.000	Local 44.303633	1,210,065.13	50.130000	1,369,200.69	159,135.56	0.15
			Base 44.303633	1,210,065.13	50.130000	1,369,200.69	159,135.56	0.15
225447101	CREE INC COMMON STOCK USD.00125							
		60,810.000	Local 36.330965	2,209,285.98	63.740000	3,876,029.40	1,666,743.42	0.41
			Base 36.330965	2,209,285.98	63.740000	3,876,029.40	1,666,743.42	0.41
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		30,908.000	Local 66.348416	2,050,696.84	63.950000	1,976,566.60	-74,130.24	0.21
			Base 66.348416	2,050,696.84	63.950000	1,976,566.60	-74,130.24	0.21

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	23,036.000	Local	78.068247	1,798,380.13	93.260000	2,148,337.36	349,957.23	0.23	
		Base	78.068247	1,798,380.13	93.260000	2,148,337.36	349,957.23	0.23	
23283R100	CYRUSONE INC REIT USD.01								
	64,742.000	Local	54.319919	3,516,780.20	70.030000	4,533,882.26	1,017,102.06	0.49	
		Base	54.319919	3,516,780.20	70.030000	4,533,882.26	1,017,102.06	0.49	
235825205	DANA INC COMMON STOCK USD.01								
	80,094.000	Local	19.653021	1,574,089.08	12.320000	986,758.08	-587,331.00	0.11	
		Base	19.653021	1,574,089.08	12.320000	986,758.08	-587,331.00	0.11	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	89,679.000	Local	27.441518	2,460,927.91	36.030000	3,231,134.37	770,206.46	0.35	
		Base	27.441518	2,460,927.91	36.030000	3,231,134.37	770,206.46	0.35	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	15,509.000	Local	79.810395	1,237,779.41	220.010000	3,412,135.09	2,174,355.68	0.37	
		Base	79.810395	1,237,779.41	220.010000	3,412,135.09	2,174,355.68	0.37	
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	36,090.000	Local	32.911635	1,187,780.89	57.880000	2,088,889.20	901,108.31	0.22	
		Base	32.911635	1,187,780.89	57.880000	2,088,889.20	901,108.31	0.22	
257559203	DOMTAR CORP COMMON STOCK USD.01								
	30,570.000	Local	45.904868	1,403,311.81	26.270000	803,073.90	-600,237.91	0.09	
		Base	45.904868	1,403,311.81	26.270000	803,073.90	-600,237.91	0.09	
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
	69,859.000	Local	30.110995	2,103,523.99	46.420000	3,242,854.78	1,139,330.79	0.35	
		Base	30.110995	2,103,523.99	46.420000	3,242,854.78	1,139,330.79	0.35	
25960P109	DOUGLAS EMMETT INC REIT USD.01								
	91,344.000	Local	31.898709	2,913,755.67	25.100000	2,292,734.40	-621,021.27	0.25	
		Base	31.898709	2,913,755.67	25.100000	2,292,734.40	-621,021.27	0.25	
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
	45,552.000	Local	55.409182	2,523,999.04	81.910000	3,731,164.32	1,207,165.28	0.40	
		Base	55.409182	2,523,999.04	81.910000	3,731,164.32	1,207,165.28	0.40	

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267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	17,635.000	Local	77.749513	1,371,112.67	52.820000	931,480.70	-439,631.97	0.10	
		Base	77.749513	1,371,112.67	52.820000	931,480.70	-439,631.97	0.10	
26884L109	EQT CORP COMMON STOCK								
	141,571.000	Local	17.290646	2,447,854.10	12.930000	1,830,513.03	-617,341.07	0.20	
		Base	17.290646	2,447,854.10	12.930000	1,830,513.03	-617,341.07	0.20	
26884U109	EPR PROPERTIES REIT USD.01								
	41,325.000	Local	55.237426	2,282,686.64	27.500000	1,136,437.50	-1,146,249.14	0.12	
		Base	55.237426	2,282,686.64	27.500000	1,136,437.50	-1,146,249.14	0.12	
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
	23,128.000	Local	70.539694	1,631,442.05	86.320000	1,996,408.96	364,966.91	0.21	
		Base	70.539694	1,631,442.05	86.320000	1,996,408.96	364,966.91	0.21	
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
	78,366.000	Local	26.154438	2,049,618.68	32.740000	2,565,702.84	516,084.16	0.27	
		Base	26.154438	2,049,618.68	32.740000	2,565,702.84	516,084.16	0.27	
277276101	EASTGROUP PROPERTIES INC REIT								
	21,794.000	Local	117.822794	2,567,829.98	129.330000	2,818,618.02	250,788.04	0.30	
		Base	117.822794	2,567,829.98	129.330000	2,818,618.02	250,788.04	0.30	
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
	63,254.000	Local	30.974865	1,959,284.10	38.150000	2,413,140.10	453,856.00	0.26	
		Base	30.974865	1,959,284.10	38.150000	2,413,140.10	453,856.00	0.26	
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
	30,106.000	Local	43.371287	1,305,735.96	27.880000	839,355.28	-466,380.68	0.09	
		Base	43.371287	1,305,735.96	27.880000	839,355.28	-466,380.68	0.09	
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	30,411.000	Local	53.517233	1,627,512.58	67.710000	2,059,128.81	431,616.23	0.22	
		Base	53.517233	1,627,512.58	67.710000	2,059,128.81	431,616.23	0.22	
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
	24,924.000	Local	103.888075	2,589,306.39	103.330000	2,575,396.92	-13,909.47	0.28	
		Base	103.888075	2,589,306.39	103.330000	2,575,396.92	-13,909.47	0.28	

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29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		55,089.000	Local 46.779850	2,577,055.18	64.980000	3,579,683.22	1,002,628.04	0.38
			Base 46.779850	2,577,055.18	64.980000	3,579,683.22	1,002,628.04	0.38
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		32,265.000	Local 29.595472	954,897.89	39.140000	1,262,852.10	307,954.21	0.14
			Base 29.595472	954,897.89	39.140000	1,262,852.10	307,954.21	0.14
29275Y102	ENERSYS COMMON STOCK USD.01							
		23,497.000	Local 66.516863	1,562,946.72	67.120000	1,577,118.64	14,171.92	0.17
			Base 66.516863	1,562,946.72	67.120000	1,577,118.64	14,171.92	0.17
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		69,830.000	Local 61.346249	4,283,808.57	82.590000	5,767,259.70	1,483,451.13	0.62
			Base 61.346249	4,283,808.57	82.590000	5,767,259.70	1,483,451.13	0.62
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
		225,161.000	Local 14.206832	3,198,824.39	8.460000	1,904,862.06	-1,293,962.33	0.20
			Base 14.206832	3,198,824.39	8.460000	1,904,862.06	-1,293,962.33	0.20
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
		123,594.000	Local 25.668274	3,172,444.71	40.250000	4,974,658.50	1,802,213.79	0.53
			Base 25.668274	3,172,444.71	40.250000	4,974,658.50	1,802,213.79	0.53
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		22,479.000	Local 79.272767	1,781,972.54	65.460000	1,471,475.34	-310,497.20	0.16
			Base 79.272767	1,781,972.54	65.460000	1,471,475.34	-310,497.20	0.16
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
		171,216.000	Local 20.996862	3,594,998.64	24.450000	4,186,231.20	591,232.56	0.45
			Base 20.996862	3,594,998.64	24.450000	4,186,231.20	591,232.56	0.45
302520101	FNB CORP COMMON STOCK USD.01							
		179,290.000	Local 12.167905	2,181,583.64	6.780000	1,215,586.20	-965,997.44	0.13
			Base 12.167905	2,181,583.64	6.780000	1,215,586.20	-965,997.44	0.13
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		20,269.000	Local 110.317114	2,236,017.59	105.970000	2,147,905.93	-88,111.66	0.23
			Base 110.317114	2,236,017.59	105.970000	2,147,905.93	-88,111.66	0.23

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		21,045.000	Local 106.311917	2,237,334.29	334.880000	7,047,549.60	4,810,215.31	0.75
			Base 106.311917	2,237,334.29	334.880000	7,047,549.60	4,810,215.31	0.75
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		16,062.000	Local 88.002401	1,413,494.56	425.380000	6,832,453.56	5,418,959.00	0.73
			Base 88.002401	1,413,494.56	425.380000	6,832,453.56	5,418,959.00	0.73
314211103	FEDERATED HERMES INC COMMON STOCK							
		52,742.000	Local 22.762795	1,200,555.35	21.510000	1,134,480.42	-66,074.93	0.12
			Base 22.762795	1,200,555.35	21.510000	1,134,480.42	-66,074.93	0.12
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		61,816.000	Local 24.182656	1,494,875.04	50.910000	3,147,052.56	1,652,177.52	0.34
			Base 24.182656	1,494,875.04	50.910000	3,147,052.56	1,652,177.52	0.34
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		78,684.000	Local 27.636195	2,174,526.34	27.910000	2,196,070.44	21,544.10	0.23
			Base 27.636195	2,174,526.34	27.910000	2,196,070.44	21,544.10	0.23
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
		306,443.000	Local 11.588318	3,551,159.00	9.430000	2,889,757.49	-661,401.51	0.31
			Base 11.588318	3,551,159.00	9.430000	2,889,757.49	-661,401.51	0.31
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		70,475.000	Local 26.183036	1,845,249.43	39.800000	2,804,905.00	959,655.57	0.30
			Base 26.183036	1,845,249.43	39.800000	2,804,905.00	959,655.57	0.30
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		42,278.000	Local 34.353123	1,452,381.33	66.200000	2,798,803.60	1,346,422.27	0.30
			Base 34.353123	1,452,381.33	66.200000	2,798,803.60	1,346,422.27	0.30
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
		22,965.000	Local 88.859409	2,040,656.33	57.210000	1,313,827.65	-726,828.68	0.14
			Base 88.859409	2,040,656.33	57.210000	1,313,827.65	-726,828.68	0.14
33829M101	FIVE BELOW COMMON STOCK USD.01							
		30,929.000	Local 80.127250	2,478,255.73	127.000000	3,927,983.00	1,449,727.27	0.42
			Base 80.127250	2,478,255.73	127.000000	3,927,983.00	1,449,727.27	0.42

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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
343412102	FLUOR CORP COMMON STOCK USD.01							
		69,170.000	Local 28.550851	1,974,862.36	8.810000	609,387.70	-1,365,474.66	0.07
			Base 28.550851	1,974,862.36	8.810000	609,387.70	-1,365,474.66	0.07
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
		108,996.000	Local 15.296771	1,667,286.84	24.330000	2,651,872.68	984,585.84	0.28
			Base 15.296771	1,667,286.84	24.330000	2,651,872.68	984,585.84	0.28
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
		57,732.000	Local 36.243064	2,092,384.57	33.030000	1,906,887.96	-185,496.61	0.20
			Base 36.243064	2,092,384.57	33.030000	1,906,887.96	-185,496.61	0.20
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
		22,951.000	Local 75.892500	1,741,808.77	74.330000	1,705,947.83	-35,860.94	0.18
			Base 75.892500	1,741,808.77	74.330000	1,705,947.83	-35,860.94	0.18
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
		89,866.000	Local 10.835950	973,783.51	9.330000	838,449.78	-135,333.73	0.09
			Base 10.835950	973,783.51	9.330000	838,449.78	-135,333.73	0.09
361448103	GATX CORP COMMON STOCK USD.625							
		19,401.000	Local 38.435713	745,691.26	63.750000	1,236,813.75	491,122.49	0.13
			Base 38.435713	745,691.26	63.750000	1,236,813.75	491,122.49	0.13
36162J106	GEO GROUP INC/THE REIT USD.01							
		67,203.000	Local 26.916175	1,808,847.68	11.340000	762,082.02	-1,046,765.66	0.08
			Base 26.916175	1,808,847.68	11.340000	762,082.02	-1,046,765.66	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		34,778.000	Local 108.939394	3,788,694.26	193.640000	6,734,411.92	2,945,717.66	0.72
			Base 108.939394	3,788,694.26	193.640000	6,734,411.92	2,945,717.66	0.72
371901109	GENTEX CORP COMMON STOCK USD.06							
		136,131.000	Local 12.836997	1,747,513.27	25.750000	3,505,373.25	1,757,859.98	0.38
			Base 12.836997	1,747,513.27	25.750000	3,505,373.25	1,757,859.98	0.38
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		281,178.000	Local 4.794058	1,347,983.64	3.350000	941,946.30	-406,037.34	0.10
			Base 4.794058	1,347,983.64	3.350000	941,946.30	-406,037.34	0.10

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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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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	52,878.000	Local 34.104847	1,803,396.08	32.050000	1,694,739.90	-108,656.18	0.18	
			Base 34.104847	1,803,396.08	32.050000	1,694,739.90	-108,656.18	0.18	
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	41,721.000	Local 30.274942	1,263,100.87	49.520000	2,066,023.92	802,923.05	0.22	
			Base 30.274942	1,263,100.87	49.520000	2,066,023.92	802,923.05	0.22	
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	129,232.000	Local 17.933271	2,317,552.54	7.670000	991,209.44	-1,326,343.10	0.11	
			Base 17.933271	2,317,552.54	7.670000	991,209.44	-1,326,343.10	0.11	
384109104	GRACO INC COMMON STOCK USD1.0	92,352.000	Local 19.546629	1,805,170.31	61.350000	5,665,795.20	3,860,624.89	0.61	
			Base 19.546629	1,805,170.31	61.350000	5,665,795.20	3,860,624.89	0.61	
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	2,283.000	Local 443.139562	1,011,687.62	404.110000	922,583.13	-89,104.49	0.10	
			Base 443.139562	1,011,687.62	404.110000	922,583.13	-89,104.49	0.10	
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	26,188.000	Local 93.492498	2,448,381.53	79.940000	2,093,468.72	-354,912.81	0.22	
			Base 93.492498	2,448,381.53	79.940000	2,093,468.72	-354,912.81	0.22	
397624107	GREIF INC CL A COMMON STOCK	14,645.000	Local 49.217792	720,794.57	36.210000	530,295.45	-190,499.12	0.06	
			Base 49.217792	720,794.57	36.210000	530,295.45	-190,499.12	0.06	
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	46,169.000	Local 38.559912	1,780,272.58	39.320000	1,815,365.08	35,092.50	0.19	
			Base 38.559912	1,780,272.58	39.320000	1,815,365.08	35,092.50	0.19	
400110102	GRUBHUB INC COMMON STOCK USD.0001	51,082.000	Local 56.628629	2,892,703.62	72.330000	3,694,761.06	802,057.44	0.40	
			Base 56.628629	2,892,703.62	72.330000	3,694,761.06	802,057.44	0.40	
404251100	HNI CORP COMMON STOCK USD1.0	23,682.000	Local 30.941496	732,756.52	31.380000	743,141.16	10,384.64	0.08	
			Base 30.941496	732,756.52	31.380000	743,141.16	10,384.64	0.08	

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01	28,084.000	Local 95.430380	2,680,066.78	87.250000	2,450,329.00	-229,737.78	0.26
			Base 95.430380	2,680,066.78	87.250000	2,450,329.00	-229,737.78	0.26
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	46,274.000	Local 25.375321	1,174,217.62	34.300000	1,587,198.20	412,980.58	0.17
			Base 25.375321	1,174,217.62	34.300000	1,587,198.20	412,980.58	0.17
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33	47,828.000	Local 32.222687	1,541,146.66	18.810000	899,644.68	-641,501.98	0.10
			Base 32.222687	1,541,146.66	18.810000	899,644.68	-641,501.98	0.10
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	20,915.000	Local 60.438346	1,264,068.00	93.180000	1,948,859.70	684,791.70	0.21
			Base 60.438346	1,264,068.00	93.180000	1,948,859.70	684,791.70	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01	84,876.000	Local 23.448400	1,990,206.40	24.540000	2,082,857.04	92,650.64	0.22
			Base 23.448400	1,990,206.40	24.540000	2,082,857.04	92,650.64	0.22
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK	60,472.000	Local 28.017720	1,694,287.57	33.240000	2,010,089.28	315,801.71	0.22
			Base 28.017720	1,694,287.57	33.240000	2,010,089.28	315,801.71	0.22
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	42,260.000	Local 46.808787	1,978,139.34	21.530000	909,857.80	-1,068,281.54	0.10
			Base 46.808787	1,978,139.34	21.530000	909,857.80	-1,068,281.54	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01	75,353.000	Local 30.559435	2,302,745.13	30.120000	2,269,632.36	-33,112.77	0.24
			Base 30.559435	2,302,745.13	30.120000	2,269,632.36	-33,112.77	0.24
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	42,503.000	Local 83.498015	3,548,916.13	51.370000	2,183,379.11	-1,365,537.02	0.23
			Base 83.498015	3,548,916.13	51.370000	2,183,379.11	-1,365,537.02	0.23
428291108	HEXCEL CORP COMMON STOCK USD.01	46,224.000	Local 42.077100	1,944,971.87	33.550000	1,550,815.20	-394,156.67	0.17
			Base 42.077100	1,944,971.87	33.550000	1,550,815.20	-394,156.67	0.17

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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	
431284108	HIGHWOODS PROPERTIES INC REIT USD.01		57,545.000	Local	35.062606	2,017,677.67	33.570000	1,931,785.65	-85,892.02	0.21
				Base	35.062606	2,017,677.67	33.570000	1,931,785.65	-85,892.02	0.21
431475102	HILL ROM HOLDINGS INC COMMON STOCK		36,896.000	Local	52.763392	1,946,758.12	83.510000	3,081,184.96	1,134,426.84	0.33
				Base	52.763392	1,946,758.12	83.510000	3,081,184.96	1,134,426.84	0.33
436893200	HOME BANCSHARES INC COMMON STOCK USD.01		84,211.000	Local	21.617915	1,820,466.28	15.160000	1,276,638.76	-543,827.52	0.14
				Base	21.617915	1,820,466.28	15.160000	1,276,638.76	-543,827.52	0.14
443510607	HUBBELL INC COMMON STOCK USD.01		30,035.000	Local	72.915681	2,190,022.49	136.840000	4,109,989.40	1,919,966.91	0.44
				Base	72.915681	2,190,022.49	136.840000	4,109,989.40	1,919,966.91	0.44
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01		84,981.000	Local	23.798500	2,022,420.33	21.930000	1,863,633.33	-158,787.00	0.20
				Base	23.798500	2,022,420.33	21.930000	1,863,633.33	-158,787.00	0.20
449253103	IAA INC COMMON STOCK USD.01		74,205.000	Local	52.128012	3,868,159.15	52.070000	3,863,854.35	-4,304.80	0.41
				Base	52.128012	3,868,159.15	52.070000	3,863,854.35	-4,304.80	0.41
44930G107	ICU MEDICAL INC COMMON STOCK USD.1		10,803.000	Local	232.139589	2,507,803.98	182.760000	1,974,356.28	-533,447.70	0.21
				Base	232.139589	2,507,803.98	182.760000	1,974,356.28	-533,447.70	0.21
45073V108	ITT INC COMMON STOCK USD1.0		47,854.000	Local	28.360114	1,357,144.91	59.050000	2,825,778.70	1,468,633.79	0.30
				Base	28.360114	1,357,144.91	59.050000	2,825,778.70	1,468,633.79	0.30
451107106	IDACORP INC COMMON STOCK		27,952.000	Local	50.433111	1,409,706.31	79.900000	2,233,364.80	823,658.49	0.24
				Base	50.433111	1,409,706.31	79.900000	2,233,364.80	823,658.49	0.24
45688C107	INGEVITY CORP COMMON STOCK USD.01		22,876.000	Local	94.532646	2,162,528.82	49.440000	1,130,989.44	-1,031,539.38	0.12
				Base	94.532646	2,162,528.82	49.440000	1,130,989.44	-1,031,539.38	0.12

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ST OF AZ POOL 203 MID CAP

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457187102	INGREDION INC COMMON STOCK USD.01							
		37,102.000	Local 53.377220	1,980,401.61	75.680000	2,807,879.36	827,477.75	0.30
			Base 53.377220	1,980,401.61	75.680000	2,807,879.36	827,477.75	0.30
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		19,986.000	Local 91.604677	1,830,811.08	65.490000	1,308,883.14	-521,927.94	0.14
			Base 91.604677	1,830,811.08	65.490000	1,308,883.14	-521,927.94	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		39,257.000	Local 60.329689	2,368,362.60	47.220000	1,853,715.54	-514,647.06	0.20
			Base 60.329689	2,368,362.60	47.220000	1,853,715.54	-514,647.06	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		43,794.000	Local 56.460205	2,472,618.23	48.330000	2,116,564.02	-356,054.21	0.23
			Base 56.460205	2,472,618.23	48.330000	2,116,564.02	-356,054.21	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		17,063.000	Local 42.162438	719,417.68	57.060000	973,614.78	254,197.10	0.10
			Base 42.162438	719,417.68	57.060000	973,614.78	254,197.10	0.10
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		30,837.000	Local 22.794511	702,914.33	26.060000	803,612.22	100,697.89	0.09
			Base 22.794511	702,914.33	26.060000	803,612.22	100,697.89	0.09
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
		20,000.000	Local 138.580000	2,771,600.00	185.310000	3,706,200.00	934,600.00	0.40
			Base 138.580000	2,771,600.00	185.310000	3,706,200.00	934,600.00	0.40
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		62,270.000	Local 36.256615	2,257,699.43	26.740000	1,665,099.80	-592,599.63	0.18
			Base 36.256615	2,257,699.43	26.740000	1,665,099.80	-592,599.63	0.18
466313103	JABIL INC COMMON STOCK USD.001							
		75,011.000	Local 22.747048	1,706,278.84	34.260000	2,569,876.86	863,598.02	0.27
			Base 22.747048	1,706,278.84	34.260000	2,569,876.86	863,598.02	0.27
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		12,561.000	Local 83.844463	1,053,170.30	79.310000	996,212.91	-56,957.39	0.11
			Base 83.844463	1,053,170.30	79.310000	996,212.91	-56,957.39	0.11

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ST OF AZ POOL 203 MID CAP

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47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		119,681.000	Local 17.826216	2,133,459.30	18.000000	2,154,258.00	20,798.70	0.23
			Base 17.826216	2,133,459.30	18.000000	2,154,258.00	20,798.70	0.23
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		151,020.000	Local 12.166309	1,837,355.95	11.330000	1,711,056.60	-126,299.35	0.18
			Base 12.166309	1,837,355.95	11.330000	1,711,056.60	-126,299.35	0.18
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		28,680.000	Local 96.033036	2,754,227.47	95.660000	2,743,528.80	-10,698.67	0.29
			Base 96.033036	2,754,227.47	95.660000	2,743,528.80	-10,698.67	0.29
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		24,786.000	Local 78.252663	1,939,570.50	69.220000	1,715,686.92	-223,883.58	0.18
			Base 78.252663	1,939,570.50	69.220000	1,715,686.92	-223,883.58	0.18
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		71,576.000	Local 22.697427	1,624,591.07	14.400000	1,030,694.40	-593,896.67	0.11
			Base 22.697427	1,624,591.07	14.400000	1,030,694.40	-593,896.67	0.11
48242W106	KBR INC COMMON STOCK USD.001							
		78,847.000	Local 25.312971	1,995,851.81	22.360000	1,763,018.92	-232,832.89	0.19
			Base 25.312971	1,995,851.81	22.360000	1,763,018.92	-232,832.89	0.19
48666K109	KB HOME COMMON STOCK USD1.0							
		48,787.000	Local 16.403944	800,299.23	38.390000	1,872,932.93	1,072,633.70	0.20
			Base 16.403944	800,299.23	38.390000	1,872,932.93	1,072,633.70	0.20
488401100	KEMPER CORP COMMON STOCK USD.1							
		34,014.000	Local 44.840849	1,525,216.63	66.830000	2,273,155.62	747,938.99	0.24
			Base 44.840849	1,525,216.63	66.830000	2,273,155.62	747,938.99	0.24
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		45,980.000	Local 29.334935	1,348,820.33	28.940000	1,330,661.20	-18,159.13	0.14
			Base 29.334935	1,348,820.33	28.940000	1,330,661.20	-18,159.13	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
		58,064.000	Local 60.613825	3,519,481.12	51.960000	3,017,005.44	-502,475.68	0.32
			Base 60.613825	3,519,481.12	51.960000	3,017,005.44	-502,475.68	0.32

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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
497266106	KIRBY CORP COMMON STOCK USD.1	33,263.000	Local 54.182049	1,802,257.51	36.170000	1,203,122.71	-599,134.80	0.13
			Base 54.182049	1,802,257.51	36.170000	1,203,122.71	-599,134.80	0.13
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	69,777.000	Local 37.785433	2,636,554.15	40.700000	2,839,923.90	203,369.75	0.30
			Base 37.785433	2,636,554.15	40.700000	2,839,923.90	203,369.75	0.30
500255104	KOHLS CORP COMMON STOCK USD.01	87,432.000	Local 19.489400	1,703,997.22	18.530000	1,620,114.96	-83,882.26	0.17
			Base 19.489400	1,703,997.22	18.530000	1,620,114.96	-83,882.26	0.17
50187A107	LHC GROUP INC COMMON STOCK USD.01	17,496.000	Local 126.382666	2,211,191.13	212.560000	3,718,949.76	1,507,758.63	0.40
			Base 126.382666	2,211,191.13	212.560000	3,718,949.76	1,507,758.63	0.40
512816109	LAMAR ADVERTISING CO A REIT USD.001	47,820.000	Local 44.096621	2,108,700.44	66.170000	3,164,249.40	1,055,548.96	0.34
			Base 44.096621	2,108,700.44	66.170000	3,164,249.40	1,055,548.96	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK	10,833.000	Local 78.775733	853,377.52	178.800000	1,936,940.40	1,083,562.88	0.21
			Base 78.775733	853,377.52	178.800000	1,936,940.40	1,083,562.88	0.21
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	21,257.000	Local 56.011061	1,190,627.12	125.490000	2,667,540.93	1,476,913.81	0.29
			Base 56.011061	1,190,627.12	125.490000	2,667,540.93	1,476,913.81	0.29
521865204	LEAR CORP COMMON STOCK USD.01	30,216.000	Local 131.880706	3,984,907.42	109.050000	3,295,054.80	-689,852.62	0.35
			Base 131.880706	3,984,907.42	109.050000	3,295,054.80	-689,852.62	0.35
52603B107	LENDINGTREE INC COMMON STOCK USD.01	4,372.000	Local 326.212429	1,426,200.74	306.890000	1,341,723.08	-84,477.66	0.14
			Base 326.212429	1,426,200.74	306.890000	1,341,723.08	-84,477.66	0.14
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	19,281.000	Local 83.140186	1,603,025.93	272.610000	5,256,193.41	3,653,167.48	0.56
			Base 83.140186	1,603,025.93	272.610000	5,256,193.41	3,653,167.48	0.56

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53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
	8,918.000	Local	151.528273	1,351,329.14	95.320000	850,063.76	-501,265.38	0.09	
		Base	151.528273	1,351,329.14	95.320000	850,063.76	-501,265.38	0.09	
53223X107	LIFE STORAGE INC REIT USD.01								
	25,994.000	Local	101.656462	2,642,458.08	105.270000	2,736,388.38	93,930.30	0.29	
		Base	101.656462	2,642,458.08	105.270000	2,736,388.38	93,930.30	0.29	
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
	32,885.000	Local	44.614414	1,467,145.02	92.040000	3,026,735.40	1,559,590.38	0.32	
		Base	44.614414	1,467,145.02	92.040000	3,026,735.40	1,559,590.38	0.32	
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	183.000	Local	228.387978	41,795.00	227.940000	41,713.02	-81.98	0.00	
		Base	228.387978	41,795.00	227.940000	41,713.02	-81.98	0.00	
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	13,482.000	Local	155.428092	2,095,481.54	177.340000	2,390,897.88	295,416.34	0.26	
		Base	155.428092	2,095,481.54	177.340000	2,390,897.88	295,416.34	0.26	
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
	36,488.000	Local	21.321129	777,965.35	51.770000	1,888,983.76	1,111,018.41	0.20	
		Base	21.321129	777,965.35	51.770000	1,888,983.76	1,111,018.41	0.20	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	62,225.000	Local	12.244724	761,927.97	29.510000	1,836,259.75	1,074,331.78	0.20	
		Base	12.244724	761,927.97	29.510000	1,836,259.75	1,074,331.78	0.20	
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
	41,651.000	Local	59.317131	2,470,617.81	75.130000	3,129,239.63	658,621.82	0.33	
		Base	59.317131	2,470,617.81	75.130000	3,129,239.63	658,621.82	0.33	
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
	111,063.000	Local	21.511645	2,389,147.87	22.500000	2,498,917.50	109,769.63	0.27	
		Base	21.511645	2,389,147.87	22.500000	2,498,917.50	109,769.63	0.27	
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
	30,546.000	Local	102.750880	3,138,628.37	109.230000	3,336,539.58	197,911.21	0.36	
		Base	102.750880	3,138,628.37	109.230000	3,336,539.58	197,911.21	0.36	

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553498106	MSA SAFETY INC COMMON STOCK							
		20,059.000	Local 51.915894	1,041,380.91	134.170000	2,691,316.03	1,649,935.12	0.29
			Base 51.915894	1,041,380.91	134.170000	2,691,316.03	1,649,935.12	0.29
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		25,219.000	Local 64.292311	1,621,387.78	63.280000	1,595,858.32	-25,529.46	0.17
			Base 64.292311	1,621,387.78	63.280000	1,595,858.32	-25,529.46	0.17
554382101	MACERICH CO/THE REIT USD.01							
		65,429.000	Local 23.393879	1,530,638.13	6.790000	444,262.91	-1,086,375.22	0.05
			Base 23.393879	1,530,638.13	6.790000	444,262.91	-1,086,375.22	0.05
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		35,160.000	Local 59.027531	2,075,408.00	95.490000	3,357,428.40	1,282,020.40	0.36
			Base 59.027531	2,075,408.00	95.490000	3,357,428.40	1,282,020.40	0.36
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
		32,164.000	Local 54.360231	1,748,442.46	73.330000	2,358,586.12	610,143.66	0.25
			Base 54.360231	1,748,442.46	73.330000	2,358,586.12	610,143.66	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		22,741.000	Local 111.188128	2,528,529.23	90.810000	2,065,110.21	-463,419.02	0.22
			Base 111.188128	2,528,529.23	90.810000	2,065,110.21	-463,419.02	0.22
574795100	MASIMO CORP COMMON STOCK USD.001							
		28,013.000	Local 109.506829	3,067,614.79	236.060000	6,612,748.78	3,545,133.99	0.71
			Base 109.506829	3,067,614.79	236.060000	6,612,748.78	3,545,133.99	0.71
576323109	MASTEC INC COMMON STOCK USD.1							
		31,073.000	Local 44.915528	1,395,660.21	42.200000	1,311,280.60	-84,379.61	0.14
			Base 44.915528	1,395,660.21	42.200000	1,311,280.60	-84,379.61	0.14
577081102	MATTEL INC COMMON STOCK USD1.0							
		192,136.000	Local 10.702945	2,056,420.99	11.700000	2,247,991.20	191,570.21	0.24
			Base 10.702945	2,056,420.99	11.700000	2,247,991.20	191,570.21	0.24
577933104	MAXIMUS INC COMMON STOCK							
		33,960.000	Local 63.441395	2,154,469.78	68.410000	2,323,203.60	168,733.82	0.25
			Base 63.441395	2,154,469.78	68.410000	2,323,203.60	168,733.82	0.25

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		292,903.000	Local 16.175066	4,737,725.45	17.630000	5,163,879.89	426,154.44	0.55
			Base 16.175066	4,737,725.45	17.630000	5,163,879.89	426,154.44	0.55
58502B106	MEDNAX INC COMMON STOCK USD.01							
		47,335.000	Local 30.729932	1,454,601.31	16.280000	770,613.80	-683,987.51	0.08
			Base 30.729932	1,454,601.31	16.280000	770,613.80	-683,987.51	0.08
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		15,133.000	Local 109.845100	1,662,285.90	111.750000	1,691,112.75	28,826.85	0.18
			Base 109.845100	1,662,285.90	111.750000	1,691,112.75	28,826.85	0.18
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		31,017.000	Local 73.358259	2,275,353.13	77.460000	2,402,576.82	127,223.69	0.26
			Base 73.358259	2,275,353.13	77.460000	2,402,576.82	127,223.69	0.26
589400100	MERCURY GENERAL CORP COMMON STOCK							
		14,735.000	Local 43.610084	642,594.59	41.370000	609,586.95	-33,007.64	0.07
			Base 43.610084	642,594.59	41.370000	609,586.95	-33,007.64	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
		30,805.000	Local 76.727200	2,363,581.40	89.710000	2,763,516.55	399,935.15	0.30
			Base 76.727200	2,363,581.40	89.710000	2,763,516.55	399,935.15	0.30
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		32,629.000	Local 22.997023	750,369.86	30.160000	984,090.64	233,720.78	0.11
			Base 22.997023	750,369.86	30.160000	984,090.64	233,720.78	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		18,898.000	Local 34.304285	648,282.37	51.100000	965,687.80	317,405.43	0.10
			Base 34.304285	648,282.37	51.100000	965,687.80	317,405.43	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		32,847.000	Local 95.661754	3,142,201.64	183.040000	6,012,314.88	2,870,113.24	0.64
			Base 95.661754	3,142,201.64	183.040000	6,012,314.88	2,870,113.24	0.64
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		23,407.000	Local 99.048449	2,318,427.05	279.610000	6,544,831.27	4,226,404.22	0.70
			Base 99.048449	2,318,427.05	279.610000	6,544,831.27	4,226,404.22	0.70

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626717102	MURPHY OIL CORP COMMON STOCK USD1.0	79,970.000	Local 24.628879	1,969,571.46	8.920000	713,332.40	-1,256,239.06	0.08
			Base 24.628879	1,969,571.46	8.920000	713,332.40	-1,256,239.06	0.08
626755102	MURPHY USA INC COMMON STOCK	15,030.000	Local 50.632429	761,005.41	128.270000	1,927,898.10	1,166,892.69	0.21
			Base 50.632429	761,005.41	128.270000	1,927,898.10	1,166,892.69	0.21
62886E108	NCR CORPORATION COMMON STOCK USD.01	71,117.000	Local 19.282231	1,371,294.44	22.140000	1,574,530.38	203,235.94	0.17
			Base 19.282231	1,371,294.44	22.140000	1,574,530.38	203,235.94	0.17
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	50,341.000	Local 44.313113	2,230,766.44	40.590000	2,043,341.19	-187,425.25	0.22
			Base 44.313113	2,230,766.44	40.590000	2,043,341.19	-187,425.25	0.22
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	72,799.000	Local 29.364036	2,137,672.43	35.700000	2,598,924.30	461,251.87	0.28
			Base 29.364036	2,137,672.43	35.700000	2,598,924.30	461,251.87	0.28
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01	96,119.000	Local 35.000000	3,364,165.02	34.510000	3,317,066.69	-47,098.33	0.35
			Base 35.000000	3,364,165.02	34.510000	3,317,066.69	-47,098.33	0.35
63938C108	NAVIENT CORP COMMON STOCK USD.01	107,547.000	Local 12.067143	1,297,785.08	8.450000	908,772.15	-389,012.93	0.10
			Base 12.067143	1,297,785.08	8.450000	908,772.15	-389,012.93	0.10
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	99,144.000	Local 17.392391	1,724,351.23	16.590000	1,644,798.96	-79,552.27	0.18
			Base 17.392391	1,724,351.23	16.590000	1,644,798.96	-79,552.27	0.18
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	40,131.000	Local 34.446675	1,382,379.50	21.830000	876,059.73	-506,319.77	0.09
			Base 34.446675	1,382,379.50	21.830000	876,059.73	-506,319.77	0.09
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	53,153.000	Local 35.318042	1,877,259.86	27.020000	1,436,194.06	-441,065.80	0.15
			Base 35.318042	1,877,259.86	27.020000	1,436,194.06	-441,065.80	0.15

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649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
		256,946.000	Local 14.891284	3,826,255.76	8.270000	2,124,943.42	-1,701,312.34	0.23
			Base 14.891284	3,826,255.76	8.270000	2,124,943.42	-1,701,312.34	0.23
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
		79,967.000	Local 16.301047	1,303,545.81	42.790000	3,421,787.93	2,118,242.12	0.37
			Base 16.301047	1,303,545.81	42.790000	3,421,787.93	2,118,242.12	0.37
651587107	NEWMARKET CORP COMMON STOCK							
		4,053.000	Local 205.476035	832,794.37	342.320000	1,387,422.96	554,628.59	0.15
			Base 205.476035	832,794.37	342.320000	1,387,422.96	554,628.59	0.15
655663102	NORDSON CORP COMMON STOCK							
		29,895.000	Local 69.760895	2,085,501.96	191.820000	5,734,458.90	3,648,956.94	0.61
			Base 69.760895	2,085,501.96	191.820000	5,734,458.90	3,648,956.94	0.61
655664100	NORDSTROM INC COMMON STOCK							
		60,109.000	Local 16.044900	964,442.90	11.920000	716,499.28	-247,943.62	0.08
			Base 16.044900	964,442.90	11.920000	716,499.28	-247,943.62	0.08
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
		28,007.000	Local 61.026948	1,709,181.72	48.640000	1,362,260.48	-346,921.24	0.15
			Base 61.026948	1,709,181.72	48.640000	1,362,260.48	-346,921.24	0.15
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		28,462.000	Local 51.071803	1,453,605.65	50.090000	1,425,661.58	-27,944.07	0.15
			Base 51.071803	1,453,605.65	50.090000	1,425,661.58	-27,944.07	0.15
670704105	NUVASIVE INC COMMON STOCK USD.001							
		28,399.000	Local 66.462339	1,887,463.96	48.570000	1,379,339.43	-508,124.53	0.15
			Base 66.462339	1,887,463.96	48.570000	1,379,339.43	-508,124.53	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		110,906.000	Local 23.521874	2,608,716.98	29.990000	3,326,070.94	717,353.96	0.36
			Base 23.521874	2,608,716.98	29.990000	3,326,070.94	717,353.96	0.36
67098H104	O I GLASS INC COMMON STOCK							
		161,462.000	Local 14.254322	2,301,531.27	10.590000	1,709,882.58	-591,648.69	0.18
			Base 14.254322	2,301,531.27	10.590000	1,709,882.58	-591,648.69	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		156,719.000	Local	16.337291	2,560,363.96	14.740000	2,310,038.06	-250,325.90	0.25
				Base	16.337291	2,560,363.96	14.740000	2,310,038.06	-250,325.90	0.25
680665205	OLIN CORP COMMON STOCK USD1.0		78,757.000	Local	18.187742	1,432,412.01	12.380000	975,011.66	-457,400.35	0.10
				Base	18.187742	1,432,412.01	12.380000	975,011.66	-457,400.35	0.10
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001		31,506.000	Local	70.213093	2,212,133.71	87.350000	2,752,049.10	539,915.39	0.29
				Base	70.213093	2,212,133.71	87.350000	2,752,049.10	539,915.39	0.29
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1		125,713.000	Local	30.038161	3,776,187.39	29.940000	3,763,847.22	-12,340.17	0.40
				Base	30.038161	3,776,187.39	29.940000	3,763,847.22	-12,340.17	0.40
68235P108	ONE GAS INC COMMON STOCK		29,316.000	Local	45.547218	1,335,262.24	69.010000	2,023,097.16	687,834.92	0.22
				Base	45.547218	1,335,262.24	69.010000	2,023,097.16	687,834.92	0.22
688239201	OSHKOSH CORP COMMON STOCK USD.01		37,722.000	Local	42.165811	1,590,578.72	73.500000	2,772,567.00	1,181,988.28	0.30
				Base	42.165811	1,590,578.72	73.500000	2,772,567.00	1,181,988.28	0.30
690742101	OWENS CORNING COMMON STOCK USD.001		59,826.000	Local	58.674107	3,510,237.11	68.810000	4,116,627.06	606,389.95	0.44
				Base	58.674107	3,510,237.11	68.810000	4,116,627.06	606,389.95	0.44
69349H107	PNM RESOURCES INC COMMON STOCK		44,129.000	Local	20.558830	907,240.62	41.330000	1,823,851.57	916,610.95	0.20
				Base	20.558830	907,240.62	41.330000	1,823,851.57	916,610.95	0.20
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01		35,433.000	Local	94.447031	3,346,541.65	101.440000	3,594,323.52	247,781.87	0.38
				Base	94.447031	3,346,541.65	101.440000	3,594,323.52	247,781.87	0.38
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01		11,116.000	Local	149.268192	1,659,265.22	122.390000	1,360,487.24	-298,777.98	0.15
				Base	149.268192	1,659,265.22	122.390000	1,360,487.24	-298,777.98	0.15

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69370C100	PTC INC COMMON STOCK USD.01							
		57,883.000	Local 30.118644	1,743,357.49	82.720000	4,788,081.76	3,044,724.27	0.51
			Base 30.118644	1,743,357.49	82.720000	4,788,081.76	3,044,724.27	0.51
695263103	PACWEST BANCORP COMMON STOCK							
		64,744.000	Local 40.640696	2,631,241.20	17.080000	1,105,827.52	-1,525,413.68	0.12
			Base 40.640696	2,631,241.20	17.080000	1,105,827.52	-1,525,413.68	0.12
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		18,181.000	Local 82.683871	1,503,275.46	82.280000	1,495,932.68	-7,342.78	0.16
			Base 82.683871	1,503,275.46	82.280000	1,495,932.68	-7,342.78	0.16
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		130,495.000	Local 22.660900	2,957,134.19	9.990000	1,303,645.05	-1,653,489.14	0.14
			Base 22.660900	2,957,134.19	9.990000	1,303,645.05	-1,653,489.14	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		48,031.000	Local 21.927419	1,053,195.84	24.105000	1,157,787.26	104,591.42	0.12
			Base 21.927419	1,053,195.84	24.105000	1,157,787.26	104,591.42	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,567.000	Local 137.401157	2,825,929.60	161.420000	3,319,925.14	493,995.54	0.36
			Base 137.401157	2,825,929.60	161.420000	3,319,925.14	493,995.54	0.36
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		121,762.000	Local 31.145385	3,792,324.34	12.530000	1,525,677.86	-2,266,646.48	0.16
			Base 31.145385	3,792,324.34	12.530000	1,525,677.86	-2,266,646.48	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		72,407.000	Local 25.077307	1,815,772.59	72.700000	5,263,988.90	3,448,216.31	0.56
			Base 25.077307	1,815,772.59	72.700000	5,263,988.90	3,448,216.31	0.56
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,600.000	Local 141.031319	2,623,182.53	194.380000	3,615,468.00	992,285.47	0.39
			Base 141.031319	2,623,182.53	194.380000	3,615,468.00	992,285.47	0.39
715347100	PERSPECTA INC COMMON STOCK USD.01							
		75,683.000	Local 21.275639	1,610,204.20	19.450000	1,472,034.35	-138,169.85	0.16
			Base 21.275639	1,610,204.20	19.450000	1,472,034.35	-138,169.85	0.16

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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
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		115,351.000	Local 16.930948	1,953,001.74	17.910000	2,065,936.41	112,934.67	0.22
			Base 16.930948	1,953,001.74	17.910000	2,065,936.41	112,934.67	0.22
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		27,014.000	Local 29.335188	792,460.76	14.965000	404,264.51	-388,196.25	0.04
			Base 29.335188	792,460.76	14.965000	404,264.51	-388,196.25	0.04
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		42,020.000	Local 60.924080	2,560,029.84	35.590000	1,495,491.80	-1,064,538.04	0.16
			Base 60.924080	2,560,029.84	35.590000	1,495,491.80	-1,064,538.04	0.16
731068102	POLARIS INC COMMON STOCK USD.01							
		31,935.000	Local 61.131564	1,952,236.51	94.340000	3,012,747.90	1,060,511.39	0.32
			Base 61.131564	1,952,236.51	94.340000	3,012,747.90	1,060,511.39	0.32
73278L105	POOL CORP COMMON STOCK USD.001							
		22,193.000	Local 102.592130	2,276,827.14	334.540000	7,424,446.22	5,147,619.08	0.79
			Base 102.592130	2,276,827.14	334.540000	7,424,446.22	5,147,619.08	0.79
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		34,874.000	Local 53.224723	1,856,158.98	86.000000	2,999,164.00	1,143,005.02	0.32
			Base 53.224723	1,856,158.98	86.000000	2,999,164.00	1,143,005.02	0.32
737630103	POTLATCHDELTA CORP REIT USD1.0							
		39,787.000	Local 38.895561	1,547,537.67	42.100000	1,675,032.70	127,495.03	0.18
			Base 38.895561	1,547,537.67	42.100000	1,675,032.70	127,495.03	0.18
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		27,806.000	Local 52.701003	1,465,404.08	36.420000	1,012,694.52	-452,709.56	0.11
			Base 52.701003	1,465,404.08	36.420000	1,012,694.52	-452,709.56	0.11
74164M108	PRIMERICA INC COMMON STOCK							
		21,885.000	Local 48.739905	1,066,672.83	113.140000	2,476,068.90	1,409,396.07	0.26
			Base 48.739905	1,066,672.83	113.140000	2,476,068.90	1,409,396.07	0.26
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		51,311.000	Local 53.893555	2,765,332.19	51.830000	2,659,449.13	-105,883.06	0.28
			Base 53.893555	2,765,332.19	51.830000	2,659,449.13	-105,883.06	0.28

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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	
74758T303	QUALYS INC COMMON STOCK USD.001								
		18,696.000	Local 102.303800	1,912,671.85	98.010000	1,832,394.96	-80,276.89		0.20
			Base 102.303800	1,912,671.85	98.010000	1,832,394.96	-80,276.89		0.20
74838J101	QUIDEL CORP COMMON STOCK USD.001								
		21,144.000	Local 201.396000	4,258,317.03	219.380000	4,638,570.72	380,253.69		0.50
			Base 201.396000	4,258,317.03	219.380000	4,638,570.72	380,253.69		0.50
749607107	RLI CORP COMMON STOCK USD1.0								
		3,039.000	Local 82.665979	251,221.91	83.730000	254,455.47	3,233.56		0.03
			Base 82.665979	251,221.91	83.730000	254,455.47	3,233.56		0.03
74967X103	RH COMMON STOCK USD.0001								
		784.000	Local 160.952793	126,186.99	382.620000	299,974.08	173,787.09		0.03
			Base 160.952793	126,186.99	382.620000	299,974.08	173,787.09		0.03
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		71,988.000	Local 33.397769	2,404,238.62	82.840000	5,963,485.92	3,559,247.30		0.64
			Base 33.397769	2,404,238.62	82.840000	5,963,485.92	3,559,247.30		0.64
754907103	RAYONIER INC REIT								
		75,610.000	Local 23.970552	1,812,413.47	26.440000	1,999,128.40	186,714.93		0.21
			Base 23.970552	1,812,413.47	26.440000	1,999,128.40	186,714.93		0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		22,476.000	Local 66.511725	1,494,917.52	93.870000	2,109,822.12	614,904.60		0.23
			Base 66.511725	1,494,917.52	93.870000	2,109,822.12	614,904.60		0.23
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		37,628.000	Local 62.952078	2,368,760.80	95.190000	3,581,809.32	1,213,048.52		0.38
			Base 62.952078	2,368,760.80	95.190000	3,581,809.32	1,213,048.52		0.38
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		35,321.000	Local 49.757500	1,757,484.67	102.040000	3,604,154.84	1,846,670.17		0.39
			Base 49.757500	1,757,484.67	102.040000	3,604,154.84	1,846,670.17		0.39
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		27,044.000	Local 82.813609	2,239,611.25	147.540000	3,990,071.76	1,750,460.51		0.43
			Base 82.813609	2,239,611.25	147.540000	3,990,071.76	1,750,460.51		0.43

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STATE OF ARIZONA

FUND: ATZ4



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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
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		68,579.000	Local 46.552599	3,192,530.71	45.760000	3,138,175.04	-54,355.67	0.34
			Base 46.552599	3,192,530.71	45.760000	3,138,175.04	-54,355.67	0.34
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		36,329.000	Local 81.399739	2,957,171.13	120.170000	4,365,655.93	1,408,484.80	0.47
			Base 81.399739	2,957,171.13	120.170000	4,365,655.93	1,408,484.80	0.47
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		29,794.000	Local 65.112082	1,939,949.37	42.240000	1,258,498.56	-681,450.81	0.13
			Base 65.112082	1,939,949.37	42.240000	1,258,498.56	-681,450.81	0.13
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		67,349.000	Local 31.076422	2,092,965.97	50.720000	3,415,941.28	1,322,975.31	0.37
			Base 31.076422	2,092,965.97	50.720000	3,415,941.28	1,322,975.31	0.37
78442P106	SLM CORP COMMON STOCK USD.2							
		208,098.000	Local 9.325466	1,940,610.83	8.090000	1,683,512.82	-257,098.01	0.18
			Base 9.325466	1,940,610.83	8.090000	1,683,512.82	-257,098.01	0.18
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		34,458.000	Local 326.687845	11,257,009.75	338.830000	11,675,404.14	418,394.39	1.25
			Base 326.687845	11,257,009.75	338.830000	11,675,404.14	418,394.39	1.25
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		113,893.000	Local 22.951680	2,614,035.72	13.785000	1,570,015.01	-1,044,020.71	0.17
			Base 22.951680	2,614,035.72	13.785000	1,570,015.01	-1,044,020.71	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
		172,876.000	Local 20.058762	3,467,678.46	6.510000	1,125,422.76	-2,342,255.70	0.12
			Base 20.058762	3,467,678.46	6.510000	1,125,422.76	-2,342,255.70	0.12
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		62,574.000	Local 23.229981	1,453,592.85	8.690000	543,768.06	-909,824.79	0.06
			Base 23.229981	1,453,592.85	8.690000	543,768.06	-909,824.79	0.06
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		10,963.000	Local 155.337717	1,702,967.39	117.970000	1,293,305.11	-409,662.28	0.14
			Base 155.337717	1,702,967.39	117.970000	1,293,305.11	-409,662.28	0.14

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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	
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		32,220.000	Local 56.088240	1,807,163.08	78.420000	2,526,692.40	719,529.32		0.27
			Base 56.088240	1,807,163.08	78.420000	2,526,692.40	719,529.32		0.27
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		30,948.000	Local 42.527919	1,316,154.04	34.910000	1,080,394.68	-235,759.36		0.12
			Base 42.527919	1,316,154.04	34.910000	1,080,394.68	-235,759.36		0.12
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		22,544.000	Local 61.217644	1,380,090.57	152.910000	3,447,203.04	2,067,112.47		0.37
			Base 61.217644	1,380,090.57	152.910000	3,447,203.04	2,067,112.47		0.37
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		33,128.000	Local 71.095225	2,355,242.63	51.490000	1,705,760.72	-649,481.91		0.18
			Base 71.095225	2,355,242.63	51.490000	1,705,760.72	-649,481.91		0.18
816850101	SEMTECH CORP COMMON STOCK USD.01								
		36,095.000	Local 51.460307	1,857,459.78	52.960000	1,911,591.20	54,131.42		0.20
			Base 51.460307	1,857,459.78	52.960000	1,911,591.20	54,131.42		0.20
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		23,469.000	Local 34.957049	820,406.99	57.740000	1,355,100.06	534,693.07		0.14
			Base 34.957049	820,406.99	57.740000	1,355,100.06	534,693.07		0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		97,603.000	Local 16.134536	1,574,779.13	42.180000	4,116,894.54	2,542,115.41		0.44
			Base 16.134536	1,574,779.13	42.180000	4,116,894.54	2,542,115.41		0.44
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		91,166.000	Local 21.328272	1,944,413.25	7.950000	724,769.70	-1,219,643.55		0.08
			Base 21.328272	1,944,413.25	7.950000	724,769.70	-1,219,643.55		0.08
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		29,667.000	Local 85.462651	2,535,420.46	82.990000	2,462,064.33	-73,356.13		0.26
			Base 85.462651	2,535,420.46	82.990000	2,462,064.33	-73,356.13		0.26
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		24,262.000	Local 55.405169	1,344,240.21	97.850000	2,374,036.70	1,029,796.49		0.25
			Base 55.405169	1,344,240.21	97.850000	2,374,036.70	1,029,796.49		0.25

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827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	43,606.000	Local		19.430316	847,278.36	36.770000	1,603,392.62	756,114.26	0.17
		Base		19.430316	847,278.36	36.770000	1,603,392.62	756,114.26	0.17
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
	41,803.000	Local		54.489349	2,277,818.25	20.300000	848,600.90	-1,429,217.35	0.09
		Base		54.489349	2,277,818.25	20.300000	848,600.90	-1,429,217.35	0.09
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	75,519.000	Local		35.433422	2,675,896.63	30.220000	2,282,184.18	-393,712.45	0.24
		Base		35.433422	2,675,896.63	30.220000	2,282,184.18	-393,712.45	0.24
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
	27,759.000	Local		88.668412	2,461,346.45	238.350000	6,616,357.65	4,155,011.20	0.71
		Base		88.668412	2,461,346.45	238.350000	6,616,357.65	4,155,011.20	0.71
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	55,595.000	Local		35.227495	1,958,472.57	51.070000	2,839,236.65	880,764.08	0.30
		Base		35.227495	1,958,472.57	51.070000	2,839,236.65	880,764.08	0.30
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	30,975.000	Local		77.462971	2,399,415.52	63.100000	1,954,522.50	-444,893.02	0.21
		Base		77.462971	2,399,415.52	63.100000	1,954,522.50	-444,893.02	0.21
84857L101	SPIRE INC COMMON STOCK USD1.0								
	28,520.000	Local		77.318067	2,205,111.27	53.200000	1,517,264.00	-687,847.27	0.16
		Base		77.318067	2,205,111.27	53.200000	1,517,264.00	-687,847.27	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	57,106.000	Local		43.590621	2,489,286.00	33.750000	1,927,327.50	-561,958.50	0.21
		Base		43.590621	2,489,286.00	33.750000	1,927,327.50	-561,958.50	0.21
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	65,326.000	Local		21.372865	1,396,203.81	20.930000	1,367,273.18	-28,930.63	0.15
		Base		21.372865	1,396,203.81	20.930000	1,367,273.18	-28,930.63	0.15
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	110,689.000	Local		16.273222	1,801,266.67	28.630000	3,169,026.07	1,367,759.40	0.34
		Base		16.273222	1,801,266.67	28.630000	3,169,026.07	1,367,759.40	0.34

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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: September 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01								
	50,711.000	Local	48.518125	2,460,402.64	63.060000	3,197,835.66	737,433.02	0.34	
		Base	48.518125	2,460,402.64	63.060000	3,197,835.66	737,433.02	0.34	
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
	107,716.000	Local	22.824258	2,458,537.81	10.520000	1,133,172.32	-1,325,365.49	0.12	
		Base	22.824258	2,458,537.81	10.520000	1,133,172.32	-1,325,365.49	0.12	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	37,988.000	Local	48.948464	1,859,454.26	50.560000	1,920,673.28	61,219.02	0.21	
		Base	48.948464	1,859,454.26	50.560000	1,920,673.28	61,219.02	0.21	
862121100	STORE CAPITAL CORP REIT USD.01								
	126,385.000	Local	23.184950	2,930,229.86	27.430000	3,466,740.55	536,510.69	0.37	
		Base	23.184950	2,930,229.86	27.430000	3,466,740.55	536,510.69	0.37	
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
	13,516.000	Local	144.746022	1,956,387.23	91.470000	1,236,308.52	-720,078.71	0.13	
		Base	144.746022	1,956,387.23	91.470000	1,236,308.52	-720,078.71	0.13	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	70,294.000	Local	70.350402	4,945,211.18	77.070000	5,417,558.58	472,347.40	0.58	
		Base	70.350402	4,945,211.18	77.070000	5,417,558.58	472,347.40	0.58	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	18,959.000	Local	76.332811	1,447,193.77	80.420000	1,524,682.78	77,489.01	0.16	
		Base	76.332811	1,447,193.77	80.420000	1,524,682.78	77,489.01	0.16	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	81,633.000	Local	24.345898	1,987,428.69	21.170000	1,728,170.61	-259,258.08	0.18	
		Base	24.345898	1,987,428.69	21.170000	1,728,170.61	-259,258.08	0.18	
87162W100	SYNNEX CORP COMMON STOCK USD.001								
	22,826.000	Local	92.155626	2,103,544.31	140.060000	3,197,009.56	1,093,465.25	0.34	
		Base	92.155626	2,103,544.31	140.060000	3,197,009.56	1,093,465.25	0.34	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	34,663.000	Local	46.969634	1,628,108.44	53.160000	1,842,685.08	214,576.64	0.20	
		Base	46.969634	1,628,108.44	53.160000	1,842,685.08	214,576.64	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
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
		84,392.000	Local 36.375939	3,069,838.25	23.360000	1,971,397.12	-1,098,441.13	0.21
			Base 36.375939	3,069,838.25	23.360000	1,971,397.12	-1,098,441.13	0.21
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
		72,184.000	Local 14.133612	1,020,220.66	18.140000	1,309,417.76	289,197.10	0.14
			Base 14.133612	1,020,220.66	18.140000	1,309,417.76	289,197.10	0.14
876664103	TAUBMAN CENTERS INC REIT USD.01							
		34,182.000	Local 54.866710	1,875,453.89	33.290000	1,137,918.78	-737,535.11	0.12
			Base 54.866710	1,875,453.89	33.290000	1,137,918.78	-737,535.11	0.12
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
		71,834.000	Local 24.413743	1,753,736.83	24.590000	1,766,398.06	12,661.23	0.19
			Base 24.413743	1,753,736.83	24.590000	1,766,398.06	12,661.23	0.19
87901J105	TEGNA INC COMMON STOCK USD1.0							
		121,273.000	Local 14.297131	1,733,855.98	11.750000	1,424,957.75	-308,898.23	0.15
			Base 14.297131	1,733,855.98	11.750000	1,424,957.75	-308,898.23	0.15
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		55,134.000	Local 31.242473	1,722,522.51	18.440000	1,016,670.96	-705,851.55	0.11
			Base 31.242473	1,722,522.51	18.440000	1,016,670.96	-705,851.55	0.11
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
		26,562.000	Local 54.904544	1,458,374.50	89.190000	2,369,064.78	910,690.28	0.25
			Base 54.904544	1,458,374.50	89.190000	2,369,064.78	910,690.28	0.25
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
		58,397.000	Local 28.556357	1,667,605.56	24.510000	1,431,310.47	-236,295.09	0.15
			Base 28.556357	1,667,605.56	24.510000	1,431,310.47	-236,295.09	0.15
88076W103	TERADATA CORP COMMON STOCK USD.01							
		60,398.000	Local 28.997561	1,751,394.66	22.700000	1,371,034.60	-380,360.06	0.15
			Base 28.997561	1,751,394.66	22.700000	1,371,034.60	-380,360.06	0.15
880779103	TEREX CORP COMMON STOCK USD.01							
		38,383.000	Local 22.801264	875,180.93	19.360000	743,094.88	-132,086.05	0.08
			Base 22.801264	875,180.93	19.360000	743,094.88	-132,086.05	0.08

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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
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		29,847.000	Local 79.061085	2,359,736.20	95.500000	2,850,388.50	490,652.30	0.30
			Base 79.061085	2,359,736.20	95.500000	2,850,388.50	490,652.30	0.30
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
		27,951.000	Local 72.820937	2,035,418.02	31.130000	870,114.63	-1,165,303.39	0.09
			Base 72.820937	2,035,418.02	31.130000	870,114.63	-1,165,303.39	0.09
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
		36,140.000	Local 46.239744	1,671,104.34	60.790000	2,196,950.60	525,846.26	0.24
			Base 46.239744	1,671,104.34	60.790000	2,196,950.60	525,846.26	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
		30,583.000	Local 43.355633	1,325,945.32	95.260000	2,913,336.58	1,587,391.26	0.31
			Base 43.355633	1,325,945.32	95.260000	2,913,336.58	1,587,391.26	0.31
887389104	TIMKEN CO COMMON STOCK							
		37,435.000	Local 28.925048	1,082,809.19	54.220000	2,029,725.70	946,916.51	0.22
			Base 28.925048	1,082,809.19	54.220000	2,029,725.70	946,916.51	0.22
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
		63,612.000	Local 28.310443	1,800,883.91	48.660000	3,095,359.92	1,294,476.01	0.33
			Base 28.310443	1,800,883.91	48.660000	3,095,359.92	1,294,476.01	0.33
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		9,666.000	Local 22.798864	220,373.82	30.900000	298,679.40	78,305.58	0.03
			Base 22.798864	220,373.82	30.900000	298,679.40	78,305.58	0.03
89055F103	TOPBUILD CORP COMMON STOCK							
		18,312.000	Local 119.340000	2,185,354.08	170.690000	3,125,675.28	940,321.20	0.33
			Base 119.340000	2,185,354.08	170.690000	3,125,675.28	940,321.20	0.33
891092108	TORO CO COMMON STOCK USD1.0							
		59,429.000	Local 42.297610	2,513,704.69	83.950000	4,989,064.55	2,475,359.86	0.53
			Base 42.297610	2,513,704.69	83.950000	4,989,064.55	2,475,359.86	0.53
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		31,303.000	Local 75.065472	2,349,774.47	40.530000	1,268,710.59	-1,081,063.88	0.14
			Base 75.065472	2,349,774.47	40.530000	1,268,710.59	-1,081,063.88	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
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
		64,142.000	Local 33.179104	2,128,174.12	71.600000	4,592,567.20	2,464,393.08	0.49
			Base 33.179104	2,128,174.12	71.600000	4,592,567.20	2,464,393.08	0.49
896239100	TRIMBLE INC COMMON STOCK							
		138,616.000	Local 23.269299	3,225,497.10	48.700000	6,750,599.20	3,525,102.10	0.72
			Base 23.269299	3,225,497.10	48.700000	6,750,599.20	3,525,102.10	0.72
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		49,293.000	Local 11.308374	557,423.66	19.500000	961,213.50	403,789.84	0.10
			Base 11.308374	557,423.66	19.500000	961,213.50	403,789.84	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		53,225.000	Local 29.039358	1,545,619.84	19.590000	1,042,677.75	-502,942.09	0.11
			Base 29.039358	1,545,619.84	19.590000	1,042,677.75	-502,942.09	0.11
898402102	TRUSTMARK CORP COMMON STOCK							
		35,144.000	Local 22.997821	808,235.43	21.410000	752,433.04	-55,802.39	0.08
			Base 22.997821	808,235.43	21.410000	752,433.04	-55,802.39	0.08
902104108	II VI INC COMMON STOCK							
		57,433.000	Local 34.343381	1,972,443.41	40.560000	2,329,482.48	357,039.07	0.25
			Base 34.343381	1,972,443.41	40.560000	2,329,482.48	357,039.07	0.25
902681105	UGI CORP COMMON STOCK							
		115,419.000	Local 26.918049	3,106,854.27	32.980000	3,806,518.62	699,664.35	0.41
			Base 26.918049	3,106,854.27	32.980000	3,806,518.62	699,664.35	0.41
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		23,964.000	Local 73.378823	1,758,450.11	49.010000	1,174,475.64	-583,974.47	0.13
			Base 73.378823	1,758,450.11	49.010000	1,174,475.64	-583,974.47	0.13
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		121,859.000	Local 17.349671	2,114,213.60	10.620000	1,294,142.58	-820,071.02	0.14
			Base 17.349671	2,114,213.60	10.620000	1,294,142.58	-820,071.02	0.14
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		71,885.000	Local 36.248203	2,605,702.08	21.470000	1,543,370.95	-1,062,331.13	0.17
			Base 36.248203	2,605,702.08	21.470000	1,543,370.95	-1,062,331.13	0.17

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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
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		122,232.000	Local 22.102573	2,701,641.74	7.340000	897,182.88	-1,804,458.86	0.10
			Base 22.102573	2,701,641.74	7.340000	897,182.88	-1,804,458.86	0.10
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		24,601.000	Local 70.027808	1,722,754.11	101.000000	2,484,701.00	761,946.89	0.27
			Base 70.027808	1,722,754.11	101.000000	2,484,701.00	761,946.89	0.27
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
		93,697.000	Local 16.656972	1,560,708.27	16.880000	1,581,605.36	20,897.09	0.17
			Base 16.656972	1,560,708.27	16.880000	1,581,605.36	20,897.09	0.17
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		23,739.000	Local 105.158032	2,496,346.51	180.740000	4,290,586.86	1,794,240.35	0.46
			Base 105.158032	2,496,346.51	180.740000	4,290,586.86	1,794,240.35	0.46
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		37,910.000	Local 23.139236	877,208.43	20.810000	788,907.10	-88,301.33	0.08
			Base 23.139236	877,208.43	20.810000	788,907.10	-88,301.33	0.08
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		60,759.000	Local 21.622931	1,313,787.65	9.720000	590,577.48	-723,210.17	0.06
			Base 21.622931	1,313,787.65	9.720000	590,577.48	-723,210.17	0.06
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		223,818.000	Local 10.538775	2,358,767.53	6.850000	1,533,153.30	-825,614.23	0.16
			Base 10.538775	2,358,767.53	6.850000	1,533,153.30	-825,614.23	0.16
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		11,832.000	Local 100.021763	1,183,457.50	124.180000	1,469,297.76	285,840.26	0.16
			Base 100.021763	1,183,457.50	124.180000	1,469,297.76	285,840.26	0.16
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		102,486.000	Local 12.604925	1,291,828.30	19.040000	1,951,333.44	659,505.14	0.21
			Base 12.604925	1,291,828.30	19.040000	1,951,333.44	659,505.14	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001							
		35,561.000	Local 67.417181	2,397,422.39	34.390000	1,222,942.79	-1,174,479.60	0.13
			Base 67.417181	2,397,422.39	34.390000	1,222,942.79	-1,174,479.60	0.13

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ST OF AZ POOL 203 MID CAP
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STATE STREET

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928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		73,470.000	Local	10.671630	784,044.63	15.570000	1,143,927.90	359,883.27	0.12
				Base	10.671630	784,044.63	15.570000	1,143,927.90	359,883.27	0.12
92839U206	VISTEON CORP COMMON STOCK		15,413.000	Local	119.255431	1,838,083.96	69.220000	1,066,887.86	-771,196.10	0.11
				Base	119.255431	1,838,083.96	69.220000	1,066,887.86	-771,196.10	0.11
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		41,952.000	Local	19.278401	808,767.46	20.860000	875,118.72	66,351.26	0.09
				Base	19.278401	808,767.46	20.860000	875,118.72	66,351.26	0.09
942622200	WATSCO INC COMMON STOCK USD.5		18,184.000	Local	100.062400	1,819,534.68	232.890000	4,234,871.76	2,415,337.08	0.45
				Base	100.062400	1,819,534.68	232.890000	4,234,871.76	2,415,337.08	0.45
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		49,995.000	Local	25.175193	1,258,633.76	26.410000	1,320,367.95	61,734.19	0.14
				Base	25.175193	1,258,633.76	26.410000	1,320,367.95	61,734.19	0.14
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03		66,695.000	Local	23.668665	1,578,581.62	16.960000	1,131,147.20	-447,434.42	0.12
				Base	23.668665	1,578,581.62	16.960000	1,131,147.20	-447,434.42	0.12
95058W100	WENDY S CO/THE COMMON STOCK USD.1		99,173.000	Local	8.188627	812,090.72	22.295000	2,211,062.04	1,398,971.32	0.24
				Base	8.188627	812,090.72	22.295000	2,211,062.04	1,398,971.32	0.24
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01		32,148.000	Local	29.359024	943,833.89	41.990000	1,349,894.52	406,060.63	0.14
				Base	29.359024	943,833.89	41.990000	1,349,894.52	406,060.63	0.14
96208T104	WEX INC COMMON STOCK USD.01		24,439.000	Local	95.549441	2,335,132.78	138.970000	3,396,287.83	1,061,155.05	0.36
				Base	95.549441	2,335,132.78	138.970000	3,396,287.83	1,061,155.05	0.36
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0		24,161.000	Local	43.039351	1,039,873.75	31.710000	766,145.31	-273,728.44	0.08
				Base	43.039351	1,039,873.75	31.710000	766,145.31	-273,728.44	0.08

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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: September 30, 2020

View Date: October 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
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	43,089.000	Local		37.180948	1,602,089.85	90.440000	3,896,969.16	2,294,879.31	0.42
		Base		37.180948	1,602,089.85	90.440000	3,896,969.16	2,294,879.31	0.42
974155103	WINGSTOP INC COMMON STOCK USD.01								
	16,405.000	Local		138.782700	2,276,730.20	136.650000	2,241,743.25	-34,986.95	0.24
		Base		138.782700	2,276,730.20	136.650000	2,241,743.25	-34,986.95	0.24
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	31,871.000	Local		68.075576	2,169,636.67	40.050000	1,276,433.55	-893,203.12	0.14
		Base		68.075576	2,169,636.67	40.050000	1,276,433.55	-893,203.12	0.14
980745103	WOODWARD INC COMMON STOCK USD.00292								
	32,142.000	Local		42.354345	1,361,353.36	80.160000	2,576,502.72	1,215,149.36	0.28
		Base		42.354345	1,361,353.36	80.160000	2,576,502.72	1,215,149.36	0.28
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
	35,116.000	Local		38.709922	1,359,337.63	21.190000	744,108.04	-615,229.59	0.08
		Base		38.709922	1,359,337.63	21.190000	744,108.04	-615,229.59	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
	25,859.000	Local		72.517062	1,875,218.70	40.470000	1,046,513.73	-828,704.97	0.11
		Base		72.517062	1,875,218.70	40.470000	1,046,513.73	-828,704.97	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
	19,979.000	Local		19.414126	387,874.82	40.780000	814,743.62	426,868.80	0.09
		Base		19.414126	387,874.82	40.780000	814,743.62	426,868.80	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
	223,715.000	Local		13.298931	2,975,170.36	4.900000	1,096,203.50	-1,878,966.86	0.12
		Base		13.298931	2,975,170.36	4.900000	1,096,203.50	-1,878,966.86	0.12
98262P101	WW INTERNATIONAL INC COMMON STOCK								
	25,978.000	Local		55.234137	1,434,872.42	18.870000	490,204.86	-944,667.56	0.05
		Base		55.234137	1,434,872.42	18.870000	490,204.86	-944,667.56	0.05
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
	47,218.000	Local		43.343663	2,046,601.07	30.760000	1,452,425.68	-594,175.39	0.16
		Base		43.343663	2,046,601.07	30.760000	1,452,425.68	-594,175.39	0.16

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		51,620.000	Local 56.526517	2,917,898.80	50.500000	2,606,810.00	-311,088.80	0.28
			Base 56.526517	2,917,898.80	50.500000	2,606,810.00	-311,088.80	0.28
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
		50,583.000	Local 60.725544	3,071,680.17	84.660000	4,282,356.78	1,210,676.61	0.46
			Base 60.725544	3,071,680.17	84.660000	4,282,356.78	1,210,676.61	0.46
985817105	YELP INC COMMON STOCK USD.000001							
		38,075.000	Local 32.661409	1,243,583.14	20.090000	764,926.75	-478,656.39	0.08
			Base 32.661409	1,243,583.14	20.090000	764,926.75	-478,656.39	0.08
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		52,000.000	Local 37.615969	1,956,030.37	17.330000	901,160.00	-1,054,870.37	0.10
			Base 37.615969	1,956,030.37	17.330000	901,160.00	-1,054,870.37	0.10
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
		47,827.000	Local 43.965199	2,102,723.58	16.710000	799,189.17	-1,303,534.41	0.09
			Base 43.965199	2,102,723.58	16.710000	799,189.17	-1,303,534.41	0.09
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		62,268.000	Local 35.298239	2,197,950.74	37.010000	2,304,538.68	106,587.94	0.25
			Base 35.298239	2,197,950.74	37.010000	2,304,538.68	106,587.94	0.25
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		14,026.000	Local 112.145189	1,572,948.42	193.520000	2,714,311.52	1,141,363.10	0.29
			Base 112.145189	1,572,948.42	193.520000	2,714,311.52	1,141,363.10	0.29
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
		83,543.000	Local 25.780330	2,153,766.13	21.720000	1,814,553.96	-339,212.17	0.19
			Base 25.780330	2,153,766.13	21.720000	1,814,553.96	-339,212.17	0.19
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
		30,717.000	Local 141.493900	4,346,268.13	142.590000	4,379,937.03	33,668.90	0.47
			Base 141.493900	4,346,268.13	142.590000	4,379,937.03	33,668.90	0.47
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		26,981.000	Local 70.811269	1,910,558.86	45.210000	1,219,811.01	-690,747.85	0.13
			Base 70.811269	1,910,558.86	45.210000	1,219,811.01	-690,747.85	0.13

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	94,119.000	Local	24.682346	2,323,077.77	17.690000	1,664,965.11	-658,112.66	0.18
			Base	24.682346	2,323,077.77	17.690000	1,664,965.11	-658,112.66	0.18
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	28,356.000	Local	118.713171	3,366,230.67	169.740000	4,813,147.44	1,446,916.77	0.51
			Base	118.713171	3,366,230.67	169.740000	4,813,147.44	1,446,916.77	0.51
US DOLLAR Total		21,797,584.000	Local		787,361,832.59		920,520,955.83	133,159,123.24	98.48
			Base		787,361,832.59		920,520,955.83	133,159,123.24	98.48
EQUITY Total		21,797,584.000	Base		787,361,832.59		920,520,955.83	133,159,123.24	98.48

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		36,030,299.190	Base	801,602,066.83		934,761,045.51	133,158,978.68	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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								
		2,393,499.440	Local	1.000000	2,393,499.44	1.000000	2,393,499.44	0.00	0.39
			Base	1.000000	2,393,499.44	1.000000	2,393,499.44	0.00	0.39

US DOLLAR Total		2,393,499.440	Local		2,393,499.44		2,393,499.44	0.00	0.39
			Base		2,393,499.44		2,393,499.44	0.00	0.39

CASH Total		2,393,499.440	Base		2,393,499.44		2,393,499.44	0.00	0.39
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.131101	31 Dec 2030			
		3,189,983.400	Local	100.090057	3,192,856.19	100.090000	3,192,854.39	-1.80	0.52
			Base	100.090057	3,192,856.19	100.090000	3,192,854.39	-1.80	0.52

US DOLLAR Total		3,189,983.400	Local		3,192,856.19		3,192,854.39	-1.80	0.52
			Base		3,192,856.19		3,192,854.39	-1.80	0.52

CASH EQUIVALENT Total		3,189,983.400	Base		3,192,856.19		3,192,854.39	-1.80	0.52
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004								
		34,922.000	Local	21.447912	749,004.00	60.250000	2,104,050.50	1,355,046.50	0.34
			Base	21.447912	749,004.00	60.250000	2,104,050.50	1,355,046.50	0.34

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2020

View Date: October 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							
		28,429.000	Local 25.332007	720,163.63	18.800000	534,465.20	-185,698.43	0.09
			Base 25.332007	720,163.63	18.800000	534,465.20	-185,698.43	0.09
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		57,065.000	Local 26.677805	1,522,368.95	36.660000	2,092,002.90	569,633.95	0.34
			Base 26.677805	1,522,368.95	36.660000	2,092,002.90	569,633.95	0.34
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		25,937.000	Local 21.453607	556,442.21	9.400000	243,807.80	-312,634.41	0.04
			Base 21.453607	556,442.21	9.400000	243,807.80	-312,634.41	0.04
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		40,267.000	Local 24.481008	985,776.73	58.460000	2,354,008.82	1,368,232.09	0.38
			Base 24.481008	985,776.73	58.460000	2,354,008.82	1,368,232.09	0.38
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		8,221.000	Local 60.737369	499,321.91	28.210000	231,914.41	-267,407.50	0.04
			Base 60.737369	499,321.91	28.210000	231,914.41	-267,407.50	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		9,436.000	Local 49.717549	469,134.79	50.140000	473,121.04	3,986.25	0.08
			Base 49.717549	469,134.79	50.140000	473,121.04	3,986.25	0.08
002474104	AZZ INC COMMON STOCK USD1.0							
		22,441.000	Local 30.863093	692,598.67	34.120000	765,686.92	73,088.25	0.12
			Base 30.863093	692,598.67	34.120000	765,686.92	73,088.25	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		53,434.000	Local 14.656257	783,142.46	13.930000	744,335.62	-38,806.84	0.12
			Base 14.656257	783,142.46	13.930000	744,335.62	-38,806.84	0.12
004239109	ACADIA REALTY TRUST REIT USD.001							
		73,900.000	Local 24.632779	1,820,362.34	10.500000	775,950.00	-1,044,412.34	0.13
			Base 24.632779	1,820,362.34	10.500000	775,950.00	-1,044,412.34	0.13
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,749.000	Local 74.127568	945,052.36	94.510000	1,204,907.99	259,855.63	0.20
			Base 74.127568	945,052.36	94.510000	1,204,907.99	259,855.63	0.20

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2020

View Date: October 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	41,084.000	Local 17.746026	729,077.73	10.255000	421,316.42	-307,761.31	0.07
			Base 17.746026	729,077.73	10.255000	421,316.42	-307,761.31	0.07
00770F104	AEGION CORP COMMON STOCK USD.01	26,361.000	Local 19.213582	506,489.24	14.130000	372,480.93	-134,008.31	0.06
			Base 19.213582	506,489.24	14.130000	372,480.93	-134,008.31	0.06
00773T101	ADVANSIX INC COMMON STOCK USD.01	24,013.000	Local 15.856657	380,765.90	12.880000	309,287.44	-71,478.46	0.05
			Base 15.856657	380,765.90	12.880000	309,287.44	-71,478.46	0.05
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	62,636.000	Local 19.877061	1,245,019.61	39.890000	2,498,550.04	1,253,530.43	0.41
			Base 19.877061	1,245,019.61	39.890000	2,498,550.04	1,253,530.43	0.41
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	32,837.000	Local 26.351190	865,294.04	62.940000	2,066,760.78	1,201,466.74	0.34
			Base 26.351190	865,294.04	62.940000	2,066,760.78	1,201,466.74	0.34
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001	18,800.000	Local 36.980944	695,241.74	60.010000	1,128,188.00	432,946.26	0.18
			Base 36.980944	695,241.74	60.010000	1,128,188.00	432,946.26	0.18
00847J105	AGILYSYS INC COMMON STOCK USD.3	17,380.000	Local 14.153121	245,981.24	24.160000	419,900.80	173,919.56	0.07
			Base 14.153121	245,981.24	24.160000	419,900.80	173,919.56	0.07
008492100	AGREE REALTY CORP REIT USD.0001	46,161.000	Local 53.037679	2,448,272.32	63.640000	2,937,686.04	489,413.72	0.48
			Base 53.037679	2,448,272.32	63.640000	2,937,686.04	489,413.72	0.48
011311107	ALAMO GROUP INC COMMON STOCK USD.1	8,434.000	Local 71.283584	601,205.75	108.030000	911,125.02	309,919.27	0.15
			Base 71.283584	601,205.75	108.030000	911,125.02	309,919.27	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK	38,151.000	Local 43.505307	1,659,770.95	55.250000	2,107,842.75	448,071.80	0.34
			Base 43.505307	1,659,770.95	55.250000	2,107,842.75	448,071.80	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: September 30, 2020

View Date: October 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							
		26,316.000	Local 36.917141	971,511.47	49.510000	1,302,905.16	331,393.69	0.21
			Base 36.917141	971,511.47	49.510000	1,302,905.16	331,393.69	0.21
014491104	ALEXANDER + BALDWIN INC REIT							
		61,977.000	Local 20.072828	1,244,053.66	11.210000	694,762.17	-549,291.49	0.11
			Base 20.072828	1,244,053.66	11.210000	694,762.17	-549,291.49	0.11
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		108,478.000	Local 8.753600	949,573.03	8.720000	945,928.16	-3,644.87	0.15
			Base 8.753600	949,573.03	8.720000	945,928.16	-3,644.87	0.15
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		16,069.000	Local 33.007468	530,397.00	23.370000	375,532.53	-154,864.47	0.06
			Base 33.007468	530,397.00	23.370000	375,532.53	-154,864.47	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		11,134.000	Local 81.434917	906,696.37	119.800000	1,333,853.20	427,156.83	0.22
			Base 81.434917	906,696.37	119.800000	1,333,853.20	427,156.83	0.22
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		139,609.000	Local 7.164900	1,000,284.53	8.140000	1,136,417.26	136,132.73	0.19
			Base 7.164900	1,000,284.53	8.140000	1,136,417.26	136,132.73	0.19
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		39,212.000	Local 18.913352	741,630.37	12.770000	500,737.24	-240,893.13	0.08
			Base 18.913352	741,630.37	12.770000	500,737.24	-240,893.13	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		42,731.000	Local 35.404101	1,512,852.65	24.090000	1,029,389.79	-483,462.86	0.17
			Base 35.404101	1,512,852.65	24.090000	1,029,389.79	-483,462.86	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		97,037.000	Local 13.779990	1,337,168.87	5.770000	559,903.49	-777,265.38	0.09
			Base 13.779990	1,337,168.87	5.770000	559,903.49	-777,265.38	0.09
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		78,812.000	Local 24.263108	1,912,224.08	21.990000	1,733,075.88	-179,148.20	0.28
			Base 24.263108	1,912,224.08	21.990000	1,733,075.88	-179,148.20	0.28

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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: September 30, 2020

View Date: October 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
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		12,668.000	Local 34.214883	433,434.14	28.190000	357,110.92	-76,323.22	0.06
			Base 34.214883	433,434.14	28.190000	357,110.92	-76,323.22	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		31,597.000	Local 37.700719	1,191,229.61	74.950000	2,368,195.15	1,176,965.54	0.39
			Base 37.700719	1,191,229.61	74.950000	2,368,195.15	1,176,965.54	0.39
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		22,751.000	Local 14.477434	329,376.11	13.140000	298,948.14	-30,427.97	0.05
			Base 14.477434	329,376.11	13.140000	298,948.14	-30,427.97	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		14,564.000	Local 53.116438	773,587.80	78.540000	1,143,856.56	370,268.76	0.19
			Base 53.116438	773,587.80	78.540000	1,143,856.56	370,268.76	0.19
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		5,450.000	Local 95.396393	519,910.34	84.880000	462,596.00	-57,314.34	0.08
			Base 95.396393	519,910.34	84.880000	462,596.00	-57,314.34	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		16,561.000	Local 37.199308	616,057.74	57.360000	949,938.96	333,881.22	0.15
			Base 37.199308	616,057.74	57.360000	949,938.96	333,881.22	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		59,553.000	Local 31.483787	1,874,953.98	22.780000	1,356,617.34	-518,336.64	0.22
			Base 31.483787	1,874,953.98	22.780000	1,356,617.34	-518,336.64	0.22
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		31,373.000	Local 19.292596	605,266.60	18.750000	588,243.75	-17,022.85	0.10
			Base 19.292596	605,266.60	18.750000	588,243.75	-17,022.85	0.10
034164103	ANDERSONS INC/THE COMMON STOCK							
		26,291.000	Local 27.819114	731,392.33	19.170000	503,998.47	-227,393.86	0.08
			Base 27.819114	731,392.33	19.170000	503,998.47	-227,393.86	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		32,445.000	Local 15.481653	502,302.22	12.060000	391,286.70	-111,015.52	0.06
			Base 15.481653	502,302.22	12.060000	391,286.70	-111,015.52	0.06

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035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		12,171.000	Local 36.952352	449,747.08	35.390000	430,731.69	-19,015.39	0.07
			Base 36.952352	449,747.08	35.390000	430,731.69	-19,015.39	0.07
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		22,579.000	Local 21.527222	486,063.14	21.370000	482,513.23	-3,549.91	0.08
			Base 21.527222	486,063.14	21.370000	482,513.23	-3,549.91	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		116,376.000	Local 17.094620	1,989,403.45	9.010000	1,048,547.76	-940,855.69	0.17
			Base 17.094620	1,989,403.45	9.010000	1,048,547.76	-940,855.69	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		33,163.000	Local 40.236068	1,334,348.72	55.100000	1,827,281.30	492,932.58	0.30
			Base 40.236068	1,334,348.72	55.100000	1,827,281.30	492,932.58	0.30
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		17,948.000	Local 36.706230	658,803.41	11.250000	201,915.00	-456,888.41	0.03
			Base 36.706230	658,803.41	11.250000	201,915.00	-456,888.41	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		21,791.000	Local 23.481865	511,693.31	31.060000	676,828.46	165,135.15	0.11
			Base 23.481865	511,693.31	31.060000	676,828.46	165,135.15	0.11
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		110,256.000	Local 9.903077	1,091,873.71	5.380000	593,177.28	-498,696.43	0.10
			Base 9.903077	1,091,873.71	5.380000	593,177.28	-498,696.43	0.10
039653100	ARCOSA INC COMMON STOCK USD.01							
		41,411.000	Local 30.427441	1,260,030.74	44.090000	1,825,810.99	565,780.25	0.30
			Base 30.427441	1,260,030.74	44.090000	1,825,810.99	565,780.25	0.30
03966V107	ARCONIC CORP COMMON STOCK USD.01							
		83,157.000	Local 8.036969	668,330.24	19.050000	1,584,140.85	915,810.61	0.26
			Base 8.036969	668,330.24	19.050000	1,584,140.85	915,810.61	0.26
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		66,937.000	Local 6.272682	419,874.50	5.260000	352,088.62	-67,785.88	0.06
			Base 6.272682	419,874.50	5.260000	352,088.62	-67,785.88	0.06

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04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		49,735.000	Local 13.321644	662,551.94	9.260000	460,546.10	-202,005.84	0.08
			Base 13.321644	662,551.94	9.260000	460,546.10	-202,005.84	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		55,418.000	Local 20.711533	1,147,791.71	9.510000	527,025.18	-620,766.53	0.09
			Base 20.711533	1,147,791.71	9.510000	527,025.18	-620,766.53	0.09
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		16,525.000	Local 55.004160	908,943.74	97.450000	1,610,361.25	701,417.51	0.26
			Base 55.004160	908,943.74	97.450000	1,610,361.25	701,417.51	0.26
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		19,364.000	Local 36.527663	707,321.66	54.250000	1,050,497.00	343,175.34	0.17
			Base 36.527663	707,321.66	54.250000	1,050,497.00	343,175.34	0.17
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		22,394.000	Local 40.691776	911,251.63	60.900000	1,363,794.60	452,542.97	0.22
			Base 40.691776	911,251.63	60.900000	1,363,794.60	452,542.97	0.22
05379B107	AVISTA CORP COMMON STOCK							
		58,129.000	Local 32.666326	1,898,860.87	34.120000	1,983,361.48	84,500.61	0.32
			Base 32.666326	1,898,860.87	34.120000	1,983,361.48	84,500.61	0.32
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		28,668.000	Local 29.197455	837,032.65	22.000000	630,696.00	-206,336.65	0.10
			Base 29.197455	837,032.65	22.000000	630,696.00	-206,336.65	0.10
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		44,351.000	Local 19.678110	872,743.86	23.310000	1,033,821.81	161,077.95	0.17
			Base 19.678110	872,743.86	23.310000	1,033,821.81	161,077.95	0.17
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		54,968.000	Local 24.019033	1,320,278.20	27.770000	1,526,461.36	206,183.16	0.25
			Base 24.019033	1,320,278.20	27.770000	1,526,461.36	206,183.16	0.25
056525108	BADGER METER INC COMMON STOCK USD1.0							
		24,952.000	Local 29.887181	745,744.95	65.370000	1,631,112.24	885,367.29	0.27
			Base 29.887181	745,744.95	65.370000	1,631,112.24	885,367.29	0.27

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057665200	BALCHEM CORP COMMON STOCK USD.0667							
		27,697.000	57.303775	1,587,142.66	97.630000	2,704,058.11	1,116,915.45	0.44
			57.303775	1,587,142.66	97.630000	2,704,058.11	1,116,915.45	0.44
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		15,987.000	45.484217	727,156.17	40.840000	652,909.08	-74,247.09	0.11
			45.484217	727,156.17	40.840000	652,909.08	-74,247.09	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		37,934.000	16.150827	612,665.47	10.120000	383,892.08	-228,773.39	0.06
			16.150827	612,665.47	10.120000	383,892.08	-228,773.39	0.06
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		79,156.000	21.643500	1,713,212.89	21.910000	1,734,307.96	21,095.07	0.28
			21.643500	1,713,212.89	21.910000	1,734,307.96	21,095.07	0.28
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		30,110.000	42.558504	1,281,436.56	32.260000	971,348.60	-310,087.96	0.16
			42.558504	1,281,436.56	32.260000	971,348.60	-310,087.96	0.16
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		25,933.000	8.734034	226,499.70	2.580000	66,907.14	-159,592.56	0.01
			8.734034	226,499.70	2.580000	66,907.14	-159,592.56	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		39,824.000	32.388611	1,289,844.06	35.740000	1,423,309.76	133,465.70	0.23
			32.388611	1,289,844.06	35.740000	1,423,309.76	133,465.70	0.23
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		107,896.000	10.330500	1,114,619.63	14.980000	1,616,282.08	501,662.45	0.26
			10.330500	1,114,619.63	14.980000	1,616,282.08	501,662.45	0.26
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
		8,767.000	18.411340	161,412.22	10.680000	93,631.56	-67,780.66	0.02
			18.411340	161,412.22	10.680000	93,631.56	-67,780.66	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		31,250.000	18.971151	592,848.46	20.150000	629,687.50	36,839.04	0.10
			18.971151	592,848.46	20.150000	629,687.50	36,839.04	0.10

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		43,155.000	Local 31.367233	1,353,652.94	10.110000	436,297.05	-917,355.89	0.07
			Base 31.367233	1,353,652.94	10.110000	436,297.05	-917,355.89	0.07
089302103	BIG LOTS INC COMMON STOCK USD.01							
		30,588.000	Local 30.672227	938,202.07	44.600000	1,364,224.80	426,022.73	0.22
			Base 30.672227	938,202.07	44.600000	1,364,224.80	426,022.73	0.22
090672106	BIOTELEMETRY INC COMMON STOCK USD.001							
		29,285.000	Local 27.257610	798,239.10	45.580000	1,334,810.30	536,571.20	0.22
			Base 27.257610	798,239.10	45.580000	1,334,810.30	536,571.20	0.22
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		19,112.000	Local 39.533228	755,559.06	29.440000	562,657.28	-192,901.78	0.09
			Base 39.533228	755,559.06	29.440000	562,657.28	-192,901.78	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		68,292.000	Local 17.691418	1,208,182.29	15.270000	1,042,818.84	-165,363.45	0.17
			Base 17.691418	1,208,182.29	15.270000	1,042,818.84	-165,363.45	0.17
095229100	BLUCORA INC COMMON STOCK USD.0001							
		41,062.000	Local 13.960186	573,233.14	9.420000	386,804.04	-186,429.10	0.06
			Base 13.960186	573,233.14	9.420000	386,804.04	-186,429.10	0.06
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		33,579.000	Local 30.055522	1,009,234.38	39.920000	1,340,473.68	331,239.30	0.22
			Base 30.055522	1,009,234.38	39.920000	1,340,473.68	331,239.30	0.22
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		15,877.000	Local 31.467573	499,610.65	18.800000	298,487.60	-201,123.05	0.05
			Base 31.467573	499,610.65	18.800000	298,487.60	-201,123.05	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK							
		24,720.000	Local 27.767857	686,421.43	28.140000	695,620.80	9,199.37	0.11
			Base 27.767857	686,421.43	28.140000	695,620.80	9,199.37	0.11
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		70,792.000	Local 8.659164	612,999.56	5.520000	390,771.84	-222,227.72	0.06
			Base 8.659164	612,999.56	5.520000	390,771.84	-222,227.72	0.06

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		33,150.000	Local 30.722244	1,018,442.39	42.160000	1,397,604.00	379,161.61	0.23
			Base 30.722244	1,018,442.39	42.160000	1,397,604.00	379,161.61	0.23
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		41,482.000	Local 34.666619	1,438,040.69	40.020000	1,660,109.64	222,068.95	0.27
			Base 34.666619	1,438,040.69	40.020000	1,660,109.64	222,068.95	0.27
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		146,123.000	Local 10.161441	1,484,820.20	10.340000	1,510,911.82	26,091.62	0.25
			Base 10.161441	1,484,820.20	10.340000	1,510,911.82	26,091.62	0.25
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		51,474.000	Local 10.272200	528,751.22	12.900000	664,014.60	135,263.38	0.11
			Base 10.272200	528,751.22	12.900000	664,014.60	135,263.38	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		38,589.000	Local 23.418400	903,692.63	42.720000	1,648,522.08	744,829.45	0.27
			Base 23.418400	903,692.63	42.720000	1,648,522.08	744,829.45	0.27
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		20,242.000	Local 29.209403	591,256.73	21.250000	430,142.50	-161,114.23	0.07
			Base 29.209403	591,256.73	21.250000	430,142.50	-161,114.23	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		67,607.000	Local 10.680569	722,081.24	8.645000	584,462.52	-137,618.72	0.10
			Base 10.680569	722,081.24	8.645000	584,462.52	-137,618.72	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		63,188.000	Local 17.128068	1,082,288.34	46.260000	2,923,076.88	1,840,788.54	0.48
			Base 17.128068	1,082,288.34	46.260000	2,923,076.88	1,840,788.54	0.48
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		24,549.000	Local 35.911532	881,592.21	20.390000	500,554.11	-381,038.10	0.08
			Base 35.911532	881,592.21	20.390000	500,554.11	-381,038.10	0.08
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		28,342.000	Local 27.153937	769,596.88	40.950000	1,160,604.90	391,008.02	0.19
			Base 27.153937	769,596.88	40.950000	1,160,604.90	391,008.02	0.19

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126501105	CTS CORP COMMON STOCK	27,643.000	Local 15.217141	420,647.43	22.030000	608,975.29	188,327.86	0.10
			Base 15.217141	420,647.43	22.030000	608,975.29	188,327.86	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK	109,063.000	Local 16.061607	1,751,727.09	16.630000	1,813,717.69	61,990.60	0.30
			Base 16.061607	1,751,727.09	16.630000	1,813,717.69	61,990.60	0.30
12739A100	CADENCE BANCORP COMMON STOCK	107,908.000	Local 15.886137	1,714,241.32	8.590000	926,929.72	-787,311.60	0.15
			Base 15.886137	1,714,241.32	8.590000	926,929.72	-787,311.60	0.15
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01	31,821.000	Local 30.135127	958,929.88	38.370000	1,220,971.77	262,041.89	0.20
			Base 30.135127	958,929.88	38.370000	1,220,971.77	262,041.89	0.20
128126109	CALAMP CORP COMMON STOCK USD.01	29,440.000	Local 13.283726	391,072.88	7.190000	211,673.60	-179,399.28	0.03
			Base 13.283726	391,072.88	7.190000	211,673.60	-179,399.28	0.03
128246105	CALAVO GROWERS INC COMMON STOCK USD.001	14,204.000	Local 42.460260	603,105.53	66.270000	941,299.08	338,193.55	0.15
			Base 42.460260	603,105.53	66.270000	941,299.08	338,193.55	0.15
129500104	CALERES INC COMMON STOCK USD.01	33,215.000	Local 14.375703	477,488.98	9.560000	317,535.40	-159,953.58	0.05
			Base 14.375703	477,488.98	9.560000	317,535.40	-159,953.58	0.05
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	42,326.000	Local 32.302139	1,367,220.32	43.450000	1,839,064.70	471,844.38	0.30
			Base 32.302139	1,367,220.32	43.450000	1,839,064.70	471,844.38	0.30
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	80,667.000	Local 9.610034	775,212.59	19.140000	1,543,966.38	768,753.79	0.25
			Base 9.610034	775,212.59	19.140000	1,543,966.38	768,753.79	0.25
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01	34,051.000	Local 75.356755	2,565,972.86	4.820000	164,125.82	-2,401,847.04	0.03
			Base 75.356755	2,565,972.86	4.820000	164,125.82	-2,401,847.04	0.03

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14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		82,641.000	Local 10.248698	846,962.63	5.620000	464,442.42	-382,520.21	0.08
			Base 10.248698	846,962.63	5.620000	464,442.42	-382,520.21	0.08
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		33,982.000	Local 39.875064	1,355,034.43	39.350000	1,337,191.70	-17,842.73	0.22
			Base 39.875064	1,355,034.43	39.350000	1,337,191.70	-17,842.73	0.22
14174T107	CARETRUST REIT INC REIT USD.01							
		89,467.000	Local 15.353246	1,373,608.89	17.795000	1,592,065.27	218,456.38	0.26
			Base 15.353246	1,373,608.89	17.795000	1,592,065.27	218,456.38	0.26
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		41,097.000	Local 20.732452	852,041.57	18.160000	746,321.52	-105,720.05	0.12
			Base 20.732452	852,041.57	18.160000	746,321.52	-105,720.05	0.12
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		17,704.000	Local 24.289318	430,018.09	7.820000	138,445.28	-291,572.81	0.02
			Base 24.289318	430,018.09	7.820000	138,445.28	-291,572.81	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		7,314.000	Local 117.512230	859,484.45	180.310000	1,318,787.34	459,302.89	0.22
			Base 117.512230	859,484.45	180.310000	1,318,787.34	459,302.89	0.22
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		8,323.000	Local 19.682676	163,818.91	39.930000	332,337.39	168,518.48	0.05
			Base 19.682676	163,818.91	39.930000	332,337.39	168,518.48	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		33,271.000	Local 17.052348	567,348.68	36.140000	1,202,413.94	635,065.26	0.20
			Base 17.052348	567,348.68	36.140000	1,202,413.94	635,065.26	0.20
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		24,119.000	Local 21.426211	516,778.78	13.570000	327,294.83	-189,483.95	0.05
			Base 21.426211	516,778.78	13.570000	327,294.83	-189,483.95	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		42,987.000	Local 11.304624	485,951.89	7.120000	306,067.44	-179,884.45	0.05
			Base 11.304624	485,951.89	7.120000	306,067.44	-179,884.45	0.05

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156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		24,868.000	Local 25.808439	641,804.26	42.330000	1,052,662.44	410,858.18	0.17
			Base 25.808439	641,804.26	42.330000	1,052,662.44	410,858.18	0.17
157210105	CEVA INC COMMON STOCK USD.001							
		18,964.000	Local 26.320878	499,149.13	39.370000	746,612.68	247,463.55	0.12
			Base 26.320878	499,149.13	39.370000	746,612.68	247,463.55	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		30,184.000	Local 40.192510	1,213,170.72	70.270000	2,121,029.68	907,858.96	0.35
			Base 40.192510	1,213,170.72	70.270000	2,121,029.68	907,858.96	0.35
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		40,180.000	Local 18.106620	727,523.98	7.620000	306,171.60	-421,352.38	0.05
			Base 18.106620	727,523.98	7.620000	306,171.60	-421,352.38	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		35,843.000	Local 24.336000	872,275.25	27.740000	994,284.82	122,009.57	0.16
			Base 24.336000	872,275.25	27.740000	994,284.82	122,009.57	0.16
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		27,866.000	Local 28.435311	792,378.39	14.540000	405,171.64	-387,206.75	0.07
			Base 28.435311	792,378.39	14.540000	405,171.64	-387,206.75	0.07
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		102,707.000	Local 6.997610	718,703.53	0.972500	99,882.56	-618,820.97	0.02
			Base 6.997610	718,703.53	0.972500	99,882.56	-618,820.97	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		12,506.000	Local 50.947811	637,153.32	28.350000	354,545.10	-282,608.22	0.06
			Base 50.947811	637,153.32	28.350000	354,545.10	-282,608.22	0.06
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		16,909.000	Local 25.831160	436,779.09	19.580000	331,078.22	-105,700.87	0.05
			Base 25.831160	436,779.09	19.580000	331,078.22	-105,700.87	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
		43,418.000	Local 15.912317	690,880.97	15.000000	651,270.00	-39,610.97	0.11
			Base 15.912317	690,880.97	15.000000	651,270.00	-39,610.97	0.11

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17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		17,131.000	Local 37.455020	641,641.94	27.350000	468,532.85	-173,109.09	0.08
			Base 37.455020	641,641.94	27.350000	468,532.85	-173,109.09	0.08
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		13,733.000	Local 47.690381	654,932.00	57.610000	791,158.13	136,226.13	0.13
			Base 47.690381	654,932.00	57.610000	791,158.13	136,226.13	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		14,197.000	Local 35.945966	510,324.88	37.940000	538,634.18	28,309.30	0.09
			Base 35.945966	510,324.88	37.940000	538,634.18	28,309.30	0.09
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		342,498.000	Local 8.502975	2,912,252.03	6.420000	2,198,837.16	-713,414.87	0.36
			Base 8.502975	2,912,252.03	6.420000	2,198,837.16	-713,414.87	0.36
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		3,977.000	Local 215.980764	858,955.50	240.680000	957,184.36	98,228.86	0.16
			Base 215.980764	858,955.50	240.680000	957,184.36	98,228.86	0.16
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		36,044.000	Local 47.046497	1,695,743.95	60.050000	2,164,442.20	468,698.25	0.35
			Base 47.046497	1,695,743.95	60.050000	2,164,442.20	468,698.25	0.35
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		53,878.000	Local 17.855320	962,008.95	18.340000	988,122.52	26,113.57	0.16
			Base 17.855320	962,008.95	18.340000	988,122.52	26,113.57	0.16
192576106	COHU INC COMMON STOCK USD1.0							
		35,863.000	Local 15.594412	559,262.38	17.180000	616,126.34	56,863.96	0.10
			Base 15.594412	559,262.38	17.180000	616,126.34	56,863.96	0.10
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		61,328.000	Local 27.813454	1,705,743.50	23.850000	1,462,672.80	-243,070.70	0.24
			Base 27.813454	1,705,743.50	23.850000	1,462,672.80	-243,070.70	0.24
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		31,293.000	Local 19.877153	622,015.75	51.510000	1,611,902.43	989,886.68	0.26
			Base 19.877153	622,015.75	51.510000	1,611,902.43	989,886.68	0.26

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203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		45,865.000	Local 39.670920	1,819,506.74	54.460000	2,497,807.90	678,301.16	0.41
			Base 39.670920	1,819,506.74	54.460000	2,497,807.90	678,301.16	0.41
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		96,316.000	Local 9.218615	887,900.16	4.220000	406,453.52	-481,446.64	0.07
			Base 9.218615	887,900.16	4.220000	406,453.52	-481,446.64	0.07
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		18,308.000	Local 31.560907	577,817.08	46.760000	856,082.08	278,265.00	0.14
			Base 31.560907	577,817.08	46.760000	856,082.08	278,265.00	0.14
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		10,816.000	Local 48.176832	521,080.61	27.610000	298,629.76	-222,450.85	0.05
			Base 48.176832	521,080.61	27.610000	298,629.76	-222,450.85	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		21,172.000	Local 23.207847	491,356.54	14.000000	296,408.00	-194,948.54	0.05
			Base 23.207847	491,356.54	14.000000	296,408.00	-194,948.54	0.05
207410101	CONMED CORP COMMON STOCK USD.01							
		24,476.000	Local 46.797705	1,145,420.63	78.670000	1,925,526.92	780,106.29	0.31
			Base 46.797705	1,145,420.63	78.670000	1,925,526.92	780,106.29	0.31
208242107	CONN S INC COMMON STOCK USD.01							
		16,473.000	Local 17.376776	286,247.63	10.580000	174,284.34	-111,963.29	0.03
			Base 17.376776	286,247.63	10.580000	174,284.34	-111,963.29	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		22,303.000	Local 20.425440	455,548.59	4.430000	98,802.29	-356,746.30	0.02
			Base 20.425440	455,548.59	4.430000	98,802.29	-356,746.30	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		62,694.000	Local 17.820884	1,117,262.49	5.690000	356,728.86	-760,533.63	0.06
			Base 17.820884	1,117,262.49	5.690000	356,728.86	-760,533.63	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		14,475.000	Local 78.295688	1,133,330.09	13.210000	191,214.75	-942,115.34	0.03
			Base 78.295688	1,133,330.09	13.210000	191,214.75	-942,115.34	0.03

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216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
		43,095.000	Local 25.275259	1,089,237.30	31.700000	1,366,111.50	276,874.20	0.22
			Base 25.275259	1,089,237.30	31.700000	1,366,111.50	276,874.20	0.22
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		89,095.000	Local 18.486836	1,647,084.66	17.405000	1,550,698.48	-96,386.18	0.25
			Base 18.486836	1,647,084.66	17.405000	1,550,698.48	-96,386.18	0.25
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		38,642.000	Local 31.873850	1,231,669.31	28.930000	1,117,913.06	-113,756.25	0.18
			Base 31.873850	1,231,669.31	28.930000	1,117,913.06	-113,756.25	0.18
21871N101	CORECIVIC INC REIT USD.01							
		102,483.000	Local 9.736180	997,792.95	8.000000	819,864.00	-177,928.95	0.13
			Base 9.736180	997,792.95	8.000000	819,864.00	-177,928.95	0.13
221006109	CORVEL CORP COMMON STOCK USD.0001							
		7,834.000	Local 38.895600	304,708.13	85.430000	669,258.62	364,550.49	0.11
			Base 38.895600	304,708.13	85.430000	669,258.62	364,550.49	0.11
22304C100	COVETRUS INC COMMON STOCK							
		84,226.000	Local 11.130389	937,468.14	24.400000	2,055,114.40	1,117,646.26	0.34
			Base 11.130389	937,468.14	24.400000	2,055,114.40	1,117,646.26	0.34
227046109	CROCS INC COMMON STOCK USD.001							
		57,806.000	Local 22.073534	1,275,982.69	42.730000	2,470,050.38	1,194,067.69	0.40
			Base 22.073534	1,275,982.69	42.730000	2,470,050.38	1,194,067.69	0.40
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		30,024.000	Local 8.718691	261,769.99	6.490000	194,855.76	-66,914.23	0.03
			Base 8.718691	261,769.99	6.490000	194,855.76	-66,914.23	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		32,432.000	Local 13.865952	449,700.54	18.470000	599,019.04	149,318.50	0.10
			Base 13.865952	449,700.54	18.470000	599,019.04	149,318.50	0.10
229669106	CUBIC CORP COMMON STOCK							
		26,839.000	Local 50.178291	1,346,735.16	58.170000	1,561,224.63	214,489.47	0.25
			Base 50.178291	1,346,735.16	58.170000	1,561,224.63	214,489.47	0.25

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23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		24,816.000	Local 23.466464	582,343.78	11.200000	277,939.20	-304,404.58	0.05
			Base 23.466464	582,343.78	11.200000	277,939.20	-304,404.58	0.05
232109108	CUTERA INC COMMON STOCK USD.001							
		15,073.000	Local 35.185610	530,352.70	18.970000	285,934.81	-244,417.89	0.05
			Base 35.185610	530,352.70	18.970000	285,934.81	-244,417.89	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		60,425.000	Local 16.066191	970,799.61	21.650000	1,308,201.25	337,401.64	0.21
			Base 16.066191	970,799.61	21.650000	1,308,201.25	337,401.64	0.21
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		12,652.000	Local 59.083084	747,519.18	32.940000	416,756.88	-330,762.30	0.07
			Base 59.083084	747,519.18	32.940000	416,756.88	-330,762.30	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001							
		18,735.000	Local 10.148168	190,125.93	13.180000	246,927.30	56,801.37	0.04
			Base 10.148168	190,125.93	13.180000	246,927.30	56,801.37	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		14,012.000	Local 49.339881	691,350.41	16.130000	226,013.56	-465,336.85	0.04
			Base 49.339881	691,350.41	16.130000	226,013.56	-465,336.85	0.04
234264109	DAKTRONICS INC COMMON STOCK							
		31,341.000	Local 9.031974	283,071.11	3.960000	124,110.36	-158,960.75	0.02
			Base 9.031974	283,071.11	3.960000	124,110.36	-158,960.75	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		40,676.000	Local 31.023841	1,261,925.75	15.160000	616,648.16	-645,277.59	0.10
			Base 31.023841	1,261,925.75	15.160000	616,648.16	-645,277.59	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
		434,056.000	Local 1.839044	798,248.13	0.030000	13,021.68	-785,226.45	0.00
			Base 1.839044	798,248.13	0.030000	13,021.68	-785,226.45	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0							
		35,858.000	Local 29.073802	1,042,528.38	25.730000	922,626.34	-119,902.04	0.15
			Base 29.073802	1,042,528.38	25.730000	922,626.34	-119,902.04	0.15

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250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK	50,352.000	Local 17.380890	875,162.57	5.430000	273,411.36	-601,751.21	0.04
			Base 17.380890	875,162.57	5.430000	273,411.36	-601,751.21	0.04
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	170,917.000	Local 9.636406	1,647,025.56	5.070000	866,549.19	-780,476.37	0.14
			Base 9.636406	1,647,025.56	5.070000	866,549.19	-780,476.37	0.14
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25	66,541.000	Local 10.867456	723,131.40	7.640000	508,373.24	-214,758.16	0.08
			Base 10.867456	723,131.40	7.640000	508,373.24	-214,758.16	0.08
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01	24,874.000	Local 11.279521	280,566.81	15.630000	388,780.62	108,213.81	0.06
			Base 11.279521	280,566.81	15.630000	388,780.62	108,213.81	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	24,354.000	Local 14.923726	363,452.43	11.310000	275,443.74	-88,008.69	0.04
			Base 14.923726	363,452.43	11.310000	275,443.74	-88,008.69	0.04
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01	14,068.000	Local 59.441279	836,219.92	54.590000	767,972.12	-68,247.80	0.13
			Base 59.441279	836,219.92	54.590000	767,972.12	-68,247.80	0.13
254543101	DIODES INC COMMON STOCK USD.667	36,027.000	Local 29.830667	1,074,709.45	56.450000	2,033,724.15	959,014.70	0.33
			Base 29.830667	1,074,709.45	56.450000	2,033,724.15	959,014.70	0.33
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01	203,269.000	Local 4.143900	842,326.41	3.520000	715,506.88	-126,819.53	0.12
			Base 4.143900	842,326.41	3.520000	715,506.88	-126,819.53	0.12
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25	61,166.000	Local 19.065963	1,166,188.67	1.460000	89,302.36	-1,076,886.31	0.01
			Base 19.065963	1,166,188.67	1.460000	89,302.36	-1,076,886.31	0.01
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	25,793.000	Local 20.773882	535,820.73	13.360000	344,594.48	-191,226.25	0.06
			Base 20.773882	535,820.73	13.360000	344,594.48	-191,226.25	0.06

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01		24,733.000	Local	45.741075	1,131,314.02	90.380000	2,235,368.54	1,104,054.52	0.36
				Base	45.741075	1,131,314.02	90.380000	2,235,368.54	1,104,054.52	0.36
262037104	DRIL QUIP INC COMMON STOCK USD.01		30,036.000	Local	37.177860	1,116,674.21	24.760000	743,691.36	-372,982.85	0.12
				Base	37.177860	1,116,674.21	24.760000	743,691.36	-372,982.85	0.12
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		16,002.000	Local	12.757407	204,144.02	16.200000	259,232.40	55,088.38	0.04
				Base	12.757407	204,144.02	16.200000	259,232.40	55,088.38	0.04
268948106	EAGLE BANCORP INC COMMON STOCK USD.01		27,672.000	Local	51.412758	1,422,693.85	26.790000	741,332.88	-681,360.97	0.12
				Base	51.412758	1,422,693.85	26.790000	741,332.88	-681,360.97	0.12
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001		10,376.000	Local	53.422814	554,315.12	42.480000	440,772.48	-113,542.64	0.07
				Base	53.422814	554,315.12	42.480000	440,772.48	-113,542.64	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01		68,353.000	Local	21.724329	1,484,923.08	22.410000	1,531,790.73	46,867.65	0.25
				Base	21.724329	1,484,923.08	22.410000	1,531,790.73	46,867.65	0.25
278715206	EBIX INC COMMON STOCK USD.1		20,126.000	Local	22.575643	454,357.40	20.600000	414,595.60	-39,761.80	0.07
				Base	22.575643	454,357.40	20.600000	414,595.60	-39,761.80	0.07
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		22,796.000	Local	23.440472	534,349.01	25.770000	587,452.92	53,103.91	0.10
				Base	23.440472	534,349.01	25.770000	587,452.92	53,103.91	0.10
28238P109	EHEALTH INC COMMON STOCK USD.001		22,059.000	Local	63.343515	1,397,294.59	79.000000	1,742,661.00	345,366.41	0.28
				Base	63.343515	1,397,294.59	79.000000	1,742,661.00	345,366.41	0.28
282914100	8X8 INC COMMON STOCK USD.001		89,293.000	Local	12.579822	1,123,290.01	15.550000	1,388,506.15	265,216.14	0.23
				Base	12.579822	1,123,290.01	15.550000	1,388,506.15	265,216.14	0.23

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292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
	25,076.000	Local	23.626222	592,451.15	30.250000	758,549.00	166,097.85	0.12	
		Base	23.626222	592,451.15	30.250000	758,549.00	166,097.85	0.12	
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
	15,299.000	Local	49.482880	757,038.58	45.780000	700,388.22	-56,650.36	0.11	
		Base	49.482880	757,038.58	45.780000	700,388.22	-56,650.36	0.11	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	26,908.000	Local	30.971936	833,392.86	38.590000	1,038,379.72	204,986.86	0.17	
		Base	30.971936	833,392.86	38.590000	1,038,379.72	204,986.86	0.17	
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
	17,671.000	Local	33.715819	595,792.23	46.420000	820,287.82	224,495.59	0.13	
		Base	33.715819	595,792.23	46.420000	820,287.82	224,495.59	0.13	
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
	51,306.000	Local	23.754199	1,218,732.91	18.810000	965,065.86	-253,667.05	0.16	
		Base	23.754199	1,218,732.91	18.810000	965,065.86	-253,667.05	0.16	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	17,575.000	Local	47.883903	841,559.60	56.410000	991,405.75	149,846.15	0.16	
		Base	47.883903	841,559.60	56.410000	991,405.75	149,846.15	0.16	
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
	25,794.000	Local	22.018635	567,948.66	16.390000	422,763.66	-145,185.00	0.07	
		Base	22.018635	567,948.66	16.390000	422,763.66	-145,185.00	0.07	
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
	43,300.000	Local	19.039857	824,425.80	57.060000	2,470,698.00	1,646,272.20	0.40	
		Base	19.039857	824,425.80	57.060000	2,470,698.00	1,646,272.20	0.40	
294268107	EPLUS INC COMMON STOCK USD.01								
	11,611.000	Local	48.669662	565,103.44	73.200000	849,925.20	284,821.76	0.14	
		Base	48.669662	565,103.44	73.200000	849,925.20	284,821.76	0.14	
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
	22,367.000	Local	46.514673	1,040,393.68	80.560000	1,801,885.52	761,491.84	0.29	
		Base	46.514673	1,040,393.68	80.560000	1,801,885.52	761,491.84	0.29	

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29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		87,470.000	Local 22.234200	1,944,825.51	18.320000	1,602,450.40	-342,375.11	0.26
			Base 22.234200	1,944,825.51	18.320000	1,602,450.40	-342,375.11	0.26
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		18,713.000	Local 19.990832	374,088.43	13.540000	253,374.02	-120,714.41	0.04
			Base 19.990832	374,088.43	13.540000	253,374.02	-120,714.41	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
		51,244.000	Local 21.552979	1,104,460.85	34.710000	1,778,679.24	674,218.39	0.29
			Base 21.552979	1,104,460.85	34.710000	1,778,679.24	674,218.39	0.29
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		29,282.000	Local 37.383307	1,094,658.00	65.970000	1,931,733.54	837,075.54	0.32
			Base 37.383307	1,094,658.00	65.970000	1,931,733.54	837,075.54	0.32
30214U102	EXPONENT INC COMMON STOCK USD.001							
		44,223.000	Local 28.142619	1,244,551.03	72.030000	3,185,382.69	1,940,831.66	0.52
			Base 28.142619	1,244,551.03	72.030000	3,185,382.69	1,940,831.66	0.52
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		104,978.000	Local 12.009652	1,260,749.20	4.020000	422,011.56	-838,737.64	0.07
			Base 12.009652	1,260,749.20	4.020000	422,011.56	-838,737.64	0.07
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		21,442.000	Local 13.116818	281,250.81	4.160000	89,198.72	-192,052.09	0.01
			Base 13.116818	281,250.81	4.160000	89,198.72	-192,052.09	0.01
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		44,631.000	Local 17.953240	801,271.06	5.030000	224,493.93	-576,777.13	0.04
			Base 17.953240	801,271.06	5.030000	224,493.93	-576,777.13	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		26,394.000	Local 29.666476	783,016.98	25.120000	663,017.28	-119,999.70	0.11
			Base 29.666476	783,016.98	25.120000	663,017.28	-119,999.70	0.11
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		15,239.000	Local 44.087156	671,844.17	60.980000	929,274.22	257,430.05	0.15
			Base 44.087156	671,844.17	60.980000	929,274.22	257,430.05	0.15

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313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		51,902.000	Local 13.070315	678,375.48	29.250000	1,518,133.50	839,758.02	0.25
			Base 13.070315	678,375.48	29.250000	1,518,133.50	839,758.02	0.25
315405100	FERRO CORP COMMON STOCK USD1.0							
		70,461.000	Local 17.080707	1,203,523.67	12.400000	873,716.40	-329,807.27	0.14
			Base 17.080707	1,203,523.67	12.400000	873,716.40	-329,807.27	0.14
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	31.310000	965,756.95	-159,510.76	0.16
			Base 36.481365	1,125,267.71	31.310000	965,756.95	-159,510.76	0.16
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		14,899.000	Local 20.132526	299,954.50	9.370000	139,603.63	-160,350.87	0.02
			Base 20.132526	299,954.50	9.370000	139,603.63	-160,350.87	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		186,887.000	Local 6.207471	1,160,095.56	5.220000	975,550.14	-184,545.42	0.16
			Base 6.207471	1,160,095.56	5.220000	975,550.14	-184,545.42	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		84,285.000	Local 7.988854	673,340.59	7.740000	652,365.90	-20,974.69	0.11
			Base 7.988854	673,340.59	7.740000	652,365.90	-20,974.69	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		83,949.000	Local 20.406604	1,713,113.99	12.005000	1,007,807.75	-705,306.24	0.16
			Base 20.406604	1,713,113.99	12.005000	1,007,807.75	-705,306.24	0.16
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		111,268.000	Local 17.674769	1,966,636.21	14.470000	1,610,047.96	-356,588.25	0.26
			Base 17.674769	1,966,636.21	14.470000	1,610,047.96	-356,588.25	0.26
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		97,922.000	Local 15.443957	1,512,303.19	10.780000	1,055,599.16	-456,704.03	0.17
			Base 15.443957	1,512,303.19	10.780000	1,055,599.16	-456,704.03	0.17
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		36,255.000	Local 30.748955	1,114,803.36	29.630000	1,074,235.65	-40,567.71	0.18
			Base 30.748955	1,114,803.36	29.630000	1,074,235.65	-40,567.71	0.18

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346375108	FORMFACTOR INC COMMON STOCK USD.001							
		65,986.000	Local 15.871873	1,047,321.39	24.930000	1,645,030.98	597,709.59	0.27
			Base 15.871873	1,047,321.39	24.930000	1,645,030.98	597,709.59	0.27
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		9,387.000	Local 34.671821	325,464.38	32.790000	307,799.73	-17,664.65	0.05
			Base 34.671821	325,464.38	32.790000	307,799.73	-17,664.65	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		23,971.000	Local 40.710715	975,876.54	57.380000	1,375,455.98	399,579.44	0.22
			Base 40.710715	975,876.54	57.380000	1,375,455.98	399,579.44	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
		39,991.000	Local 14.281730	571,140.65	5.740000	229,548.34	-341,592.31	0.04
			Base 14.281730	571,140.65	5.740000	229,548.34	-341,592.31	0.04
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
		19,296.000	Local 17.417352	336,085.22	15.720000	303,333.12	-32,752.10	0.05
			Base 17.417352	336,085.22	15.720000	303,333.12	-32,752.10	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		74,957.000	Local 20.627139	1,546,148.43	25.590000	1,918,149.63	372,001.20	0.31
			Base 20.627139	1,546,148.43	25.590000	1,918,149.63	372,001.20	0.31
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		32,799.000	Local 32.381489	1,062,080.45	58.830000	1,929,565.17	867,484.72	0.31
			Base 32.381489	1,062,080.45	58.830000	1,929,565.17	867,484.72	0.31
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		82,535.000	Local 11.015496	909,164.00	3.660000	302,078.10	-607,085.90	0.05
			Base 11.015496	909,164.00	3.660000	302,078.10	-607,085.90	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		10,101.000	Local 41.833401	422,559.18	40.040000	404,444.04	-18,115.14	0.07
			Base 41.833401	422,559.18	40.040000	404,444.04	-18,115.14	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		44,394.000	Local 30.550549	1,356,261.08	45.780000	2,032,357.32	676,096.24	0.33
			Base 30.550549	1,356,261.08	45.780000	2,032,357.32	676,096.24	0.33

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36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	22,168.000	Local 14.116251	312,929.06	11.370000	252,050.16	-60,878.90	0.04
			Base 14.116251	312,929.06	11.370000	252,050.16	-60,878.90	0.04
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	41,378.000	Local 19.009489	786,574.65	20.950000	866,869.10	80,294.45	0.14
			Base 19.009489	786,574.65	20.950000	866,869.10	80,294.45	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	37,047.000	Local 32.582310	1,207,076.85	13.110000	485,686.17	-721,390.68	0.08
			Base 32.582310	1,207,076.85	13.110000	485,686.17	-721,390.68	0.08
36251C103	GMS INC COMMON STOCK USD.01	36,610.000	Local 20.391357	746,527.58	24.100000	882,301.00	135,773.42	0.14
			Base 20.391357	746,527.58	24.100000	882,301.00	135,773.42	0.14
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	46,601.000	Local 5.059098	235,759.04	10.200000	475,330.20	239,571.16	0.08
			Base 5.059098	235,759.04	10.200000	475,330.20	239,571.16	0.08
36472T109	GANNETT CO INC COMMON STOCK USD.01	113,394.000	Local 8.407748	953,388.20	1.300000	147,412.20	-805,976.00	0.02
			Base 8.407748	953,388.20	1.300000	147,412.20	-805,976.00	0.02
371532102	GENESCO INC COMMON STOCK USD1.0	12,015.000	Local 47.309324	568,421.53	21.540000	258,803.10	-309,618.43	0.04
			Base 47.309324	568,421.53	21.540000	258,803.10	-309,618.43	0.04
37253A103	GENTHERM INC COMMON STOCK	27,968.000	Local 47.355549	1,324,440.00	40.900000	1,143,891.20	-180,548.80	0.19
			Base 47.355549	1,324,440.00	40.900000	1,143,891.20	-180,548.80	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	11,725.000	Local 35.465707	415,835.41	6.180000	72,460.50	-343,374.91	0.01
			Base 35.465707	415,835.41	6.180000	72,460.50	-343,374.91	0.01
374297109	GETTY REALTY CORP REIT USD.01	30,430.000	Local 22.436563	682,744.61	26.010000	791,484.30	108,739.69	0.13
			Base 22.436563	682,744.61	26.010000	791,484.30	108,739.69	0.13

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374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		27,780.000	Local 22.510638	625,345.52	65.140000	1,809,589.20	1,184,243.68	0.30
			Base 22.510638	625,345.52	65.140000	1,809,589.20	1,184,243.68	0.30
377320106	GLATFELTER CORP COMMON STOCK USD.01							
		38,119.000	Local 17.938616	683,802.12	13.770000	524,898.63	-158,903.49	0.09
			Base 17.938616	683,802.12	13.770000	524,898.63	-158,903.49	0.09
377322102	GLAUKOS CORP COMMON STOCK USD.001							
		38,331.000	Local 37.202927	1,426,025.39	49.520000	1,898,151.12	472,125.73	0.31
			Base 37.202927	1,426,025.39	49.520000	1,898,151.12	472,125.73	0.31
379378201	GLOBAL NET LEASE INC REIT USD.01							
		76,610.000	Local 17.217554	1,319,036.83	15.900000	1,218,099.00	-100,937.83	0.20
			Base 17.217554	1,319,036.83	15.900000	1,218,099.00	-100,937.83	0.20
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		126,040.000	Local 6.451827	813,188.28	7.675000	967,357.00	154,168.72	0.16
			Base 6.451827	813,188.28	7.675000	967,357.00	154,168.72	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		40,019.000	Local 25.449324	1,018,456.48	17.610000	704,734.59	-313,721.89	0.11
			Base 25.449324	1,018,456.48	17.610000	704,734.59	-313,721.89	0.11
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
		47,292.000	Local 16.669695	788,343.23	7.090000	335,300.28	-453,042.95	0.05
			Base 16.669695	788,343.23	7.090000	335,300.28	-453,042.95	0.05
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01							
		47,129.000	Local 29.461758	1,388,503.18	12.450000	586,756.05	-801,747.13	0.10
			Base 29.461758	1,388,503.18	12.450000	586,756.05	-801,747.13	0.10
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		45,914.000	Local 34.333038	1,576,367.11	50.610000	2,323,707.54	747,340.43	0.38
			Base 34.333038	1,576,367.11	50.610000	2,323,707.54	747,340.43	0.38
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		28,710.000	Local 19.296380	553,999.08	15.480000	444,430.80	-109,568.28	0.07
			Base 19.296380	553,999.08	15.480000	444,430.80	-109,568.28	0.07

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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
393657101	GREENBRIER COMPANIES INC COMMON STOCK	28,099.000	Local 31.225880	877,416.01	29.400000	826,110.60	-51,305.41	0.13
			Base 31.225880	877,416.01	29.400000	826,110.60	-51,305.41	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01	12,218.000	Local 36.542710	446,478.83	11.350000	138,674.30	-307,804.53	0.02
			Base 36.542710	446,478.83	11.350000	138,674.30	-307,804.53	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25	39,147.000	Local 15.523754	607,708.41	19.540000	764,932.38	157,223.97	0.12
			Base 15.523754	607,708.41	19.540000	764,932.38	157,223.97	0.12
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	14,700.000	Local 56.147389	825,366.62	88.390000	1,299,333.00	473,966.38	0.21
			Base 56.147389	825,366.62	88.390000	1,299,333.00	473,966.38	0.21
401617105	GUESS? INC COMMON STOCK USD.01	32,205.000	Local 13.400816	431,573.29	11.620000	374,222.10	-57,351.19	0.06
			Base 13.400816	431,573.29	11.620000	374,222.10	-57,351.19	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01	124,820.000	Local 7.248984	904,818.18	0.527100	65,792.62	-839,025.56	0.01
			Base 7.248984	904,818.18	0.527100	65,792.62	-839,025.56	0.01
40416E103	HCI GROUP INC COMMON STOCK	5,262.000	Local 42.045538	221,243.62	49.290000	259,363.98	38,120.36	0.04
			Base 42.045538	221,243.62	49.290000	259,363.98	38,120.36	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01	75,830.000	Local 18.247330	1,383,695.01	23.950000	1,816,128.50	432,433.49	0.30
			Base 18.247330	1,383,695.01	23.950000	1,816,128.50	432,433.49	0.30
41043F208	HANGER INC COMMON STOCK USD.01	32,660.000	Local 21.709989	709,048.24	15.820000	516,681.20	-192,367.04	0.08
			Base 21.709989	709,048.24	15.820000	516,681.20	-192,367.04	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	26,263.000	Local 12.479484	327,748.68	8.210000	215,619.23	-112,129.45	0.04
			Base 12.479484	327,748.68	8.210000	215,619.23	-112,129.45	0.04

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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
413160102	HARMONIC INC COMMON STOCK USD.001								
	83,464.000	Local		6.156177	513,819.13	5.580000	465,729.12	-48,090.01	0.08
		Base		6.156177	513,819.13	5.580000	465,729.12	-48,090.01	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25								
	67,594.000	Local		14.742140	996,480.24	13.910000	940,232.54	-56,247.70	0.15
		Base		14.742140	996,480.24	13.910000	940,232.54	-56,247.70	0.15
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
	14,795.000	Local		14.912208	220,626.11	20.940000	309,807.30	89,181.19	0.05
		Base		14.912208	220,626.11	20.940000	309,807.30	89,181.19	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
	39,404.000	Local		25.173727	991,945.55	12.890000	507,917.56	-484,027.99	0.08
		Base		25.173727	991,945.55	12.890000	507,917.56	-484,027.99	0.08
420261109	HAWKINS INC COMMON STOCK USD.05								
	8,135.000	Local		38.341215	311,905.78	46.100000	375,023.50	63,117.72	0.06
		Base		38.341215	311,905.78	46.100000	375,023.50	63,117.72	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
	10,752.000	Local		46.519582	500,178.55	17.090000	183,751.68	-316,426.87	0.03
		Base		46.519582	500,178.55	17.090000	183,751.68	-316,426.87	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK								
	21,918.000	Local		26.538694	581,675.09	20.070000	439,894.26	-141,780.83	0.07
		Base		26.538694	581,675.09	20.070000	439,894.26	-141,780.83	0.07
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
	42,521.000	Local		18.313313	778,700.37	18.600000	790,890.60	12,190.23	0.13
		Base		18.313313	778,700.37	18.600000	790,890.60	12,190.23	0.13
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
	16,562.000	Local		22.310132	369,500.41	19.650000	325,443.30	-44,057.11	0.05
		Base		22.310132	369,500.41	19.650000	325,443.30	-44,057.11	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
	120,837.000	Local		5.767832	696,967.52	2.410000	291,217.17	-405,750.35	0.05
		Base		5.767832	696,967.52	2.410000	291,217.17	-405,750.35	0.05

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1	92,072.000	Local 20.792611	1,914,417.27	14.650000	1,348,854.80	-565,562.47	0.22
			Base 20.792611	1,914,417.27	14.650000	1,348,854.80	-565,562.47	0.22
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK	30,779.000	Local 31.000059	954,150.81	18.390000	566,025.81	-388,125.00	0.09
			Base 31.000059	954,150.81	18.390000	566,025.81	-388,125.00	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01	31,235.000	Local 16.617890	519,059.80	5.540000	173,041.90	-346,017.90	0.03
			Base 16.617890	519,059.80	5.540000	173,041.90	-346,017.90	0.03
42805E306	HESKA CORP COMMON STOCK USD.001	7,604.000	Local 96.749095	735,680.12	98.790000	751,199.16	15,519.04	0.12
			Base 96.749095	735,680.12	98.790000	751,199.16	15,519.04	0.12
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01	14,199.000	Local 34.842129	494,723.39	39.220000	556,884.78	62,161.39	0.09
			Base 34.842129	494,723.39	39.220000	556,884.78	62,161.39	0.09
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	71,103.000	Local 7.156179	508,825.79	0.230000	16,353.69	-492,472.10	0.00
			Base 7.156179	508,825.79	0.230000	16,353.69	-492,472.10	0.00
431571108	HILLENBRAND INC COMMON STOCK	64,019.000	Local 24.507760	1,568,962.31	28.360000	1,815,578.84	246,616.53	0.30
			Base 24.507760	1,568,962.31	28.360000	1,815,578.84	246,616.53	0.30
43785V102	HOMESTREET INC COMMON STOCK	19,453.000	Local 29.699284	577,740.18	25.760000	501,109.28	-76,630.90	0.08
			Base 29.699284	577,740.18	25.760000	501,109.28	-76,630.90	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001	105,585.000	Local 10.115332	1,068,027.33	7.585000	800,862.23	-267,165.10	0.13
			Base 10.115332	1,068,027.33	7.585000	800,862.23	-267,165.10	0.13
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	35,377.000	Local 24.247105	857,789.85	33.400000	1,181,591.80	323,801.95	0.19
			Base 24.247105	857,789.85	33.400000	1,181,591.80	323,801.95	0.19

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443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		28,707.000	Local 38.337820	1,100,563.81	50.195000	1,440,947.87	340,384.06	0.24
			Base 38.337820	1,100,563.81	50.195000	1,440,947.87	340,384.06	0.24
45031U101	ISTAR INC REIT USD.001							
		64,371.000	Local 11.746854	756,156.72	11.810000	760,221.51	4,064.79	0.12
			Base 11.746854	756,156.72	11.810000	760,221.51	4,064.79	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		81,164.000	Local 10.216821	829,238.08	11.590000	940,690.76	111,452.68	0.15
			Base 10.216821	829,238.08	11.590000	940,690.76	111,452.68	0.15
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		28,217.000	Local 48.907043	1,380,010.03	52.380000	1,478,006.46	97,996.43	0.24
			Base 48.907043	1,380,010.03	52.380000	1,478,006.46	97,996.43	0.24
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
		31,334.000	Local 42.646300	1,336,279.17	44.180000	1,384,336.12	48,056.95	0.23
			Base 42.646300	1,336,279.17	44.180000	1,384,336.12	48,056.95	0.23
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		55,863.000	Local 20.640158	1,153,021.15	21.870000	1,221,723.81	68,702.66	0.20
			Base 20.640158	1,153,021.15	21.870000	1,221,723.81	68,702.66	0.20
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		30,039.000	Local 27.170638	816,178.78	56.580000	1,699,606.62	883,427.84	0.28
			Base 27.170638	816,178.78	56.580000	1,699,606.62	883,427.84	0.28
45768S105	INNOSPEC INC COMMON STOCK USD.01							
		21,038.000	Local 55.332750	1,164,090.39	63.320000	1,332,126.16	168,035.77	0.22
			Base 55.332750	1,164,090.39	63.320000	1,332,126.16	168,035.77	0.22
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		16,500.000	Local 33.795250	557,621.62	18.700000	308,550.00	-249,071.62	0.05
			Base 33.795250	557,621.62	18.700000	308,550.00	-249,071.62	0.05
45780L104	INOGEN INC COMMON STOCK USD.001							
		15,696.000	Local 49.605426	778,606.77	29.000000	455,184.00	-323,422.77	0.07
			Base 49.605426	778,606.77	29.000000	455,184.00	-323,422.77	0.07

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		19,422.000	Local 37.306768	724,572.05	101.750000	1,976,188.50	1,251,616.45	0.32
			Base 37.306768	724,572.05	101.750000	1,976,188.50	1,251,616.45	0.32
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		53,853.000	Local 11.131057	599,440.83	10.450000	562,763.85	-36,676.98	0.09
			Base 11.131057	599,440.83	10.450000	562,763.85	-36,676.98	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		18,612.000	Local 85.201968	1,585,779.03	124.110000	2,309,935.32	724,156.29	0.38
			Base 85.201968	1,585,779.03	124.110000	2,309,935.32	724,156.29	0.38
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		28,122.000	Local 42.666735	1,199,873.92	59.010000	1,659,479.22	459,605.30	0.27
			Base 42.666735	1,199,873.92	59.010000	1,659,479.22	459,605.30	0.27
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		15,132.000	Local 30.487252	461,333.09	37.350000	565,180.20	103,847.11	0.09
			Base 30.487252	461,333.09	37.350000	565,180.20	103,847.11	0.09
458665304	INTERFACE INC COMMON STOCK USD.1							
		50,156.000	Local 15.002144	752,447.55	6.120000	306,954.72	-445,492.83	0.05
			Base 15.002144	752,447.55	6.120000	306,954.72	-445,492.83	0.05
461203101	INVACARE CORP COMMON STOCK USD.25							
		29,481.000	Local 18.616418	548,830.63	7.520000	221,697.12	-327,133.51	0.04
			Base 18.616418	548,830.63	7.520000	221,697.12	-327,133.51	0.04
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		169,280.000	Local 13.391889	2,266,978.93	2.710000	458,748.80	-1,808,230.13	0.07
			Base 13.391889	2,266,978.93	2.710000	458,748.80	-1,808,230.13	0.07
461730509	INVESTORS REAL ESTATE TRUST REIT							
		10,989.000	Local 70.014687	769,391.39	65.170000	716,153.13	-53,238.26	0.12
			Base 70.014687	769,391.39	65.170000	716,153.13	-53,238.26	0.12
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		99,946.000	Local 15.914564	1,590,596.99	25.580000	2,556,618.68	966,021.69	0.42
			Base 15.914564	1,590,596.99	25.580000	2,556,618.68	966,021.69	0.42

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462726100	IROBOT CORP COMMON STOCK USD.01							
		23,891.000	Local 36.219501	865,320.10	75.900000	1,813,326.90	948,006.80	0.30
			Base 36.219501	865,320.10	75.900000	1,813,326.90	948,006.80	0.30
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		342,220.000	Local 76.583510	26,208,408.89	70.230000	24,034,110.60	-2,174,298.29	3.92
			Base 76.583510	26,208,408.89	70.230000	24,034,110.60	-2,174,298.29	3.92
465741106	ITRON INC COMMON STOCK							
		34,550.000	Local 45.759744	1,580,999.17	60.740000	2,098,567.00	517,567.83	0.34
			Base 45.759744	1,580,999.17	60.740000	2,098,567.00	517,567.83	0.34
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		12,787.000	Local 85.227253	1,089,800.89	130.390000	1,667,296.93	577,496.04	0.27
			Base 85.227253	1,089,800.89	130.390000	1,667,296.93	577,496.04	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		27,166.000	Local 42.420282	1,152,389.38	91.890000	2,496,283.74	1,343,894.36	0.41
			Base 42.420282	1,152,389.38	91.890000	2,496,283.74	1,343,894.36	0.41
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		23,306.000	Local 18.885883	440,154.38	16.530000	385,248.18	-54,906.20	0.06
			Base 18.885883	440,154.38	16.530000	385,248.18	-54,906.20	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		13,546.000	Local 65.165517	882,732.09	53.590000	725,930.14	-156,801.95	0.12
			Base 65.165517	882,732.09	53.590000	725,930.14	-156,801.95	0.12
483548103	KAMAN CORP COMMON STOCK USD1.0							
		23,699.000	Local 38.695255	917,038.85	38.970000	923,550.03	6,511.18	0.15
			Base 38.695255	917,038.85	38.970000	923,550.03	6,511.18	0.15
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		28,755.000	Local 17.087125	491,340.28	17.040000	489,985.20	-1,355.08	0.08
			Base 17.087125	491,340.28	17.040000	489,985.20	-1,355.08	0.08
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		18,177.000	Local 103.300874	1,877,699.98	190.180000	3,456,901.86	1,579,201.88	0.56
			Base 103.300874	1,877,699.98	190.180000	3,456,901.86	1,579,201.88	0.56

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49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		72,145.000	Local 21.281920	1,535,384.15	11.580000	835,439.10	-699,945.05	0.14
			Base 21.281920	1,535,384.15	11.580000	835,439.10	-699,945.05	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		78,504.000	Local 14.185914	1,113,651.00	14.900000	1,169,709.60	56,058.60	0.19
			Base 14.185914	1,113,651.00	14.900000	1,169,709.60	56,058.60	0.19
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		40,116.000	Local 35.004705	1,404,248.75	24.200000	970,807.20	-433,441.55	0.16
			Base 35.004705	1,404,248.75	24.200000	970,807.20	-433,441.55	0.16
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		18,030.000	Local 30.700941	553,537.96	20.910000	377,007.30	-176,530.66	0.06
			Base 30.700941	553,537.96	20.910000	377,007.30	-176,530.66	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
		48,214.000	Local 23.069937	1,112,293.96	29.000000	1,398,206.00	285,912.04	0.23
			Base 23.069937	1,112,293.96	29.000000	1,398,206.00	285,912.04	0.23
50077C106	KRATON CORP COMMON STOCK USD.01							
		27,296.000	Local 24.699331	674,192.95	17.820000	486,414.72	-187,778.23	0.08
			Base 24.699331	674,192.95	17.820000	486,414.72	-187,778.23	0.08
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		53,070.000	Local 13.809561	732,873.41	22.400000	1,188,768.00	455,894.59	0.19
			Base 13.809561	732,873.41	22.400000	1,188,768.00	455,894.59	0.19
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		18,913.000	Local 47.651233	901,227.77	116.170000	2,197,123.21	1,295,895.44	0.36
			Base 47.651233	901,227.77	116.170000	2,197,123.21	1,295,895.44	0.36
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		21,514.000	Local 47.896368	1,030,442.47	106.290000	2,286,723.06	1,256,280.59	0.37
			Base 47.896368	1,030,442.47	106.290000	2,286,723.06	1,256,280.59	0.37
502175102	LTC PROPERTIES INC REIT USD.01							
		33,638.000	Local 35.863402	1,206,373.11	34.860000	1,172,620.68	-33,752.43	0.19
			Base 35.863402	1,206,373.11	34.860000	1,172,620.68	-33,752.43	0.19

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505336107	LA Z BOY INC COMMON STOCK USD1.0							
		39,403.000	Local 16.716159	658,666.80	31.630000	1,246,316.89	587,650.09	0.20
			Base 16.716159	658,666.80	31.630000	1,246,316.89	587,650.09	0.20
516012101	LANNETT CO INC COMMON STOCK USD.001							
		29,287.000	Local 28.104042	823,083.07	6.110000	178,943.57	-644,139.50	0.03
			Base 28.104042	823,083.07	6.110000	178,943.57	-644,139.50	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		57,235.000	Local 21.100235	1,207,671.95	12.670000	725,167.45	-482,504.50	0.12
			Base 21.100235	1,207,671.95	12.670000	725,167.45	-482,504.50	0.12
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		7,716.000	Local 91.468939	705,774.33	9.800000	75,616.80	-630,157.53	0.01
			Base 91.468939	705,774.33	9.800000	75,616.80	-630,157.53	0.01
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,381.000	Local 30.891779	444,254.67	32.530000	467,813.93	23,559.26	0.08
			Base 30.891779	444,254.67	32.530000	467,813.93	23,559.26	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		237,327.000	Local 9.850501	2,337,789.87	10.450000	2,480,067.15	142,277.28	0.40
			Base 9.850501	2,337,789.87	10.450000	2,480,067.15	142,277.28	0.40
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		9,282.000	Local 75.541003	701,171.59	96.680000	897,383.76	196,212.17	0.15
			Base 75.541003	701,171.59	96.680000	897,383.76	196,212.17	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		22,473.000	Local 18.806418	422,636.63	7.460000	167,648.58	-254,988.05	0.03
			Base 18.806418	422,636.63	7.460000	167,648.58	-254,988.05	0.03
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		52,721.000	Local 16.238568	856,113.52	51.990000	2,740,964.79	1,884,851.27	0.45
			Base 16.238568	856,113.52	51.990000	2,740,964.79	1,884,851.27	0.45
53814L108	LIVENT CORP COMMON STOCK USD.001							
		125,288.000	Local 10.898846	1,365,494.66	8.970000	1,123,833.36	-241,661.30	0.18
			Base 10.898846	1,365,494.66	8.970000	1,123,833.36	-241,661.30	0.18

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55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		24,718.000	Local 22.751579	562,373.52	22.050000	545,031.90	-17,341.62	0.09
			Base 22.751579	562,373.52	22.050000	545,031.90	-17,341.62	0.09
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		36,951.000	Local 23.355446	863,007.09	26.250000	969,963.75	106,956.66	0.16
			Base 23.355446	863,007.09	26.250000	969,963.75	106,956.66	0.16
550819106	LYDALL INC COMMON STOCK USD.1							
		14,471.000	Local 14.576193	210,932.09	16.540000	239,350.34	28,418.25	0.04
			Base 14.576193	210,932.09	16.540000	239,350.34	28,418.25	0.04
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		42,880.000	Local 22.846388	979,653.12	47.100000	2,019,648.00	1,039,994.88	0.33
			Base 22.846388	979,653.12	47.100000	2,019,648.00	1,039,994.88	0.33
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		11,328.000	Local 74.600689	845,076.60	39.740000	450,174.72	-394,901.88	0.07
			Base 74.600689	845,076.60	39.740000	450,174.72	-394,901.88	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		24,453.000	Local 20.848100	509,798.58	46.050000	1,126,060.65	616,262.07	0.18
			Base 20.848100	509,798.58	46.050000	1,126,060.65	616,262.07	0.18
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
		16,513.000	Local 40.930167	675,879.85	19.110000	315,563.43	-360,316.42	0.05
			Base 40.930167	675,879.85	19.110000	315,563.43	-360,316.42	0.05
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		14,314.000	Local 29.596349	423,642.14	37.180000	532,194.52	108,552.38	0.09
			Base 29.596349	423,642.14	37.180000	532,194.52	108,552.38	0.09
554489104	MACK CALI REALTY CORP REIT USD.01							
		73,823.000	Local 12.751500	941,353.98	12.620000	931,646.26	-9,707.72	0.15
			Base 12.751500	941,353.98	12.620000	931,646.26	-9,707.72	0.15
55616P104	MACY S INC COMMON STOCK USD.01							
		265,775.000	Local 4.951611	1,316,014.46	5.700000	1,514,917.50	198,903.04	0.25
			Base 4.951611	1,316,014.46	5.700000	1,514,917.50	198,903.04	0.25

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		66,279.000	Local 20.418214	1,353,298.81	19.500000	1,292,440.50	-60,858.31	0.21
			Base 20.418214	1,353,298.81	19.500000	1,292,440.50	-60,858.31	0.21
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		19,296.000	Local 54.756107	1,056,573.85	75.780000	1,462,250.88	405,677.03	0.24
			Base 54.756107	1,056,573.85	75.780000	1,462,250.88	405,677.03	0.24
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
		23,282.000	Local 40.992211	954,380.66	68.880000	1,603,664.16	649,283.50	0.26
			Base 40.992211	954,380.66	68.880000	1,603,664.16	649,283.50	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		20,558.000	Local 34.850273	716,451.92	27.520000	565,756.16	-150,695.76	0.09
			Base 34.850273	716,451.92	27.520000	565,756.16	-150,695.76	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		19,819.000	Local 17.586280	348,542.48	7.730000	153,200.87	-195,341.61	0.02
			Base 17.586280	348,542.48	7.730000	153,200.87	-195,341.61	0.02
567908108	MARINEMAX INC COMMON STOCK USD.001							
		18,569.000	Local 12.102414	224,729.72	25.670000	476,666.23	251,936.51	0.08
			Base 12.102414	224,729.72	25.670000	476,666.23	251,936.51	0.08
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		50,368.000	Local 9.925056	499,905.23	16.320000	822,005.76	322,100.53	0.13
			Base 9.925056	499,905.23	16.320000	822,005.76	322,100.53	0.13
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
		94,087.000	Local 10.080400	948,434.59	8.260000	777,158.62	-171,275.97	0.13
			Base 10.080400	948,434.59	8.260000	777,158.62	-171,275.97	0.13
576690101	MATERION CORP COMMON STOCK							
		17,387.000	Local 36.280909	630,816.17	52.030000	904,645.61	273,829.44	0.15
			Base 36.280909	630,816.17	52.030000	904,645.61	273,829.44	0.15
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		22,694.000	Local 14.441923	327,745.01	8.350000	189,494.90	-138,250.11	0.03
			Base 14.441923	327,745.01	8.350000	189,494.90	-138,250.11	0.03

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57686G105	MATSON INC COMMON STOCK		36,949.000	Local	27.715986	1,024,077.96	40.090000	1,481,285.41	457,207.45	0.24
		Base		27.715986	1,024,077.96	40.090000	1,481,285.41	457,207.45	0.24	
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		26,784.000	Local	39.161495	1,048,901.47	22.360000	598,890.24	-450,011.23	0.10
		Base		39.161495	1,048,901.47	22.360000	598,890.24	-450,011.23	0.10	
57776J100	MAXLINEAR INC COMMON STOCK		56,998.000	Local	26.437571	1,506,888.65	23.240000	1,324,633.52	-182,255.13	0.22
		Base		26.437571	1,506,888.65	23.240000	1,324,633.52	-182,255.13	0.22	
58470H101	MEDIFAST INC COMMON STOCK USD.001		10,068.000	Local	53.827013	541,930.37	164.450000	1,655,682.60	1,113,752.23	0.27
		Base		53.827013	541,930.37	164.450000	1,655,682.60	1,113,752.23	0.27	
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		33,856.000	Local	12.959739	438,764.94	6.600000	223,449.60	-215,315.34	0.04
		Base		12.959739	438,764.94	6.600000	223,449.60	-215,315.34	0.04	
589433101	MEREDITH CORP COMMON STOCK USD1.0		34,503.000	Local	13.330871	459,955.03	13.120000	452,679.36	-7,275.67	0.07
		Base		13.330871	459,955.03	13.120000	452,679.36	-7,275.67	0.07	
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK		36,719.000	Local	17.373106	637,923.08	16.980000	623,488.62	-14,434.46	0.10
		Base		17.373106	637,923.08	16.980000	623,488.62	-14,434.46	0.10	
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK		41,828.000	Local	24.074881	1,007,004.14	43.500000	1,819,518.00	812,513.86	0.30
		Base		24.074881	1,007,004.14	43.500000	1,819,518.00	812,513.86	0.30	
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01		32,258.000	Local	39.543681	1,275,600.05	110.390000	3,560,960.62	2,285,360.57	0.58
		Base		39.543681	1,275,600.05	110.390000	3,560,960.62	2,285,360.57	0.58	
59001K100	MERITOR INC COMMON STOCK USD1.0		61,908.000	Local	24.280942	1,503,184.58	20.940000	1,296,353.52	-206,831.06	0.21
		Base		24.280942	1,503,184.58	20.940000	1,296,353.52	-206,831.06	0.21	

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59064R109	MESA LABORATORIES INC COMMON STOCK							
		4,162.000	Local 238.506651	992,664.68	254.760000	1,060,311.12	67,646.44	0.17
			Base 238.506651	992,664.68	254.760000	1,060,311.12	67,646.44	0.17
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		29,664.000	Local 25.316205	750,979.91	19.220000	570,142.08	-180,837.83	0.09
			Base 25.316205	750,979.91	19.220000	570,142.08	-180,837.83	0.09
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		32,150.000	Local 20.183877	648,911.64	28.500000	916,275.00	267,363.36	0.15
			Base 20.183877	648,911.64	28.500000	916,275.00	267,363.36	0.15
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
		63,218.000	Local 7.924133	500,947.86	9.655000	610,369.79	109,421.93	0.10
			Base 7.924133	500,947.86	9.655000	610,369.79	109,421.93	0.10
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
		6,204.000	Local 136.320174	845,730.36	150.560000	934,074.24	88,343.88	0.15
			Base 136.320174	845,730.36	150.560000	934,074.24	88,343.88	0.15
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		101,912.000	Local 18.272859	1,862,223.62	52.480000	5,348,341.76	3,486,118.14	0.87
			Base 18.272859	1,862,223.62	52.480000	5,348,341.76	3,486,118.14	0.87
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		10,907.000	Local 20.169283	219,986.37	44.600000	486,452.20	266,465.83	0.08
			Base 20.169283	219,986.37	44.600000	486,452.20	266,465.83	0.08
610236101	MONRO INC COMMON STOCK USD.01							
		28,522.000	Local 45.852894	1,307,816.24	40.570000	1,157,137.54	-150,678.70	0.19
			Base 45.852894	1,307,816.24	40.570000	1,157,137.54	-150,678.70	0.19
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		25,703.000	Local 50.871661	1,307,554.30	63.530000	1,632,911.59	325,357.29	0.27
			Base 50.871661	1,307,554.30	63.530000	1,632,911.59	325,357.29	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
		16,295.000	Local 28.865191	470,358.28	15.560000	253,550.20	-216,808.08	0.04
			Base 28.865191	470,358.28	15.560000	253,550.20	-216,808.08	0.04

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624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		14,184.000	Local 19.591980	277,892.64	9.940000	140,988.96	-136,903.68	0.02
			Base 19.591980	277,892.64	9.940000	140,988.96	-136,903.68	0.02
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		48,652.000	Local 23.555043	1,145,999.95	27.060000	1,316,523.12	170,523.17	0.21
			Base 23.555043	1,145,999.95	27.060000	1,316,523.12	170,523.17	0.21
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		62,276.000	Local 22.234500	1,384,675.72	22.320000	1,390,000.32	5,324.60	0.23
			Base 22.234500	1,384,675.72	22.320000	1,390,000.32	5,324.60	0.23
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		30,665.000	Local 13.935490	427,331.79	13.230000	405,697.95	-21,633.84	0.07
			Base 13.935490	427,331.79	13.230000	405,697.95	-21,633.84	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		64,051.000	Local 20.402760	1,306,817.19	13.040000	835,225.04	-471,592.15	0.14
			Base 20.402760	1,306,817.19	13.040000	835,225.04	-471,592.15	0.14
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		37,360.000	Local 25.443629	950,573.98	26.820000	1,001,995.20	51,421.22	0.16
			Base 25.443629	950,573.98	26.820000	1,001,995.20	51,421.22	0.16
62914B100	NIC INC COMMON STOCK							
		57,415.000	Local 17.912015	1,028,418.36	19.700000	1,131,075.50	102,657.14	0.18
			Base 17.912015	1,028,418.36	19.700000	1,131,075.50	102,657.14	0.18
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		72,649.000	Local 16.576573	1,204,271.43	17.800000	1,293,152.20	88,880.77	0.21
			Base 16.576573	1,204,271.43	17.800000	1,293,152.20	88,880.77	0.21
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		26,188.000	Local 30.894418	809,063.01	26.250000	687,435.00	-121,628.01	0.11
			Base 30.894418	809,063.01	26.250000	687,435.00	-121,628.01	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		9,990.000	Local 42.170595	421,284.24	68.010000	679,419.90	258,135.66	0.11
			Base 42.170595	421,284.24	68.010000	679,419.90	258,135.66	0.11

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637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		4,450.000	Local 90.746771	403,823.13	81.860000	364,277.00	-39,546.13	0.06
			Base 90.746771	403,823.13	81.860000	364,277.00	-39,546.13	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		53,037.000	Local 26.059540	1,382,119.83	32.710000	1,734,840.27	352,720.44	0.28
			Base 26.059540	1,382,119.83	32.710000	1,734,840.27	352,720.44	0.28
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		29,033.000	Local 22.802128	662,014.17	17.130000	497,335.29	-164,678.88	0.08
			Base 22.802128	662,014.17	17.130000	497,335.29	-164,678.88	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
		14,390.000	Local 35.903782	516,655.43	37.470000	539,193.30	22,537.87	0.09
			Base 35.903782	516,655.43	37.470000	539,193.30	22,537.87	0.09
640491106	NEOGEN CORP COMMON STOCK USD.16							
		45,428.000	Local 34.722313	1,577,365.25	78.250000	3,554,741.00	1,977,375.75	0.58
			Base 34.722313	1,577,365.25	78.250000	3,554,741.00	1,977,375.75	0.58
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		94,602.000	Local 19.842844	1,877,172.69	36.890000	3,489,867.78	1,612,695.09	0.57
			Base 19.842844	1,877,172.69	36.890000	3,489,867.78	1,612,695.09	0.57
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		25,677.000	Local 21.855863	561,192.99	30.820000	791,365.14	230,172.15	0.13
			Base 21.855863	561,192.99	30.820000	791,365.14	230,172.15	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		323,598.000	Local 5.341488	1,728,494.97	2.550000	825,174.90	-903,320.07	0.13
			Base 5.341488	1,728,494.97	2.550000	825,174.90	-903,320.07	0.13
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
		77,656.000	Local 9.140042	709,779.10	1.050000	81,538.80	-628,240.30	0.01
			Base 9.140042	709,779.10	1.050000	81,538.80	-628,240.30	0.01
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		18,995.000	Local 43.613786	828,443.87	44.350000	842,428.25	13,984.38	0.14
			Base 43.613786	828,443.87	44.350000	842,428.25	13,984.38	0.14

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65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
	47,403.000	Local	26.148926	1,239,537.53	12.740000	603,914.22	-635,623.31	0.10	
		Base	26.148926	1,239,537.53	12.740000	603,914.22	-635,623.31	0.10	
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
	40,959.000	Local	14.384773	589,185.93	9.120000	373,546.08	-215,639.85	0.06	
		Base	14.384773	589,185.93	9.120000	373,546.08	-215,639.85	0.06	
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
	109,485.000	Local	12.063354	1,320,756.32	9.200000	1,007,262.00	-313,494.32	0.16	
		Base	12.063354	1,320,756.32	9.200000	1,007,262.00	-313,494.32	0.16	
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
	26,169.000	Local	52.357859	1,370,152.80	45.390000	1,187,810.91	-182,341.89	0.19	
		Base	52.357859	1,370,152.80	45.390000	1,187,810.91	-182,341.89	0.19	
67011P100	NOW INC COMMON STOCK USD.01								
	93,702.000	Local	8.719100	816,997.12	4.540000	425,407.08	-391,590.04	0.07	
		Base	8.719100	816,997.12	4.540000	425,407.08	-391,590.04	0.07	
67103X102	OFG BANCORP COMMON STOCK USD1.0								
	43,983.000	Local	15.814131	695,552.91	12.460000	548,028.18	-147,524.73	0.09	
		Base	15.814131	695,552.91	12.460000	548,028.18	-147,524.73	0.09	
671044105	OSI SYSTEMS INC COMMON STOCK								
	14,407.000	Local	57.187365	823,898.37	77.610000	1,118,127.27	294,228.90	0.18	
		Base	57.187365	823,898.37	77.610000	1,118,127.27	294,228.90	0.18	
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
	258,429.000	Local	2.480696	641,083.75	0.280000	72,360.12	-568,723.63	0.01	
		Base	2.480696	641,083.75	0.280000	72,360.12	-568,723.63	0.01	
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
	85,055.000	Local	12.478866	1,061,389.92	3.520000	299,393.60	-761,996.32	0.05	
		Base	12.478866	1,061,389.92	3.520000	299,393.60	-761,996.32	0.05	
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
	41,335.000	Local	51.652395	2,135,051.76	20.720000	856,461.20	-1,278,590.56	0.14	
		Base	51.652395	2,135,051.76	20.720000	856,461.20	-1,278,590.56	0.14	

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		52,283.000	Local 20.133090	1,052,618.36	2.730000	142,732.59	-909,885.77	0.02
			Base 20.133090	1,052,618.36	2.730000	142,732.59	-909,885.77	0.02
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		141,429.000	Local 13.655287	1,931,253.64	12.560000	1,776,348.24	-154,905.40	0.29
			Base 13.655287	1,931,253.64	12.560000	1,776,348.24	-154,905.40	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,780.000	Local 20.063796	156,096.33	11.360000	88,380.80	-67,715.53	0.01
			Base 20.063796	156,096.33	11.360000	88,380.80	-67,715.53	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001							
		36,634.000	Local 35.916647	1,315,770.46	74.660000	2,735,094.44	1,419,323.98	0.45
			Base 35.916647	1,315,770.46	74.660000	2,735,094.44	1,419,323.98	0.45
68287N100	ONESPAN INC COMMON STOCK USD.001							
		29,058.000	Local 13.682382	397,582.65	20.960000	609,055.68	211,473.03	0.10
			Base 13.682382	397,582.65	20.960000	609,055.68	211,473.03	0.10
683344105	ONTO INNOVATION INC COMMON STOCK							
		41,789.000	Local 18.901459	789,873.06	29.780000	1,244,476.42	454,603.36	0.20
			Base 18.901459	789,873.06	29.780000	1,244,476.42	454,603.36	0.20
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		61,328.000	Local 11.881802	728,687.15	12.170000	746,361.76	17,674.61	0.12
			Base 11.881802	728,687.15	12.170000	746,361.76	17,674.61	0.12
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		16,558.000	Local 38.717965	641,092.06	31.140000	515,616.12	-125,475.94	0.08
			Base 38.717965	641,092.06	31.140000	515,616.12	-125,475.94	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		54,613.000	Local 13.429328	733,415.87	25.110000	1,371,332.43	637,916.56	0.22
			Base 13.429328	733,415.87	25.110000	1,371,332.43	637,916.56	0.22
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		14,315.000	Local 48.808605	698,695.18	40.360000	577,753.40	-120,941.78	0.09
			Base 48.808605	698,695.18	40.360000	577,753.40	-120,941.78	0.09

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69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001		82,340.000	Local 5.907500	486,423.55	5.690000	468,514.60	-17,908.95	0.08
				Base 5.907500	486,423.55	5.690000	468,514.60	-17,908.95	0.08
69318J100	PC CONNECTION INC COMMON STOCK USD.01		9,403.000	Local 50.368664	473,616.55	41.060000	386,087.18	-87,529.37	0.06
				Base 50.368664	473,616.55	41.060000	386,087.18	-87,529.37	0.06
69327R101	PDC ENERGY INC COMMON STOCK USD.01		85,393.000	Local 40.704719	3,475,898.08	12.395000	1,058,446.24	-2,417,451.84	0.17
				Base 40.704719	3,475,898.08	12.395000	1,058,446.24	-2,417,451.84	0.17
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015		25,028.000	Local 17.015948	425,875.14	18.710000	468,273.88	42,398.74	0.08
				Base 17.015948	425,875.14	18.710000	468,273.88	42,398.74	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01		50,512.000	Local 10.963056	553,765.89	17.520000	884,970.24	331,204.35	0.14
				Base 10.963056	553,765.89	17.520000	884,970.24	331,204.35	0.14
69354N106	PRA GROUP INC COMMON STOCK USD.01		39,036.000	Local 30.825240	1,203,294.06	39.950000	1,559,488.20	356,194.14	0.25
				Base 30.825240	1,203,294.06	39.950000	1,559,488.20	356,194.14	0.25
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		80,827.000	Local 31.309025	2,530,614.54	20.140000	1,627,855.78	-902,758.76	0.27
				Base 31.309025	2,530,614.54	20.140000	1,627,855.78	-902,758.76	0.27
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001		36,615.000	Local 37.812355	1,384,499.39	60.120000	2,201,293.80	816,794.41	0.36
				Base 37.812355	1,384,499.39	60.120000	2,201,293.80	816,794.41	0.36
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001		18,596.000	Local 87.456186	1,626,335.24	104.240000	1,938,447.04	312,111.80	0.32
				Base 87.456186	1,626,335.24	104.240000	1,938,447.04	312,111.80	0.32
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		34,262.000	Local 18.383220	629,845.89	6.770000	231,953.74	-397,892.15	0.04
				Base 18.383220	629,845.89	6.770000	231,953.74	-397,892.15	0.04

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70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
		16,063.000	Local 23.384845	375,630.76	10.920000	175,407.96	-200,222.80	0.03
			Base 23.384845	375,630.76	10.920000	175,407.96	-200,222.80	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
		12,150.000	Local 84.285010	1,024,062.87	81.960000	995,814.00	-28,248.87	0.16
			Base 84.285010	1,024,062.87	81.960000	995,814.00	-28,248.87	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		18,886.000	Local 41.853008	790,435.91	57.520000	1,086,322.72	295,886.81	0.18
			Base 41.853008	790,435.91	57.520000	1,086,322.72	295,886.81	0.18
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		160,543.000	Local 4.229600	679,032.68	2.850000	457,547.55	-221,485.13	0.07
			Base 4.229600	679,032.68	2.850000	457,547.55	-221,485.13	0.07
70788V102	PENN VIRGINIA CORP COMMON STOCK							
		13,000.000	Local 60.762445	789,911.78	9.850000	128,050.00	-661,861.78	0.02
			Base 60.762445	789,911.78	9.850000	128,050.00	-661,861.78	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		21,574.000	Local 6.945554	149,843.39	38.560000	831,893.44	682,050.05	0.14
			Base 6.945554	149,843.39	38.560000	831,893.44	682,050.05	0.14
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		85,045.000	Local 17.556054	1,493,054.61	16.070000	1,366,673.15	-126,381.46	0.22
			Base 17.556054	1,493,054.61	16.070000	1,366,673.15	-126,381.46	0.22
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		59,174.000	Local 8.171996	483,569.69	12.240000	724,289.76	240,720.07	0.12
			Base 8.171996	483,569.69	12.240000	724,289.76	240,720.07	0.12
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		28,477.000	Local 18.591965	529,443.38	42.740000	1,217,106.98	687,663.60	0.20
			Base 18.591965	529,443.38	42.740000	1,217,106.98	687,663.60	0.20
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		17,367.000	Local 16.543488	287,310.75	31.620000	549,144.54	261,833.79	0.09
			Base 16.543488	287,310.75	31.620000	549,144.54	261,833.79	0.09

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		17,380.000	Local 29.786903	517,696.37	17.400000	302,412.00	-215,284.37	0.05
			Base 29.786903	517,696.37	17.400000	302,412.00	-215,284.37	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		56,216.000	Local 10.119322	568,867.80	9.960000	559,911.36	-8,956.44	0.09
			Base 10.119322	568,867.80	9.960000	559,911.36	-8,956.44	0.09
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		11,771.000	Local 46.401352	546,190.31	73.000000	859,283.00	313,092.69	0.14
			Base 46.401352	546,190.31	73.000000	859,283.00	313,092.69	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		148,272.000	Local 5.883235	872,319.09	5.310000	787,324.32	-84,994.77	0.13
			Base 5.883235	872,319.09	5.310000	787,324.32	-84,994.77	0.13
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		31,762.000	Local 22.655719	719,590.95	11.840000	376,062.08	-343,528.87	0.06
			Base 22.655719	719,590.95	11.840000	376,062.08	-343,528.87	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
		25,054.000	Local 39.897362	999,588.51	70.630000	1,769,564.02	769,975.51	0.29
			Base 39.897362	999,588.51	70.630000	1,769,564.02	769,975.51	0.29
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		7,562.000	Local 35.785069	270,606.69	24.130000	182,471.06	-88,135.63	0.03
			Base 35.785069	270,606.69	24.130000	182,471.06	-88,135.63	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		51,206.000	Local 26.731218	1,368,798.73	55.400000	2,836,812.40	1,468,013.67	0.46
			Base 26.731218	1,368,798.73	55.400000	2,836,812.40	1,468,013.67	0.46
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		11,621.000	Local 60.806012	706,626.66	32.120000	373,266.52	-333,360.14	0.06
			Base 60.806012	706,626.66	32.120000	373,266.52	-333,360.14	0.06
741511109	PRICESMART INC COMMON STOCK USD.0001							
		19,954.000	Local 68.181900	1,360,501.64	66.450000	1,325,943.30	-34,558.34	0.22
			Base 68.181900	1,360,501.64	66.450000	1,325,943.30	-34,558.34	0.22

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74267C106	PROASSURANCE CORP COMMON STOCK USD.01	46,135.000	Local 35.870985	1,654,907.91	15.640000	721,551.40	-933,356.51	0.12
			Base 35.870985	1,654,907.91	15.640000	721,551.40	-933,356.51	0.12
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	38,581.000	Local 27.544654	1,062,700.30	36.680000	1,415,151.08	352,450.78	0.23
			Base 27.544654	1,062,700.30	36.680000	1,415,151.08	352,450.78	0.23
74347M108	PROPETRO HOLDING CORP COMMON STOCK	69,148.000	Local 14.534814	1,005,053.33	4.060000	280,740.88	-724,312.45	0.05
			Base 14.534814	1,005,053.33	4.060000	280,740.88	-724,312.45	0.05
743713109	PROTO LABS INC COMMON STOCK USD.001	22,879.000	Local 81.681674	1,868,795.01	129.500000	2,962,830.50	1,094,035.49	0.48
			Base 81.681674	1,868,795.01	129.500000	2,962,830.50	1,094,035.49	0.48
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	10,476.000	Local 50.977740	534,042.80	92.910000	973,325.16	439,282.36	0.16
			Base 50.977740	534,042.80	92.910000	973,325.16	439,282.36	0.16
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	62,678.000	Local 15.460498	969,033.11	12.200000	764,671.60	-204,361.51	0.12
			Base 15.460498	969,033.11	12.200000	764,671.60	-204,361.51	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	11,288.000	Local 76.867289	867,677.96	179.710000	2,028,566.48	1,160,888.52	0.33
			Base 76.867289	867,677.96	179.710000	2,028,566.48	1,160,888.52	0.33
74733V100	QEP RESOURCES INC COMMON STOCK USD.01	207,590.000	Local 3.045605	632,237.21	0.902800	187,412.25	-444,824.96	0.03
			Base 3.045605	632,237.21	0.902800	187,412.25	-444,824.96	0.03
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	28,088.000	Local 16.241011	456,177.52	18.440000	517,942.72	61,765.20	0.08
			Base 16.241011	456,177.52	18.440000	517,942.72	61,765.20	0.08

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74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		41,501.000	Local 9.304397	386,141.80	15.840000	657,375.84	271,234.04	0.11
			Base 9.304397	386,141.80	15.840000	657,375.84	271,234.04	0.11
749397105	R1 RCM INC COMMON STOCK USD.01							
		99,011.000	Local 17.067100	1,689,830.64	17.150000	1,698,038.65	8,208.01	0.28
			Base 17.067100	1,689,830.64	17.150000	1,698,038.65	8,208.01	0.28
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	83.730000	1,585,427.55	824,905.13	0.26
			Base 40.164902	760,522.42	83.730000	1,585,427.55	824,905.13	0.26
749660106	RPC INC COMMON STOCK USD.1							
		49,757.000	Local 4.942597	245,928.80	2.640000	131,358.48	-114,570.32	0.02
			Base 4.942597	245,928.80	2.640000	131,358.48	-114,570.32	0.02
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	382.620000	2,970,661.68	2,681,135.79	0.48
			Base 37.290815	289,525.89	382.620000	2,970,661.68	2,681,135.79	0.48
74971D101	RPT REALTY REIT USD.01							
		69,343.000	Local 12.180425	844,627.19	5.440000	377,225.92	-467,401.27	0.06
			Base 12.180425	844,627.19	5.440000	377,225.92	-467,401.27	0.06
750491102	RADNET INC COMMON STOCK USD.0001							
		36,671.000	Local 18.207405	667,683.74	15.350000	562,899.85	-104,783.89	0.09
			Base 18.207405	667,683.74	15.350000	562,899.85	-104,783.89	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
		97,440.000	Local 11.619754	1,132,228.85	13.690000	1,333,953.60	201,724.75	0.22
			Base 11.619754	1,132,228.85	13.690000	1,333,953.60	201,724.75	0.22
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		219,372.000	Local 4.386239	962,217.99	6.620000	1,452,242.64	490,024.65	0.24
			Base 4.386239	962,217.99	6.620000	1,452,242.64	490,024.65	0.24
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		30,707.000	Local 22.392148	687,595.69	21.520000	660,814.64	-26,781.05	0.11
			Base 22.392148	687,595.69	21.520000	660,814.64	-26,781.05	0.11

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75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		54,429.000	Local 14.025163	763,375.60	3.200000	174,172.80	-589,202.80	0.03
			Base 14.025163	763,375.60	3.200000	174,172.80	-589,202.80	0.03
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		15,531.000	Local 31.005177	481,541.41	32.730000	508,329.63	26,788.22	0.08
			Base 31.005177	481,541.41	32.730000	508,329.63	26,788.22	0.08
75574U101	READY CAPITAL CORP REIT USD.0001							
		37,333.000	Local 13.399712	500,251.43	11.200000	418,129.60	-82,121.83	0.07
			Base 13.399712	500,251.43	11.200000	418,129.60	-82,121.83	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		98,993.000	Local 6.701964	663,447.56	9.440000	934,493.92	271,046.36	0.15
			Base 6.701964	663,447.56	9.440000	934,493.92	271,046.36	0.15
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		13,323.000	Local 32.287179	430,162.09	13.160000	175,330.68	-254,831.41	0.03
			Base 32.287179	430,162.09	13.160000	175,330.68	-254,831.41	0.03
758075402	REDWOOD TRUST INC REIT USD.01							
		98,469.000	Local 11.536264	1,135,964.37	7.520000	740,486.88	-395,477.49	0.12
			Base 11.536264	1,135,964.37	7.520000	740,486.88	-395,477.49	0.12
758932107	REGIS CORP COMMON STOCK USD.05							
		20,754.000	Local 14.574132	302,471.54	6.140000	127,429.56	-175,041.98	0.02
			Base 14.574132	302,471.54	6.140000	127,429.56	-175,041.98	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		25,596.000	Local 62.079525	1,588,987.51	27.520000	704,401.92	-884,585.59	0.11
			Base 62.079525	1,588,987.51	27.520000	704,401.92	-884,585.59	0.11
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		33,660.000	Local 19.855828	668,347.16	53.420000	1,798,117.20	1,129,770.04	0.29
			Base 19.855828	668,347.16	53.420000	1,798,117.20	1,129,770.04	0.29
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		41,500.000	Local 14.630047	607,146.97	29.890000	1,240,435.00	633,288.03	0.20
			Base 14.630047	607,146.97	29.890000	1,240,435.00	633,288.03	0.20

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76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		105,739.000	Local 12.410100	1,312,231.56	11.000000	1,163,129.00	-149,102.56	0.19
			Base 12.410100	1,312,231.56	11.000000	1,163,129.00	-149,102.56	0.19
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		25,885.000	Local 11.861471	307,034.18	11.550000	298,971.75	-8,062.43	0.05
			Base 11.861471	307,034.18	11.550000	298,971.75	-8,062.43	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		101,024.000	Local 15.424364	1,558,230.91	10.415000	1,052,164.96	-506,065.95	0.17
			Base 15.424364	1,558,230.91	10.415000	1,052,164.96	-506,065.95	0.17
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
		183,542.000	Local 7.147300	1,311,829.74	5.810000	1,066,379.02	-245,450.72	0.17
			Base 7.147300	1,311,829.74	5.810000	1,066,379.02	-245,450.72	0.17
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		4,673.000	Local 58.388414	272,849.06	65.610000	306,595.53	33,746.47	0.05
			Base 58.388414	272,849.06	65.610000	306,595.53	33,746.47	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0							
		15,999.000	Local 65.240934	1,043,789.71	98.060000	1,568,861.94	525,072.23	0.26
			Base 65.240934	1,043,789.71	98.060000	1,568,861.94	525,072.23	0.26
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		27,310.000	Local 9.118852	249,035.86	11.060000	302,048.60	53,012.74	0.05
			Base 9.118852	249,035.86	11.060000	302,048.60	53,012.74	0.05
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		33,606.000	Local 25.915721	870,923.71	17.690000	594,490.14	-276,433.57	0.10
			Base 25.915721	870,923.71	17.690000	594,490.14	-276,433.57	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		91,719.000	Local 9.311083	854,003.19	1.590000	145,833.21	-708,169.98	0.02
			Base 9.311083	854,003.19	1.590000	145,833.21	-708,169.98	0.02
784635104	SPX CORP COMMON STOCK USD.01							
		38,276.000	Local 18.900162	723,422.61	46.380000	1,775,240.88	1,051,818.27	0.29
			Base 18.900162	723,422.61	46.380000	1,775,240.88	1,051,818.27	0.29

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		30,085.000	Local 39.702975	1,194,464.01	77.870000	2,342,718.95	1,148,254.94	0.38
			Base 39.702975	1,194,464.01	77.870000	2,342,718.95	1,148,254.94	0.38
78469X107	SPX FLOW INC COMMON STOCK USD.01							
		36,454.000	Local 33.088958	1,206,224.87	42.820000	1,560,960.28	354,735.41	0.25
			Base 33.088958	1,206,224.87	42.820000	1,560,960.28	354,735.41	0.25
78645L100	SAFEHOLD INC REIT USD.01							
		11,833.000	Local 43.556582	515,405.04	62.100000	734,829.30	219,424.26	0.12
			Base 43.556582	515,405.04	62.100000	734,829.30	219,424.26	0.12
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		12,261.000	Local 57.892665	709,821.97	69.090000	847,112.49	137,290.52	0.14
			Base 57.892665	709,821.97	69.090000	847,112.49	137,290.52	0.14
78709Y105	SAIA INC COMMON STOCK USD.001							
		22,403.000	Local 46.665059	1,045,437.32	126.140000	2,825,914.42	1,780,477.10	0.46
			Base 46.665059	1,045,437.32	126.140000	2,825,914.42	1,780,477.10	0.46
790148100	ST JOE CO/THE COMMON STOCK							
		26,735.000	Local 19.555366	522,812.70	20.630000	551,543.05	28,730.35	0.09
			Base 19.555366	522,812.70	20.630000	551,543.05	28,730.35	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		7,559.000	Local 75.003613	566,952.31	75.380000	569,797.42	2,845.11	0.09
			Base 75.003613	566,952.31	75.380000	569,797.42	2,845.11	0.09
801056102	SANMINA CORP COMMON STOCK USD.01							
		58,051.000	Local 19.702137	1,143,728.77	27.050000	1,570,279.55	426,550.78	0.26
			Base 19.702137	1,143,728.77	27.050000	1,570,279.55	426,550.78	0.26
804395101	SAUL CENTERS INC REIT USD.01							
		10,930.000	Local 41.234701	450,695.28	26.580000	290,519.40	-160,175.88	0.05
			Base 41.234701	450,695.28	26.580000	290,519.40	-160,175.88	0.05
806037107	SCANSOURCE INC COMMON STOCK							
		21,726.000	Local 32.949497	715,860.77	19.830000	430,826.58	-285,034.19	0.07
			Base 32.949497	715,860.77	19.830000	430,826.58	-285,034.19	0.07

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807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		25,634.000	Local 31.660225	811,578.21	20.990000	538,057.66	-273,520.55	0.09
			Base 31.660225	811,578.21	20.990000	538,057.66	-273,520.55	0.09
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
		26,843.000	Local 31.685543	850,535.02	30.390000	815,758.77	-34,776.25	0.13
			Base 31.685543	850,535.02	30.390000	815,758.77	-34,776.25	0.13
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		48,901.000	Local 14.447221	706,483.54	11.440000	559,427.44	-147,056.10	0.09
			Base 14.447221	706,483.54	11.440000	559,427.44	-147,056.10	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		45,396.000	Local 25.482490	1,156,803.10	18.030000	818,489.88	-338,313.22	0.13
			Base 25.482490	1,156,803.10	18.030000	818,489.88	-338,313.22	0.13
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
		16,378.000	Local 41.956726	687,167.26	29.080000	476,272.24	-210,895.02	0.08
			Base 41.956726	687,167.26	29.080000	476,272.24	-210,895.02	0.08
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		91,680.000	Local 14.680426	1,345,901.44	20.820000	1,908,777.60	562,876.16	0.31
			Base 14.680426	1,345,901.44	20.820000	1,908,777.60	562,876.16	0.31
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		5,763.000	Local 29.241897	168,521.05	35.730000	205,911.99	37,390.94	0.03
			Base 29.241897	168,521.05	35.730000	205,911.99	37,390.94	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		40,157.000	Local 25.041837	1,005,605.04	34.030000	1,366,542.71	360,937.67	0.22
			Base 25.041837	1,005,605.04	34.030000	1,366,542.71	360,937.67	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		30,463.000	Local 51.237680	1,560,853.44	64.480000	1,964,254.24	403,400.80	0.32
			Base 51.237680	1,560,853.44	64.480000	1,964,254.24	403,400.80	0.32
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		42,706.000	Local 38.759351	1,655,256.84	44.435000	1,897,641.11	242,384.27	0.31
			Base 38.759351	1,655,256.84	44.435000	1,897,641.11	242,384.27	0.31

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824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		7,367.000	Local 28.827204	212,370.01	33.580000	247,383.86	35,013.85	0.04
			Base 28.827204	212,370.01	33.580000	247,383.86	35,013.85	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		18,953.000	Local 44.549232	844,341.60	52.040000	986,314.12	141,972.52	0.16
			Base 44.549232	844,341.60	52.040000	986,314.12	141,972.52	0.16
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		93,331.000	Local 22.067685	2,059,599.12	15.855000	1,479,763.01	-579,836.11	0.24
			Base 22.067685	2,059,599.12	15.855000	1,479,763.01	-579,836.11	0.24
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		37,243.000	Local 44.710528	1,665,154.19	97.160000	3,618,529.88	1,953,375.69	0.59
			Base 44.710528	1,665,154.19	97.160000	3,618,529.88	1,953,375.69	0.59
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		12,998.000	Local 61.537777	799,868.03	75.360000	979,529.28	179,661.25	0.16
			Base 61.537777	799,868.03	75.360000	979,529.28	179,661.25	0.16
82981J109	SITE CENTERS CORP REIT USD.1							
		129,088.000	Local 7.955113	1,026,909.65	7.200000	929,433.60	-97,476.05	0.15
			Base 7.955113	1,026,909.65	7.200000	929,433.60	-97,476.05	0.15
830879102	SKYWEST INC COMMON STOCK							
		42,988.000	Local 20.735374	891,372.24	29.860000	1,283,621.68	392,249.44	0.21
			Base 20.735374	891,372.24	29.860000	1,283,621.68	392,249.44	0.21
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		23,751.000	Local 23.518800	558,595.03	48.910000	1,161,661.41	603,066.38	0.19
			Base 23.518800	558,595.03	48.910000	1,161,661.41	603,066.38	0.19
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		20,713.000	Local 17.590286	364,347.59	40.160000	831,834.08	467,486.49	0.14
			Base 17.590286	364,347.59	40.160000	831,834.08	467,486.49	0.14
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		86,214.000	Local 27.227197	2,347,365.57	19.270000	1,661,343.78	-686,021.79	0.27
			Base 27.227197	2,347,365.57	19.270000	1,661,343.78	-686,021.79	0.27

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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
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		26,883.000	Local 27.975772	752,072.69	24.430000	656,751.69	-95,321.00	0.11
			Base 27.975772	752,072.69	24.430000	656,751.69	-95,321.00	0.11
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		520,781.000	Local 2.263726	1,178,905.61	2.350000	1,223,835.35	44,929.74	0.20
			Base 2.263726	1,178,905.61	2.350000	1,223,835.35	44,929.74	0.20
847215100	SPARTANNASH CO COMMON STOCK							
		30,697.000	Local 19.909065	611,148.56	16.350000	501,895.95	-109,252.61	0.08
			Base 19.909065	611,148.56	16.350000	501,895.95	-109,252.61	0.08
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		125,139.000	Local 8.070640	1,009,951.78	4.080000	510,567.12	-499,384.66	0.08
			Base 8.070640	1,009,951.78	4.080000	510,567.12	-499,384.66	0.08
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
		14,994.000	Local 13.982202	209,649.14	9.510000	142,592.94	-67,056.20	0.02
			Base 13.982202	209,649.14	9.510000	142,592.94	-67,056.20	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001							
		15,087.000	Local 77.326043	1,166,618.01	240.950000	3,635,212.65	2,468,594.64	0.59
			Base 77.326043	1,166,618.01	240.950000	3,635,212.65	2,468,594.64	0.59
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		17,231.000	Local 27.153583	467,883.39	44.650000	769,364.15	301,480.76	0.13
			Base 27.153583	467,883.39	44.650000	769,364.15	301,480.76	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		10,591.000	Local 47.641175	504,567.68	59.200000	626,987.20	122,419.52	0.10
			Base 47.641175	504,567.68	59.200000	626,987.20	122,419.52	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
		18,241.000	Local 59.536459	1,086,004.54	109.000000	1,988,269.00	902,264.46	0.32
			Base 59.536459	1,086,004.54	109.000000	1,988,269.00	902,264.46	0.32
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		22,911.000	Local 26.019971	596,143.56	43.730000	1,001,898.03	405,754.47	0.16
			Base 26.019971	596,143.56	43.730000	1,001,898.03	405,754.47	0.16

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861896108	STONEX GROUP INC COMMON STOCK USD.01								
	13,938.000	Local	32.541958	453,569.81	51.160000	713,068.08	259,498.27	0.12	
		Base	32.541958	453,569.81	51.160000	713,068.08	259,498.27	0.12	
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	14,988.000	Local	40.190028	602,368.14	61.160000	916,666.08	314,297.94	0.15	
		Base	40.190028	602,368.14	61.160000	916,666.08	314,297.94	0.15	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	90,547.000	Local	12.149695	1,100,118.47	5.180000	469,033.46	-631,085.01	0.08	
		Base	12.149695	1,100,118.47	5.180000	469,033.46	-631,085.01	0.08	
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	70,904.000	Local	10.170032	721,095.98	3.420000	242,491.68	-478,604.30	0.04	
		Base	10.170032	721,095.98	3.420000	242,491.68	-478,604.30	0.04	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	45,115.000	Local	19.676383	887,700.03	20.840000	940,196.60	52,496.57	0.15	
		Base	19.676383	887,700.03	20.840000	940,196.60	52,496.57	0.15	
868873100	SURMODICS INC COMMON STOCK USD.05								
	11,690.000	Local	22.155749	259,000.71	38.910000	454,857.90	195,857.19	0.07	
		Base	22.155749	259,000.71	38.910000	454,857.90	195,857.19	0.07	
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
	34,303.000	Local	22.262680	763,676.70	34.210000	1,173,505.63	409,828.93	0.19	
		Base	22.262680	763,676.70	34.210000	1,173,505.63	409,828.93	0.19	
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
	85,027.000	Local	11.969836	1,017,759.28	11.410000	970,158.07	-47,601.21	0.16	
		Base	11.969836	1,017,759.28	11.410000	970,158.07	-47,601.21	0.16	
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
	17,898.000	Local	48.313075	864,707.42	40.770000	729,701.46	-135,005.96	0.12	
		Base	48.313075	864,707.42	40.770000	729,701.46	-135,005.96	0.12	
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
	16,636.000	Local	37.948920	631,318.24	36.590000	608,711.24	-22,607.00	0.10	
		Base	37.948920	631,318.24	36.590000	608,711.24	-22,607.00	0.10	

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87484T108	TALOS ENERGY INC COMMON STOCK							
		20,048.000	Local 19.108750	383,092.21	6.450000	129,309.60	-253,782.61	0.02
			Base 19.108750	383,092.21	6.450000	129,309.60	-253,782.61	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		80,074.000	Local 13.921320	1,114,735.75	6.030000	482,846.22	-631,889.53	0.08
			Base 13.921320	1,114,735.75	6.030000	482,846.22	-631,889.53	0.08
878155100	TEAM INC COMMON STOCK USD.3							
		26,238.000	Local 24.072920	631,625.28	5.500000	144,309.00	-487,316.28	0.02
			Base 24.072920	631,625.28	5.500000	144,309.00	-487,316.28	0.02
87874R100	TECHTARGET COMMON STOCK USD.001							
		19,815.000	Local 20.526836	406,739.25	43.960000	871,067.40	464,328.15	0.14
			Base 20.526836	406,739.25	43.960000	871,067.40	464,328.15	0.14
880345103	TENNANT CO COMMON STOCK USD.375							
		15,819.000	Local 49.524154	783,422.60	60.360000	954,834.84	171,412.24	0.16
			Base 49.524154	783,422.60	60.360000	954,834.84	171,412.24	0.16
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		90,618.000	Local 24.386373	2,209,844.35	19.450000	1,762,520.10	-447,324.25	0.29
			Base 24.386373	2,209,844.35	19.450000	1,762,520.10	-447,324.25	0.29
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		103,771.000	Local 11.126706	1,154,629.36	4.910000	509,515.61	-645,113.75	0.08
			Base 11.126706	1,154,629.36	4.910000	509,515.61	-645,113.75	0.08
887399103	TIMKENSTEEL CORP COMMON STOCK							
		32,408.000	Local 14.403093	466,775.43	3.550000	115,048.40	-351,727.03	0.02
			Base 14.403093	466,775.43	3.550000	115,048.40	-351,727.03	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		43,229.000	Local 16.325660	705,741.95	2.890000	124,931.81	-580,810.14	0.02
			Base 16.325660	705,741.95	2.890000	124,931.81	-580,810.14	0.02
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		32,055.000	Local 15.958840	511,560.63	14.020000	449,411.10	-62,149.53	0.07
			Base 15.958840	511,560.63	14.020000	449,411.10	-62,149.53	0.07

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890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		10,351.000	52.836548	546,911.11	56.810000	588,040.31	41,129.20	0.10
			52.836548	546,911.11	56.810000	588,040.31	41,129.20	0.10
894650100	TREDEGAR CORP COMMON STOCK							
		22,108.000	18.670603	412,769.69	14.870000	328,745.96	-84,023.73	0.05
			18.670603	412,769.69	14.870000	328,745.96	-84,023.73	0.05
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		19,373.000	38.325778	742,485.30	31.140000	603,275.22	-139,210.08	0.10
			38.325778	742,485.30	31.140000	603,275.22	-139,210.08	0.10
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		44,609.000	23.565093	1,051,215.24	6.510000	290,404.59	-760,810.65	0.05
			23.565093	1,051,215.24	6.510000	290,404.59	-760,810.65	0.05
89785X101	TRUEBLUE INC COMMON STOCK							
		30,892.000	17.830169	550,809.57	15.490000	478,517.08	-72,292.49	0.08
			17.830169	550,809.57	15.490000	478,517.08	-72,292.49	0.08
898202106	TRUPANION INC COMMON STOCK USD.00001							
		27,796.000	78.682200	2,187,050.43	78.900000	2,193,104.40	6,053.97	0.36
			78.682200	2,187,050.43	78.900000	2,193,104.40	6,053.97	0.36
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		82,611.000	5.788029	478,154.88	5.220000	431,229.42	-46,925.46	0.07
			5.788029	478,154.88	5.220000	431,229.42	-46,925.46	0.07
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		15,613.000	27.354718	427,089.21	54.550000	851,689.15	424,599.94	0.14
			27.354718	427,089.21	54.550000	851,689.15	424,599.94	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
		42,078.000	13.040866	548,733.55	20.160000	848,292.48	299,558.93	0.14
			13.040866	548,733.55	20.160000	848,292.48	299,558.93	0.14
902104108	II VI INC COMMON STOCK							
		18,997.000	27.483606	522,106.07	40.560000	770,518.32	248,412.25	0.13
			27.483606	522,106.07	40.560000	770,518.32	248,412.25	0.13

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90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		52,392.000	Local 19.715315	1,032,924.79	56.510000	2,960,671.92	1,927,747.13	0.48
			Base 19.715315	1,032,924.79	56.510000	2,960,671.92	1,927,747.13	0.48
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		10,262.000	Local 63.234223	648,909.60	73.650000	755,796.30	106,886.70	0.12
			Base 63.234223	648,909.60	73.650000	755,796.30	106,886.70	0.12
90333L201	US CONCRETE INC COMMON STOCK USD.001							
		13,569.000	Local 40.503652	549,594.06	29.040000	394,043.76	-155,550.30	0.06
			Base 40.503652	549,594.06	29.040000	394,043.76	-155,550.30	0.06
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,019.000	Local 60.252969	663,927.47	86.880000	957,330.72	293,403.25	0.16
			Base 60.252969	663,927.47	86.880000	957,330.72	293,403.25	0.16
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		63,300.000	Local 25.253260	1,598,531.34	3.000000	189,900.00	-1,408,631.34	0.03
			Base 25.253260	1,598,531.34	3.000000	189,900.00	-1,408,631.34	0.03
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		34,181.000	Local 20.928509	715,357.36	21.460000	733,524.26	18,166.90	0.12
			Base 20.928509	715,357.36	21.460000	733,524.26	18,166.90	0.12
904677200	UNIFI INC COMMON STOCK USD.1							
		12,779.000	Local 26.497540	338,612.07	12.840000	164,082.36	-174,529.71	0.03
			Base 26.497540	338,612.07	12.840000	164,082.36	-174,529.71	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		13,068.000	Local 94.618140	1,236,469.86	189.370000	2,474,687.16	1,238,217.30	0.40
			Base 94.618140	1,236,469.86	189.370000	2,474,687.16	1,238,217.30	0.40
909214306	UNISYS CORP COMMON STOCK USD.01							
		53,983.000	Local 15.630320	843,771.54	10.670000	575,998.61	-267,772.93	0.09
			Base 15.630320	843,771.54	10.670000	575,998.61	-267,772.93	0.09
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		74,120.000	Local 17.478303	1,295,491.83	16.930000	1,254,851.60	-40,640.23	0.20
			Base 17.478303	1,295,491.83	16.930000	1,254,851.60	-40,640.23	0.20

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910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		18,440.000	Local 26.469538	488,098.28	20.320000	374,700.80	-113,397.48	0.06
			Base 26.469538	488,098.28	20.320000	374,700.80	-113,397.48	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
		17,710.000	Local 19.108006	338,402.78	6.060000	107,322.60	-231,080.18	0.02
			Base 19.108006	338,402.78	6.060000	107,322.60	-231,080.18	0.02
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		46,921.000	Local 18.818250	882,971.12	14.870000	697,715.27	-185,255.85	0.11
			Base 18.818250	882,971.12	14.870000	697,715.27	-185,255.85	0.11
91325V108	UNITI GROUP INC REIT USD.0001							
		166,153.000	Local 7.878274	1,308,998.80	10.535000	1,750,421.86	441,423.06	0.29
			Base 7.878274	1,308,998.80	10.535000	1,750,421.86	441,423.06	0.29
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		20,979.000	Local 47.733165	1,001,394.06	41.880000	878,600.52	-122,793.54	0.14
			Base 47.733165	1,001,394.06	41.880000	878,600.52	-122,793.54	0.14
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		11,935.000	Local 32.674113	389,965.54	37.740000	450,426.90	60,461.36	0.07
			Base 32.674113	389,965.54	37.740000	450,426.90	60,461.36	0.07
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		10,989.000	Local 57.284102	629,495.00	56.990000	626,263.11	-3,231.89	0.10
			Base 57.284102	629,495.00	56.990000	626,263.11	-3,231.89	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		24,832.000	Local 17.784002	441,612.35	13.840000	343,674.88	-97,937.47	0.06
			Base 17.784002	441,612.35	13.840000	343,674.88	-97,937.47	0.06
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		25,695.000	Local 18.952623	486,987.64	9.200000	236,394.00	-250,593.64	0.04
			Base 18.952623	486,987.64	9.200000	236,394.00	-250,593.64	0.04
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		26,993.000	Local 43.710516	1,179,877.95	32.670000	881,861.31	-298,016.64	0.14
			Base 43.710516	1,179,877.95	32.670000	881,861.31	-298,016.64	0.14

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921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		46,818.000	Local 17.629409	825,373.69	9.660000	452,261.88	-373,111.81	0.07
			Base 17.629409	825,373.69	9.660000	452,261.88	-373,111.81	0.07
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		20,000.000	Local 128.391105	2,567,822.10	129.140000	2,582,800.00	14,977.90	0.42
			Base 128.391105	2,567,822.10	129.140000	2,582,800.00	14,977.90	0.42
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		33,432.000	Local 27.452395	917,788.48	12.720000	425,255.04	-492,533.44	0.07
			Base 27.452395	917,788.48	12.720000	425,255.04	-492,533.44	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		108,995.000	Local 10.920679	1,190,299.45	9.690000	1,056,161.55	-134,137.90	0.17
			Base 10.920679	1,190,299.45	9.690000	1,056,161.55	-134,137.90	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		42,507.000	Local 28.939783	1,230,143.34	11.670000	496,056.69	-734,086.65	0.08
			Base 28.939783	1,230,143.34	11.670000	496,056.69	-734,086.65	0.08
92335C106	VERA BRADLEY INC COMMON STOCK							
		18,885.000	Local 13.616332	257,144.43	6.110000	115,387.35	-141,757.08	0.02
			Base 13.616332	257,144.43	6.110000	115,387.35	-141,757.08	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		42,499.000	Local 22.914373	973,837.94	17.030000	723,757.97	-250,079.97	0.12
			Base 22.914373	973,837.94	17.030000	723,757.97	-250,079.97	0.12
923454102	VERITIV CORP COMMON STOCK USD.01							
		10,613.000	Local 33.933455	360,135.76	12.660000	134,360.58	-225,775.18	0.02
			Base 33.933455	360,135.76	12.660000	134,360.58	-225,775.18	0.02
92552R406	VIAD CORP COMMON STOCK USD1.5							
		17,477.000	Local 26.795405	468,303.30	20.830000	364,045.91	-104,257.39	0.06
			Base 26.795405	468,303.30	20.830000	364,045.91	-104,257.39	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
		195,673.000	Local 7.882982	1,542,486.65	11.730000	2,295,244.29	752,757.64	0.37
			Base 7.882982	1,542,486.65	11.730000	2,295,244.29	752,757.64	0.37

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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: September 30, 2020

View Date: October 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
925815102	VICOR CORP COMMON STOCK USD.01							
		17,968.000	Local 26.911628	483,548.14	77.730000	1,396,652.64	913,104.50	0.23
			Base 26.911628	483,548.14	77.730000	1,396,652.64	913,104.50	0.23
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
		24,367.000	Local 27.600267	672,535.70	49.160000	1,197,881.72	525,346.02	0.20
			Base 27.600267	672,535.70	49.160000	1,197,881.72	525,346.02	0.20
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		6,172.000	Local 103.904998	641,301.65	138.650000	855,747.80	214,446.15	0.14
			Base 103.904998	641,301.65	138.650000	855,747.80	214,446.15	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		49,740.000	Local 17.041814	847,659.83	20.180000	1,003,753.20	156,093.37	0.16
			Base 17.041814	847,659.83	20.180000	1,003,753.20	156,093.37	0.16
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
		197,733.000	Local 8.430645	1,667,016.75	10.230000	2,022,808.59	355,791.84	0.33
			Base 8.430645	1,667,016.75	10.230000	2,022,808.59	355,791.84	0.33
929236107	WD 40 CO COMMON STOCK USD.001							
		11,709.000	Local 88.755059	1,039,232.98	189.310000	2,216,630.79	1,177,397.81	0.36
			Base 88.755059	1,039,232.98	189.310000	2,216,630.79	1,177,397.81	0.36
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		45,329.000	Local 12.896298	584,576.28	11.960000	542,134.84	-42,441.44	0.09
			Base 12.896298	584,576.28	11.960000	542,134.84	-42,441.44	0.09
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
		55,824.000	Local 16.638936	928,851.99	14.850000	828,986.40	-99,865.59	0.14
			Base 16.638936	928,851.99	14.850000	828,986.40	-99,865.59	0.14
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		24,761.000	Local 27.927008	691,500.64	53.000000	1,312,333.00	620,832.36	0.21
			Base 27.927008	691,500.64	53.000000	1,312,333.00	620,832.36	0.21
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		43,801.000	Local 18.165751	795,678.05	17.080000	748,121.08	-47,556.97	0.12
			Base 18.165751	795,678.05	17.080000	748,121.08	-47,556.97	0.12

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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: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		160,565.000	Local 5.699560	915,149.84	0.647400	103,949.78	-811,200.06	0.02
			Base 5.699560	915,149.84	0.647400	103,949.78	-811,200.06	0.02
939653101	WASHINGTON REIT REIT USD.01							
		70,544.000	Local 26.627706	1,878,424.92	20.130000	1,420,050.72	-458,374.20	0.23
			Base 26.627706	1,878,424.92	20.130000	1,420,050.72	-458,374.20	0.23
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		23,511.000	Local 51.661452	1,214,612.39	100.150000	2,354,626.65	1,140,014.26	0.38
			Base 51.661452	1,214,612.39	100.150000	2,354,626.65	1,140,014.26	0.38
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		23,073.000	Local 50.393414	1,162,727.23	54.350000	1,254,017.55	91,290.32	0.20
			Base 50.393414	1,162,727.23	54.350000	1,254,017.55	91,290.32	0.20
966084204	WHITESTONE REIT REIT USD.001							
		34,099.000	Local 11.979550	408,490.67	6.000000	204,594.00	-203,896.67	0.03
			Base 11.979550	408,490.67	6.000000	204,594.00	-203,896.67	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		28,869.000	Local 23.764187	686,048.32	51.670000	1,491,661.23	805,612.91	0.24
			Base 23.764187	686,048.32	51.670000	1,491,661.23	805,612.91	0.24
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		96,295.000	Local 7.350176	707,785.18	3.200000	308,144.00	-399,641.18	0.05
			Base 7.350176	707,785.18	3.200000	308,144.00	-399,641.18	0.05
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		70,114.000	Local 21.290043	1,492,730.04	25.840000	1,811,745.76	319,015.72	0.30
			Base 21.290043	1,492,730.04	25.840000	1,811,745.76	319,015.72	0.30
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		3,878.000	Local 70.928871	275,062.16	105.550000	409,322.90	134,260.74	0.07
			Base 70.928871	275,062.16	105.550000	409,322.90	134,260.74	0.07
98390M103	XPERI HOLDING CORP COMMON STOCK							
		92,923.000	Local 23.272941	2,162,591.50	11.490000	1,067,685.27	-1,094,906.23	0.17
			Base 23.272941	2,162,591.50	11.490000	1,067,685.27	-1,094,906.23	0.17

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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							
		97,429.000	Local 19.527552	1,902,549.88	8.780000	855,426.62	-1,047,123.26	0.14
			Base 19.527552	1,902,549.88	8.780000	855,426.62	-1,047,123.26	0.14
98401F105	XENCOR INC COMMON STOCK USD.01							
		49,037.000	Local 40.844112	2,002,872.74	38.790000	1,902,145.23	-100,727.51	0.31
			Base 40.844112	2,002,872.74	38.790000	1,902,145.23	-100,727.51	0.31
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		64,061.000	Local 27.410149	1,755,921.55	45.320000	2,903,244.52	1,147,322.97	0.47
			Base 27.410149	1,755,921.55	45.320000	2,903,244.52	1,147,322.97	0.47
989817101	ZUMIEZ INC COMMON STOCK							
		17,896.000	Local 24.988226	447,189.29	27.820000	497,866.72	50,677.43	0.08
			Base 24.988226	447,189.29	27.820000	497,866.72	50,677.43	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
		16,669.000	Local 22.808780	380,199.56	17.450000	290,874.05	-89,325.51	0.05
			Base 22.808780	380,199.56	17.450000	290,874.05	-89,325.51	0.05
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		128,795.000	Local 12.839700	1,653,689.16	18.000000	2,318,310.00	664,620.84	0.38
			Base 12.839700	1,653,689.16	18.000000	2,318,310.00	664,620.84	0.38
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
		30,482.000	Local 27.254833	830,781.82	19.800000	603,543.60	-227,238.22	0.10
			Base 27.254833	830,781.82	19.800000	603,543.60	-227,238.22	0.10
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		196,873.000	Local 7.568644	1,490,061.65	3.300000	649,680.90	-840,380.75	0.11
			Base 7.568644	1,490,061.65	3.300000	649,680.90	-840,380.75	0.11
G3323L100	FABRINET COMMON STOCK USD.01							
		31,538.000	Local 33.207417	1,047,295.53	63.030000	1,987,840.14	940,544.61	0.32
			Base 33.207417	1,047,295.53	63.030000	1,987,840.14	940,544.61	0.32
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		26,035.000	Local 33.633572	875,650.05	22.920000	596,722.20	-278,927.85	0.10
			Base 33.633572	875,650.05	22.920000	596,722.20	-278,927.85	0.10

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		19,661.000	Local 25.493575	501,229.17	21.570000	424,087.77	-77,141.40	0.07
			Base 25.493575	501,229.17	21.570000	424,087.77	-77,141.40	0.07
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		26,180.000	Local 35.509005	929,625.74	44.530000	1,165,795.40	236,169.66	0.19
			Base 35.509005	929,625.74	44.530000	1,165,795.40	236,169.66	0.19
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		5,501.000	Local 108.734214	598,146.91	24.440000	134,444.44	-463,702.47	0.02
			Base 108.734214	598,146.91	24.440000	134,444.44	-463,702.47	0.02
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		44,841.000	Local 16.163712	724,797.01	18.700000	838,526.70	113,729.69	0.14
			Base 16.163712	724,797.01	18.700000	838,526.70	113,729.69	0.14
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		11,797.000	Local 28.462017	335,766.42	27.340000	322,529.98	-13,236.44	0.05
			Base 28.462017	335,766.42	27.340000	322,529.98	-13,236.44	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		69,929.000	Local 14.135536	988,483.90	6.950000	486,006.55	-502,477.35	0.08
			Base 14.135536	988,483.90	6.950000	486,006.55	-502,477.35	0.08
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		32,784.000	Local 32.163811	1,054,458.37	25.640000	840,581.76	-213,876.61	0.14
			Base 32.163811	1,054,458.37	25.640000	840,581.76	-213,876.61	0.14
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		38,108.000	Local 17.354700	661,352.92	15.260000	581,528.08	-79,824.84	0.09
			Base 17.354700	661,352.92	15.260000	581,528.08	-79,824.84	0.09
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		28,852.000	Local 12.584528	363,088.79	8.010000	231,104.52	-131,984.27	0.04
			Base 12.584528	363,088.79	8.010000	231,104.52	-131,984.27	0.04
US DOLLAR Total								
		28,444,196.000	Local	570,387,424.52		607,579,008.83	37,191,584.31	99.09
			Base	570,387,424.52		607,579,008.83	37,191,584.31	99.09

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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: September 30, 2020

View Date: October 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
EQUITY Total								
		28,444,196.000	Base	570,387,424.52		607,579,008.83	37,191,584.31	99.09

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		34,027,678.840	Base	575,973,780.15		613,165,362.66	37,191,582.51	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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							
	-13,352,869.600	Local	1.000000	-13,352,869.60	1.000000	-13,352,869.60	0.00	0.62
		Base	1.000000	-13,352,869.60	1.000000	-13,352,869.60	0.00	0.62

US DOLLAR Total								
	-13,352,869.600	Local		-13,352,869.60		-13,352,869.60	0.00	0.62
		Base		-13,352,869.60		-13,352,869.60	0.00	0.62

CASH Total								
	-13,352,869.600	Base		-13,352,869.60		-13,352,869.60	0.00	0.62

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.131101	31 Dec 2030		
	19,114,984.340	Local	100.090000	19,132,187.85	100.090000	19,132,187.83	-0.02	0.89
		Base	100.090000	19,132,187.85	100.090000	19,132,187.83	-0.02	0.89

11563VMU8	BROWN-FORMAN CORP.				0.370000	28 Dec 2020		
	7,500,000.000	Local	99.909555	7,493,216.66	99.956244	7,496,718.30	3,501.64	0.35
		Base	99.909555	7,493,216.66	99.956244	7,496,718.30	3,501.64	0.35

2063C0NB4	CONCORD MIN CPTL CO				0.240000	11 Jan 2021		
	10,000,000.000	Local	99.932000	9,993,200.00	99.902000	9,990,200.00	-3,000.00	0.46
		Base	99.932000	9,993,200.00	99.902000	9,990,200.00	-3,000.00	0.46

2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.720000	14,958,000.00	99.720000	14,958,000.00	0.00	0.70
		Base	99.720000	14,958,000.00	99.720000	14,958,000.00	0.00	0.70

26244HNE9	DUKE ENERGY CORP				0.220000	14 Jan 2021		
	10,000,000.000	Local	99.935833	9,993,583.33	99.929722	9,992,972.20	-611.13	0.46
		Base	99.935833	9,993,583.33	99.929722	9,992,972.20	-611.13	0.46

Holdings

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



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
41282JKU4	HARLEY-DAVIDSON FND CP					0.460000	28 Oct 2020		
	10,000,000.000	Local		99.965500	9,996,550.00	99.965500	9,996,550.00	0.00	0.46
		Base		99.965500	9,996,550.00	99.965500	9,996,550.00	0.00	0.46
52952LND0	LEXINGTN PKR CAP CO LL					0.230000	13 Jan 2021		
	5,000,000.000	Local		99.933555	4,996,677.77	99.932916	4,996,645.80	-31.97	0.23
		Base		99.933555	4,996,677.77	99.932916	4,996,645.80	-31.97	0.23
65478JL69	NISOURCE INC					0.160000	06 Nov 2020		
	10,000,000.000	Local		99.984000	9,998,400.00	99.974666	9,997,466.60	-933.40	0.46
		Base		99.984000	9,998,400.00	99.974666	9,997,466.60	-933.40	0.46
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
	5,000,000.000	Local		99.691111	4,984,555.56	99.745167	4,987,258.35	2,702.79	0.23
		Base		99.691111	4,984,555.56	99.745167	4,987,258.35	2,702.79	0.23
93142WLD3	WALGREENS BOOTS					0.250000	13 Nov 2020		
	15,000,000.000	Local		99.970139	14,995,520.83	99.956250	14,993,437.50	-2,083.33	0.70
		Base		99.970139	14,995,520.83	99.956250	14,993,437.50	-2,083.33	0.70
US DOLLAR Total									
	106,614,984.340	Local			106,541,892.00		106,541,436.58	-455.42	4.95
		Base			106,541,892.00		106,541,436.58	-455.42	4.95
CASH EQUIVALENT Total									
	106,614,984.340	Base			106,541,892.00		106,541,436.58	-455.42	4.95
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	1.05
		Base		1.000000	22,500,000.00	1.000000	22,500,000.00	0.00	1.05
US DOLLAR Total									
	22,500,000.000	Local			22,500,000.00		22,500,000.00	0.00	1.05

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



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		22,500,000.00		22,500,000.00	0.00	1.05

EQUITY Total

22,500,000.00	Base		22,500,000.00		22,500,000.00	0.00	1.05
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FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028			
	10,205,000.000	Local	100.221760	10,227,630.56	115.769595	11,814,287.17	1,586,656.61	0.55	
		Base	100.221760	10,227,630.56	115.769595	11,814,287.17	1,586,656.61	0.55	
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	125.324682	12,610,169.50	2,561,487.56	0.59	
		Base	99.867640	10,048,681.94	125.324682	12,610,169.50	2,561,487.56	0.59	
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
	10,000,000.000	Local	99.548459	9,954,845.93	100.689682	10,068,968.20	114,122.27	0.47	
		Base	99.548459	9,954,845.93	100.689682	10,068,968.20	114,122.27	0.47	
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				0.647880	29 Mar 2021			
	5,000,000.000	Local	100.000000	5,000,000.00	100.188172	5,009,408.60	9,408.60	0.23	
		Base	100.000000	5,000,000.00	100.188172	5,009,408.60	9,408.60	0.23	
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024			
	5,000,000.000	Local	103.549167	5,177,458.36	109.902394	5,495,119.70	317,661.34	0.26	
		Base	103.549167	5,177,458.36	109.902394	5,495,119.70	317,661.34	0.26	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
	10,000,000.000	Local	99.904126	9,990,412.63	99.690603	9,969,060.30	-21,352.33	0.46	
		Base	99.904126	9,990,412.63	99.690603	9,969,060.30	-21,352.33	0.46	
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
	5,000,000.000	Local	99.786337	4,989,316.85	160.271004	8,013,550.20	3,024,233.35	0.37	
		Base	99.786337	4,989,316.85	160.271004	8,013,550.20	3,024,233.35	0.37	
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	100.615404	10,061,540.40	61,540.40	0.47	

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Holdings

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FUND: ATZ6



STATE STREET

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		Base	100.000000	10,000,000.00	100.615404	10,061,540.40	61,540.40	0.47
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.472380	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.169610	4,006,784.40	6,784.40	0.19
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.169610	4,006,784.40	6,784.40	0.19
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.949160	2,998,474.81	132.117711	3,963,531.33	965,056.52	0.18
		Base	99.949160	2,998,474.81	132.117711	3,963,531.33	965,056.52	0.18
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.851750	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.441771	10,044,177.10	44,177.10	0.47
		Base	100.000000	10,000,000.00	100.441771	10,044,177.10	44,177.10	0.47
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	102.358221	5,117,911.05	107.194535	5,359,726.75	241,815.70	0.25
		Base	102.358221	5,117,911.05	107.194535	5,359,726.75	241,815.70	0.25
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.925270	4,996,263.48	119.855613	5,992,780.65	996,517.17	0.28
		Base	99.925270	4,996,263.48	119.855613	5,992,780.65	996,517.17	0.28
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.800503	4,990,025.14	113.773119	5,688,655.95	698,630.81	0.26
		Base	99.800503	4,990,025.14	113.773119	5,688,655.95	698,630.81	0.26
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996646	9,999,664.58	113.792910	11,379,291.00	1,379,626.42	0.53
		Base	99.996646	9,999,664.58	113.792910	11,379,291.00	1,379,626.42	0.53
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.693953	5,084,697.67	104.979523	5,248,976.15	164,278.48	0.24
		Base	101.693953	5,084,697.67	104.979523	5,248,976.15	164,278.48	0.24
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	10,000,000.000	Local	100.103676	10,010,367.56	100.357300	10,035,730.00	25,362.44	0.47
		Base	100.103676	10,010,367.56	100.357300	10,035,730.00	25,362.44	0.47
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	102.002491	5,100,124.56	111.693000	5,584,650.00	484,525.44	0.26

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		Base	102.002491	5,100,124.56	111.693000	5,584,650.00	484,525.44	0.26
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.926326	14,988,948.97	104.882806	15,732,420.90	743,471.93	0.73
		Base	99.926326	14,988,948.97	104.882806	15,732,420.90	743,471.93	0.73
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.978682	14,996,802.35	103.265725	15,489,858.75	493,056.40	0.72
		Base	99.978682	14,996,802.35	103.265725	15,489,858.75	493,056.40	0.72
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.949833	2,998,495.00	111.638731	3,349,161.93	350,666.93	0.16
		Base	99.949833	2,998,495.00	111.638731	3,349,161.93	350,666.93	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.925427	9,992,542.67	109.074134	10,907,413.40	914,870.73	0.51
		Base	99.925427	9,992,542.67	109.074134	10,907,413.40	914,870.73	0.51
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	110.091037	33,027,311.10	3,027,311.10	1.54
		Base	100.000000	30,000,000.00	110.091037	33,027,311.10	3,027,311.10	1.54
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	117.312384	5,865,619.21	117.892231	5,894,611.55	28,992.34	0.27
		Base	117.312384	5,865,619.21	117.892231	5,894,611.55	28,992.34	0.27
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	120.978011	6,048,900.55	1,048,900.55	0.28
		Base	100.000000	5,000,000.00	120.978011	6,048,900.55	1,048,900.55	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
	2,534,753.930	Local	108.858566	2,759,296.78	100.657540	2,551,420.95	-207,875.83	0.12
Original Face:	4,153,000.000	Base	108.858566	2,759,296.78	100.657540	2,551,420.95	-207,875.83	0.12
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.207980	3,372,863.33	109.061110	3,599,016.63	226,153.30	0.17
Original Face:	3,300,000.000	Base	102.207980	3,372,863.33	109.061110	3,599,016.63	226,153.30	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	104.177220	0.01	8.73	0.00

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		Base	-87,200.000000	-8.72	104.177220	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 99.967176	7,997,374.11	101.050940	8,084,075.20	86,701.09	0.38
			Base 99.967176	7,997,374.11	101.050940	8,084,075.20	86,701.09	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	100.665163	10,066,516.30	66,516.30	0.47
			Base 100.000000	10,000,000.00	100.665163	10,066,516.30	66,516.30	0.47
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
		3,000,000.000	Local 99.968298	2,999,048.93	103.365690	3,100,970.70	101,921.77	0.14
			Base 99.968298	2,999,048.93	103.365690	3,100,970.70	101,921.77	0.14
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.607480	2,988,224.41	113.212233	3,396,366.99	408,142.58	0.16
			Base 99.607480	2,988,224.41	113.212233	3,396,366.99	408,142.58	0.16
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.948351	14,992,252.65	100.476293	15,071,443.95	79,191.30	0.70
			Base 99.948351	14,992,252.65	100.476293	15,071,443.95	79,191.30	0.70
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.781130	03 Mar 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.585253	4,023,410.12	23,410.12	0.19
			Base 100.000000	4,000,000.00	100.585253	4,023,410.12	23,410.12	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	111.432408	11,143,240.80	1,143,240.80	0.52
			Base 100.000000	10,000,000.00	111.432408	11,143,240.80	1,143,240.80	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	106.194480	2,123,889.60	123,889.60	0.10
			Base 100.000000	2,000,000.00	106.194480	2,123,889.60	123,889.60	0.10
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021		
		5,000,000.000	Local 99.595868	4,979,793.40	100.091300	5,004,565.00	24,771.60	0.23
			Base 99.595868	4,979,793.40	100.091300	5,004,565.00	24,771.60	0.23
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.481100	5,124,055.00	108.417190	5,420,859.50	296,804.50	0.25

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Original Face:	5,000,000.000	Base	102.481100	5,124,055.00	108.417190	5,420,859.50	296,804.50	0.25	
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
	10,000,000.000	Local	99.778161	9,977,816.14	137.503172	13,750,317.20	3,772,501.06	0.64	
		Base	99.778161	9,977,816.14	137.503172	13,750,317.20	3,772,501.06	0.64	
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024			
	8,393,000.000	Local	101.856711	8,548,833.75	106.919214	8,973,729.63	424,895.88	0.42	
		Base	101.856711	8,548,833.75	106.919214	8,973,729.63	424,895.88	0.42	
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021			
	5,000,000.000	Local	99.998638	4,999,931.90	102.207969	5,110,398.45	110,466.55	0.24	
		Base	99.998638	4,999,931.90	102.207969	5,110,398.45	110,466.55	0.24	
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030			
	13,000,000.000	Local	99.693396	12,960,141.49	105.444529	13,707,788.77	747,647.28	0.64	
		Base	99.693396	12,960,141.49	105.444529	13,707,788.77	747,647.28	0.64	
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.138250	30 Jan 2023			
	15,000,000.000	Local	100.000000	15,000,000.00	101.035099	15,155,264.85	155,264.85	0.70	
		Base	100.000000	15,000,000.00	101.035099	15,155,264.85	155,264.85	0.70	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026			
	5,000,000.000	Local	100.000000	5,000,000.00	107.296367	5,364,818.35	364,818.35	0.25	
		Base	100.000000	5,000,000.00	107.296367	5,364,818.35	364,818.35	0.25	
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032			
	56,902.800	Local	100.138165	56,981.42	117.045907	66,602.40	9,620.98	0.00	
Original Face:	5,000,000.000	Base	100.138165	56,981.42	117.045907	66,602.40	9,620.98	0.00	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
	3,091,709.610	Local	91.949919	2,842,824.47	106.990837	3,307,845.99	465,021.52	0.15	
Original Face:	10,000,000.000	Base	91.949919	2,842,824.47	106.990837	3,307,845.99	465,021.52	0.15	
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026			
	467,413.100	Local	101.934909	476,457.12	107.641265	503,129.37	26,672.25	0.02	
Original Face:	5,085,000.000	Base	101.934909	476,457.12	107.641265	503,129.37	26,672.25	0.02	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
	2,576,908.600	Local	102.717191	2,646,928.14	106.163660	2,735,740.48	88,812.34	0.13	

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Original Face:	5,000,000.000	Base	102.717191	2,646,928.14	106.163660	2,735,740.48	88,812.34	0.13
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	2,358,619.750	Local	106.841036	2,519,973.78	108.945442	2,569,608.71	49,634.93	0.12
Original Face:	5,000,000.000	Base	106.841036	2,519,973.78	108.945442	2,569,608.71	49,634.93	0.12
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,663,843.560	Local	102.966756	2,742,873.29	106.040346	2,824,748.93	81,875.64	0.13
Original Face:	7,000,000.000	Base	102.966756	2,742,873.29	106.040346	2,824,748.93	81,875.64	0.13
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	2,016,658.510	Local	100.846609	2,033,731.73	105.325962	2,124,064.98	90,333.25	0.10
Original Face:	3,550,000.000	Base	100.846609	2,033,731.73	105.325962	2,124,064.98	90,333.25	0.10
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	2,470,436.750	Local	102.983906	2,544,152.26	106.061540	2,620,183.26	76,031.00	0.12
Original Face:	5,000,000.000	Base	102.983906	2,544,152.26	106.061540	2,620,183.26	76,031.00	0.12
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	988,428.380	Local	104.241762	1,030,355.16	115.758738	1,144,192.22	113,837.06	0.05
Original Face:	10,300,000.000	Base	104.241762	1,030,355.16	115.758738	1,144,192.22	113,837.06	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	559,279.870	Local	99.663151	557,395.94	114.446237	640,074.77	82,678.83	0.03
Original Face:	14,598,876.000	Base	99.663151	557,395.94	114.446237	640,074.77	82,678.83	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	500,576.290	Local	99.654888	498,848.74	115.121579	576,271.33	77,422.59	0.03
Original Face:	11,774,977.000	Base	99.654888	498,848.74	115.121579	576,271.33	77,422.59	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	218,132.320	Local	99.602608	217,265.48	112.321378	245,009.23	27,743.75	0.01
Original Face:	3,598,890.000	Base	99.602608	217,265.48	112.321378	245,009.23	27,743.75	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	135,703.890	Local	99.681461	135,271.62	113.640938	154,215.17	18,943.55	0.01
Original Face:	6,241,535.000	Base	99.681461	135,271.62	113.640938	154,215.17	18,943.55	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	181,102.000	Local	100.201875	181,467.60	115.609774	209,371.61	27,904.01	0.01

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STATE OF ARIZONA

FUND: ATZ6



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Original Face:	5,000,000.000	Base	100.201875	181,467.60	115.609774	209,371.61	27,904.01	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	203,579.850	Local	100.769497	205,146.39	115.708756	235,559.71	30,413.32	0.01
Original Face:	5,000,000.000	Base	100.769497	205,146.39	115.708756	235,559.71	30,413.32	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	209,820.500	Local	100.522790	210,917.42	117.795635	247,159.39	36,241.97	0.01
Original Face:	5,000,000.000	Base	100.522790	210,917.42	117.795635	247,159.39	36,241.97	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				3.097000	01 Jan 2037		
	698,395.380	Local	103.311258	721,521.05	105.575841	737,336.80	15,815.75	0.03
Original Face:	6,000,000.000	Base	103.311258	721,521.05	105.575841	737,336.80	15,815.75	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.631000	01 Oct 2036		
	579,706.050	Local	103.259573	598,601.99	105.007168	608,732.91	10,130.92	0.03
Original Face:	5,000,000.000	Base	103.259573	598,601.99	105.007168	608,732.91	10,130.92	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	3,022,730.960	Local	99.936148	3,020,800.90	106.271058	3,212,288.17	191,487.27	0.15
Original Face:	8,208,821.000	Base	99.936148	3,020,800.90	106.271058	3,212,288.17	191,487.27	0.15
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	2,349,212.250	Local	103.550313	2,432,616.63	107.490153	2,525,171.84	92,555.21	0.12
Original Face:	5,000,000.000	Base	103.550313	2,432,616.63	107.490153	2,525,171.84	92,555.21	0.12
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,350,039.110	Local	110.011492	2,585,313.08	111.597544	2,622,585.93	37,272.85	0.12
Original Face:	7,231,153.000	Base	110.011492	2,585,313.08	111.597544	2,622,585.93	37,272.85	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	3,527,294.500	Local	100.016952	3,527,892.46	109.301239	3,855,376.59	327,484.13	0.18
Original Face:	8,000,000.000	Base	100.016952	3,527,892.46	109.301239	3,855,376.59	327,484.13	0.18
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	2,638,788.720	Local	103.259400	2,724,797.39	106.242215	2,803,507.59	78,710.20	0.13
Original Face:	6,000,000.000	Base	103.259400	2,724,797.39	106.242215	2,803,507.59	78,710.20	0.13
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	2,923,832.900	Local	100.447019	2,936,902.98	105.347892	3,080,196.33	143,293.35	0.14

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Original Face:		5,000,000.000	Base	100.447019	2,936,902.98	105.347892	3,080,196.33	143,293.35	0.14
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
		5,000,000.000	Local	108.112105	5,405,605.27	122.703028	6,135,151.40	729,546.13	0.29
			Base	108.112105	5,405,605.27	122.703028	6,135,151.40	729,546.13	0.29
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024			
		5,000,000.000	Local	107.887204	5,394,360.19	118.895337	5,944,766.85	550,406.66	0.28
			Base	107.887204	5,394,360.19	118.895337	5,944,766.85	550,406.66	0.28
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
		4,240,000.000	Local	116.719736	4,948,916.82	118.346538	5,017,893.21	68,976.39	0.23
			Base	116.719736	4,948,916.82	118.346538	5,017,893.21	68,976.39	0.23
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	137.853891	6,892,694.54	153.645872	7,682,293.60	789,599.06	0.36
			Base	137.853891	6,892,694.54	153.645872	7,682,293.60	789,599.06	0.36
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024			
		1,104,351.840	Local	102.560642	1,132,630.34	101.452380	1,120,391.23	-12,239.11	0.05
Original Face:		3,000,000.000	Base	102.560642	1,132,630.34	101.452380	1,120,391.23	-12,239.11	0.05
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.627840	25 Mar 2052			
		374,209.420	Local	108.726082	406,863.24	117.337520	439,088.05	32,224.81	0.02
Original Face:		4,261,779.000	Base	108.726082	406,863.24	117.337520	439,088.05	32,224.81	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023			
		1,554,652.920	Local	102.317511	1,590,682.18	100.238780	1,558,365.12	-32,317.06	0.07
Original Face:		6,000,000.000	Base	102.317511	1,590,682.18	100.238780	1,558,365.12	-32,317.06	0.07
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025			
		93,983.830	Local	102.365971	96,207.46	99.993990	93,978.18	-2,229.28	0.00
Original Face:		1,250,000.000	Base	102.365971	96,207.46	99.993990	93,978.18	-2,229.28	0.00
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022			
		1,744,705.550	Local	100.595229	1,755,090.54	102.038480	1,780,271.02	25,180.48	0.08

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Original Face:	5,000,000.000	Base	100.595229	1,755,090.54	102.038480	1,780,271.02	25,180.48	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	1,029,762.750	Local	103.689282	1,067,753.60	105.288360	1,084,220.31	16,466.71	0.05
Original Face:	5,000,000.000	Base	103.689282	1,067,753.60	105.288360	1,084,220.31	16,466.71	0.05
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
	3,202,747.170	Local	107.268666	3,435,544.17	103.113550	3,302,466.30	-133,077.87	0.15
Original Face:	5,469,245.000	Base	107.268666	3,435,544.17	103.113550	3,302,466.30	-133,077.87	0.15
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	8,236,260.000	Local	98.344635	8,099,919.87	108.599800	8,944,561.89	844,642.02	0.42
Original Face:	30,000,000.000	Base	98.344635	8,099,919.87	108.599800	8,944,561.89	844,642.02	0.42
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,293,020.300	Local	101.516252	1,312,625.75	102.734890	1,328,382.98	15,757.23	0.06
Original Face:	5,000,000.000	Base	101.516252	1,312,625.75	102.734890	1,328,382.98	15,757.23	0.06
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,680,965.640	Local	99.927095	1,679,740.13	104.603400	1,758,347.21	78,607.08	0.08
Original Face:	6,000,000.000	Base	99.927095	1,679,740.13	104.603400	1,758,347.21	78,607.08	0.08
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,524,369.610	Local	99.326278	1,514,099.59	104.119630	1,587,168.00	73,068.41	0.07
Original Face:	5,000,000.000	Base	99.326278	1,514,099.59	104.119630	1,587,168.00	73,068.41	0.07
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,434,959.340	Local	100.806982	1,446,539.20	108.199220	1,552,614.81	106,075.61	0.07
Original Face:	6,000,000.000	Base	100.806982	1,446,539.20	108.199220	1,552,614.81	106,075.61	0.07
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	502,225.450	Local	102.103380	512,789.16	102.506130	514,811.87	2,022.71	0.02
Original Face:	2,500,000.000	Base	102.103380	512,789.16	102.506130	514,811.87	2,022.71	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.498130	25 Apr 2038		
	1,398,288.150	Local	99.864085	1,396,387.67	100.461440	1,404,740.41	8,352.74	0.07
Original Face:	5,000,000.000	Base	99.864085	1,396,387.67	100.461440	1,404,740.41	8,352.74	0.07
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.437179	1,536,557.68	103.203560	1,548,053.40	11,495.72	0.07

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Original Face:		1,500,000.000	Base	102.437179	1,536,557.68	103.203560	1,548,053.40	11,495.72	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		1,208,485.050	Local	105.708604	1,277,472.67	107.595730	1,300,278.31	22,805.64	0.06
Original Face:		5,000,000.000	Base	105.708604	1,277,472.67	107.595730	1,300,278.31	22,805.64	0.06
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		947,948.040	Local	102.579531	972,400.65	104.909870	994,491.06	22,090.41	0.05
Original Face:		1,750,000.000	Base	102.579531	972,400.65	104.909870	994,491.06	22,090.41	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		3,651,802.000	Local	94.394717	3,447,108.16	103.910900	3,794,620.32	347,512.16	0.18
Original Face:		3,651,802.000	Base	94.394717	3,447,108.16	103.910900	3,794,620.32	347,512.16	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		1,533,014.110	Local	101.833318	1,561,119.14	104.597440	1,603,493.51	42,374.37	0.07
Original Face:		8,500,000.000	Base	101.833318	1,561,119.14	104.597440	1,603,493.51	42,374.37	0.07
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		1,319,120.050	Local	102.632889	1,353,851.02	104.136170	1,373,681.10	19,830.08	0.06
Original Face:		5,000,000.000	Base	102.632889	1,353,851.02	104.136170	1,373,681.10	19,830.08	0.06
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037			
		1,036,555.200	Local	104.969758	1,088,069.48	102.554980	1,063,038.98	-25,030.50	0.05
Original Face:		5,000,000.000	Base	104.969758	1,088,069.48	102.554980	1,063,038.98	-25,030.50	0.05
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
		1,312,926.060	Local	102.217558	1,342,040.96	105.229440	1,381,584.74	39,543.78	0.06
Original Face:		5,000,000.000	Base	102.217558	1,342,040.96	105.229440	1,381,584.74	39,543.78	0.06
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027			
		2,755,628.750	Local	100.794509	2,777,522.47	103.000480	2,838,310.84	60,788.37	0.13
Original Face:		5,000,000.000	Base	100.794509	2,777,522.47	103.000480	2,838,310.84	60,788.37	0.13
3136AJPNO	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025			
		3,930,864.260	Local	104.321988	4,100,755.75	103.588810	4,071,935.51	-28,820.24	0.19
Original Face:		8,346,000.000	Base	104.321988	4,100,755.75	103.588810	4,071,935.51	-28,820.24	0.19
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033			
		1,438,687.200	Local	101.792539	1,464,476.23	104.847790	1,508,431.73	43,955.50	0.07

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Original Face:	5,000,000.000	Base	101.792539	1,464,476.23	104.847790	1,508,431.73	43,955.50	0.07	
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
	1,813,197.540	Local	102.093547	1,851,157.69	104.481720	1,894,459.98	43,302.29	0.09	
Original Face:	6,000,000.000	Base	102.093547	1,851,157.69	104.481720	1,894,459.98	43,302.29	0.09	
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029			
	5,752,977.730	Local	102.883657	5,918,873.89	105.333630	6,059,820.28	140,946.39	0.28	
Original Face:	9,284,523.000	Base	102.883657	5,918,873.89	105.333630	6,059,820.28	140,946.39	0.28	
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
	5,577,234.300	Local	84.080695	4,689,377.37	101.052930	5,635,958.67	946,581.30	0.26	
Original Face:	6,000,000.000	Base	84.080695	4,689,377.37	101.052930	5,635,958.67	946,581.30	0.26	
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
	10,692,273.000	Local	102.064230	10,912,986.16	107.770880	11,523,156.70	610,170.54	0.54	
Original Face:	10,692,273.000	Base	102.064230	10,912,986.16	107.770880	11,523,156.70	610,170.54	0.54	
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
	1,580,304.900	Local	102.044809	1,612,619.11	104.145560	1,645,817.39	33,198.28	0.08	
Original Face:	15,000,000.000	Base	102.044809	1,612,619.11	104.145560	1,645,817.39	33,198.28	0.08	
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
	3,688,335.970	Local	104.774109	3,864,421.14	103.018100	3,799,653.64	-64,767.50	0.18	
Original Face:	11,000,000.000	Base	104.774109	3,864,421.14	103.018100	3,799,653.64	-64,767.50	0.18	
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026			
	1,262,607.430	Local	102.748817	1,297,314.20	104.201780	1,315,659.42	18,345.22	0.06	
Original Face:	2,304,044.000	Base	102.748817	1,297,314.20	104.201780	1,315,659.42	18,345.22	0.06	
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
	2,568,531.170	Local	107.380695	2,758,106.63	106.991100	2,748,099.75	-10,006.88	0.13	
Original Face:	4,600,000.000	Base	107.380695	2,758,106.63	106.991100	2,748,099.75	-10,006.88	0.13	
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
	4,474,340.410	Local	103.260117	4,620,209.16	105.009450	4,698,480.26	78,271.10	0.22	
Original Face:	6,976,000.000	Base	103.260117	4,620,209.16	105.009450	4,698,480.26	78,271.10	0.22	
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042			
	1,026,812.740	Local	101.255558	1,039,704.97	101.352670	1,040,702.13	997.16	0.05	

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Original Face:		3,479,000.000 Base	101.255558	1,039,704.97	101.352670	1,040,702.13	997.16	0.05
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041		
		1,661,427.600 Local	101.500728	1,686,361.11	101.216550	1,681,639.70	-4,721.41	0.08
Original Face:		5,000,000.000 Base	101.500728	1,686,361.11	101.216550	1,681,639.70	-4,721.41	0.08
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041		
		675,594.390 Local	101.729985	687,282.07	101.254640	684,070.67	-3,211.40	0.03
Original Face:		3,000,000.000 Base	101.729985	687,282.07	101.254640	684,070.67	-3,211.40	0.03
3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039		
		136,556.470 Local	100.697294	137,508.67	99.970570	136,516.28	-992.39	0.01
Original Face:		2,645,000.000 Base	100.697294	137,508.67	99.970570	136,516.28	-992.39	0.01
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
		3,911,053.370 Local	100.918237	3,946,966.11	104.752110	4,096,910.93	149,944.82	0.19
Original Face:		6,000,000.000 Base	100.918237	3,946,966.11	104.752110	4,096,910.93	149,944.82	0.19
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
		4,749,499.920 Local	101.610511	4,825,991.16	102.062210	4,847,444.58	21,453.42	0.23
Original Face:		5,729,287.000 Base	101.610511	4,825,991.16	102.062210	4,847,444.58	21,453.42	0.23
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
		3,852,790.980 Local	101.284383	3,902,275.59	106.549760	4,105,139.54	202,863.95	0.19
Original Face:		6,000,000.000 Base	101.284383	3,902,275.59	106.549760	4,105,139.54	202,863.95	0.19
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
		6,421,318.300 Local	99.083505	6,362,467.27	105.683500	6,786,273.93	423,806.66	0.32
Original Face:		10,000,000.000 Base	99.083505	6,362,467.27	105.683500	6,786,273.93	423,806.66	0.32
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		3,210,659.150 Local	99.866203	3,206,363.38	105.683500	3,393,136.96	186,773.58	0.16
Original Face:		5,000,000.000 Base	99.866203	3,206,363.38	105.683500	3,393,136.96	186,773.58	0.16
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
		9,244,882.700 Local	102.980871	9,520,460.72	104.163480	9,629,791.54	109,330.82	0.45
Original Face:		10,000,000.000 Base	102.980871	9,520,460.72	104.163480	9,629,791.54	109,330.82	0.45
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
		3,115,977.300 Local	101.526439	3,163,540.78	102.306850	3,187,858.22	24,317.44	0.15

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	Original Face:	5,000,000.000	Base	101.526439	3,163,540.78	102.306850	3,187,858.22	24,317.44	0.15
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		3,115,977.300	Local	101.756264	3,170,702.08	102.306850	3,187,858.22	17,156.14	0.15
	Original Face:	5,000,000.000	Base	101.756264	3,170,702.08	102.306850	3,187,858.22	17,156.14	0.15
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		4,717,904.500	Local	102.764680	4,848,339.45	105.267340	4,966,412.57	118,073.12	0.23
	Original Face:	5,000,000.000	Base	102.764680	4,848,339.45	105.267340	4,966,412.57	118,073.12	0.23
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		3,525,476.600	Local	101.707372	3,585,669.61	103.220610	3,639,018.45	53,348.84	0.17
	Original Face:	5,000,000.000	Base	101.707372	3,585,669.61	103.220610	3,639,018.45	53,348.84	0.17
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		3,335,897.480	Local	101.933096	3,400,383.59	103.232700	3,443,737.04	43,353.45	0.16
	Original Face:	5,000,000.000	Base	101.933096	3,400,383.59	103.232700	3,443,737.04	43,353.45	0.16
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		7,000,000.000	Local	105.342485	7,373,973.96	104.707420	7,329,519.40	-44,454.56	0.34
	Original Face:	7,000,000.000	Base	105.342485	7,373,973.96	104.707420	7,329,519.40	-44,454.56	0.34
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		200,654.890	Local	99.877242	200,408.57	114.939866	230,632.46	30,223.89	0.01
	Original Face:	6,625,000.000	Base	99.877242	200,408.57	114.939866	230,632.46	30,223.89	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		201,255.120	Local	99.941780	201,137.95	117.630873	236,738.15	35,600.20	0.01
	Original Face:	6,000,000.000	Base	99.941780	201,137.95	117.630873	236,738.15	35,600.20	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		687,831.750	Local	100.657345	692,353.18	101.990360	701,522.08	9,168.90	0.03
	Original Face:	5,000,000.000	Base	100.657345	692,353.18	101.990360	701,522.08	9,168.90	0.03
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		13,818.850	Local	100.082496	13,830.25	99.952470	13,812.28	-17.97	0.00
	Original Face:	5,000,000.000	Base	100.082496	13,830.25	99.952470	13,812.28	-17.97	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		561,199.520	Local	103.918637	583,190.89	106.650740	598,523.44	15,332.55	0.03

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Original Face:	7,703,000.000	Base	103.918637	583,190.89	106.650740	598,523.44	15,332.55	0.03	
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041			
	911,238.400	Local	102.945712	938,080.86	109.563530	998,384.96	60,304.10	0.05	
Original Face:	10,000,000.000	Base	102.945712	938,080.86	109.563530	998,384.96	60,304.10	0.05	
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041			
	2,142,999.820	Local	102.456166	2,195,635.46	106.145290	2,274,693.37	79,057.91	0.11	
Original Face:	13,000,000.000	Base	102.456166	2,195,635.46	106.145290	2,274,693.37	79,057.91	0.11	
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026			
	428,116.200	Local	100.654967	430,920.22	103.508480	443,136.57	12,216.35	0.02	
Original Face:	3,000,000.000	Base	100.654967	430,920.22	103.508480	443,136.57	12,216.35	0.02	
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041			
	1,334,628.880	Local	102.957841	1,374,105.08	105.246820	1,404,654.46	30,549.38	0.07	
Original Face:	12,500,000.000	Base	102.957841	1,374,105.08	105.246820	1,404,654.46	30,549.38	0.07	
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040			
	1,210,042.300	Local	106.341803	1,286,780.80	110.481610	1,336,874.21	50,093.41	0.06	
Original Face:	5,000,000.000	Base	106.341803	1,286,780.80	110.481610	1,336,874.21	50,093.41	0.06	
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025			
	3,565,879.040	Local	102.941138	3,670,756.46	105.728090	3,770,135.80	99,379.34	0.18	
Original Face:	8,000,000.000	Base	102.941138	3,670,756.46	105.728090	3,770,135.80	99,379.34	0.18	
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042			
	1,868,173.800	Local	102.128210	1,907,932.46	104.985860	1,961,318.33	53,385.87	0.09	
Original Face:	5,000,000.000	Base	102.128210	1,907,932.46	104.985860	1,961,318.33	53,385.87	0.09	
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042			
	619,925.000	Local	103.638997	642,484.05	102.869550	637,714.06	-4,769.99	0.03	
Original Face:	5,000,000.000	Base	103.638997	642,484.05	102.869550	637,714.06	-4,769.99	0.03	
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033			
	1,445,216.500	Local	100.731939	1,455,794.60	105.520060	1,524,993.32	69,198.72	0.07	
Original Face:	5,000,000.000	Base	100.731939	1,455,794.60	105.520060	1,524,993.32	69,198.72	0.07	
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032			
	1,712,304.750	Local	103.391637	1,770,379.92	107.536150	1,841,346.60	70,966.68	0.09	

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Original Face:	5,000,000.000	Base	103.391637	1,770,379.92	107.536150	1,841,346.60	70,966.68	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.511181	6,312,102.15	105.370310	6,617,255.47	305,153.32	0.31
Original Face:	6,280,000.000	Base	100.511181	6,312,102.15	105.370310	6,617,255.47	305,153.32	0.31
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	3,870,333.100	Local	103.422115	4,002,780.34	101.360040	3,922,971.18	-79,809.16	0.18
Original Face:	8,090,000.000	Base	103.422115	4,002,780.34	101.360040	3,922,971.18	-79,809.16	0.18
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,476,054.420	Local	103.242182	1,523,910.79	102.263630	1,509,466.83	-14,443.96	0.07
Original Face:	3,000,000.000	Base	103.242182	1,523,910.79	102.263630	1,509,466.83	-14,443.96	0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,589,075.300	Local	104.473852	1,660,168.17	105.068410	1,669,616.15	9,447.98	0.08
Original Face:	5,000,000.000	Base	104.473852	1,660,168.17	105.068410	1,669,616.15	9,447.98	0.08
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	803,330.050	Local	101.676027	816,794.08	101.311090	813,862.43	-2,931.65	0.04
Original Face:	5,000,000.000	Base	101.676027	816,794.08	101.311090	813,862.43	-2,931.65	0.04
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	271,558.950	Local	100.834651	273,825.52	102.004440	277,002.19	3,176.67	0.01
Original Face:	1,000,000.000	Base	100.834651	273,825.52	102.004440	277,002.19	3,176.67	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	936,829.750	Local	101.073265	946,884.42	102.489370	960,150.91	13,266.49	0.04
Original Face:	5,000,000.000	Base	101.073265	946,884.42	102.489370	960,150.91	13,266.49	0.04
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	1,911,928.290	Local	101.951565	1,949,240.82	102.417530	1,958,149.73	8,908.91	0.09
Original Face:	7,500,000.000	Base	101.951565	1,949,240.82	102.417530	1,958,149.73	8,908.91	0.09
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,492,015.300	Local	102.509126	3,579,634.37	107.306780	3,747,169.18	167,534.81	0.17
Original Face:	10,000,000.000	Base	102.509126	3,579,634.37	107.306780	3,747,169.18	167,534.81	0.17
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,566,285.800	Local	101.630358	1,591,821.86	104.737900	1,640,494.85	48,672.99	0.08

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Original Face:	5,000,000.000	Base	101.630358	1,591,821.86	104.737900	1,640,494.85	48,672.99	0.08
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	1,008,203.250	Local	101.937087	1,027,733.02	101.472720	1,023,051.26	-4,681.76	0.05
Original Face:	5,000,000.000	Base	101.937087	1,027,733.02	101.472720	1,023,051.26	-4,681.76	0.05
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	978,603.240	Local	102.672658	1,004,757.96	100.869740	987,114.54	-17,643.42	0.05
Original Face:	6,000,000.000	Base	102.672658	1,004,757.96	100.869740	987,114.54	-17,643.42	0.05
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.923052	1,765,753.72	111.953400	1,998,342.44	232,588.72	0.09
Original Face:	1,784,977.000	Base	98.923052	1,765,753.72	111.953400	1,998,342.44	232,588.72	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	1,949,807.700	Local	101.400916	1,977,122.86	100.950770	1,968,345.89	-8,776.97	0.09
Original Face:	10,000,000.000	Base	101.400916	1,977,122.86	100.950770	1,968,345.89	-8,776.97	0.09
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,545,194.220	Local	101.604197	2,586,024.14	103.971440	2,646,275.08	60,250.94	0.12
Original Face:	5,183,921.000	Base	101.604197	2,586,024.14	103.971440	2,646,275.08	60,250.94	0.12
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	453,949.460	Local	102.472205	465,172.02	100.475800	456,109.35	-9,062.67	0.02
Original Face:	5,000,000.000	Base	102.472205	465,172.02	100.475800	456,109.35	-9,062.67	0.02
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,160,840.800	Local	101.090777	1,173,502.99	103.589170	1,202,505.35	29,002.36	0.06
Original Face:	5,000,000.000	Base	101.090777	1,173,502.99	103.589170	1,202,505.35	29,002.36	0.06
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	4,188,753.110	Local	102.357845	4,287,517.40	102.802730	4,306,152.55	18,635.15	0.20
Original Face:	14,550,000.000	Base	102.357845	4,287,517.40	102.802730	4,306,152.55	18,635.15	0.20
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	2,062,122.200	Local	102.541994	2,114,541.23	101.397650	2,090,943.45	-23,597.78	0.10
Original Face:	10,000,000.000	Base	102.541994	2,114,541.23	101.397650	2,090,943.45	-23,597.78	0.10
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	4,011,266.800	Local	104.734596	4,201,184.09	101.714470	4,080,038.77	-121,145.32	0.19

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Original Face:	5,000,000.000	Base	104.734596	4,201,184.09	101.714470	4,080,038.77	-121,145.32	0.19
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,847,443.110	Local	103.264185	1,907,747.07	105.595070	1,950,808.85	43,061.78	0.09
Original Face:	3,000,000.000	Base	103.264185	1,907,747.07	105.595070	1,950,808.85	43,061.78	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	1,481,518.550	Local	102.970511	1,525,527.22	102.262390	1,515,036.28	-10,490.94	0.07
Original Face:	5,000,000.000	Base	102.970511	1,525,527.22	102.262390	1,515,036.28	-10,490.94	0.07
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,475,095.750	Local	102.861055	1,517,299.05	105.063430	1,549,786.19	32,487.14	0.07
Original Face:	2,579,263.000	Base	102.861055	1,517,299.05	105.063430	1,549,786.19	32,487.14	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	1,475,505.750	Local	102.247387	1,508,666.08	102.539430	1,512,975.19	4,309.11	0.07
Original Face:	5,000,000.000	Base	102.247387	1,508,666.08	102.539430	1,512,975.19	4,309.11	0.07
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	1,776,179.950	Local	102.824485	1,826,347.89	103.108140	1,831,386.11	5,038.22	0.09
Original Face:	5,000,000.000	Base	102.824485	1,826,347.89	103.108140	1,831,386.11	5,038.22	0.09
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	2,525,102.750	Local	101.859587	2,572,059.23	102.332590	2,584,003.04	11,943.81	0.12
Original Face:	5,000,000.000	Base	101.859587	2,572,059.23	102.332590	2,584,003.04	11,943.81	0.12
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	1,734,491.430	Local	103.654136	1,797,872.11	102.055960	1,770,151.88	-27,720.23	0.08
Original Face:	6,000,000.000	Base	103.654136	1,797,872.11	102.055960	1,770,151.88	-27,720.23	0.08
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	1,598,491.620	Local	99.842400	1,595,972.40	102.032260	1,630,977.13	35,004.73	0.08
Original Face:	3,650,000.000	Base	99.842400	1,595,972.40	102.032260	1,630,977.13	35,004.73	0.08
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	1,575,896.290	Local	103.006961	1,623,282.87	101.648220	1,601,870.53	-21,412.34	0.07
Original Face:	5,000,000.000	Base	103.006961	1,623,282.87	101.648220	1,601,870.53	-21,412.34	0.07
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.925303	1,998,506.06	102.886577	2,057,731.54	59,225.48	0.10

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		Base	99.925303	1,998,506.06	102.886577	2,057,731.54	59,225.48	0.10
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.699990	9,969,999.01	99.670275	9,967,027.50	-2,971.51	0.46
		Base	99.699990	9,969,999.01	99.670275	9,967,027.50	-2,971.51	0.46
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	824,951.580	Local	101.966084	841,170.82	103.548760	854,227.13	13,056.31	0.04
Original Face:	1,104,000.000	Base	101.966084	841,170.82	103.548760	854,227.13	13,056.31	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	4,031,753.350	Local	103.452510	4,170,950.04	103.451770	4,170,920.20	-29.84	0.19
Original Face:	5,000,000.000	Base	103.452510	4,170,950.04	103.451770	4,170,920.20	-29.84	0.19
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	4,876,887.240	Local	102.904150	5,018,519.34	103.334380	5,039,501.19	20,981.85	0.23
Original Face:	6,000,000.000	Base	102.904150	5,018,519.34	103.334380	5,039,501.19	20,981.85	0.23
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,482,775.630	Local	104.004343	7,782,411.64	106.940940	8,002,150.60	219,738.96	0.37
Original Face:	9,629,000.000	Base	104.004343	7,782,411.64	106.940940	8,002,150.60	219,738.96	0.37
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,538,572.400	Local	100.622584	3,560,603.00	107.105620	3,790,009.91	229,406.91	0.18
Original Face:	5,000,000.000	Base	100.622584	3,560,603.00	107.105620	3,790,009.91	229,406.91	0.18
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,929,670.980	Local	99.413330	4,900,750.07	107.173620	5,283,306.84	382,556.77	0.25
Original Face:	6,000,000.000	Base	99.413330	4,900,750.07	107.173620	5,283,306.84	382,556.77	0.25
3137FDFF7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	4,941,155.700	Local	112.721777	5,569,758.51	113.795510	5,622,813.33	53,054.82	0.26
Original Face:	10,000,000.000	Base	112.721777	5,569,758.51	113.795510	5,622,813.33	53,054.82	0.26
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,388,364.800	Local	104.554999	9,816,004.73	109.237220	10,255,588.71	439,583.98	0.48
Original Face:	11,739,000.000	Base	104.554999	9,816,004.73	109.237220	10,255,588.71	439,583.98	0.48
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	5,527,064.700	Local	100.527735	5,556,232.98	101.968330	5,635,855.57	79,622.59	0.26

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Original Face:	15,000,000.000	Base	100.527735	5,556,232.98	101.968330	5,635,855.57	79,622.59	0.26	
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.500000	15 Jun 2042		
	335,346.190	Local	103.509725	347,115.92	100.230890	336,120.47	-10,995.45	0.02	
Original Face:	5,000,000.000	Base	103.509725	347,115.92	100.230890	336,120.47	-10,995.45	0.02	
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
	3,688,038.700	Local	102.571858	3,782,889.81	100.584800	3,709,606.35	-73,283.46	0.17	
Original Face:	4,396,000.000	Base	102.571858	3,782,889.81	100.584800	3,709,606.35	-73,283.46	0.17	
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.000000	15 Jul 2042		
	91,090.530	Local	102.031979	92,941.47	99.942910	91,038.53	-1,902.94	0.00	
Original Face:	5,000,000.000	Base	102.031979	92,941.47	99.942910	91,038.53	-1,902.94	0.00	
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.500000	15 Apr 2043		
	458,598.500	Local	103.224888	473,387.79	100.441910	460,625.09	-12,762.70	0.02	
Original Face:	5,000,000.000	Base	103.224888	473,387.79	100.441910	460,625.09	-12,762.70	0.02	
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
	4,108,004.320	Local	104.243379	4,282,322.53	104.138120	4,277,998.47	-4,324.06	0.20	
Original Face:	4,774,000.000	Base	104.243379	4,282,322.53	104.138120	4,277,998.47	-4,324.06	0.20	
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	4,590,460.000	Local	102.995668	4,727,974.95	105.227660	4,830,433.64	102,458.69	0.22	
Original Face:	5,000,000.000	Base	102.995668	4,727,974.95	105.227660	4,830,433.64	102,458.69	0.22	
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	3,039,028.650	Local	101.817230	3,094,254.78	102.300370	3,108,937.55	14,682.77	0.14	
Original Face:	5,000,000.000	Base	101.817230	3,094,254.78	102.300370	3,108,937.55	14,682.77	0.14	
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
	2,246,005.900	Local	103.973761	2,335,256.81	110.470543	2,481,174.91	145,918.10	0.12	
Original Face:	10,000,000.000	Base	103.973761	2,335,256.81	110.470543	2,481,174.91	145,918.10	0.12	
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
	993,301.820	Local	102.101178	1,014,172.86	105.960041	1,052,503.02	38,330.16	0.05	
Original Face:	7,000,000.000	Base	102.101178	1,014,172.86	105.960041	1,052,503.02	38,330.16	0.05	
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.892000	01 Nov 2035		
	574,167.750	Local	103.151199	592,260.92	104.669878	600,980.68	8,719.76	0.03	

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Original Face:	5,000,000.000	Base	103.151199	592,260.92	104.669878	600,980.68	8,719.76	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	3,362,292.600	Local	105.539123	3,548,534.13	112.537020	3,783,823.90	235,289.77	0.18
Original Face:	20,000,000.000	Base	105.539123	3,548,534.13	112.537020	3,783,823.90	235,289.77	0.18
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.035000	01 May 2036		
	656,650.600	Local	103.295308	678,289.26	104.629933	687,053.08	8,763.82	0.03
Original Face:	5,000,000.000	Base	103.295308	678,289.26	104.629933	687,053.08	8,763.82	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.341000	01 Oct 2037		
	275,101.960	Local	106.230265	292,241.54	104.174919	286,587.24	-5,654.30	0.01
Original Face:	4,000,000.000	Base	106.230265	292,241.54	104.174919	286,587.24	-5,654.30	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	1,623,274.560	Local	104.058370	1,689,153.04	107.962315	1,752,524.79	63,371.75	0.08
Original Face:	8,000,000.000	Base	104.058370	1,689,153.04	107.962315	1,752,524.79	63,371.75	0.08
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.380000	01 Jun 2021		
	1,174,260.170	Local	101.340417	1,190,000.15	100.796627	1,183,614.64	-6,385.51	0.06
Original Face:	5,000,000.000	Base	101.340417	1,190,000.15	100.796627	1,183,614.64	-6,385.51	0.06
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.755000	01 Aug 2037		
	104,471.400	Local	106.478510	111,239.59	100.100072	104,575.95	-6,663.64	0.00
Original Face:	5,000,000.000	Base	106.478510	111,239.59	100.100072	104,575.95	-6,663.64	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
	2,813,291.140	Local	102.164849	2,874,194.64	104.497848	2,939,828.70	65,634.06	0.14
Original Face:	4,950,000.000	Base	102.164849	2,874,194.64	104.497848	2,939,828.70	65,634.06	0.14
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.456000	01 Feb 2023		
	2,617,922.980	Local	101.433548	2,655,452.17	103.240718	2,702,762.48	47,310.31	0.13
Original Face:	6,575,000.000	Base	101.433548	2,655,452.17	103.240718	2,702,762.48	47,310.31	0.13
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,273,204.440	Local	102.096186	1,299,893.17	105.097517	1,338,106.25	38,213.08	0.06
Original Face:	6,000,000.000	Base	102.096186	1,299,893.17	105.097517	1,338,106.25	38,213.08	0.06
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,567,895.000	Local	103.327651	1,620,069.08	105.757825	1,658,171.65	38,102.57	0.08

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Original Face:	10,000,000.000	Base	103.327651	1,620,069.08	105.757825	1,658,171.65	38,102.57	0.08
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.594000	01 Jan 2021		
	795,578.240	Local	100.250593	797,571.90	99.974130	795,372.42	-2,199.48	0.04
Original Face:	10,000,000.000	Base	100.250593	797,571.90	99.974130	795,372.42	-2,199.48	0.04
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	2,074,597.380	Local	104.251803	2,162,805.18	108.050036	2,241,603.22	78,798.04	0.10
Original Face:	6,000,000.000	Base	104.251803	2,162,805.18	108.050036	2,241,603.22	78,798.04	0.10
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,976,965.660	Local	104.878773	3,122,205.05	110.281082	3,283,029.94	160,824.89	0.15
Original Face:	6,750,000.000	Base	104.878773	3,122,205.05	110.281082	3,283,029.94	160,824.89	0.15
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	2,516,030.020	Local	102.713218	2,584,295.40	108.424934	2,728,003.89	143,708.49	0.13
Original Face:	7,000,000.000	Base	102.713218	2,584,295.40	108.424934	2,728,003.89	143,708.49	0.13
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,339,797.340	Local	99.581744	8,304,915.60	104.770437	8,737,642.12	432,726.52	0.41
Original Face:	8,500,000.000	Base	99.581744	8,304,915.60	104.770437	8,737,642.12	432,726.52	0.41
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.772939	5,604,245.96	110.702442	6,218,156.17	613,910.21	0.29
Original Face:	5,617,000.000	Base	99.772939	5,604,245.96	110.702442	6,218,156.17	613,910.21	0.29
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	2,042,284.330	Local	101.186705	2,066,520.22	106.168410	2,168,260.80	101,740.58	0.10
Original Face:	5,948,304.000	Base	101.186705	2,066,520.22	106.168410	2,168,260.80	101,740.58	0.10
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	3,795,208.420	Local	102.152972	3,876,918.18	105.260855	3,994,868.83	117,950.65	0.19
Original Face:	7,922,201.000	Base	102.152972	3,876,918.18	105.260855	3,994,868.83	117,950.65	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	2,204,743.200	Local	102.149355	2,252,130.95	110.789651	2,442,627.30	190,496.35	0.11
Original Face:	6,000,000.000	Base	102.149355	2,252,130.95	110.789651	2,442,627.30	190,496.35	0.11
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	4,370,794.440	Local	104.299715	4,558,726.13	110.045239	4,809,851.19	251,125.06	0.22

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Original Face:	11,523,254.000	Base	104.299715	4,558,726.13	110.045239	4,809,851.19	251,125.06	0.22
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	21,319.100	Local	99.893054	21,296.30	102.176910	21,783.20	486.90	0.00
Original Face:	5,000,000.000	Base	99.893054	21,296.30	102.176910	21,783.20	486.90	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSFC T 60 1A2				7.000000	25 Mar 2044		
	3,783,580.040	Local	116.883518	4,422,381.46	122.598910	4,638,627.89	216,246.43	0.22
Original Face:	41,000,000.000	Base	116.883518	4,422,381.46	122.598910	4,638,627.89	216,246.43	0.22
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	165,246.350	Local	101.428104	167,606.24	119.181670	196,943.36	29,337.12	0.01
Original Face:	5,000,000.000	Base	101.428104	167,606.24	119.181670	196,943.36	29,337.12	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	880,275.480	Local	108.448113	954,642.15	112.709880	992,157.44	37,515.29	0.05
Original Face:	5,855,000.000	Base	108.448113	954,642.15	112.709880	992,157.44	37,515.29	0.05
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.028738	25 Sep 2039		
	486,203.600	Local	104.776826	509,428.70	114.679560	557,576.15	48,147.45	0.03
Original Face:	5,000,000.000	Base	104.776826	509,428.70	114.679560	557,576.15	48,147.45	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	4,735.080	Local	101.172736	4,790.61	102.655420	4,860.82	70.21	0.00
Original Face:	6,000,000.000	Base	101.172736	4,790.61	102.655420	4,860.82	70.21	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.572983	25 Aug 2039		
	1,439,555.000	Local	102.563200	1,476,453.68	112.694640	1,622,301.32	145,847.64	0.08
Original Face:	10,000,000.000	Base	102.563200	1,476,453.68	112.694640	1,622,301.32	145,847.64	0.08
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023		
	296.880	Local	101.381029	300.98	100.424880	298.14	-2.84	0.00
Original Face:	6,000,000.000	Base	101.381029	300.98	100.424880	298.14	-2.84	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	4,272,909.660	Local	102.362112	4,373,840.57	110.249910	4,710,879.05	337,038.48	0.22
Original Face:	8,609,641.000	Base	102.362112	4,373,840.57	110.249910	4,710,879.05	337,038.48	0.22
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	3,300,164.800	Local	99.612892	3,287,389.60	104.813450	3,459,016.58	171,626.98	0.16

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Original Face:	5,000,000.000	Base	99.612892	3,287,389.60	104.813450	3,459,016.58	171,626.98	0.16	
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.033038	25 Oct 2040		
	880,875.400	Local	107.949254	950,898.42	116.145440	1,023,096.61	72,198.19	0.05	
Original Face:	5,000,000.000	Base	107.949254	950,898.42	116.145440	1,023,096.61	72,198.19	0.05	
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
	1,011,646.840	Local	99.663610	1,008,243.76	115.108851	1,164,495.05	156,251.29	0.05	
Original Face:	11,959,998.000	Base	99.663610	1,008,243.76	115.108851	1,164,495.05	156,251.29	0.05	
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
	31.520	Local	100.126904	31.56	104.732092	33.01	1.45	0.00	
Original Face:	3,640,000.000	Base	100.126904	31.56	104.732092	33.01	1.45	0.00	
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
	160.300	Local	100.031192	160.35	105.941963	169.82	9.47	0.00	
Original Face:	4,300,000.000	Base	100.031192	160.35	105.941963	169.82	9.47	0.00	
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
	165,441.800	Local	99.404522	164,456.63	114.811338	189,945.94	25,489.31	0.01	
Original Face:	5,000,000.000	Base	99.404522	164,456.63	114.811338	189,945.94	25,489.31	0.01	
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
	179,438.940	Local	100.566404	180,455.29	117.651095	211,111.88	30,656.59	0.01	
Original Face:	6,500,000.000	Base	100.566404	180,455.29	117.651095	211,111.88	30,656.59	0.01	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	390,592.800	Local	100.134529	391,118.26	117.660367	459,572.92	68,454.66	0.02	
Original Face:	8,000,000.000	Base	100.134529	391,118.26	117.660367	459,572.92	68,454.66	0.02	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
	277,936.390	Local	100.443447	279,168.89	112.959378	313,955.22	34,786.33	0.01	
Original Face:	5,457,127.000	Base	100.443447	279,168.89	112.959378	313,955.22	34,786.33	0.01	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	265,471.600	Local	100.499210	266,796.86	113.113365	300,283.86	33,487.00	0.01	
Original Face:	5,000,000.000	Base	100.499210	266,796.86	113.113365	300,283.86	33,487.00	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	859,224.900	Local	100.916967	867,103.71	117.333876	1,008,161.88	141,058.17	0.05	

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STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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Original Face:	10,547,657.000	Base	100.916967	867,103.71	117.333876	1,008,161.88	141,058.17	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	513,970.630	Local	100.513308	516,608.88	117.490058	603,864.39	87,255.51	0.03
Original Face:	17,500,000.000	Base	100.513308	516,608.88	117.490058	603,864.39	87,255.51	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	187,871.900	Local	103.231340	193,942.68	116.205789	218,318.02	24,375.34	0.01
Original Face:	9,397,749.000	Base	103.231340	193,942.68	116.205789	218,318.02	24,375.34	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	6,793,093.340	Local	105.333593	7,155,409.26	108.564396	7,374,880.75	219,471.49	0.34
Original Face:	15,243,777.000	Base	105.333593	7,155,409.26	108.564396	7,374,880.75	219,471.49	0.34
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	1,361,529.050	Local	100.606672	1,369,789.07	103.080119	1,403,465.76	33,676.69	0.07
Original Face:	4,744,826.000	Base	100.606672	1,369,789.07	103.080119	1,403,465.76	33,676.69	0.07
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	1,815,590.580	Local	100.632563	1,827,075.34	103.099417	1,871,863.30	44,787.96	0.09
Original Face:	4,166,154.000	Base	100.632563	1,827,075.34	103.099417	1,871,863.30	44,787.96	0.09
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	5,855,333.800	Local	102.507154	6,002,136.01	106.244161	6,220,950.27	218,814.26	0.29
Original Face:	10,000,000.000	Base	102.507154	6,002,136.01	106.244161	6,220,950.27	218,814.26	0.29
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	7,427,058.540	Local	108.074990	8,026,792.78	109.082724	8,101,637.77	74,844.99	0.38
Original Face:	9,938,165.000	Base	108.074990	8,026,792.78	109.082724	8,101,637.77	74,844.99	0.38
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	5,252,531.990	Local	108.072225	5,676,528.20	109.082580	5,729,597.41	53,069.21	0.27
Original Face:	6,864,195.000	Base	108.072225	5,676,528.20	109.082580	5,729,597.41	53,069.21	0.27
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	4,917,448.530	Local	105.304364	5,178,287.91	108.296958	5,325,447.17	147,159.26	0.25
Original Face:	11,668,342.000	Base	105.304364	5,178,287.91	108.296958	5,325,447.17	147,159.26	0.25
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	5,184,040.000	Local	99.834856	5,175,478.89	106.634129	5,527,955.90	352,477.01	0.26

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Original Face:	10,000,000.000	Base	99.834856	5,175,478.89	106.634129	5,527,955.90	352,477.01	0.26
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,997,192.000	Local	100.681326	3,017,612.64	104.607055	3,135,274.28	117,661.64	0.15
Original Face:	6,000,000.000	Base	100.681326	3,017,612.64	104.607055	3,135,274.28	117,661.64	0.15
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	931,562.090	Local	104.957963	977,748.59	115.582045	1,076,718.51	98,969.92	0.05
Original Face:	9,100,000.000	Base	104.957963	977,748.59	115.582045	1,076,718.51	98,969.92	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	492,949.460	Local	101.041754	498,084.78	106.115122	523,093.92	25,009.14	0.02
Original Face:	7,060,000.000	Base	101.041754	498,084.78	106.115122	523,093.92	25,009.14	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	559,447.140	Local	102.422542	572,999.98	106.346892	594,954.65	21,954.67	0.03
Original Face:	6,000,000.000	Base	102.422542	572,999.98	106.346892	594,954.65	21,954.67	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,380,775.850	Local	104.074921	1,437,041.37	110.476593	1,525,434.12	88,392.75	0.07
Original Face:	5,000,000.000	Base	104.074921	1,437,041.37	110.476593	1,525,434.12	88,392.75	0.07
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	3,046,357.860	Local	103.446018	3,151,335.89	107.276916	3,268,038.76	116,702.87	0.15
Original Face:	7,000,000.000	Base	103.446018	3,151,335.89	107.276916	3,268,038.76	116,702.87	0.15
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	239,297.590	Local	100.900477	241,452.41	106.020290	253,704.00	12,251.59	0.01
Original Face:	7,000,000.000	Base	100.900477	241,452.41	106.020290	253,704.00	12,251.59	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	995,218.360	Local	105.385248	1,048,813.34	109.046770	1,085,253.48	36,440.14	0.05
Original Face:	6,100,000.000	Base	105.385248	1,048,813.34	109.046770	1,085,253.48	36,440.14	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,868,104.150	Local	101.716251	2,917,328.01	104.163390	2,987,514.51	70,186.50	0.14
Original Face:	9,500,000.000	Base	101.716251	2,917,328.01	104.163390	2,987,514.51	70,186.50	0.14
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,501,206.950	Local	102.711701	1,541,915.20	108.070351	1,622,359.62	80,444.42	0.08

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Original Face:	5,000,000.000	Base	102.711701	1,541,915.20	108.070351	1,622,359.62	80,444.42	0.08	
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034			
	2,372,874.550	Local	103.835494	2,463,886.02	109.053844	2,587,710.91	123,824.89	0.12	
Original Face:	7,899,440.000	Base	103.835494	2,463,886.02	109.053844	2,587,710.91	123,824.89	0.12	
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034			
	2,573,230.320	Local	105.832488	2,723,313.68	110.339657	2,839,293.51	115,979.83	0.13	
Original Face:	8,000,000.000	Base	105.832488	2,723,313.68	110.339657	2,839,293.51	115,979.83	0.13	
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031			
	2,957,279.640	Local	102.204247	3,022,465.40	105.206643	3,111,254.63	88,789.23	0.14	
Original Face:	6,000,000.000	Base	102.204247	3,022,465.40	105.206643	3,111,254.63	88,789.23	0.14	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032			
	2,496,180.050	Local	102.318734	2,554,059.83	104.909321	2,618,725.54	64,665.71	0.12	
Original Face:	5,000,000.000	Base	102.318734	2,554,059.83	104.909321	2,618,725.54	64,665.71	0.12	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033			
	2,588,891.650	Local	103.188942	2,671,449.90	106.381181	2,754,093.51	82,643.61	0.13	
Original Face:	5,000,000.000	Base	103.188942	2,671,449.90	106.381181	2,754,093.51	82,643.61	0.13	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.147000	01 Feb 2037			
	455,572.100	Local	102.950617	469,014.29	105.136653	478,973.26	9,958.97	0.02	
Original Face:	5,000,000.000	Base	102.950617	469,014.29	105.136653	478,973.26	9,958.97	0.02	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032			
	418,170.330	Local	105.648227	441,789.54	109.280962	456,980.56	15,191.02	0.02	
Original Face:	3,262,241.000	Base	105.648227	441,789.54	109.280962	456,980.56	15,191.02	0.02	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.478000	01 Jan 2037			
	617,070.960	Local	102.942153	635,226.13	105.161900	648,923.55	13,697.42	0.03	
Original Face:	6,271,091.000	Base	102.942153	635,226.13	105.161900	648,923.55	13,697.42	0.03	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025			
	801,351.960	Local	102.465643	821,110.44	105.885570	848,516.09	27,405.65	0.04	
Original Face:	12,000,000.000	Base	102.465643	821,110.44	105.885570	848,516.09	27,405.65	0.04	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
	10,000,000.000	Local	99.065549	9,906,554.93	135.106151	13,510,615.10	3,604,060.17	0.63	

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		Base	99.065549	9,906,554.93	135.106151	13,510,615.10	3,604,060.17	0.63
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.686132	4,984,306.62	147.994645	7,399,732.25	2,415,425.63	0.34
		Base	99.686132	4,984,306.62	147.994645	7,399,732.25	2,415,425.63	0.34
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	101.156060	6,473,987.84	285,987.84	0.30
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	101.156060	6,473,987.84	285,987.84	0.30
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.554423	6,306,464.37	110.171830	6,709,464.45	403,000.08	0.31
Original Face:	6,090,000.000	Base	103.554423	6,306,464.37	110.171830	6,709,464.45	403,000.08	0.31
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	98.537970	4,926,898.50	-73,101.50	0.23
		Base	100.000000	5,000,000.00	98.537970	4,926,898.50	-73,101.50	0.23
35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.969928	4,998,496.39	101.722000	5,086,100.00	87,603.61	0.24
		Base	99.969928	4,998,496.39	101.722000	5,086,100.00	87,603.61	0.24
357081AE8	FREEMPORT MORTGAGE TRUST FREMF 2015 K720 B 144A				3.509860	25 Jul 2022		
	5,000,000.000	Local	99.645795	4,982,289.74	103.336190	5,166,809.50	184,519.76	0.24
Original Face:	5,000,000.000	Base	99.645795	4,982,289.74	103.336190	5,166,809.50	184,519.76	0.24
36179SJV4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	2,423,344.890	Local	110.627443	2,680,884.49	113.719617	2,755,818.53	74,934.04	0.13
Original Face:	8,707,929.000	Base	110.627443	2,680,884.49	113.719617	2,755,818.53	74,934.04	0.13
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	9,915,871.330	Local	105.666971	10,477,800.93	108.605439	10,769,175.59	291,374.66	0.50
Original Face:	11,805,572.000	Base	105.666971	10,477,800.93	108.605439	10,769,175.59	291,374.66	0.50
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	4,347,907.300	Local	100.000000	4,347,907.30	105.982008	4,607,999.46	260,092.16	0.21
Original Face:	10,000,000.000	Base	100.000000	4,347,907.30	105.982008	4,607,999.46	260,092.16	0.21
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	9,808,043.690	Local	112.327430	11,017,123.40	111.810167	10,966,390.03	-50,733.37	0.51

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Original Face:		9,821,806.000	Base	112.327430		11,017,123.40	111.810167	10,966,390.03	-50,733.37	0.51
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040				
		1,548,945.660	Local	108.951068		1,687,592.84	114.233233	1,769,410.70	81,817.86	0.08
Original Face:		6,000,000.000	Base	108.951068		1,687,592.84	114.233233	1,769,410.70	81,817.86	0.08
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046				
		3,290,894.840	Local	105.646410		3,476,712.25	107.347150	3,532,681.82	55,969.57	0.16
Original Face:		5,682,660.000	Base	105.646410		3,476,712.25	107.347150	3,532,681.82	55,969.57	0.16
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047				
		2,023,078.170	Local	105.867625		2,141,784.81	107.951652	2,183,946.31	42,161.50	0.10
Original Face:		5,271,946.000	Base	105.867625		2,141,784.81	107.951652	2,183,946.31	42,161.50	0.10
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047				
		6,817,684.580	Local	105.654317		7,203,178.10	107.245774	7,311,678.60	108,500.50	0.34
Original Face:		8,934,236.000	Base	105.654317		7,203,178.10	107.245774	7,311,678.60	108,500.50	0.34
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033				
		173,109.720	Local	100.877611		174,628.95	117.153561	202,804.20	28,175.25	0.01
Original Face:		7,000,000.000	Base	100.877611		174,628.95	117.153561	202,804.20	28,175.25	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026				
		1,799,199.910	Local	103.752537		1,866,715.56	106.247092	1,911,597.58	44,882.02	0.09
Original Face:		22,821,698.000	Base	103.752537		1,866,715.56	106.247092	1,911,597.58	44,882.02	0.09
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041				
		465,402.550	Local	102.633602		477,659.40	104.343446	485,617.06	7,957.66	0.02
Original Face:		5,000,000.000	Base	102.633602		477,659.40	104.343446	485,617.06	7,957.66	0.02
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028				
		3,549,933.450	Local	101.040934		3,586,885.90	102.304045	3,631,725.51	44,839.61	0.17
Original Face:		13,640,889.000	Base	101.040934		3,586,885.90	102.304045	3,631,725.51	44,839.61	0.17
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041				
		1,168,731.300	Local	107.993161		1,262,149.87	109.405583	1,278,657.29	16,507.42	0.06
Original Face:		5,000,000.000	Base	107.993161		1,262,149.87	109.405583	1,278,657.29	16,507.42	0.06
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045				
		2,614,299.090	Local	106.236567		2,777,341.60	107.237653	2,803,512.99	26,171.39	0.13

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FUND: ATZ6



STATE STREET

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Original Face:	10,000,000.000	Base	106.236567	2,777,341.60	107.237653	2,803,512.99	26,171.39	0.13	
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.108000	20 Mar 2070			
	6,307,333.690	Local	106.575664	6,722,082.77	106.656250	6,727,165.59	5,082.82	0.31	
Original Face:	6,631,731.000	Base	106.575664	6,722,082.77	106.656250	6,727,165.59	5,082.82	0.31	
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.157000	20 Apr 2070			
	9,895,079.720	Local	112.287408	11,110,928.51	112.359375	11,118,049.73	7,121.22	0.52	
Original Face:	10,005,856.000	Base	112.287408	11,110,928.51	112.359375	11,118,049.73	7,121.22	0.52	
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050			
	7,508,473.220	Local	107.075317	8,039,721.47	106.862433	8,023,737.16	-15,984.31	0.37	
Original Face:	7,538,423.000	Base	107.075317	8,039,721.47	106.862433	8,023,737.16	-15,984.31	0.37	
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.989000	20 May 2070			
	9,622,454.360	Local	110.759483	10,657,780.67	110.796875	10,661,378.73	3,598.06	0.50	
Original Face:	10,000,000.000	Base	110.759483	10,657,780.67	110.796875	10,661,378.73	3,598.06	0.50	
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034			
	140,047.580	Local	100.828804	141,208.30	115.376661	161,582.22	20,373.92	0.01	
Original Face:	7,322,535.000	Base	100.828804	141,208.30	115.376661	161,582.22	20,373.92	0.01	
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039			
	865,730.710	Local	105.057640	909,516.25	113.848191	985,618.75	76,102.50	0.05	
Original Face:	8,800,000.000	Base	105.057640	909,516.25	113.848191	985,618.75	76,102.50	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	99.952456	9,995,245.60	-4,754.40	0.46	
		Base	100.000000	10,000,000.00	99.952456	9,995,245.60	-4,754.40	0.46	
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
	635,917.550	Local	106.314209	676,070.71	109.917050	698,981.81	22,911.10	0.03	
Original Face:	2,500,000.000	Base	106.314209	676,070.71	109.917050	698,981.81	22,911.10	0.03	
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039			
	908,640.100	Local	102.348278	929,977.50	101.342590	920,839.41	-9,138.09	0.04	
Original Face:	10,000,000.000	Base	102.348278	929,977.50	101.342590	920,839.41	-9,138.09	0.04	
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
	3,149,240.640	Local	106.113293	3,341,762.94	111.649170	3,516,101.04	174,338.10	0.16	

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Original Face:	8,000,000.000	Base	106.113293	3,341,762.94	111.649170	3,516,101.04	174,338.10	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.354880	20 Aug 2067		
	34,239.400	Local	100.000000	34,239.40	99.974000	34,230.50	-8.90	0.00
Original Face:	10,000,000.000	Base	100.000000	34,239.40	99.974000	34,230.50	-8.90	0.00
38375UY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
	8,722,482.200	Local	103.536534	9,030,955.72	102.135420	8,908,743.83	-122,211.89	0.41
Original Face:	10,000,000.000	Base	103.536534	9,030,955.72	102.135420	8,908,743.83	-122,211.89	0.41
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	419,301.900	Local	103.453242	433,781.41	106.556390	446,792.97	13,011.56	0.02
Original Face:	10,000,000.000	Base	103.453242	433,781.41	106.556390	446,792.97	13,011.56	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.354880	20 Jun 2063		
	113,838.550	Local	100.000000	113,838.55	99.930130	113,759.01	-79.54	0.01
Original Face:	9,934,605.000	Base	100.000000	113,838.55	99.930130	113,759.01	-79.54	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
	8,751,854.900	Local	101.026383	8,841,682.44	100.538500	8,798,983.64	-42,698.80	0.41
Original Face:	10,000,000.000	Base	101.026383	8,841,682.44	100.538500	8,798,983.64	-42,698.80	0.41
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.706550	20 Aug 2034		
	765,571.750	Local	106.889818	818,318.25	115.389570	883,389.95	65,071.70	0.04
Original Face:	5,000,000.000	Base	106.889818	818,318.25	115.389570	883,389.95	65,071.70	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.948110	20 Apr 2037		
	1,576,447.500	Local	108.015697	1,702,810.76	115.392600	1,819,103.76	116,293.00	0.08
Original Face:	10,000,000.000	Base	108.015697	1,702,810.76	115.392600	1,819,103.76	116,293.00	0.08
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B				2.676310	16 Oct 2047		
	1,742,057.750	Local	103.845157	1,809,042.61	100.368500	1,748,477.23	-60,565.38	0.08
Original Face:	5,000,000.000	Base	103.845157	1,809,042.61	100.368500	1,748,477.23	-60,565.38	0.08
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	572,031.400	Local	102.134390	584,240.78	104.714060	598,997.30	14,756.52	0.03
Original Face:	6,500,000.000	Base	102.134390	584,240.78	104.714060	598,997.30	14,756.52	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.693965	1,993,879.30	107.459340	2,149,186.80	155,307.50	0.10

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Original Face:	2,000,000.000	Base	99.693965	1,993,879.30	107.459340	2,149,186.80	155,307.50	0.10	
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
	5,000,000.000	Local	103.269138	5,163,456.90	101.668320	5,083,416.00	-80,040.90	0.24	
Original Face:	5,000,000.000	Base	103.269138	5,163,456.90	101.668320	5,083,416.00	-80,040.90	0.24	
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
	706,374.750	Local	100.243385	708,093.96	100.835300	712,275.10	4,181.14	0.03	
Original Face:	3,000,000.000	Base	100.243385	708,093.96	100.835300	712,275.10	4,181.14	0.03	
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
	2,538,820.920	Local	100.277661	2,545,870.24	103.815760	2,635,696.23	89,825.99	0.12	
Original Face:	12,000,000.000	Base	100.277661	2,545,870.24	103.815760	2,635,696.23	89,825.99	0.12	
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	5,429,000.000	Local	96.435539	5,235,485.40	111.414480	6,048,692.12	813,206.72	0.28	
Original Face:	5,429,000.000	Base	96.435539	5,235,485.40	111.414480	6,048,692.12	813,206.72	0.28	
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
	1,157,451.150	Local	99.890510	1,156,183.86	100.722320	1,165,811.65	9,627.79	0.05	
Original Face:	5,000,000.000	Base	99.890510	1,156,183.86	100.722320	1,165,811.65	9,627.79	0.05	
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
	345,910.900	Local	102.439926	354,350.87	102.441790	354,357.32	6.45	0.02	
Original Face:	5,000,000.000	Base	102.439926	354,350.87	102.441790	354,357.32	6.45	0.02	
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
	2,003,767.890	Local	102.327391	2,050,403.40	106.276080	2,129,525.97	79,122.57	0.10	
Original Face:	3,000,000.000	Base	102.327391	2,050,403.40	106.276080	2,129,525.97	79,122.57	0.10	
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	4,908,547.900	Local	99.890995	4,903,197.33	101.701470	4,992,065.37	88,868.04	0.23	
Original Face:	10,000,000.000	Base	99.890995	4,903,197.33	101.701470	4,992,065.37	88,868.04	0.23	
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
	4,512,075.650	Local	101.817651	4,594,089.43	101.839100	4,595,057.23	967.80	0.21	
Original Face:	5,879,850.000	Base	101.817651	4,594,089.43	101.839100	4,595,057.23	967.80	0.21	
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.093060	20 Nov 2042		
	2,321,477.830	Local	113.490579	2,634,658.63	118.816750	2,758,304.51	123,645.88	0.13	

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Original Face:		5,010,613.000	Base	113.490579	2,634,658.63	118.816750	2,758,304.51	123,645.88	0.13
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		2,582,983.620	Local	99.575788	2,572,026.30	101.826840	2,630,170.60	58,144.30	0.12
Original Face:		6,000,000.000	Base	99.575788	2,572,026.30	101.826840	2,630,170.60	58,144.30	0.12
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		5,632,474.600	Local	102.113480	5,751,515.83	101.652300	5,725,539.98	-25,975.85	0.27
Original Face:		13,484,830.000	Base	102.113480	5,751,515.83	101.652300	5,725,539.98	-25,975.85	0.27
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
		734,961.300	Local	100.443210	738,218.72	100.859990	741,281.89	3,063.17	0.03
Original Face:		5,000,000.000	Base	100.443210	738,218.72	100.859990	741,281.89	3,063.17	0.03
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
		1,479,568.300	Local	101.304641	1,498,871.36	100.854360	1,492,209.14	-6,662.22	0.07
Original Face:		10,000,000.000	Base	101.304641	1,498,871.36	100.854360	1,492,209.14	-6,662.22	0.07
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		5,664,244.250	Local	101.354330	5,740,956.82	105.318952	5,965,522.68	224,565.86	0.28
Original Face:		6,068,715.000	Base	101.354330	5,740,956.82	105.318952	5,965,522.68	224,565.86	0.28
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.154880	20 Aug 2069		
		9,930,929.300	Local	102.757171	10,204,742.04	103.325230	10,261,155.54	56,413.50	0.48
Original Face:		10,000,000.000	Base	102.757171	10,204,742.04	103.325230	10,261,155.54	56,413.50	0.48
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.381700	20 Jul 2070		
		13,126,533.520	Local	118.522715	15,557,923.90	119.280579	15,657,405.19	99,481.29	0.73
Original Face:		13,083,197.000	Base	118.522715	15,557,923.90	119.280579	15,657,405.19	99,481.29	0.73
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.156250	20 Aug 2070		
		5,001,509.240	Local	103.843229	5,193,728.67	103.957340	5,199,435.97	5,707.30	0.24
Original Face:		5,000,000.000	Base	103.843229	5,193,728.67	103.957340	5,199,435.97	5,707.30	0.24
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.306250	20 Aug 2070		
		5,001,701.090	Local	104.911037	5,247,336.46	104.996360	5,251,604.08	4,267.62	0.24
Original Face:		5,000,000.000	Base	104.911037	5,247,336.46	104.996360	5,251,604.08	4,267.62	0.24
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.220000	20 Sep 2070		
		10,000,000.000	Local	104.727085	10,472,708.48	102.668390	10,266,839.00	-205,869.48	0.48

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Original Face:	10,000,000.000	Base	104.727085	10,472,708.48	102.668390	10,266,839.00	-205,869.48	0.48
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	3,714,540.700	Local	100.429150	3,730,481.64	101.680520	3,776,964.30	46,482.66	0.18
Original Face:	10,000,000.000	Base	100.429150	3,730,481.64	101.680520	3,776,964.30	46,482.66	0.18
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	2,392,810.400	Local	98.118782	2,347,796.43	101.476520	2,428,140.72	80,344.29	0.11
Original Face:	10,000,000.000	Base	98.118782	2,347,796.43	101.476520	2,428,140.72	80,344.29	0.11
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.613210	20 Jun 2048		
	6,084,989.000	Local	106.447661	6,477,328.46	115.500900	7,028,217.06	550,888.60	0.33
Original Face:	10,000,000.000	Base	106.447661	6,477,328.46	115.500900	7,028,217.06	550,888.60	0.33
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.580410	20 Feb 2049		
	6,054,695.600	Local	104.628594	6,334,942.88	112.121540	6,788,617.95	453,675.07	0.32
Original Face:	10,000,000.000	Base	104.628594	6,334,942.88	112.121540	6,788,617.95	453,675.07	0.32
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	5,370,018.700	Local	101.848244	5,469,269.73	103.308810	5,547,702.42	78,432.69	0.26
Original Face:	10,000,000.000	Base	101.848244	5,469,269.73	103.308810	5,547,702.42	78,432.69	0.26
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.906610	20 Jun 2034		
	4,048,483.120	Local	104.664054	4,237,306.56	108.797050	4,404,630.20	167,323.64	0.20
Original Face:	6,317,173.000	Base	104.664054	4,237,306.56	108.797050	4,404,630.20	167,323.64	0.20
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.629920	20 Dec 2041		
	7,776,364.870	Local	104.911432	8,158,295.75	109.815250	8,539,634.52	381,338.77	0.40
Original Face:	11,457,930.000	Base	104.911432	8,158,295.75	109.815250	8,539,634.52	381,338.77	0.40
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.538710	20 Jan 2050		
	7,020,258.140	Local	113.600524	7,975,050.05	116.885740	8,205,680.68	230,630.63	0.38
Original Face:	8,141,884.000	Base	113.600524	7,975,050.05	116.885740	8,205,680.68	230,630.63	0.38
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.851511	4,992,575.54	111.404980	5,570,249.00	577,673.46	0.26
		Base	99.851511	4,992,575.54	111.404980	5,570,249.00	577,673.46	0.26
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.929956	3,997,198.23	106.045826	4,241,833.04	244,634.81	0.20

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Holdings

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

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		Base	99.929956	3,997,198.23	106.045826	4,241,833.04	244,634.81	0.20
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	99.998740	9,999,874.00	-126.00	0.46
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	99.998740	9,999,874.00	-126.00	0.46
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.23
Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.23
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	115.379534	11,537,953.39	134.419737	13,441,973.70	1,904,020.31	0.62
		Base	115.379534	11,537,953.39	134.419737	13,441,973.70	1,904,020.31	0.62
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048		
	5,740,000.000	Local	103.092701	5,917,521.01	111.171660	6,381,253.28	463,732.27	0.30
Original Face:	5,740,000.000	Base	103.092701	5,917,521.01	111.171660	6,381,253.28	463,732.27	0.30
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.321836	4,966,091.80	152.628860	7,631,443.00	2,665,351.20	0.35
		Base	99.321836	4,966,091.80	152.628860	7,631,443.00	2,665,351.20	0.35
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.904261	9,990,426.13	105.602520	10,560,252.00	569,825.87	0.49
		Base	99.904261	9,990,426.13	105.602520	10,560,252.00	569,825.87	0.49
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
	4,825,791.020	Local	108.488666	5,235,436.29	100.313390	4,840,914.57	-394,521.72	0.23
Original Face:	10,000,000.000	Base	108.488666	5,235,436.29	100.313390	4,840,914.57	-394,521.72	0.23
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.664738	2,207,580.58	103.707620	2,274,311.06	66,730.48	0.11
Original Face:	4,840,000.000	Base	100.664738	2,207,580.58	103.707620	2,274,311.06	66,730.48	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.463031	4,923,151.53	137.902407	6,895,120.35	1,971,968.82	0.32
		Base	98.463031	4,923,151.53	137.902407	6,895,120.35	1,971,968.82	0.32
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.933006	9,993,300.60	100.458254	10,045,825.40	52,524.80	0.47

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		Base	99.933006	9,993,300.60	100.458254	10,045,825.40	52,524.80	0.47
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.338452	7,450,383.89	99.839565	7,487,967.38	37,583.49	0.35
		Base	99.338452	7,450,383.89	99.839565	7,487,967.38	37,583.49	0.35
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.177380	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.065361	5,003,268.05	3,268.05	0.23
		Base	100.000000	5,000,000.00	100.065361	5,003,268.05	3,268.05	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.943206	4,997,160.28	111.514395	5,575,719.75	578,559.47	0.26
		Base	99.943206	4,997,160.28	111.514395	5,575,719.75	578,559.47	0.26
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.645367	9,964,536.71	105.939655	10,593,965.50	629,428.79	0.49
		Base	99.645367	9,964,536.71	105.939655	10,593,965.50	629,428.79	0.49
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.687039	3,987,481.57	111.272060	4,450,882.40	463,400.83	0.21
		Base	99.687039	3,987,481.57	111.272060	4,450,882.40	463,400.83	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	99.466949	14,920,042.35	-79,957.65	0.69
		Base	100.000000	15,000,000.00	99.466949	14,920,042.35	-79,957.65	0.69
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.781239	14,817,185.90	94.224232	14,133,634.80	-683,551.10	0.66
		Base	98.781239	14,817,185.90	94.224232	14,133,634.80	-683,551.10	0.66
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.728428	4,986,421.40	149.464803	7,473,240.15	2,486,818.75	0.35
		Base	99.728428	4,986,421.40	149.464803	7,473,240.15	2,486,818.75	0.35
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	116.311651	11,631,165.12	130.725537	13,072,553.70	1,441,388.58	0.61
		Base	116.311651	11,631,165.12	130.725537	13,072,553.70	1,441,388.58	0.61
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.765000	16,461,225.00	99.765000	16,461,225.00	0.00	0.77

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		Base	99.765000	16,461,225.00	99.765000	16,461,225.00	0.00	0.77
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.862901	9,986,290.12	111.546688	11,154,668.80	1,168,378.68	0.52
		Base	99.862901	9,986,290.12	111.546688	11,154,668.80	1,168,378.68	0.52
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.906259	7,992,500.71	103.453689	8,276,295.12	283,794.41	0.38
		Base	99.906259	7,992,500.71	103.453689	8,276,295.12	283,794.41	0.38
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.728750	04 May 2021		
	19,900,000.000	Local	100.085181	19,916,951.01	100.227568	19,945,286.03	28,335.02	0.93
		Base	100.085181	19,916,951.01	100.227568	19,945,286.03	28,335.02	0.93
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.637861	4,981,893.06	108.436472	5,421,823.60	439,930.54	0.25
		Base	99.637861	4,981,893.06	108.436472	5,421,823.60	439,930.54	0.25
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.648620	6,975,403.43	113.947218	7,976,305.26	1,000,901.83	0.37
		Base	99.648620	6,975,403.43	113.947218	7,976,305.26	1,000,901.83	0.37
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.896147	4,994,807.35	111.647764	5,582,388.20	587,580.85	0.26
		Base	99.896147	4,994,807.35	111.647764	5,582,388.20	587,580.85	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.637275	4,981,863.74	104.102250	5,205,112.50	223,248.76	0.24
		Base	99.637275	4,981,863.74	104.102250	5,205,112.50	223,248.76	0.24
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.943269	4,997,163.47	109.647173	5,482,358.65	485,195.18	0.25
		Base	99.943269	4,997,163.47	109.647173	5,482,358.65	485,195.18	0.25
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.616000	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.353196	20,070,639.20	70,639.20	0.93
		Base	100.000000	20,000,000.00	100.353196	20,070,639.20	70,639.20	0.93
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.660127	5,533,006.34	111.936321	5,596,816.05	63,809.71	0.26

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		Base	110.660127	5,533,006.34	111.936321	5,596,816.05	63,809.71	0.26
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.978356	4,998,917.82	102.310901	5,115,545.05	116,627.23	0.24
		Base	99.978356	4,998,917.82	102.310901	5,115,545.05	116,627.23	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	115.225345	3,456,760.34	134.370644	4,031,119.32	574,358.98	0.19
		Base	115.225345	3,456,760.34	134.370644	4,031,119.32	574,358.98	0.19
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.710012	19,942,002.45	97.249658	19,449,931.60	-492,070.85	0.90
		Base	99.710012	19,942,002.45	97.249658	19,449,931.60	-492,070.85	0.90
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.956611	2,998,698.32	103.944906	3,118,347.18	119,648.86	0.14
		Base	99.956611	2,998,698.32	103.944906	3,118,347.18	119,648.86	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.954207	9,795,512.25	147.877790	14,492,023.42	4,696,511.17	0.67
		Base	99.954207	9,795,512.25	147.877790	14,492,023.42	4,696,511.17	0.67
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.876829	14,981,524.33	105.763695	15,864,554.25	883,029.92	0.74
		Base	99.876829	14,981,524.33	105.763695	15,864,554.25	883,029.92	0.74
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021		
	3,000,000.000	Local	100.073857	3,002,215.72	100.731285	3,021,938.55	19,722.83	0.14
		Base	100.073857	3,002,215.72	100.731285	3,021,938.55	19,722.83	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.380888	5,019,044.39	110.751372	5,537,568.60	518,524.21	0.26
		Base	100.380888	5,019,044.39	110.751372	5,537,568.60	518,524.21	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	101.480000	10,148,000.00	148,000.00	0.47
		Base	100.000000	10,000,000.00	101.480000	10,148,000.00	148,000.00	0.47
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.889811	9,988,981.11	112.540535	11,254,053.50	1,265,072.39	0.52

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		Base	99.889811	9,988,981.11	112.540535	11,254,053.50	1,265,072.39	0.52
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.968389	4,998,419.46	106.267298	5,313,364.90	314,945.44	0.25
		Base	99.968389	4,998,419.46	106.267298	5,313,364.90	314,945.44	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.995652	3,999,826.09	104.537330	4,181,493.20	181,667.11	0.19
		Base	99.995652	3,999,826.09	104.537330	4,181,493.20	181,667.11	0.19
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.878199	4,993,909.94	104.612957	5,230,647.85	236,737.91	0.24
		Base	99.878199	4,993,909.94	104.612957	5,230,647.85	236,737.91	0.24
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.995738	4,999,786.89	103.255392	5,162,769.60	162,982.71	0.24
		Base	99.995738	4,999,786.89	103.255392	5,162,769.60	162,982.71	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.957662	4,997,883.09	106.599346	5,329,967.30	332,084.21	0.25
		Base	99.957662	4,997,883.09	106.599346	5,329,967.30	332,084.21	0.25
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.973065	4,998,653.24	103.873302	5,193,665.10	195,011.86	0.24
		Base	99.973065	4,998,653.24	103.873302	5,193,665.10	195,011.86	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	107.085581	5,354,279.05	146.628963	7,331,448.15	1,977,169.10	0.34
		Base	107.085581	5,354,279.05	146.628963	7,331,448.15	1,977,169.10	0.34
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.952507	4,997,625.33	103.617381	5,180,869.05	183,243.72	0.24
		Base	99.952507	4,997,625.33	103.617381	5,180,869.05	183,243.72	0.24
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.919512	2,997,585.37	105.781971	3,173,459.13	175,873.76	0.15
		Base	99.919512	2,997,585.37	105.781971	3,173,459.13	175,873.76	0.15
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.956482	4,997,824.09	101.585539	5,079,276.95	81,452.86	0.24

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		Base	99.956482	4,997,824.09	101.585539	5,079,276.95	81,452.86	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.985542	14,997,831.30	101.117451	15,167,617.65	169,786.35	0.71
		Base	99.985542	14,997,831.30	101.117451	15,167,617.65	169,786.35	0.71
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.704351	4,985,217.56	150.516043	7,525,802.15	2,540,584.59	0.35
		Base	99.704351	4,985,217.56	150.516043	7,525,802.15	2,540,584.59	0.35
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	104.602006	5,230,100.29	116.601562	5,830,078.10	599,977.81	0.27
		Base	104.602006	5,230,100.29	116.601562	5,830,078.10	599,977.81	0.27
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	120.241020	6,012,050.98	130.039062	6,501,953.10	489,902.12	0.30
		Base	120.241020	6,012,050.98	130.039062	6,501,953.10	489,902.12	0.30
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	117.534578	14,691,822.28	131.992188	16,499,023.50	1,807,201.22	0.77
		Base	117.534578	14,691,822.28	131.992188	16,499,023.50	1,807,201.22	0.77
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	112.759335	14,094,916.90	130.312500	16,289,062.50	2,194,145.60	0.76
		Base	112.759335	14,094,916.90	130.312500	16,289,062.50	2,194,145.60	0.76
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	122.930920	24,586,184.06	137.289062	27,457,812.40	2,871,628.34	1.28
		Base	122.930920	24,586,184.06	137.289062	27,457,812.40	2,871,628.34	1.28
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	125.265690	15,658,211.24	137.183594	17,147,949.25	1,489,738.01	0.80
		Base	125.265690	15,658,211.24	137.183594	17,147,949.25	1,489,738.01	0.80
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	116.389385	17,458,407.72	140.324219	21,048,632.85	3,590,225.13	0.98
		Base	116.389385	17,458,407.72	140.324219	21,048,632.85	3,590,225.13	0.98
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	126.693577	19,004,036.56	139.917969	20,987,695.35	1,983,658.79	0.98

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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: September 30, 2020

View Date: October 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
		Base	126.693577	19,004,036.56	139.917969	20,987,695.35	1,983,658.79	0.98
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	121.758999	27,395,774.84	138.585938	31,181,836.05	3,786,061.21	1.45
		Base	121.758999	27,395,774.84	138.585938	31,181,836.05	3,786,061.21	1.45
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	121.203751	21,210,656.35	137.621094	24,083,691.45	2,873,035.10	1.12
		Base	121.203751	21,210,656.35	137.621094	24,083,691.45	2,873,035.10	1.12
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.748947	5,037,447.35	103.886719	5,194,335.95	156,888.60	0.24
		Base	100.748947	5,037,447.35	103.886719	5,194,335.95	156,888.60	0.24
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.237930	5,161,896.50	112.468750	5,623,437.50	461,541.00	0.26
		Base	103.237930	5,161,896.50	112.468750	5,623,437.50	461,541.00	0.26
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.822602	5,091,130.10	105.992188	5,299,609.40	208,479.30	0.25
		Base	101.822602	5,091,130.10	105.992188	5,299,609.40	208,479.30	0.25
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	102.116759	2,552,918.98	108.304688	2,707,617.20	154,698.22	0.13
		Base	102.116759	2,552,918.98	108.304688	2,707,617.20	154,698.22	0.13
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.855326	4,992,766.29	102.808594	5,140,429.70	147,663.41	0.24
		Base	99.855326	4,992,766.29	102.808594	5,140,429.70	147,663.41	0.24
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.647846	4,982,392.28	103.156250	5,157,812.50	175,420.22	0.24
		Base	99.647846	4,982,392.28	103.156250	5,157,812.50	175,420.22	0.24
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	96.909613	9,690,961.26	109.785156	10,978,515.60	1,287,554.34	0.51
		Base	96.909613	9,690,961.26	109.785156	10,978,515.60	1,287,554.34	0.51
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.884133	9,988,413.34	111.664062	11,166,406.20	1,177,992.86	0.52

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
		Base	99.884133	9,988,413.34	111.664062	11,166,406.20	1,177,992.86	0.52
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.734998	5,036,749.91	103.101562	5,155,078.10	118,328.19	0.24
		Base	100.734998	5,036,749.91	103.101562	5,155,078.10	118,328.19	0.24
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.869170	4,993,458.48	99.964844	4,998,242.20	4,783.72	0.23
		Base	99.869170	4,993,458.48	99.964844	4,998,242.20	4,783.72	0.23
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.889405	4,994,470.27	99.665097	4,983,254.85	-11,215.42	0.23
		Base	99.889405	4,994,470.27	99.665097	4,983,254.85	-11,215.42	0.23
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,000,000.000	Local	99.986876	4,999,343.82	102.467130	5,123,356.50	124,012.68	0.24
Original Face:	5,000,000.000	Base	99.986876	4,999,343.82	102.467130	5,123,356.50	124,012.68	0.24
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.982387	7,998,590.97	103.406210	8,272,496.80	273,905.83	0.38
Original Face:	8,000,000.000	Base	99.982387	7,998,590.97	103.406210	8,272,496.80	273,905.83	0.38
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	4,008,038.550	Local	98.913599	3,964,495.17	100.730010	4,037,297.63	72,802.46	0.19
Original Face:	8,941,000.000	Base	98.913599	3,964,495.17	100.730010	4,037,297.63	72,802.46	0.19
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				0.416250	20 Sep 2022		
	4,706,901.330	Local	100.000000	4,706,901.33	100.029030	4,708,267.74	1,366.41	0.22
Original Face:	10,500,000.000	Base	100.000000	4,706,901.33	100.029030	4,708,267.74	1,366.41	0.22
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.917531	5,245,876.57	107.141951	5,357,097.55	111,220.98	0.25
		Base	104.917531	5,245,876.57	107.141951	5,357,097.55	111,220.98	0.25
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	9,135,237.950	Local	106.675725	9,745,081.31	105.953680	9,679,120.78	-65,960.53	0.45
Original Face:	9,250,000.000	Base	106.675725	9,745,081.31	105.953680	9,679,120.78	-65,960.53	0.45
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	395,837.590	Local	102.283234	404,875.49	102.129960	404,268.77	-606.72	0.02

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Holdings

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: September 30, 2020

View Date: October 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	
Original Face:		5,000,000.000	Base	102.283234	404,875.49	102.129960	404,268.77	-606.72	0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local	99.939152	4,996,957.59	129.613394	6,480,669.70	1,483,712.11	0.30
			Base	99.939152	4,996,957.59	129.613394	6,480,669.70	1,483,712.11	0.30
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023			
		5,000,000.000	Local	99.963396	4,998,169.80	104.485717	5,224,285.85	226,116.05	0.24
			Base	99.963396	4,998,169.80	104.485717	5,224,285.85	226,116.05	0.24
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	104.290753	5,214,537.65	214,537.65	0.24
			Base	100.000000	5,000,000.00	104.290753	5,214,537.65	214,537.65	0.24
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021			
		10,000,000.000	Local	99.998060	9,999,806.02	100.923389	10,092,338.90	92,532.88	0.47
			Base	99.998060	9,999,806.02	100.923389	10,092,338.90	92,532.88	0.47
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.591250	04 Mar 2021			
		15,000,000.000	Local	100.000000	15,000,000.00	100.519209	15,077,881.35	77,881.35	0.70
			Base	100.000000	15,000,000.00	100.519209	15,077,881.35	77,881.35	0.70
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.269500	26 Jul 2021			
		5,000,000.000	Local	100.541083	5,027,054.14	100.730000	5,036,500.00	9,445.86	0.23
			Base	100.541083	5,027,054.14	100.730000	5,036,500.00	9,445.86	0.23
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.871000	27 May 2022			
		5,000,000.000	Local	100.084615	5,004,230.74	100.293496	5,014,674.80	10,444.06	0.23
			Base	100.084615	5,004,230.74	100.293496	5,014,674.80	10,444.06	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
		7,000,000.000	Local	99.782202	6,984,754.11	111.055094	7,773,856.58	789,102.47	0.36
			Base	99.782202	6,984,754.11	111.055094	7,773,856.58	789,102.47	0.36
US DOLLAR Total		1,827,444,574.190	Local		1,890,791,687.03		2,009,030,022.95	118,238,335.92	93.38
Original Face:		2,004,994,606.000	Base		1,890,791,687.03		2,009,030,022.95	118,238,335.92	93.38

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FIXED INCOME Total								
		1,827,444,574.190	Base	1,890,791,687.03		2,009,030,022.95	118,238,335.92	93.38
Original Face:		2,004,994,606.000						

Holdings

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



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,943,206,688.930	Base	2,006,480,709.43		2,124,718,589.93	118,237,880.50	100.00
Original Face:		2,004,994,606.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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	
		466,415.480	Local	1.000000	466,415.48	1.000000	466,415.48	0.00	0.11
			Base	1.000000	466,415.48	1.000000	466,415.48	0.00	0.11

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	466,415.480	Local	466,415.48		466,415.48	0.00	0.11
		Base	466,415.48		466,415.48	0.00	0.11

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	466,415.480	Base	466,415.48		466,415.48	0.00	0.11

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

06367BVK2	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	99.983000	4,999,150.00	-850.00	1.16
			Base	100.000000	5,000,000.00	99.983000	4,999,150.00	-850.00	1.16

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.968270	2,999,048.09	99.907000	2,997,210.00	-1,838.09	0.69
			Base	99.968270	2,999,048.09	99.907000	2,997,210.00	-1,838.09	0.69

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.63
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.63

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16

16677JSQ0	CHEVRON CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.751945	4,987,597.23	99.880542	4,994,027.10	6,429.87	1.16
			Base	99.751945	4,987,597.23	99.880542	4,994,027.10	6,429.87	1.16

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	1.16
			Base	99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	1.16
2546R2S31	WALT DISNEY CO	3,000,000.000	Local	99.702778	2,991,083.33	99.808589	2,994,257.67	3,174.34	0.69
			Base	99.702778	2,991,083.33	99.808589	2,994,257.67	3,174.34	0.69
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.943333	4,997,166.67	99.981667	4,999,083.35	1,916.68	1.16
			Base	99.943333	4,997,166.67	99.981667	4,999,083.35	1,916.68	1.16
59157TN41	METLIFE SHORT TERM FDG	3,000,000.000	Local	99.939306	2,998,179.17	99.973083	2,999,192.49	1,013.32	0.69
			Base	99.939306	2,998,179.17	99.973083	2,999,192.49	1,013.32	0.69
65409RKF6	NIEUW AMSTERDAM RECV	1,500,000.000	Local	99.994167	1,499,912.50	99.994167	1,499,912.50	0.00	0.35
			Base	99.994167	1,499,912.50	99.994167	1,499,912.50	0.00	0.35
6698M4N40	NOVARTIS FNC CRP	3,000,000.000	Local	99.934028	2,998,020.83	99.970181	2,999,105.43	1,084.60	0.69
			Base	99.934028	2,998,020.83	99.970181	2,999,105.43	1,084.60	0.69
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.843750	4,762,546.88	99.918403	4,766,107.82	3,560.94	1.10
			Base	99.843750	4,762,546.88	99.918403	4,766,107.82	3,560.94	1.10
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.634722	2,989,041.66	99.772067	2,993,162.01	4,120.35	0.69
			Base	99.634722	2,989,041.66	99.772067	2,993,162.01	4,120.35	0.69
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.784778	2,993,543.33	99.743600	2,992,308.00	-1,235.33	0.69
			Base	99.784778	2,993,543.33	99.743600	2,992,308.00	-1,235.33	0.69
979QHR003	SOUTH STREET REPO	9,500,000.000	Local	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	2.20
			Base	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	2.20

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Holdings

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



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		78,770,000.000	Local	78,697,860.52		78,732,030.12	34,169.60	18.22
			Base	78,697,860.52		78,732,030.12	34,169.60	18.22
CASH EQUIVALENT Total								
		78,770,000.000	Base	78,697,860.52		78,732,030.12	34,169.60	18.22
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
		3,000,000.000	Local	2,997,123.79	99.690603	2,990,718.09	-6,405.70	0.69
			Base	2,997,123.79	99.690603	2,990,718.09	-6,405.70	0.69
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		4,000,000.000	Local	3,997,389.78	103.555318	4,142,212.72	144,822.94	0.96
			Base	3,997,389.78	103.555318	4,142,212.72	144,822.94	0.96
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		5,000,000.000	Local	4,987,680.46	106.432875	5,321,643.75	333,963.29	1.23
			Base	4,987,680.46	106.432875	5,321,643.75	333,963.29	1.23
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.472380	15 Oct 2025		
		4,000,000.000	Local	4,000,000.00	100.169610	4,006,784.40	6,784.40	0.93
Original Face:		4,000,000.000	Base	4,000,000.00	100.169610	4,006,784.40	6,784.40	0.93
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.466880	12 Feb 2021		
		5,000,000.000	Local	5,000,000.00	100.053296	5,002,664.80	2,664.80	1.16
			Base	5,000,000.00	100.053296	5,002,664.80	2,664.80	1.16
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.667988	08 Sep 2023		
		5,000,000.000	Local	5,000,000.00	100.232400	5,011,620.00	11,620.00	1.16
			Base	5,000,000.00	100.232400	5,011,620.00	11,620.00	1.16
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.602500	11 May 2022		
		7,000,000.000	Local	7,000,000.00	100.392102	7,027,447.14	27,447.14	1.63
			Base	7,000,000.00	100.392102	7,027,447.14	27,447.14	1.63

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037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.821002	1,996,420.04	104.655596	2,093,111.92	96,691.88	0.48
			Base	99.821002	1,996,420.04	104.655596	2,093,111.92	96,691.88	0.48
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		5,000,000.000	Local	99.835252	4,991,762.61	102.335191	5,116,759.55	124,996.94	1.18
			Base	99.835252	4,991,762.61	102.335191	5,116,759.55	124,996.94	1.18
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022			
		3,000,000.000	Local	104.800415	3,144,012.44	104.742068	3,142,262.04	-1,750.40	0.73
			Base	104.800415	3,144,012.44	104.742068	3,142,262.04	-1,750.40	0.73
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	100.845748	2,016,914.96	16,914.96	0.47
			Base	100.000000	2,000,000.00	100.845748	2,016,914.96	16,914.96	0.47
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020			
		5,810,000.000	Local	100.008211	5,810,477.07	100.108954	5,816,330.23	5,853.16	1.35
			Base	100.008211	5,810,477.07	100.108954	5,816,330.23	5,853.16	1.35
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.738000	23 Jan 2022			
		3,000,000.000	Local	100.727394	3,021,821.81	100.703784	3,021,113.52	-708.29	0.70
			Base	100.727394	3,021,821.81	100.703784	3,021,113.52	-708.29	0.70
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	102.610847	3,657,050.57	106.496027	3,795,518.40	138,467.83	0.88
			Base	102.610847	3,657,050.57	106.496027	3,795,518.40	138,467.83	0.88
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	99.977000	3,999,080.00	-920.00	0.93
			Base	100.000000	4,000,000.00	99.977000	3,999,080.00	-920.00	0.93
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	0.69
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.69
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	99.938927	2,998,167.81	-1,832.19	0.69
			Base	100.000000	3,000,000.00	99.938927	2,998,167.81	-1,832.19	0.69

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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	99.578274	4,211,165.21	-17,834.79	0.97	
		Base	100.000000	4,229,000.00	99.578274	4,211,165.21	-17,834.79	0.97	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.857854	2,995,735.63	105.828561	3,174,856.83	179,121.20	0.73	
		Base	99.857854	2,995,735.63	105.828561	3,174,856.83	179,121.20	0.73	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.978682	2,999,360.47	103.265725	3,097,971.75	98,611.28	0.72	
		Base	99.978682	2,999,360.47	103.265725	3,097,971.75	98,611.28	0.72	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.858396	4,992,919.82	105.961730	5,298,086.50	305,166.68	1.23	
		Base	99.858396	4,992,919.82	105.961730	5,298,086.50	305,166.68	1.23	
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local	99.967176	1,999,343.51	101.050940	2,021,018.80	21,675.29	0.47	
		Base	99.967176	1,999,343.51	101.050940	2,021,018.80	21,675.29	0.47	
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.957250	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.975649	3,029,269.47	29,269.47	0.70	
		Base	100.000000	3,000,000.00	100.975649	3,029,269.47	29,269.47	0.70	
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	81,193.780	Local	100.000000	81,193.78	100.114830	81,287.01	93.23	0.02	
Original Face:	3,000,000.000	Base	100.000000	81,193.78	100.114830	81,287.01	93.23	0.02	
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	99.734405	4,986,720.25	-13,279.75	1.15	
		Base	100.000000	5,000,000.00	99.734405	4,986,720.25	-13,279.75	1.15	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local	100.051819	2,371,228.10	101.182001	2,398,013.42	26,785.32	0.56	
		Base	100.051819	2,371,228.10	101.182001	2,398,013.42	26,785.32	0.56	
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	100.379952	2,163,187.97	8,187.97	0.50	
		Base	100.000000	2,155,000.00	100.379952	2,163,187.97	8,187.97	0.50	

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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	99.409392	4,970,469.60	-29,530.40	1.15
			Base 100.000000	5,000,000.00	99.409392	4,970,469.60	-29,530.40	1.15
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.681172	4,984,058.58	104.106167	5,205,308.35	221,249.77	1.20
			Base 99.681172	4,984,058.58	104.106167	5,205,308.35	221,249.77	1.20
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.900250	11 Mar 2022		
		3,000,000.000	Local 100.691240	3,020,737.21	100.618706	3,018,561.18	-2,176.03	0.70
			Base 100.691240	3,020,737.21	100.618706	3,018,561.18	-2,176.03	0.70
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	105.163038	5,258,151.90	258,151.90	1.22
			Base 100.000000	5,000,000.00	105.163038	5,258,151.90	258,151.90	1.22
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,587,668.250	Local 100.000000	2,587,668.25	102.377860	2,649,199.38	61,531.13	0.61
Original Face:		5,126,000.000	Base 100.000000	2,587,668.25	102.377860	2,649,199.38	61,531.13	0.61
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		537,028.860	Local 103.239169	554,424.13	111.942615	601,164.15	46,740.02	0.14
Original Face:		2,090,000.000	Base 103.239169	554,424.13	111.942615	601,164.15	46,740.02	0.14
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,428.070	Local 100.537089	1,435.74	105.640265	1,508.62	72.88	0.00
Original Face:		250,000.000	Base 100.537089	1,435.74	105.640265	1,508.62	72.88	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		21,459.880	Local 100.069432	21,474.78	106.334351	22,819.22	1,344.44	0.01
Original Face:		1,000,000.000	Base 100.069432	21,474.78	106.334351	22,819.22	1,344.44	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		22,902.080	Local 100.399658	22,993.61	105.141654	24,079.63	1,086.02	0.01
Original Face:		2,206,300.000	Base 100.399658	22,993.61	105.141654	24,079.63	1,086.02	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		471,476.600	Local 101.094536	476,637.08	105.163788	495,822.65	19,185.57	0.11
Original Face:		5,000,000.000	Base 101.094536	476,637.08	105.163788	495,822.65	19,185.57	0.11

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,368,199.700	Local 101.664674	1,390,975.76	104.727288	1,432,878.44	41,902.68	0.33
Original Face:		5,000,000.000	Base 101.664674	1,390,975.76	104.727288	1,432,878.44	41,902.68	0.33
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		19,740.420	Local 100.706115	19,879.81	106.161676	20,956.76	1,076.95	0.00
Original Face:		1,000,000.000	Base 100.706115	19,879.81	106.161676	20,956.76	1,076.95	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		230,728.560	Local 100.935472	232,886.96	106.051488	244,691.07	11,804.11	0.06
Original Face:		6,000,000.000	Base 100.935472	232,886.96	106.051488	244,691.07	11,804.11	0.06
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		228,386.350	Local 101.238931	231,215.90	105.933770	241,938.27	10,722.37	0.06
Original Face:		5,000,000.000	Base 101.238931	231,215.90	105.933770	241,938.27	10,722.37	0.06
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		1,332,763.950	Local 103.585158	1,380,545.65	107.948032	1,438,692.46	58,146.81	0.33
Original Face:		5,000,000.000	Base 103.585158	1,380,545.65	107.948032	1,438,692.46	58,146.81	0.33
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		939,672.190	Local 103.463024	972,213.26	110.535845	1,038,674.60	66,461.34	0.24
Original Face:		5,700,000.000	Base 103.463024	972,213.26	110.535845	1,038,674.60	66,461.34	0.24
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		409,698.400	Local 103.226159	422,915.92	111.917725	458,525.13	35,609.21	0.11
Original Face:		2,000,000.000	Base 103.226159	422,915.92	111.917725	458,525.13	35,609.21	0.11
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
		3,000,000.000	Local 99.956765	2,998,702.94	99.849922	2,995,497.66	-3,205.28	0.69
			Base 99.956765	2,998,702.94	99.849922	2,995,497.66	-3,205.28	0.69
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	100.158370	5,007,918.50	7,918.50	1.16
			Base 100.000000	5,000,000.00	100.158370	5,007,918.50	7,918.50	1.16
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
		3,000,000.000	Local 100.010981	3,000,329.43	100.198117	3,005,943.51	5,614.08	0.70
			Base 100.010981	3,000,329.43	100.198117	3,005,943.51	5,614.08	0.70

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3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
	3,000,000.000	Local	99.959615	2,998,788.46	99.926395	2,997,791.85	-996.61	0.69	
		Base	99.959615	2,998,788.46	99.926395	2,997,791.85	-996.61	0.69	
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.077369	3,002,321.07	2,321.07	0.69	
		Base	100.000000	3,000,000.00	100.077369	3,002,321.07	2,321.07	0.69	
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7					0.700000	02 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.032915	3,000,987.45	987.45	0.69	
		Base	100.000000	3,000,000.00	100.032915	3,000,987.45	987.45	0.69	
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local	99.969321	1,999,386.42	103.184000	2,063,680.00	64,293.58	0.48	
		Base	99.969321	1,999,386.42	103.184000	2,063,680.00	64,293.58	0.48	
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	1,469,309.970	Local	101.876622	1,496,883.37	102.797280	1,510,410.68	13,527.31	0.35	
Original Face:	5,300,000.000	Base	101.876622	1,496,883.37	102.797280	1,510,410.68	13,527.31	0.35	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,830,742.700	Local	102.811280	2,910,322.81	105.267340	2,979,847.54	69,524.73	0.69	
Original Face:	3,000,000.000	Base	102.811280	2,910,322.81	105.267340	2,979,847.54	69,524.73	0.69	
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
	2,968,936.020	Local	102.668414	3,048,159.51	102.815030	3,052,512.46	4,352.95	0.71	
Original Face:	3,000,000.000	Base	102.668414	3,048,159.51	102.815030	3,052,512.46	4,352.95	0.71	
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.824449	2,994,733.47	-5,266.53	0.69	
		Base	100.000000	3,000,000.00	99.824449	2,994,733.47	-5,266.53	0.69	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,379,662.810	Local	99.815131	2,375,263.56	102.602290	2,441,588.54	66,324.98	0.57	
Original Face:	8,190,000.000	Base	99.815131	2,375,263.56	102.602290	2,441,588.54	66,324.98	0.57	
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	663,998.850	Local	104.371298	693,024.22	103.646210	688,209.64	-4,814.58	0.16	
Original Face:	1,212,000.000	Base	104.371298	693,024.22	103.646210	688,209.64	-4,814.58	0.16	

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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	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.912366	1,998,247.31	100.846764	2,016,935.28	18,687.97	0.47
			Base	99.912366	1,998,247.31	100.846764	2,016,935.28	18,687.97	0.47
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		2,988,777.600	Local	102.716948	3,069,981.13	102.361500	3,059,357.58	-10,623.55	0.71
		Original Face: 3,000,000.000	Base	102.716948	3,069,981.13	102.361500	3,059,357.58	-10,623.55	0.71
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.480000	01 Sep 2021			
		0.010	Local	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
		Original Face: 2,000,000.000	Base	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		360,936.890	Local	101.080045	364,835.17	105.588305	381,107.14	16,271.97	0.09
		Original Face: 1,500,000.000	Base	101.080045	364,835.17	105.588305	381,107.14	16,271.97	0.09
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021			
		3,226.350	Local	100.095154	3,229.42	100.777440	3,251.43	22.01	0.00
		Original Face: 2,500,000.000	Base	100.095154	3,229.42	100.777440	3,251.43	22.01	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
		48,948.930	Local	101.409142	49,638.69	112.097075	54,870.32	5,231.63	0.01
		Original Face: 983,845.000	Base	101.409142	49,638.69	112.097075	54,870.32	5,231.63	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022			
		16,562.390	Local	100.256062	16,604.80	103.063230	17,069.73	464.93	0.00
		Original Face: 1,800,000.000	Base	100.256062	16,604.80	103.063230	17,069.73	464.93	0.00
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021			
		335.370	Local	100.494976	337.03	99.974119	335.28	-1.75	0.00
		Original Face: 3,350,000.000	Base	100.494976	337.03	99.974119	335.28	-1.75	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		1,147,946.540	Local	103.560909	1,188,823.87	110.488490	1,268,348.80	79,524.93	0.29
		Original Face: 5,200,000.000	Base	103.560909	1,188,823.87	110.488490	1,268,348.80	79,524.93	0.29
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027			
		431,429.960	Local	101.192954	436,576.72	105.749582	456,235.38	19,658.66	0.11
		Original Face: 2,680,283.000	Base	101.192954	436,576.72	105.749582	456,235.38	19,658.66	0.11

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31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,233,425.650	Local	101.804436	3,291,770.76	104.673227	3,384,530.97	92,760.21	0.78	
Original Face:	15,000,000.000	Base	101.804436	3,291,770.76	104.673227	3,384,530.97	92,760.21	0.78	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,244,245.380	Local	101.013782	1,256,859.32	104.665960	1,302,301.37	45,442.05	0.30	
Original Face:	4,200,000.000	Base	101.013782	1,256,859.32	104.665960	1,302,301.37	45,442.05	0.30	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	75,030.110	Local	101.460973	76,126.28	105.602101	79,233.37	3,107.09	0.02	
Original Face:	1,500,000.000	Base	101.460973	76,126.28	105.602101	79,233.37	3,107.09	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	109,393.180	Local	100.903694	110,381.76	106.020290	115,978.97	5,597.21	0.03	
Original Face:	3,200,000.000	Base	100.903694	110,381.76	106.020290	115,978.97	5,597.21	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	100,509.280	Local	102.324601	102,845.72	105.893109	106,432.40	3,586.68	0.02	
Original Face:	765,534.000	Base	102.324601	102,845.72	105.893109	106,432.40	3,586.68	0.02	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	933,788.960	Local	101.801141	950,607.82	104.633757	977,058.47	26,450.65	0.23	
Original Face:	5,157,070.000	Base	101.801141	950,607.82	104.633757	977,058.47	26,450.65	0.23	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	122,392.450	Local	101.079764	123,714.00	106.162435	129,934.81	6,220.81	0.03	
Original Face:	5,000,000.000	Base	101.079764	123,714.00	106.162435	129,934.81	6,220.81	0.03	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	208,190.600	Local	101.526884	211,369.43	105.968882	220,617.25	9,247.82	0.05	
Original Face:	5,000,000.000	Base	101.526884	211,369.43	105.968882	220,617.25	9,247.82	0.05	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	305,313.160	Local	103.357258	315,563.31	110.147205	336,293.91	20,730.60	0.08	
Original Face:	2,000,000.000	Base	103.357258	315,563.31	110.147205	336,293.91	20,730.60	0.08	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	163,506.100	Local	103.192015	168,725.24	110.776625	181,126.54	12,401.30	0.04	
Original Face:	5,000,000.000	Base	103.192015	168,725.24	110.776625	181,126.54	12,401.30	0.04	

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	1,702,225.520	Local		106.320318	1,809,811.58	111.925064	1,905,217.00	95,405.42	0.44	
Original Face:	14,750,000.000	Base		106.320318	1,809,811.58	111.925064	1,905,217.00	95,405.42	0.44	
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	155,275.880	Local		100.873684	156,632.50	105.059160	163,131.54	6,499.04	0.04	
Original Face:	2,000,000.000	Base		100.873684	156,632.50	105.059160	163,131.54	6,499.04	0.04	
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR						0.357628	17 Sep 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	99.990056	4,999,502.80	-497.20	1.16	
		Base		100.000000	5,000,000.00	99.990056	4,999,502.80	-497.20	1.16	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	1,941,274.480	Local		98.908730	1,920,089.93	100.396360	1,948,968.92	28,878.99	0.45	
Original Face:	4,000,000.000	Base		98.908730	1,920,089.93	100.396360	1,948,968.92	28,878.99	0.45	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	383,680.360	Local		99.174860	380,514.46	100.687840	386,319.47	5,805.01	0.09	
Original Face:	1,900,000.000	Base		99.174860	380,514.46	100.687840	386,319.47	5,805.01	0.09	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF						2.400000	16 May 2044		
	1,385,144.260	Local		99.580327	1,379,331.19	101.736410	1,409,196.04	29,864.85	0.33	
Original Face:	3,050,000.000	Base		99.580327	1,379,331.19	101.736410	1,409,196.04	29,864.85	0.33	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	2,392,453.530	Local		99.335155	2,376,547.42	101.750640	2,434,336.78	57,789.36	0.56	
Original Face:	3,000,000.000	Base		99.335155	2,376,547.42	101.750640	2,434,336.78	57,789.36	0.56	
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD						2.250000	20 Nov 2042		
	734,961.300	Local		99.871884	734,019.70	100.661420	739,822.48	5,802.78	0.17	
Original Face:	5,000,000.000	Base		99.871884	734,019.70	100.661420	739,822.48	5,802.78	0.17	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	1,649,967.330	Local		102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.40	
Original Face:	3,000,000.000	Base		102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.40	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA						2.200000	20 Nov 2069		
	738,283.810	Local		100.414849	741,346.57	103.228418	762,118.70	20,772.13	0.18	
Original Face:	1,000,000.000	Base		100.414849	741,346.57	103.228418	762,118.70	20,772.13	0.18	

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438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.497750	19 Aug 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.079745	3,002,392.35	2,392.35	0.69
			Base 100.000000	3,000,000.00	100.079745	3,002,392.35	2,392.35	0.69
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	103.836659	3,115,099.77	115,099.77	0.72
			Base 100.000000	3,000,000.00	103.836659	3,115,099.77	115,099.77	0.72
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	101.690582	2,033,811.64	33,811.64	0.47
			Base 100.000000	2,000,000.00	101.690582	2,033,811.64	33,811.64	0.47
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.384360	06 Aug 2024		
		3,000,000.000	Local 100.074761	3,002,242.84	99.922633	2,997,678.99	-4,563.85	0.69
			Base 100.074761	3,002,242.84	99.922633	2,997,678.99	-4,563.85	0.69
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	101.521338	5,076,066.90	76,066.90	1.18
			Base 100.000000	5,000,000.00	101.521338	5,076,066.90	76,066.90	1.18
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.957625	2,968,728.75	105.602520	3,168,075.60	199,346.85	0.73
			Base 98.957625	2,968,728.75	105.602520	3,168,075.60	199,346.85	0.73
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		2,000,000.000	Local 99.893238	1,997,864.76	100.030154	2,000,603.08	2,738.32	0.46
			Base 99.893238	1,997,864.76	100.030154	2,000,603.08	2,738.32	0.46
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	101.010125	5,050,506.25	50,506.25	1.17
			Base 100.000000	5,000,000.00	101.010125	5,050,506.25	50,506.25	1.17
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	100.764526	3,022,935.78	22,935.78	0.70
			Base 100.000000	3,000,000.00	100.764526	3,022,935.78	22,935.78	0.70
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	99.344399	1,986,887.98	-13,112.02	0.46
			Base 100.000000	2,000,000.00	99.344399	1,986,887.98	-13,112.02	0.46

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49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
	3,000,000.000	Local	99.963695	2,998,910.86	101.847015	3,055,410.45	56,499.59		0.71
		Base	99.963695	2,998,910.86	101.847015	3,055,410.45	56,499.59		0.71
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	100.089460	5,004,473.00	4,473.00		1.16
		Base	100.000000	5,000,000.00	100.089460	5,004,473.00	4,473.00		1.16
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
	573,063.260	Local	99.996618	573,043.88	100.380110	575,241.53	2,197.65		0.13
	Original Face: 1,000,000.000	Base	99.996618	573,043.88	100.380110	575,241.53	2,197.65		0.13
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
	3,000,000.000	Local	99.967279	2,999,018.37	103.395843	3,101,875.29	102,856.92		0.72
		Base	99.967279	2,999,018.37	103.395843	3,101,875.29	102,856.92		0.72
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
	3,000,000.000	Local	99.820670	2,994,620.09	103.107073	3,093,212.19	98,592.10		0.72
		Base	99.820670	2,994,620.09	103.107073	3,093,212.19	98,592.10		0.72
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
	5,000,000.000	Local	99.762168	4,988,108.42	99.604976	4,980,248.80	-7,859.62		1.15
		Base	99.762168	4,988,108.42	99.604976	4,980,248.80	-7,859.62		1.15
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
	5,000,000.000	Local	99.690714	4,984,535.68	105.152802	5,257,640.10	273,104.42		1.22
		Base	99.690714	4,984,535.68	105.152802	5,257,640.10	273,104.42		1.22
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026			
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00		0.46
	Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00		0.46
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45				2.450000	05 Nov 2020			
	3,790,000.000	Local	99.999312	3,789,973.91	100.023141	3,790,877.04	903.13		0.88
		Base	99.999312	3,789,973.91	100.023141	3,790,877.04	903.13		0.88
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
	3,000,000.000	Local	99.990591	2,999,717.73	101.588980	3,047,669.40	47,951.67		0.71
		Base	99.990591	2,999,717.73	101.588980	3,047,669.40	47,951.67		0.71

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78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.649500	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.249932	5,012,496.60	12,496.60	1.16	
		Base	100.000000	5,000,000.00	100.249932	5,012,496.60	12,496.60	1.16	
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	102.591322	2,051,826.44	51,826.44	0.47	
		Base	100.000000	2,000,000.00	102.591322	2,051,826.44	51,826.44	0.47	
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	101.343788	3,506,495.06	46,495.06	0.81	
		Base	100.000000	3,460,000.00	101.343788	3,506,495.06	46,495.06	0.81	
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	103.560000	3,106,800.00	106,800.00	0.72	
		Base	100.000000	3,000,000.00	103.560000	3,106,800.00	106,800.00	0.72	
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	99.200000	2,976,000.00	-24,000.00	0.69	
		Base	100.000000	3,000,000.00	99.200000	2,976,000.00	-24,000.00	0.69	
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.653500	13 Nov 2023		
	1,950,000.000	Local	100.261541	1,955,100.04	100.147083	1,952,868.12	-2,231.92	0.45	
		Base	100.261541	1,955,100.04	100.147083	1,952,868.12	-2,231.92	0.45	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.984827	2,999,544.80	105.922708	3,177,681.24	178,136.44	0.74	
		Base	99.984827	2,999,544.80	105.922708	3,177,681.24	178,136.44	0.74	
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local	99.946492	2,998,394.75	101.349802	3,040,494.06	42,099.31	0.70	
		Base	99.946492	2,998,394.75	101.349802	3,040,494.06	42,099.31	0.70	
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	100.205740	3,006,172.20	6,172.20	0.70	
		Base	100.000000	3,000,000.00	100.205740	3,006,172.20	6,172.20	0.70	
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	103.349552	3,100,486.56	100,486.56	0.72	
		Base	100.000000	3,000,000.00	103.349552	3,100,486.56	100,486.56	0.72	

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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: September 30, 2020

View Date: October 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
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
		2,248,431.490	Local 99.994386	2,248,305.26	100.694090	2,264,037.63	15,732.37	0.52
Original Face:		3,000,000.000	Base 99.994386	2,248,305.26	100.694090	2,264,037.63	15,732.37	0.52
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
		2,000,000.000	Local 99.967925	1,999,358.50	103.431624	2,068,632.48	69,273.98	0.48
			Base 99.967925	1,999,358.50	103.431624	2,068,632.48	69,273.98	0.48
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	100.067181	1,000,671.81	671.81	0.23
			Base 100.000000	1,000,000.00	100.067181	1,000,671.81	671.81	0.23
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
		5,000,000.000	Local 99.941471	4,997,073.56	104.477076	5,223,853.80	226,780.24	1.21
			Base 99.941471	4,997,073.56	104.477076	5,223,853.80	226,780.24	1.21
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
		3,000,000.000	Local 99.817589	2,994,527.66	102.976191	3,089,285.73	94,758.07	0.72
			Base 99.817589	2,994,527.66	102.976191	3,089,285.73	94,758.07	0.72
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
		1,000,000.000	Local 99.894291	998,942.91	102.549863	1,025,498.63	26,555.72	0.24
			Base 99.894291	998,942.91	102.549863	1,025,498.63	26,555.72	0.24
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
		2,000,000.000	Local 100.212706	2,004,254.11	105.467805	2,109,356.10	105,101.99	0.49
			Base 100.212706	2,004,254.11	105.467805	2,109,356.10	105,101.99	0.49
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.641750	09 Dec 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.481584	5,024,079.20	24,079.20	1.16
			Base 100.000000	5,000,000.00	100.481584	5,024,079.20	24,079.20	1.16
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
		5,000,000.000	Local 99.925052	4,996,252.62	106.371062	5,318,553.10	322,300.48	1.23
			Base 99.925052	4,996,252.62	106.371062	5,318,553.10	322,300.48	1.23
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
		3,000,000.000	Local 99.894092	2,996,822.77	103.546756	3,106,402.68	109,579.91	0.72
			Base 99.894092	2,996,822.77	103.546756	3,106,402.68	109,579.91	0.72

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2020

View Date: October 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
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local		99.988722	1,999,774.44	99.992806	1,999,856.12	81.68	0.46
		Base		99.988722	1,999,774.44	99.992806	1,999,856.12	81.68	0.46
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local		99.976250	1,999,525.00	99.984958	1,999,699.16	174.16	0.46
		Base		99.976250	1,999,525.00	99.984958	1,999,699.16	174.16	0.46
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local		100.260147	2,005,202.94	100.789062	2,015,781.24	10,578.30	0.47
		Base		100.260147	2,005,202.94	100.789062	2,015,781.24	10,578.30	0.47
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.987291	1,999,745.82	102.055002	2,041,100.04	41,354.22	0.47
		Base		99.987291	1,999,745.82	102.055002	2,041,100.04	41,354.22	0.47
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.980871	2,999,426.13	106.477213	3,194,316.39	194,890.26	0.74
		Base		99.980871	2,999,426.13	106.477213	3,194,316.39	194,890.26	0.74
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.979635	3,249,338.14	100.096100	3,253,123.25	3,785.11	0.75
Original Face:	3,250,000.000	Base		99.979635	3,249,338.14	100.096100	3,253,123.25	3,785.11	0.75
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.986877	1,999,737.53	102.467130	2,049,342.60	49,605.07	0.47
Original Face:	2,000,000.000	Base		99.986877	1,999,737.53	102.467130	2,049,342.60	49,605.07	0.47
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.990051	1,999,801.01	102.563410	2,051,268.20	51,467.19	0.47
Original Face:	2,000,000.000	Base		99.990051	1,999,801.01	102.563410	2,051,268.20	51,467.19	0.47
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.999121	999,991.21	101.550110	1,015,501.10	15,509.89	0.24
Original Face:	1,000,000.000	Base		99.999121	999,991.21	101.550110	1,015,501.10	15,509.89	0.24
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.911786	1,998,235.71	108.653097	2,173,061.94	174,826.23	0.50
		Base		99.911786	1,998,235.71	108.653097	2,173,061.94	174,826.23	0.50

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2020

View Date: October 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
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.998060	2,999,941.80	100.923389	3,027,701.67	27,759.87	0.70
		Base		99.998060	2,999,941.80	100.923389	3,027,701.67	27,759.87	0.70
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.595776	995,957.76	101.402248	1,014,022.48	18,064.72	0.23
		Base		99.595776	995,957.76	101.402248	1,014,022.48	18,064.72	0.23
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	100.245890	3,007,376.70	7,376.70	0.70
		Base		100.000000	3,000,000.00	100.245890	3,007,376.70	7,376.70	0.70
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	99.417555	2,982,526.65	-17,473.35	0.69
		Base		100.000000	3,000,000.00	99.417555	2,982,526.65	-17,473.35	0.69
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.943316	1,998,866.32	103.750386	2,075,007.72	76,141.40	0.48
		Base		99.943316	1,998,866.32	103.750386	2,075,007.72	76,141.40	0.48
US DOLLAR Total									
	345,541,717.570	Local			346,391,053.48		352,806,779.46	6,415,725.98	81.67
Original Face:	194,861,032.000	Base			346,391,053.48		352,806,779.46	6,415,725.98	81.67
FIXED INCOME Total									
	345,541,717.570	Base			346,391,053.48		352,806,779.46	6,415,725.98	81.67
Original Face:	194,861,032.000								

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Holdings

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



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		424,778,133.050	Base	425,555,329.48		432,005,225.06	6,449,895.58	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: September 30, 2020

View Date: October 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
		213,051.980	Local 1.000000	213,051.98	1.000000	213,051.98	0.00	0.09
			Base 1.000000	213,051.98	1.000000	213,051.98	0.00	0.09

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	213,051.980	Local	213,051.98		213,051.98	0.00	0.09
		Base	213,051.98		213,051.98	0.00	0.09

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	213,051.980	Base	213,051.98		213,051.98	0.00	0.09

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
		14,500,000.000	Local 100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	6.25
			Base 100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	6.25

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 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.86
			Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.86

9127963B3	TREASURY BILL 11/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,000,000.000	Local 99.983375	6,998,836.25	99.985806	6,999,006.42	170.17	3.02
			Base 99.983375	6,998,836.25	99.985806	6,999,006.42	170.17	3.02

912796TY5	TREASURY BILL 12/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 99.969717	9,996,971.72	99.976250	9,997,625.00	653.28	4.31
			Base 99.969717	9,996,971.72	99.976250	9,997,625.00	653.28	4.31

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 99.940130	4,997,006.52	99.956403	4,997,820.15	813.63	2.16
			Base 99.940130	4,997,006.52	99.956403	4,997,820.15	813.63	2.16

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	08 Oct 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.31
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.31
979QHR003	SOUTH STREET REPO				0.100000	01 Oct 2020		
		25,000,000.000	Local 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.78
			Base 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.78
US DOLLAR Total		73,500,000.000	Local	73,492,814.49		73,494,451.57	1,637.08	31.70
			Base	73,492,814.49		73,494,451.57	1,637.08	31.70
CASH EQUIVALENT Total		73,500,000.000	Base	73,492,814.49		73,494,451.57	1,637.08	31.70

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 100.158919	122,911.82	100.651944	123,516.84	605.02	0.05
Original Face:		1,000,000.000	Base 100.158919	122,911.82	100.651944	123,516.84	605.02	0.05
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		850,151.150	Local 103.186604	877,242.10	105.142113	893,866.88	16,624.78	0.39
Original Face:		5,000,000.000	Base 103.186604	877,242.10	105.142113	893,866.88	16,624.78	0.39
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		767,244.790	Local 102.452956	786,064.97	104.072453	798,490.47	12,425.50	0.34
Original Face:		4,372,786.000	Base 102.452956	786,064.97	104.072453	798,490.47	12,425.50	0.34
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		922,880.500	Local 102.158873	942,804.32	104.074157	960,480.10	17,675.78	0.41
Original Face:		5,000,000.000	Base 102.158873	942,804.32	104.074157	960,480.10	17,675.78	0.41
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		510,288.460	Local 103.518539	528,243.16	105.958960	540,696.35	12,453.19	0.23
Original Face:		4,169,641.000	Base 103.518539	528,243.16	105.958960	540,696.35	12,453.19	0.23

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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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		476,193.520	Local 101.146635	481,653.72	103.414685	492,454.03	10,800.31	0.21
Original Face:		2,000,000.000	Base 101.146635	481,653.72	103.414685	492,454.03	10,800.31	0.21
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		358,544.790	Local 102.333340	366,910.86	104.923413	376,197.43	9,286.57	0.16
Original Face:		2,910,888.000	Base 102.333340	366,910.86	104.923413	376,197.43	9,286.57	0.16
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		672,330.460	Local 103.065231	692,938.94	104.516876	702,698.79	9,759.85	0.30
Original Face:		9,450,000.000	Base 103.065231	692,938.94	104.516876	702,698.79	9,759.85	0.30
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		509,875.180	Local 101.086117	515,413.02	104.449521	532,562.18	17,149.16	0.23
Original Face:		2,500,000.000	Base 101.086117	515,413.02	104.449521	532,562.18	17,149.16	0.23
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		390,363.140	Local 101.040936	394,426.57	102.304045	399,357.28	4,930.71	0.17
Original Face:		1,500,000.000	Base 101.040936	394,426.57	102.304045	399,357.28	4,930.71	0.17
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		710,523.960	Local 105.368521	748,668.59	108.478572	770,766.25	22,097.66	0.33
Original Face:		5,872,458.000	Base 105.368521	748,668.59	108.478572	770,766.25	22,097.66	0.33
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		17,355.590	Local 101.798325	17,667.70	104.847146	18,196.84	529.14	0.01
Original Face:		1,000,000.000	Base 101.798325	17,667.70	104.847146	18,196.84	529.14	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		36,777.140	Local 104.596904	38,467.75	111.179713	40,888.72	2,420.97	0.02
Original Face:		1,000,000.000	Base 104.596904	38,467.75	111.179713	40,888.72	2,420.97	0.02
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		265.620	Local 100.865899	267.92	105.625595	280.56	12.64	0.00
Original Face:		25,000.000	Base 100.865899	267.92	105.625595	280.56	12.64	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		75,261.360	Local 103.193790	77,665.05	113.774421	85,628.18	7,963.13	0.04
Original Face:		2,000,000.000	Base 103.193790	77,665.05	113.774421	85,628.18	7,963.13	0.04

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38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		446.170	Local 100.000000	446.17	100.047690	446.38	0.21	0.00
Original Face:		410,000.000	Base 100.000000	446.17	100.047690	446.38	0.21	0.00
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.854880	20 Sep 2063		
		903,446.430	Local 100.428133	907,314.38	100.571620	908,610.71	1,296.33	0.39
Original Face:		1,500,000.000	Base 100.428133	907,314.38	100.571620	908,610.71	1,296.33	0.39
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.804880	20 Feb 2064		
		878,726.340	Local 100.377549	882,043.96	100.550040	883,559.69	1,515.73	0.38
Original Face:		1,530,000.000	Base 100.377549	882,043.96	100.550040	883,559.69	1,515.73	0.38
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
		937,919.930	Local 102.026144	956,923.54	101.836240	955,142.39	-1,781.15	0.41
Original Face:		1,200,000.000	Base 102.026144	956,923.54	101.836240	955,142.39	-1,781.15	0.41
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.354880	20 Jun 2063		
		56,919.270	Local 100.000000	56,919.27	99.930130	56,879.50	-39.77	0.02
Original Face:		4,967,302.000	Base 100.000000	56,919.27	99.930130	56,879.50	-39.77	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		312,914.020	Local 101.027778	316,130.08	101.261650	316,861.90	731.82	0.14
Original Face:		2,720,000.000	Base 101.027778	316,130.08	101.261650	316,861.90	731.82	0.14
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		230,163.360	Local 101.502463	233,621.48	100.941080	232,329.38	-1,292.10	0.10
Original Face:		4,000,000.000	Base 101.502463	233,621.48	100.941080	232,329.38	-1,292.10	0.10
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,602,672.020	Local 102.057347	1,635,644.54	103.191710	1,653,824.66	18,180.12	0.71
Original Face:		4,400,000.000	Base 102.057347	1,635,644.54	103.191710	1,653,824.66	18,180.12	0.71
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,455,955.860	Local 99.360713	1,446,648.12	100.396360	1,461,726.69	15,078.57	0.63
Original Face:		3,000,000.000	Base 99.360713	1,446,648.12	100.396360	1,461,726.69	15,078.57	0.63
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		354,347.780	Local 99.747920	353,454.54	100.246540	355,221.39	1,766.85	0.15
Original Face:		2,000,000.000	Base 99.747920	353,454.54	100.246540	355,221.39	1,766.85	0.15

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38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		450,822.600	Local 100.601205	453,532.97	103.761130	467,778.62	14,245.65	0.20
Original Face:		1,000,000.000	Base 100.601205	453,532.97	103.761130	467,778.62	14,245.65	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		329,516.850	Local 101.285494	333,752.77	103.371280	340,625.79	6,873.02	0.15
Original Face:		1,000,000.000	Base 101.285494	333,752.77	103.371280	340,625.79	6,873.02	0.15
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.957330	0.01	0.00	0.00
			Base 100.000000	0.01	101.957330	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		577,541.330	Local 100.719637	581,697.53	106.904960	617,420.33	35,722.80	0.27
Original Face:		1,000,000.000	Base 100.719637	581,697.53	106.904960	617,420.33	35,722.80	0.27
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		520,875.170	Local 100.810609	525,097.43	104.861880	546,199.50	21,102.07	0.24
Original Face:		1,000,000.000	Base 100.810609	525,097.43	104.861880	546,199.50	21,102.07	0.24
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		490,854.790	Local 99.890990	490,319.71	101.701470	499,206.54	8,886.83	0.22
Original Face:		1,000,000.000	Base 99.890990	490,319.71	101.701470	499,206.54	8,886.83	0.22
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		387,612.700	Local 100.304456	388,792.81	101.206530	392,289.36	3,496.55	0.17
Original Face:		1,000,000.000	Base 100.304456	388,792.81	101.206530	392,289.36	3,496.55	0.17
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		372,213.130	Local 100.887857	375,517.85	102.139820	380,177.82	4,659.97	0.16
Original Face:		1,000,000.000	Base 100.887857	375,517.85	102.139820	380,177.82	4,659.97	0.16
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.810860	0.03	-0.06	0.00
			Base 300.000000	0.09	102.810860	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,649,967.330	Local 102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.74
Original Face:		3,000,000.000	Base 102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.74

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,476,567.620	Local 100.349490	1,481,728.08	103.228418	1,524,237.39	42,509.31	0.66
Original Face:		2,000,000.000	Base 100.349490	1,481,728.08	103.228418	1,524,237.39	42,509.31	0.66
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		779,034.760	Local 100.068187	779,565.96	102.546090	798,869.69	19,303.73	0.34
Original Face:		2,000,000.000	Base 100.068187	779,565.96	102.546090	798,869.69	19,303.73	0.34
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,965,152.760	Local 102.270578	2,009,773.09	102.974830	2,023,612.71	13,839.62	0.87
Original Face:		2,000,000.000	Base 102.270578	2,009,773.09	102.974830	2,023,612.71	13,839.62	0.87
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.037456	6,282,352.22	100.169656	6,290,654.40	8,302.18	2.71
			Base 100.037456	6,282,352.22	100.169656	6,290,654.40	8,302.18	2.71
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 107.083453	5,354,172.67	107.679642	5,383,982.10	29,809.43	2.32
			Base 107.083453	5,354,172.67	107.679642	5,383,982.10	29,809.43	2.32
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.130000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.16
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.16
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.51
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.51
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 108.262204	2,706,555.11	108.627709	2,715,692.73	9,137.62	1.17
			Base 108.262204	2,706,555.11	108.627709	2,715,692.73	9,137.62	1.17
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.890846	1,997,816.92	105.428933	2,108,578.66	110,761.74	0.91
			Base 99.890846	1,997,816.92	105.428933	2,108,578.66	110,761.74	0.91
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		265,802.740	Local 100.595731	267,386.21	100.897400	268,188.05	801.84	0.12
Original Face:		4,000,000.000	Base 100.595731	267,386.21	100.897400	268,188.05	801.84	0.12

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831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	151,007.150	Local	100.637347	151,969.59	101.591890	153,411.02	1,441.43	0.07	
Original Face:	1,000,000.000	Base	100.637347	151,969.59	101.591890	153,411.02	1,441.43	0.07	
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.655170	2,989,655.11	101.244532	3,037,335.96	47,680.85	1.31	
		Base	99.655170	2,989,655.11	101.244532	3,037,335.96	47,680.85	1.31	
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,000,000.000	Local	100.057577	5,002,878.87	99.892000	4,994,600.00	-8,278.87	2.15	
		Base	100.057577	5,002,878.87	99.892000	4,994,600.00	-8,278.87	2.15	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.892000	2,996,760.00	-3,240.00	1.29	
		Base	100.000000	3,000,000.00	99.892000	2,996,760.00	-3,240.00	1.29	
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	101.952925	509,764.63	9,764.63	0.22	
		Base	100.000000	500,000.00	101.952925	509,764.63	9,764.63	0.22	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	3,000,000.000	Local	99.988722	2,999,661.66	99.992806	2,999,784.18	122.52	1.29	
		Base	99.988722	2,999,661.66	99.992806	2,999,784.18	122.52	1.29	
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	3,000,000.000	Local	99.976250	2,999,287.50	99.985806	2,999,574.18	286.68	1.29	
		Base	99.976250	2,999,287.50	99.985806	2,999,574.18	286.68	1.29	
9127963J6	TREASURY BILL 12/20 0.00000						10 Dec 2020		
	5,000,000.000	Local	99.978339	4,998,916.96	99.981528	4,999,076.40	159.44	2.16	
		Base	99.978339	4,998,916.96	99.981528	4,999,076.40	159.44	2.16	
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
	5,000,000.000	Local	99.944098	4,997,204.88	99.954160	4,997,708.00	503.12	2.16	
		Base	99.944098	4,997,204.88	99.954160	4,997,708.00	503.12	2.16	
9127965F2	CASH MGMT BILL 12/20 0.00000						29 Dec 2020		
	5,000,000.000	Local	99.971223	4,998,561.17	99.977750	4,998,887.50	326.33	2.16	
		Base	99.971223	4,998,561.17	99.977750	4,998,887.50	326.33	2.16	

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912796B65	CASH MGMT BILL 02/21 0.00000	2,000,000.000	Local	99.961767	1,999,235.33	99.967278	1,999,345.56	110.23	0.86
			Base	99.961767	1,999,235.33	99.967278	1,999,345.56	110.23	0.86
9128282F6	US TREASURY N/B 08/21 1.125	3,000,000.000	Local	100.903523	3,027,105.70	100.898438	3,026,953.14	-152.56	1.31
			Base	100.903523	3,027,105.70	100.898438	3,026,953.14	-152.56	1.31
9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.950754	4,997,537.69	100.200428	5,010,021.40	12,483.71	2.16
			Base	99.950754	4,997,537.69	100.200428	5,010,021.40	12,483.71	2.16
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.978617	1,999,572.34	100.077345	2,001,546.90	1,974.56	0.86
			Base	99.978617	1,999,572.34	100.077345	2,001,546.90	1,974.56	0.86
9128286V7	US TREASURY N/B 05/21 2.125	3,000,000.000	Local	101.322042	3,039,661.26	101.332031	3,039,960.93	299.67	1.31
			Base	101.322042	3,039,661.26	101.332031	3,039,960.93	299.67	1.31
9128287A2	US TREASURY N/B 06/21 1.625	4,000,000.000	Local	100.553232	4,022,129.27	101.117188	4,044,687.52	22,558.25	1.74
			Base	100.553232	4,022,129.27	101.117188	4,044,687.52	22,558.25	1.74
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.979158	1,999,583.16	100.183107	2,003,662.14	4,078.98	0.86
			Base	99.979158	1,999,583.16	100.183107	2,003,662.14	4,078.98	0.86
912828D72	US TREASURY N/B 08/21 2	2,000,000.000	Local	101.710290	2,034,205.80	101.707031	2,034,140.62	-65.18	0.88
			Base	101.710290	2,034,205.80	101.707031	2,034,140.62	-65.18	0.88
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.010827	2,000,216.53	100.402820	2,008,056.40	7,839.87	0.87
			Base	100.010827	2,000,216.53	100.402820	2,008,056.40	7,839.87	0.87
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.850722	1,997,014.43	100.421875	2,008,437.50	11,423.07	0.87
			Base	99.850722	1,997,014.43	100.421875	2,008,437.50	11,423.07	0.87

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912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
	2,000,000.000	Local	99.777013	1,995,540.26	100.574219	2,011,484.38	15,944.12	0.87	
		Base	99.777013	1,995,540.26	100.574219	2,011,484.38	15,944.12	0.87	
912828T34	US TREASURY N/B 09/21 1.125					1.125000	30 Sep 2021		
	3,000,000.000	Local	100.981858	3,029,455.73	100.976562	3,029,296.86	-158.87	1.31	
		Base	100.981858	3,029,455.73	100.976562	3,029,296.86	-158.87	1.31	
912828U65	US TREASURY N/B 11/21 1.75					1.750000	30 Nov 2021		
	2,000,000.000	Local	101.851852	2,037,037.04	101.882812	2,037,656.24	619.20	0.88	
		Base	101.851852	2,037,037.04	101.882812	2,037,656.24	619.20	0.88	
912828WG1	US TREASURY N/B 04/21 2.25					2.250000	30 Apr 2021		
	3,000,000.000	Local	101.231155	3,036,934.66	101.250000	3,037,500.00	565.34	1.31	
		Base	101.231155	3,036,934.66	101.250000	3,037,500.00	565.34	1.31	
912828WN6	US TREASURY N/B 05/21 2					2.000000	31 May 2021		
	2,000,000.000	Local	101.191461	2,023,829.21	101.250000	2,025,000.00	1,170.79	0.87	
		Base	101.191461	2,023,829.21	101.250000	2,025,000.00	1,170.79	0.87	
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
	5,000,000.000	Local	101.488921	5,074,446.07	101.500000	5,075,000.00	553.93	2.19	
		Base	101.488921	5,074,446.07	101.500000	5,075,000.00	553.93	2.19	
912828YN4	US TREASURY FRN 10/21 VAR					0.400025	31 Oct 2021		
	3,000,000.000	Local	100.021114	3,000,633.43	100.323240	3,009,697.20	9,063.77	1.30	
		Base	100.021114	3,000,633.43	100.323240	3,009,697.20	9,063.77	1.30	
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
	3,000,000.000	Local	101.469842	3,044,095.27	101.476562	3,044,296.86	201.59	1.31	
		Base	101.469842	3,044,095.27	101.476562	3,044,296.86	201.59	1.31	
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
	3,000,000.000	Local	101.590371	3,047,711.13	101.570312	3,047,109.36	-601.77	1.31	
		Base	101.590371	3,047,711.13	101.570312	3,047,109.36	-601.77	1.31	
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
	5,000,000.000	Local	101.837248	5,091,862.39	101.859375	5,092,968.75	1,106.36	2.20	
		Base	101.837248	5,091,862.39	101.859375	5,092,968.75	1,106.36	2.20	

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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: September 30, 2020

View Date: October 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
912828Z45	US TREASURY FRN 01/22 VAR					0.254025	31 Jan 2022		
	2,000,000.000	Local		99.989384	1,999,787.68	100.163433	2,003,268.66	3,480.98	0.86
		Base		99.989384	1,999,787.68	100.163433	2,003,268.66	3,480.98	0.86
912828ZA1	US TREASURY N/B 02/22 1.125					1.125000	28 Feb 2022		
	2,000,000.000	Local		101.387902	2,027,758.03	101.406250	2,028,125.00	366.97	0.87
		Base		101.387902	2,027,758.03	101.406250	2,028,125.00	366.97	0.87
912828ZK9	US TREASURY FRN 04/22 VAR					0.214025	30 Apr 2022		
	3,000,000.000	Local		100.038332	3,001,149.96	100.097443	3,002,923.29	1,773.33	1.30
		Base		100.038332	3,001,149.96	100.097443	3,002,923.29	1,773.33	1.30
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
	2,000,000.000	Local		99.962364	1,999,247.27	99.992188	1,999,843.76	596.49	0.86
		Base		99.962364	1,999,247.27	99.992188	1,999,843.76	596.49	0.86
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	2,000,000.000	Local		99.750980	1,995,019.59	99.964844	1,999,296.88	4,277.29	0.86
		Base		99.750980	1,995,019.59	99.964844	1,999,296.88	4,277.29	0.86
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	5,000,000.000	Local		99.955513	4,997,775.63	100.000000	5,000,000.00	2,224.37	2.16
		Base		99.955513	4,997,775.63	100.000000	5,000,000.00	2,224.37	2.16
91282CAA9	US TREASURY FRN 07/22 VAR					0.155025	31 Jul 2022		
	5,000,000.000	Local		99.987033	4,999,351.66	99.993007	4,999,650.35	298.69	2.16
		Base		99.987033	4,999,351.66	99.993007	4,999,650.35	298.69	2.16
US DOLLAR Total									
	156,051,252.610	Local			157,462,343.77		158,141,282.45	678,938.68	68.21
Original Face:	100,728,075.000	Base			157,462,343.77		158,141,282.45	678,938.68	68.21
FIXED INCOME Total									
	156,051,252.610	Base			157,462,343.77		158,141,282.45	678,938.68	68.21
Original Face:	100,728,075.000								

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2020

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		229,764,304.590	Base	231,168,210.24		231,848,786.00	680,575.76	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: September 30, 2020

View Date: October 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
		-736,806.180	Local	1.000000	-736,806.18	1.000000	-736,806.18	0.03
			Base	1.000000	-736,806.18	1.000000	-736,806.18	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-736,806.180	Local	-736,806.18		-736,806.18	0.00	0.03
		Base	-736,806.18		-736,806.18	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-736,806.180	Base	-736,806.18		-736,806.18	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,197,786.880	Local	100.090164	4,201,571.79	100.090000	4,201,564.89	0.20
			Base	100.090164	4,201,571.79	100.090000	4,201,564.89	0.20

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,197,786.880	Local	4,201,571.79		4,201,564.89	-6.90	0.20
		Base	4,201,571.79		4,201,564.89	-6.90	0.20

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,197,786.880	Base	4,201,571.79		4,201,564.89	-6.90	0.20

EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,017.000	Local	20.767189	1,038,712.49	36.350000	1,818,117.95	0.08
			Base	20.767189	1,038,712.49	36.350000	1,818,117.95	0.08

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2020

View Date: October 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
00130H105	AES CORP COMMON STOCK USD.01							
		50,178.000	Local 19.419028	974,408.01	18.110000	908,723.58	-65,684.43	0.04
			Base 19.419028	974,408.01	18.110000	908,723.58	-65,684.43	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
		537,511.000	Local 34.190248	18,377,634.31	28.510000	15,324,438.61	-3,053,195.70	0.71
			Base 34.190248	18,377,634.31	28.510000	15,324,438.61	-3,053,195.70	0.71
002824100	ABBOTT LABORATORIES COMMON STOCK							
		133,568.000	Local 31.785813	4,245,567.45	108.830000	14,536,205.44	10,290,637.99	0.68
			Base 31.785813	4,245,567.45	108.830000	14,536,205.44	10,290,637.99	0.68
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		133,139.000	Local 42.307838	5,632,823.28	87.590000	11,661,645.01	6,028,821.73	0.54
			Base 42.307838	5,632,823.28	87.590000	11,661,645.01	6,028,821.73	0.54
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,402.000	Local 369.492945	1,257,015.00	277.060000	942,558.12	-314,456.88	0.04
			Base 369.492945	1,257,015.00	277.060000	942,558.12	-314,456.88	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		58,230.000	Local 38.521009	2,243,078.37	80.950000	4,713,718.50	2,470,640.13	0.22
			Base 38.521009	2,243,078.37	80.950000	4,713,718.50	2,470,640.13	0.22
00724F101	ADOBE INC COMMON STOCK USD.0001							
		36,171.000	Local 55.829316	2,019,402.19	490.430000	17,739,343.53	15,719,941.34	0.83
			Base 55.829316	2,019,402.19	490.430000	17,739,343.53	15,719,941.34	0.83
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,215.000	Local 156.969622	818,596.58	153.500000	800,502.50	-18,094.08	0.04
			Base 156.969622	818,596.58	153.500000	800,502.50	-18,094.08	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		88,549.000	Local 21.368358	1,892,146.74	81.990000	7,260,132.51	5,367,985.77	0.34
			Base 21.368358	1,892,146.74	81.990000	7,260,132.51	5,367,985.77	0.34
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		23,259.000	Local 33.646271	782,578.61	100.940000	2,347,763.46	1,565,184.85	0.11
			Base 33.646271	782,578.61	100.940000	2,347,763.46	1,565,184.85	0.11

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2020

View Date: October 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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,664.000	Local 84.100110	1,401,444.23	297.860000	4,963,539.04	3,562,094.81	0.23
			Base 84.100110	1,401,444.23	297.860000	4,963,539.04	3,562,094.81	0.23
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		12,276.000	Local 47.515538	583,300.75	110.540000	1,356,989.04	773,688.29	0.06
			Base 47.515538	583,300.75	110.540000	1,356,989.04	773,688.29	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,327.000	Local 63.816674	595,218.12	36.630000	341,648.01	-253,570.11	0.02
			Base 63.816674	595,218.12	36.630000	341,648.01	-253,570.11	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,025.000	Local 82.169274	659,408.42	89.280000	716,472.00	57,063.58	0.03
			Base 82.169274	659,408.42	89.280000	716,472.00	57,063.58	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		8,848.000	Local 122.586741	1,084,647.48	160.000000	1,415,680.00	331,032.52	0.07
			Base 122.586741	1,084,647.48	160.000000	1,415,680.00	331,032.52	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		16,536.000	Local 108.703577	1,797,522.35	114.430000	1,892,214.48	94,692.13	0.09
			Base 108.703577	1,797,522.35	114.430000	1,892,214.48	94,692.13	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,414.000	Local 154.945072	838,872.62	327.360000	1,772,327.04	933,454.42	0.08
			Base 154.945072	838,872.62	327.360000	1,772,327.04	933,454.42	0.08
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,837.000	Local 41.336844	778,662.13	51.650000	972,931.05	194,268.92	0.05
			Base 41.336844	778,662.13	51.650000	972,931.05	194,268.92	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		23,554.000	Local 42.815025	1,008,465.10	94.140000	2,217,373.56	1,208,908.46	0.10
			Base 42.815025	1,008,465.10	94.140000	2,217,373.56	1,208,908.46	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		22,154.000	Local 395.198046	8,755,217.52	1,469.600000	32,557,518.40	23,802,300.88	1.52
			Base 395.198046	8,755,217.52	1,469.600000	32,557,518.40	23,802,300.88	1.52

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		22,668.000	Local 385.090366	8,729,228.41	1,465.600000	33,222,220.80	24,492,992.39	1.55
			Base 385.090366	8,729,228.41	1,465.600000	33,222,220.80	24,492,992.39	1.55
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		140,162.000	Local 19.953165	2,796,675.57	38.640000	5,415,859.68	2,619,184.11	0.25
			Base 19.953165	2,796,675.57	38.640000	5,415,859.68	2,619,184.11	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		32,115.000	Local 380.741676	12,227,518.92	3,148.730000	101,121,463.95	88,893,945.03	4.71
			Base 380.741676	12,227,518.92	3,148.730000	101,121,463.95	88,893,945.03	4.71
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,647.000	Local 42.877940	799,544.94	79.080000	1,474,604.76	675,059.82	0.07
			Base 42.877940	799,544.94	79.080000	1,474,604.76	675,059.82	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		8,549.000	Local 50.280564	429,848.54	12.290000	105,067.21	-324,781.33	0.00
			Base 50.280564	429,848.54	12.290000	105,067.21	-324,781.33	0.00
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		37,430.000	Local 42.080062	1,575,056.72	81.730000	3,059,153.90	1,484,097.18	0.14
			Base 42.080062	1,575,056.72	81.730000	3,059,153.90	1,484,097.18	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		49,191.000	Local 47.390733	2,331,197.56	100.250000	4,931,397.75	2,600,200.19	0.23
			Base 47.390733	2,331,197.56	100.250000	4,931,397.75	2,600,200.19	0.23
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		64,987.000	Local 102.519278	6,662,420.29	27.530000	1,789,092.11	-4,873,328.18	0.08
			Base 102.519278	6,662,420.29	27.530000	1,789,092.11	-4,873,328.18	0.08
03027X100	AMERICAN TOWER CORP REIT USD.01							
		33,427.000	Local 70.458781	2,355,225.66	241.730000	8,080,308.71	5,725,083.05	0.38
			Base 70.458781	2,355,225.66	241.730000	8,080,308.71	5,725,083.05	0.38
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,670.000	Local 72.554642	991,821.95	144.880000	1,980,509.60	988,687.65	0.09
			Base 72.554642	991,821.95	144.880000	1,980,509.60	988,687.65	0.09

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		11,078.000	Local 31.158738	345,176.50	96.920000	1,073,679.76	728,503.26	0.05
			Base 31.158738	345,176.50	96.920000	1,073,679.76	728,503.26	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		9,076.000	Local 42.798108	388,435.63	154.110000	1,398,702.36	1,010,266.73	0.07
			Base 42.798108	388,435.63	154.110000	1,398,702.36	1,010,266.73	0.07
031100100	AMETEK INC COMMON STOCK USD.01							
		17,325.000	Local 49.584883	859,058.09	99.400000	1,722,105.00	863,046.91	0.08
			Base 49.584883	859,058.09	99.400000	1,722,105.00	863,046.91	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
		44,178.000	Local 72.825885	3,217,301.93	254.160000	11,228,280.48	8,010,978.55	0.52
			Base 72.825885	3,217,301.93	254.160000	11,228,280.48	8,010,978.55	0.52
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		22,526.000	Local 27.344556	615,963.47	108.270000	2,438,890.02	1,822,926.55	0.11
			Base 27.344556	615,963.47	108.270000	2,438,890.02	1,822,926.55	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		27,903.000	Local 51.773834	1,444,645.30	116.740000	3,257,396.22	1,812,750.92	0.15
			Base 51.773834	1,444,645.30	116.740000	3,257,396.22	1,812,750.92	0.15
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,475.000	Local 133.150579	862,150.00	327.230000	2,118,814.25	1,256,664.25	0.10
			Base 133.150579	862,150.00	327.230000	2,118,814.25	1,256,664.25	0.10
036752103	ANTHEM INC COMMON STOCK USD.01							
		18,959.000	Local 71.791809	1,361,100.91	268.590000	5,092,197.81	3,731,096.90	0.24
			Base 71.791809	1,361,100.91	268.590000	5,092,197.81	3,731,096.90	0.24
037411105	APACHE CORP COMMON STOCK USD.625							
		28,503.000	Local 63.207038	1,801,590.19	9.470000	269,923.41	-1,531,666.78	0.01
			Base 63.207038	1,801,590.19	9.470000	269,923.41	-1,531,666.78	0.01
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01							
		11,230.000	Local 27.170706	305,127.03	33.720000	378,675.60	73,548.57	0.02
			Base 27.170706	305,127.03	33.720000	378,675.60	73,548.57	0.02

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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
037833100	APPLE INC COMMON STOCK USD.00001							
		1,212,487.000	Local 9.277000	11,248,242.47	115.810000	140,418,119.47	129,169,877.00	6.54
			Base 9.277000	11,248,242.47	115.810000	140,418,119.47	129,169,877.00	6.54
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		68,968.000	Local 21.877606	1,508,854.72	59.450000	4,100,147.60	2,591,292.88	0.19
			Base 21.877606	1,508,854.72	59.450000	4,100,147.60	2,591,292.88	0.19
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		41,918.000	Local 25.342242	1,062,296.10	46.490000	1,948,767.82	886,471.72	0.09
			Base 25.342242	1,062,296.10	46.490000	1,948,767.82	886,471.72	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		4,129.000	Local 287.783175	1,188,256.73	206.930000	854,413.97	-333,842.76	0.04
			Base 287.783175	1,188,256.73	206.930000	854,413.97	-333,842.76	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01							
		4,500.000	Local 63.880569	287,462.56	121.310000	545,895.00	258,432.44	0.03
			Base 63.880569	287,462.56	121.310000	545,895.00	258,432.44	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,310.000	Local 97.709618	909,676.54	95.590000	889,942.90	-19,733.64	0.04
			Base 97.709618	909,676.54	95.590000	889,942.90	-19,733.64	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		16,543.000	Local 49.016226	810,875.42	231.010000	3,821,598.43	3,010,723.01	0.18
			Base 49.016226	810,875.42	231.010000	3,821,598.43	3,010,723.01	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		32,430.000	Local 47.110810	1,527,803.58	139.490000	4,523,660.70	2,995,857.12	0.21
			Base 47.110810	1,527,803.58	139.490000	4,523,660.70	2,995,857.12	0.21
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,763.000	Local 255.082275	449,710.05	1,177.640000	2,076,179.32	1,626,469.27	0.10
			Base 255.082275	449,710.05	1,177.640000	2,076,179.32	1,626,469.27	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,618.000	Local 136.933600	1,453,960.96	149.340000	1,585,692.12	131,731.16	0.07
			Base 136.933600	1,453,960.96	149.340000	1,585,692.12	131,731.16	0.07

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053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,296.000	Local 53.655481	337,814.91	127.840000	804,880.64	467,065.73	0.04
			Base 53.655481	337,814.91	127.840000	804,880.64	467,065.73	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		49,513.000	Local 42.105381	2,084,763.71	13.290000	658,027.77	-1,426,735.94	0.03
			Base 42.105381	2,084,763.71	13.290000	658,027.77	-1,426,735.94	0.03
058498106	BALL CORP COMMON STOCK							
		24,639.000	Local 18.712201	461,049.92	83.120000	2,047,993.68	1,586,943.76	0.10
			Base 18.712201	461,049.92	83.120000	2,047,993.68	1,586,943.76	0.10
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		574,947.000	Local 23.753823	13,657,189.22	24.090000	13,850,473.23	193,284.01	0.65
			Base 23.753823	13,657,189.22	24.090000	13,850,473.23	193,284.01	0.65
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		61,501.000	Local 35.593897	2,189,060.28	34.340000	2,111,944.34	-77,115.94	0.10
			Base 35.593897	2,189,060.28	34.340000	2,111,944.34	-77,115.94	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		38,190.000	Local 34.537613	1,318,991.45	80.420000	3,071,239.80	1,752,248.35	0.14
			Base 34.537613	1,318,991.45	80.420000	3,071,239.80	1,752,248.35	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		21,868.000	Local 138.219995	3,022,594.86	232.680000	5,088,246.24	2,065,651.38	0.24
			Base 138.219995	3,022,594.86	232.680000	5,088,246.24	2,065,651.38	0.24
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		10,609.000	Local 68.893776	730,894.07	61.150000	648,740.35	-82,153.72	0.03
			Base 68.893776	730,894.07	61.150000	648,740.35	-82,153.72	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		149,511.000	Local 95.141931	14,224,765.28	212.940000	31,836,872.34	17,612,107.06	1.48
			Base 95.141931	14,224,765.28	212.940000	31,836,872.34	17,612,107.06	1.48
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		17,369.000	Local 34.658160	601,977.58	111.290000	1,932,996.01	1,331,018.43	0.09
			Base 34.658160	601,977.58	111.290000	1,932,996.01	1,331,018.43	0.09

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,614.000	Local 452.573507	730,453.64	515.460000	831,952.44	101,498.80	0.04
			Base 452.573507	730,453.64	515.460000	831,952.44	101,498.80	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		11,943.000	Local 104.429451	1,247,200.93	283.680000	3,387,990.24	2,140,789.31	0.16
			Base 104.429451	1,247,200.93	283.680000	3,387,990.24	2,140,789.31	0.16
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,698.000	Local 298.535887	3,193,736.92	563.550000	6,028,857.90	2,835,120.98	0.28
			Base 298.535887	3,193,736.92	563.550000	6,028,857.90	2,835,120.98	0.28
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		40,022.000	Local 81.677566	3,268,899.54	165.260000	6,614,035.72	3,345,136.18	0.31
			Base 81.677566	3,268,899.54	165.260000	6,614,035.72	3,345,136.18	0.31
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,089.000	Local 408.463030	1,261,742.30	1,710.680000	5,284,290.52	4,022,548.22	0.25
			Base 408.463030	1,261,742.30	1,710.680000	5,284,290.52	4,022,548.22	0.25
099724106	BORGWARNER INC COMMON STOCK USD.01							
		15,635.000	Local 33.872952	529,603.60	38.740000	605,699.90	76,096.30	0.03
			Base 33.872952	529,603.60	38.740000	605,699.90	76,096.30	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,683.000	Local 93.612559	1,000,062.97	80.300000	857,844.90	-142,218.07	0.04
			Base 93.612559	1,000,062.97	80.300000	857,844.90	-142,218.07	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		107,959.000	Local 19.531724	2,108,625.37	38.210000	4,125,113.39	2,016,488.02	0.19
			Base 19.531724	2,108,625.37	38.210000	4,125,113.39	2,016,488.02	0.19
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		170,037.000	Local 46.171624	7,850,884.36	60.290000	10,251,530.73	2,400,646.37	0.48
			Base 46.171624	7,850,884.36	60.290000	10,251,530.73	2,400,646.37	0.48
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,688.000	Local 115.517034	1,003,611.99	132.000000	1,146,816.00	143,204.01	0.05
			Base 115.517034	1,003,611.99	132.000000	1,146,816.00	143,204.01	0.05

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11135F101	BROADCOM INC COMMON STOCK							
		30,342.000	Local 187.746727	5,696,611.19	364.320000	11,054,197.44	5,357,586.25	0.52
			Base 187.746727	5,696,611.19	364.320000	11,054,197.44	5,357,586.25	0.52
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,773.000	Local 26.662360	367,220.69	75.320000	1,037,382.36	670,161.67	0.05
			Base 26.662360	367,220.69	75.320000	1,037,382.36	670,161.67	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		8,212.000	Local 85.356762	700,949.73	87.740000	720,520.88	19,571.15	0.03
			Base 85.356762	700,949.73	87.740000	720,520.88	19,571.15	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		25,320.000	Local 26.258260	664,859.15	46.970000	1,189,280.40	524,421.25	0.06
			Base 26.258260	664,859.15	46.970000	1,189,280.40	524,421.25	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		10,760.000	Local 121.235632	1,304,495.40	119.530000	1,286,142.80	-18,352.60	0.06
			Base 121.235632	1,304,495.40	119.530000	1,286,142.80	-18,352.60	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		16,135.000	Local 27.530405	444,203.08	30.710000	495,505.85	51,302.77	0.02
			Base 27.530405	444,203.08	30.710000	495,505.85	51,302.77	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		10,173.000	Local 54.106252	550,422.90	102.190000	1,039,578.87	489,155.97	0.05
			Base 54.106252	550,422.90	102.190000	1,039,578.87	489,155.97	0.05
125523100	CIGNA CORP COMMON STOCK USD.01							
		27,702.000	Local 73.508037	2,036,319.63	169.410000	4,692,995.82	2,656,676.19	0.22
			Base 73.508037	2,036,319.63	169.410000	4,692,995.82	2,656,676.19	0.22
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		27,055.000	Local 100.047790	2,706,792.96	167.310000	4,526,572.05	1,819,779.09	0.21
			Base 100.047790	2,706,792.96	167.310000	4,526,572.05	1,819,779.09	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		21,601.000	Local 24.108788	520,773.94	61.410000	1,326,517.41	805,743.47	0.06
			Base 24.108788	520,773.94	61.410000	1,326,517.41	805,743.47	0.06

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126408103	CSX CORP COMMON STOCK USD1.0							
		57,665.000	Local 16.442899	948,179.75	77.670000	4,478,840.55	3,530,660.80	0.21
			Base 16.442899	948,179.75	77.670000	4,478,840.55	3,530,660.80	0.21
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		98,729.000	Local 46.964388	4,636,747.05	58.400000	5,765,773.60	1,129,026.55	0.27
			Base 46.964388	4,636,747.05	58.400000	5,765,773.60	1,129,026.55	0.27
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		30,069.000	Local 17.210131	517,491.43	17.360000	521,997.84	4,506.41	0.02
			Base 17.210131	517,491.43	17.360000	521,997.84	4,506.41	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		21,036.000	Local 40.095030	843,439.06	106.630000	2,243,068.68	1,399,629.62	0.10
			Base 40.095030	843,439.06	106.630000	2,243,068.68	1,399,629.62	0.10
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		15,273.000	Local 39.304913	600,303.94	48.370000	738,755.01	138,451.07	0.03
			Base 39.304913	600,303.94	48.370000	738,755.01	138,451.07	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		34,444.000	Local 57.018403	1,963,941.88	71.860000	2,475,145.84	511,203.96	0.12
			Base 57.018403	1,963,941.88	71.860000	2,475,145.84	511,203.96	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		22,062.000	Local 43.186155	952,772.96	46.950000	1,035,810.90	83,037.94	0.05
			Base 43.186155	952,772.96	46.950000	1,035,810.90	83,037.94	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
		12,305.000	Local 27.041408	332,744.53	91.910000	1,130,952.55	798,208.02	0.05
			Base 27.041408	332,744.53	91.910000	1,130,952.55	798,208.02	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		39,070.000	Local 33.419752	1,305,709.70	15.180000	593,082.60	-712,627.10	0.03
			Base 33.419752	1,305,709.70	15.180000	593,082.60	-712,627.10	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		61,423.000	Local 10.745071	659,994.48	30.540000	1,875,858.42	1,215,863.94	0.09
			Base 10.745071	659,994.48	30.540000	1,875,858.42	1,215,863.94	0.09

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148806102	CATALENT INC COMMON STOCK USD.01							
		12,383.000	Local 84.117500	1,041,627.00	85.660000	1,060,727.78	19,100.78	0.05
			Base 84.117500	1,041,627.00	85.660000	1,060,727.78	19,100.78	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		40,813.000	Local 59.500028	2,428,374.64	149.150000	6,087,258.95	3,658,884.31	0.28
			Base 59.500028	2,428,374.64	149.150000	6,087,258.95	3,658,884.31	0.28
150870103	CELANESE CORP COMMON STOCK USD.0001							
		8,924.000	Local 85.189116	760,227.67	107.450000	958,883.80	198,656.13	0.04
			Base 85.189116	760,227.67	107.450000	958,883.80	198,656.13	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
		43,708.000	Local 50.778955	2,219,446.55	58.330000	2,549,487.64	330,041.09	0.12
			Base 50.778955	2,219,446.55	58.330000	2,549,487.64	330,041.09	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		41,101.000	Local 19.994089	821,777.04	19.350000	795,304.35	-26,472.69	0.04
			Base 19.994089	821,777.04	19.350000	795,304.35	-26,472.69	0.04
156700106	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		74,591.000	Local 39.498822	2,946,256.65	10.090000	752,623.19	-2,193,633.46	0.04
			Base 39.498822	2,946,256.65	10.090000	752,623.19	-2,193,633.46	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
		23,044.000	Local 34.850163	803,087.16	72.290000	1,665,850.76	862,763.60	0.08
			Base 34.850163	803,087.16	72.290000	1,665,850.76	862,763.60	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		11,293.000	Local 283.698032	3,203,801.87	624.340000	7,050,671.62	3,846,869.75	0.33
			Base 283.698032	3,203,801.87	624.340000	7,050,671.62	3,846,869.75	0.33
166764100	CHEVRON CORP COMMON STOCK USD.75							
		140,795.000	Local 67.153797	9,454,918.79	72.000000	10,137,240.00	682,321.21	0.47
			Base 67.153797	9,454,918.79	72.000000	10,137,240.00	682,321.21	0.47
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,110.000	Local 409.860242	864,805.11	1,243.710000	2,624,228.10	1,759,422.99	0.12
			Base 409.860242	864,805.11	1,243.710000	2,624,228.10	1,759,422.99	0.12

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		18,657.000	Local 45.424830	847,491.05	93.710000	1,748,347.47	900,856.42	0.08
			Base 45.424830	847,491.05	93.710000	1,748,347.47	900,856.42	0.08
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		11,284.000	Local 42.449409	478,999.13	77.970000	879,813.48	400,814.35	0.04
			Base 42.449409	478,999.13	77.970000	879,813.48	400,814.35	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		319,370.000	Local 29.061467	9,281,360.68	39.390000	12,579,984.30	3,298,623.62	0.59
			Base 29.061467	9,281,360.68	39.390000	12,579,984.30	3,298,623.62	0.59
172908105	CINTAS CORP COMMON STOCK							
		6,559.000	Local 59.698277	391,561.00	332.830000	2,183,031.97	1,791,470.97	0.10
			Base 59.698277	391,561.00	332.830000	2,183,031.97	1,791,470.97	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
		157,056.000	Local 80.330824	12,616,437.83	43.110000	6,770,684.16	-5,845,753.67	0.32
			Base 80.330824	12,616,437.83	43.110000	6,770,684.16	-5,845,753.67	0.32
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		32,200.000	Local 20.213667	650,880.07	25.280000	814,016.00	163,135.93	0.04
			Base 20.213667	650,880.07	25.280000	814,016.00	163,135.93	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		9,321.000	Local 44.251755	412,470.61	137.710000	1,283,594.91	871,124.30	0.06
			Base 44.251755	412,470.61	137.710000	1,283,594.91	871,124.30	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		9,517.000	Local 68.759798	654,387.00	210.170000	2,000,187.89	1,345,800.89	0.09
			Base 68.759798	654,387.00	210.170000	2,000,187.89	1,345,800.89	0.09
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		291,643.000	Local 30.487368	8,891,427.45	49.370000	14,398,414.91	5,506,987.46	0.67
			Base 30.487368	8,891,427.45	49.370000	14,398,414.91	5,506,987.46	0.67
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		40,913.000	Local 26.649589	1,090,314.65	69.420000	2,840,180.46	1,749,865.81	0.13
			Base 26.649589	1,090,314.65	69.420000	2,840,180.46	1,749,865.81	0.13

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		64,674.000	Local 37.509983	2,425,920.63	77.150000	4,989,599.10	2,563,678.47	0.23
			Base 37.509983	2,425,920.63	77.150000	4,989,599.10	2,563,678.47	0.23
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		343,832.000	Local 15.182506	5,220,231.57	46.260000	15,905,668.32	10,685,436.75	0.74
			Base 15.182506	5,220,231.57	46.260000	15,905,668.32	10,685,436.75	0.74
200340107	COMERICA INC COMMON STOCK USD5.0							
		10,489.000	Local 44.930549	471,276.53	38.250000	401,204.25	-70,072.28	0.02
			Base 44.930549	471,276.53	38.250000	401,204.25	-70,072.28	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		36,861.000	Local 22.655246	835,095.03	35.710000	1,316,306.31	481,211.28	0.06
			Base 22.655246	835,095.03	35.710000	1,316,306.31	481,211.28	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		14,840.000	Local 107.482069	1,595,033.90	44.120000	654,740.80	-940,293.10	0.03
			Base 107.482069	1,595,033.90	44.120000	654,740.80	-940,293.10	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		80,914.000	Local 39.920680	3,230,141.92	32.840000	2,657,215.76	-572,926.16	0.12
			Base 39.920680	3,230,141.92	32.840000	2,657,215.76	-572,926.16	0.12
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		25,238.000	Local 54.276090	1,369,819.96	77.800000	1,963,516.40	593,696.44	0.09
			Base 54.276090	1,369,819.96	77.800000	1,963,516.40	593,696.44	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		12,676.000	Local 51.975658	658,843.44	189.510000	2,402,228.76	1,743,385.32	0.11
			Base 51.975658	658,843.44	189.510000	2,402,228.76	1,743,385.32	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,707.000	Local 194.886051	722,442.59	337.120000	1,249,703.84	527,261.25	0.06
			Base 194.886051	722,442.59	337.120000	1,249,703.84	527,261.25	0.06
217204106	COPART INC COMMON STOCK							
		15,586.000	Local 58.309226	908,807.60	105.160000	1,639,023.76	730,216.16	0.08
			Base 58.309226	908,807.60	105.160000	1,639,023.76	730,216.16	0.08

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219350105	CORNING INC COMMON STOCK USD.5								
	57,478.000	Local		22.332170	1,283,608.47	32.410000	1,862,861.98	579,253.51	0.09
		Base		22.332170	1,283,608.47	32.410000	1,862,861.98	579,253.51	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01								
	56,472.000	Local		21.846852	1,233,735.42	28.810000	1,626,958.32	393,222.90	0.08
		Base		21.846852	1,233,735.42	28.810000	1,626,958.32	393,222.90	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	33,311.000	Local		81.348057	2,709,785.13	355.000000	11,825,405.00	9,115,619.87	0.55
		Base		81.348057	2,709,785.13	355.000000	11,825,405.00	9,115,619.87	0.55
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
	31,660.000	Local		73.918155	2,340,248.80	166.500000	5,271,390.00	2,931,141.20	0.25
		Base		73.918155	2,340,248.80	166.500000	5,271,390.00	2,931,141.20	0.25
231021106	CUMMINS INC COMMON STOCK USD2.5								
	11,144.000	Local		59.888475	667,397.16	211.160000	2,353,167.04	1,685,769.88	0.11
		Base		59.888475	667,397.16	211.160000	2,353,167.04	1,685,769.88	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
	24,968.000	Local		28.668423	715,793.19	75.630000	1,888,329.84	1,172,536.65	0.09
		Base		28.668423	715,793.19	75.630000	1,888,329.84	1,172,536.65	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK								
	14,534.000	Local		57.698660	838,592.33	115.040000	1,671,991.36	833,399.03	0.08
		Base		57.698660	838,592.33	115.040000	1,671,991.36	833,399.03	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
	19,176.000	Local		53.098982	1,018,226.07	17.850000	342,291.60	-675,934.47	0.02
		Base		53.098982	1,018,226.07	17.850000	342,291.60	-675,934.47	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
	47,656.000	Local		43.350373	2,065,905.38	215.330000	10,261,766.48	8,195,861.10	0.48
		Base		43.350373	2,065,905.38	215.330000	10,261,766.48	8,195,861.10	0.48
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
	9,813.000	Local		37.793475	370,867.37	100.740000	988,561.62	617,694.25	0.05
		Base		37.793475	370,867.37	100.740000	988,561.62	617,694.25	0.05

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23918K108	DAVITA INC COMMON STOCK USD.001							
		5,679.000	Local 38.310826	217,567.18	85.650000	486,406.35	268,839.17	0.02
			Base 38.310826	217,567.18	85.650000	486,406.35	268,839.17	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
		23,641.000	Local 58.316749	1,378,666.27	221.630000	5,239,554.83	3,860,888.56	0.24
			Base 58.316749	1,378,666.27	221.630000	5,239,554.83	3,860,888.56	0.24
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		48,120.000	Local 24.509634	1,179,403.58	30.580000	1,471,509.60	292,106.02	0.07
			Base 24.509634	1,179,403.58	30.580000	1,471,509.60	292,106.02	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		16,495.000	Local 45.689208	753,643.48	43.730000	721,326.35	-32,317.13	0.03
			Base 45.689208	753,643.48	43.730000	721,326.35	-32,317.13	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		28,908.000	Local 42.119654	1,217,594.97	9.460000	273,469.68	-944,125.29	0.01
			Base 42.119654	1,217,594.97	9.460000	273,469.68	-944,125.29	0.01
252131107	DEXCOM INC COMMON STOCK USD.001							
		7,223.000	Local 405.597901	2,929,633.64	412.230000	2,977,537.29	47,903.65	0.14
			Base 405.597901	2,929,633.64	412.230000	2,977,537.29	47,903.65	0.14
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		11,906.000	Local 105.125049	1,251,618.83	30.120000	358,608.72	-893,010.11	0.02
			Base 105.125049	1,251,618.83	30.120000	358,608.72	-893,010.11	0.02
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		20,306.000	Local 104.995890	2,132,046.54	146.760000	2,980,108.56	848,062.02	0.14
			Base 104.995890	2,132,046.54	146.760000	2,980,108.56	848,062.02	0.14
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		182,890.000	Local 53.855055	9,849,551.01	124.080000	22,692,991.20	12,843,440.19	1.06
			Base 53.855055	9,849,551.01	124.080000	22,692,991.20	12,843,440.19	1.06
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		23,116.000	Local 22.498579	520,077.15	57.780000	1,335,642.48	815,565.33	0.06
			Base 22.498579	520,077.15	57.780000	1,335,642.48	815,565.33	0.06

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25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		12,086.000	Local 19.604783	236,943.41	21.770000	263,112.22	26,168.81	0.01
			Base 19.604783	236,943.41	21.770000	263,112.22	26,168.81	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		23,353.000	Local 22.365234	522,295.31	19.600000	457,718.80	-64,576.51	0.02
			Base 22.365234	522,295.31	19.600000	457,718.80	-64,576.51	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		18,615.000	Local 56.586307	1,053,354.11	29.030000	540,393.45	-512,960.66	0.03
			Base 56.586307	1,053,354.11	29.030000	540,393.45	-512,960.66	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		18,788.000	Local 61.044081	1,146,896.19	209.620000	3,938,340.56	2,791,444.37	0.18
			Base 61.044081	1,146,896.19	209.620000	3,938,340.56	2,791,444.37	0.18
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		17,895.000	Local 51.735275	925,802.74	91.340000	1,634,529.30	708,726.56	0.08
			Base 51.735275	925,802.74	91.340000	1,634,529.30	708,726.56	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		63,418.000	Local 52.246757	3,313,384.81	78.930000	5,005,582.74	1,692,197.93	0.23
			Base 52.246757	3,313,384.81	78.930000	5,005,582.74	1,692,197.93	0.23
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,969.000	Local 376.748414	1,118,566.04	425.280000	1,262,656.32	144,090.28	0.06
			Base 376.748414	1,118,566.04	425.280000	1,262,656.32	144,090.28	0.06
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,861.000	Local 35.434526	384,854.39	108.340000	1,176,680.74	791,826.35	0.05
			Base 35.434526	384,854.39	108.340000	1,176,680.74	791,826.35	0.05
260557103	DOW INC COMMON STOCK USD.01							
		55,898.000	Local 35.855226	2,004,235.45	47.050000	2,630,000.90	625,765.45	0.12
			Base 35.855226	2,004,235.45	47.050000	2,630,000.90	625,765.45	0.12
264411505	DUKE REALTY CORP REIT USD.01							
		27,955.000	Local 28.858275	806,733.08	36.900000	1,031,539.50	224,806.42	0.05
			Base 28.858275	806,733.08	36.900000	1,031,539.50	224,806.42	0.05

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26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		55,481.000	Local 57.644101	3,198,152.34	88.560000	4,913,397.36	1,715,245.02	0.23
			Base 57.644101	3,198,152.34	88.560000	4,913,397.36	1,715,245.02	0.23
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		55,350.000	Local 52.487510	2,905,183.66	55.480000	3,070,818.00	165,634.34	0.14
			Base 52.487510	2,905,183.66	55.480000	3,070,818.00	165,634.34	0.14
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		43,925.000	Local 43.220716	1,898,469.97	35.940000	1,578,664.50	-319,805.47	0.07
			Base 43.220716	1,898,469.97	35.940000	1,578,664.50	-319,805.47	0.07
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
		16,683.000	Local 27.052238	451,312.49	50.050000	834,984.15	383,671.66	0.04
			Base 27.052238	451,312.49	50.050000	834,984.15	383,671.66	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		10,217.000	Local 36.059323	368,418.10	78.120000	798,152.04	429,733.94	0.04
			Base 36.059323	368,418.10	78.120000	798,152.04	429,733.94	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		50,159.000	Local 13.169961	660,592.08	52.100000	2,613,283.90	1,952,691.82	0.12
			Base 13.169961	660,592.08	52.100000	2,613,283.90	1,952,691.82	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,731.000	Local 58.861131	1,102,527.85	199.840000	3,743,203.04	2,640,675.19	0.17
			Base 58.861131	1,102,527.85	199.840000	3,743,203.04	2,640,675.19	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK							
		28,528.000	Local 41.865859	1,194,349.22	50.840000	1,450,363.52	256,014.30	0.07
			Base 41.865859	1,194,349.22	50.840000	1,450,363.52	256,014.30	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		46,916.000	Local 19.691352	923,839.47	79.820000	3,744,835.12	2,820,995.65	0.17
			Base 19.691352	923,839.47	79.820000	3,744,835.12	2,820,995.65	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		21,787.000	Local 41.004261	893,359.83	130.410000	2,841,242.67	1,947,882.84	0.13
			Base 41.004261	893,359.83	130.410000	2,841,242.67	1,947,882.84	0.13

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291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		45,110.000	Local 40.071106	1,807,607.59	65.570000	2,957,862.70	1,150,255.11	0.14
			Base 40.071106	1,807,607.59	65.570000	2,957,862.70	1,150,255.11	0.14
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,118.000	Local 68.442438	1,034,712.78	98.530000	1,489,576.54	454,863.76	0.07
			Base 68.442438	1,034,712.78	98.530000	1,489,576.54	454,863.76	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,163.000	Local 110.373242	1,011,350.02	156.900000	1,437,674.70	426,324.68	0.07
			Base 110.373242	1,011,350.02	156.900000	1,437,674.70	426,324.68	0.07
29444U700	EQUINIX INC REIT USD.001							
		6,681.000	Local 308.472818	2,060,906.90	760.130000	5,078,428.53	3,017,521.63	0.24
			Base 308.472818	2,060,906.90	760.130000	5,078,428.53	3,017,521.63	0.24
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		25,843.000	Local 46.846928	1,210,665.16	51.330000	1,326,521.19	115,856.03	0.06
			Base 46.846928	1,210,665.16	51.330000	1,326,521.19	115,856.03	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,919.000	Local 186.439317	917,095.00	200.790000	987,686.01	70,591.01	0.05
			Base 186.439317	917,095.00	200.790000	987,686.01	70,591.01	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
		9,002.000	Local 118.234082	1,064,343.21	121.630000	1,094,913.26	30,570.05	0.05
			Base 118.234082	1,064,343.21	121.630000	1,094,913.26	30,570.05	0.05
30034W106	EVERGY INC COMMON STOCK							
		17,119.000	Local 54.317526	929,861.73	50.820000	869,987.58	-59,874.15	0.04
			Base 54.317526	929,861.73	50.820000	869,987.58	-59,874.15	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		25,876.000	Local 38.126188	986,553.23	83.550000	2,161,939.80	1,175,386.57	0.10
			Base 38.126188	986,553.23	83.550000	2,161,939.80	1,175,386.57	0.10
30161N101	EXELON CORP COMMON STOCK							
		73,496.000	Local 41.255731	3,032,131.18	35.760000	2,628,216.96	-403,914.22	0.12
			Base 41.255731	3,032,131.18	35.760000	2,628,216.96	-403,914.22	0.12

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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		10,239.000	Local 70.148445	718,249.93	91.690000	938,813.91	220,563.98	0.04
			Base 70.148445	718,249.93	91.690000	938,813.91	220,563.98	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		12,655.000	Local 43.497137	550,456.27	90.520000	1,145,530.60	595,074.33	0.05
			Base 43.497137	550,456.27	90.520000	1,145,530.60	595,074.33	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		9,746.000	Local 87.510275	852,875.14	106.990000	1,042,724.54	189,849.40	0.05
			Base 87.510275	852,875.14	106.990000	1,042,724.54	189,849.40	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		318,888.000	Local 58.836850	18,762,365.48	34.330000	10,947,425.04	-7,814,940.44	0.51
			Base 58.836850	18,762,365.48	34.330000	10,947,425.04	-7,814,940.44	0.51
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
		9,892.000	Local 30.424379	300,957.96	35.850000	354,628.20	53,670.24	0.02
			Base 30.424379	300,957.96	35.850000	354,628.20	53,670.24	0.02
302491303	FMC CORP COMMON STOCK USD.1							
		9,786.000	Local 30.942694	302,805.20	105.910000	1,036,435.26	733,630.06	0.05
			Base 30.942694	302,805.20	105.910000	1,036,435.26	733,630.06	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		181,365.000	Local 76.497805	13,874,024.41	261.900000	47,499,493.50	33,625,469.09	2.21
			Base 76.497805	13,874,024.41	261.900000	47,499,493.50	33,625,469.09	2.21
311900104	FASTENAL CO COMMON STOCK USD.01							
		43,255.000	Local 16.519920	714,569.15	45.090000	1,950,367.95	1,235,798.80	0.09
			Base 16.519920	714,569.15	45.090000	1,950,367.95	1,235,798.80	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,195.000	Local 145.767469	757,262.00	73.440000	381,520.80	-375,741.20	0.02
			Base 145.767469	757,262.00	73.440000	381,520.80	-375,741.20	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		18,199.000	Local 84.968409	1,546,340.08	251.520000	4,577,412.48	3,031,072.40	0.21
			Base 84.968409	1,546,340.08	251.520000	4,577,412.48	3,031,072.40	0.21

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315616102	F5 NETWORKS INC COMMON STOCK	4,615.000	Local 127.882217	590,176.43	122.770000	566,583.55	-23,592.88	0.03
			Base 127.882217	590,176.43	122.770000	566,583.55	-23,592.88	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	46,762.000	Local 85.551473	4,000,557.98	147.210000	6,883,834.02	2,883,276.04	0.32
			Base 85.551473	4,000,557.98	147.210000	6,883,834.02	2,883,276.04	0.32
316773100	FIFTH THIRD BANCORP COMMON STOCK	53,732.000	Local 24.192825	1,299,928.85	21.320000	1,145,566.24	-154,362.61	0.05
			Base 24.192825	1,299,928.85	21.320000	1,145,566.24	-154,362.61	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	12,999.000	Local 87.967758	1,143,492.89	109.060000	1,417,670.94	274,178.05	0.07
			Base 87.967758	1,143,492.89	109.060000	1,417,670.94	274,178.05	0.07
337738108	FISERV INC COMMON STOCK USD.01	41,930.000	Local 43.957330	1,843,130.84	103.050000	4,320,886.50	2,477,755.66	0.20
			Base 43.957330	1,843,130.84	103.050000	4,320,886.50	2,477,755.66	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	40,911.000	Local 43.783940	1,791,244.77	28.710000	1,174,554.81	-616,689.96	0.05
			Base 43.783940	1,791,244.77	28.710000	1,174,554.81	-616,689.96	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	6,348.000	Local 211.440118	1,342,221.87	238.100000	1,511,458.80	169,236.93	0.07
			Base 211.440118	1,342,221.87	238.100000	1,511,458.80	169,236.93	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25	9,826.000	Local 25.579166	251,340.89	27.290000	268,151.54	16,810.65	0.01
			Base 25.579166	251,340.89	27.290000	268,151.54	16,810.65	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01	294,785.000	Local 12.008616	3,539,959.90	6.660000	1,963,268.10	-1,576,691.80	0.09
			Base 12.008616	3,539,959.90	6.660000	1,963,268.10	-1,576,691.80	0.09
34959E109	FORTINET INC COMMON STOCK USD.001	10,143.000	Local 81.713808	828,823.15	117.810000	1,194,946.83	366,123.68	0.06
			Base 81.713808	828,823.15	117.810000	1,194,946.83	366,123.68	0.06

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34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,439.000	Local 29.390007	747,652.39	76.210000	1,938,706.19	1,191,053.80	0.09
			Base 29.390007	747,652.39	76.210000	1,938,706.19	1,191,053.80	0.09
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		10,429.000	Local 56.453418	588,752.70	86.520000	902,317.08	313,564.38	0.04
			Base 56.453418	588,752.70	86.520000	902,317.08	313,564.38	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		25,927.000	Local 40.644186	1,053,781.82	27.830000	721,548.41	-332,233.41	0.03
			Base 40.644186	1,053,781.82	27.830000	721,548.41	-332,233.41	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		11,830.000	Local 40.512212	479,259.47	27.970000	330,885.10	-148,374.37	0.02
			Base 40.512212	479,259.47	27.970000	330,885.10	-148,374.37	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,180.000	Local 25.368387	511,934.05	20.350000	410,663.00	-101,271.05	0.02
			Base 25.368387	511,934.05	20.350000	410,663.00	-101,271.05	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		109,624.000	Local 22.744327	2,493,324.10	15.640000	1,714,519.36	-778,804.74	0.08
			Base 22.744327	2,493,324.10	15.640000	1,714,519.36	-778,804.74	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		14,451.000	Local 52.939227	765,024.77	105.580000	1,525,736.58	760,711.81	0.07
			Base 52.939227	765,024.77	105.580000	1,525,736.58	760,711.81	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
		15,501.000	Local 26.257838	407,022.74	17.030000	263,982.03	-143,040.71	0.01
			Base 26.257838	407,022.74	17.030000	263,982.03	-143,040.71	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		6,734.000	Local 110.209504	742,150.80	124.950000	841,413.30	99,262.50	0.04
			Base 110.209504	742,150.80	124.950000	841,413.30	99,262.50	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		17,548.000	Local 67.210991	1,179,418.47	138.430000	2,429,169.64	1,249,751.17	0.11
			Base 67.210991	1,179,418.47	138.430000	2,429,169.64	1,249,751.17	0.11

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369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		660,349.000	Local 29.461180	19,454,660.50	6.230000	4,113,974.27	-15,340,686.23	0.19
			Base 29.461180	19,454,660.50	6.230000	4,113,974.27	-15,340,686.23	0.19
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		46,095.000	Local 31.802786	1,465,949.40	61.680000	2,843,139.60	1,377,190.20	0.13
			Base 31.802786	1,465,949.40	61.680000	2,843,139.60	1,377,190.20	0.13
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		95,007.000	Local 34.831406	3,309,227.37	29.590000	2,811,257.13	-497,970.24	0.13
			Base 34.831406	3,309,227.37	29.590000	2,811,257.13	-497,970.24	0.13
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,883.000	Local 45.017765	489,928.34	95.170000	1,035,735.11	545,806.77	0.05
			Base 45.017765	489,928.34	95.170000	1,035,735.11	545,806.77	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		94,581.000	Local 25.011189	2,365,583.22	63.190000	5,976,573.39	3,610,990.17	0.28
			Base 25.011189	2,365,583.22	63.190000	5,976,573.39	3,610,990.17	0.28
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		22,572.000	Local 108.833377	2,456,586.99	177.580000	4,008,335.76	1,551,748.77	0.19
			Base 108.833377	2,456,586.99	177.580000	4,008,335.76	1,551,748.77	0.19
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		7,396.000	Local 24.210053	179,057.55	79.900000	590,940.40	411,882.85	0.03
			Base 24.210053	179,057.55	79.900000	590,940.40	411,882.85	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		25,934.000	Local 129.185207	3,350,289.15	200.970000	5,211,955.98	1,861,666.83	0.24
			Base 129.185207	3,350,289.15	200.970000	5,211,955.98	1,861,666.83	0.24
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,395.000	Local 112.098557	380,574.60	356.770000	1,211,234.15	830,659.55	0.06
			Base 112.098557	380,574.60	356.770000	1,211,234.15	830,659.55	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		19,896.000	Local 75.046588	1,493,126.92	124.680000	2,480,633.28	987,506.36	0.12
			Base 75.046588	1,493,126.92	124.680000	2,480,633.28	987,506.36	0.12

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40434L105	HP INC COMMON STOCK USD.01							
		103,672.000	Local 15.550150	1,612,115.12	18.990000	1,968,731.28	356,616.16	0.09
			Base 15.550150	1,612,115.12	18.990000	1,968,731.28	356,616.16	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		66,272.000	Local 30.965759	2,052,162.79	12.050000	798,577.60	-1,253,585.19	0.04
			Base 30.965759	2,052,162.79	12.050000	798,577.60	-1,253,585.19	0.04
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		26,265.000	Local 31.919278	838,359.84	15.750000	413,673.75	-424,686.09	0.02
			Base 31.919278	838,359.84	15.750000	413,673.75	-424,686.09	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		27,030.000	Local 44.014784	1,189,719.62	36.860000	996,325.80	-193,393.82	0.05
			Base 44.014784	1,189,719.62	36.860000	996,325.80	-193,393.82	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
		9,613.000	Local 42.941606	412,797.66	82.720000	795,187.36	382,389.70	0.04
			Base 42.941606	412,797.66	82.720000	795,187.36	382,389.70	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		40,596.000	Local 34.467107	1,399,226.67	27.150000	1,102,181.40	-297,045.27	0.05
			Base 34.467107	1,399,226.67	27.150000	1,102,181.40	-297,045.27	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		5,782.000	Local 126.752177	732,881.09	162.590000	940,095.38	207,214.29	0.04
			Base 126.752177	732,881.09	162.590000	940,095.38	207,214.29	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		11,126.000	Local 59.031541	656,784.92	143.340000	1,594,800.84	938,015.92	0.07
			Base 59.031541	656,784.92	143.340000	1,594,800.84	938,015.92	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
		20,632.000	Local 51.346326	1,059,377.39	40.930000	844,467.76	-214,909.63	0.04
			Base 51.346326	1,059,377.39	40.930000	844,467.76	-214,909.63	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		97,045.000	Local 10.786876	1,046,812.41	9.370000	909,311.65	-137,500.76	0.04
			Base 10.786876	1,046,812.41	9.370000	909,311.65	-137,500.76	0.04

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43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		20,918.000	Local 70.741425	1,479,769.12	85.320000	1,784,723.76	304,954.64	0.08
			Base 70.741425	1,479,769.12	85.320000	1,784,723.76	304,954.64	0.08
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		11,245.000	Local 68.281066	767,820.59	19.710000	221,638.95	-546,181.64	0.01
			Base 68.281066	767,820.59	19.710000	221,638.95	-546,181.64	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01							
		19,538.000	Local 35.760039	698,679.64	66.470000	1,298,690.86	600,011.22	0.06
			Base 35.760039	698,679.64	66.470000	1,298,690.86	600,011.22	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		81,175.000	Local 54.574764	4,430,106.46	277.710000	22,543,109.25	18,113,002.79	1.05
			Base 54.574764	4,430,106.46	277.710000	22,543,109.25	18,113,002.79	1.05
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		52,943.000	Local 52.644560	2,787,160.94	164.610000	8,714,947.23	5,927,786.29	0.41
			Base 52.644560	2,787,160.94	164.610000	8,714,947.23	5,927,786.29	0.41
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		21,173.000	Local 14.698642	311,214.34	48.890000	1,035,147.97	723,933.63	0.05
			Base 14.698642	311,214.34	48.890000	1,035,147.97	723,933.63	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		53,205.000	Local 18.433419	980,750.05	10.790000	574,081.95	-406,668.10	0.03
			Base 18.433419	980,750.05	10.790000	574,081.95	-406,668.10	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		29,578.000	Local 33.491891	990,623.15	16.720000	494,544.16	-496,078.99	0.02
			Base 33.491891	990,623.15	16.720000	494,544.16	-496,078.99	0.02
444859102	HUMANA INC COMMON STOCK USD.166							
		9,981.000	Local 65.292805	651,687.49	413.890000	4,131,036.09	3,479,348.60	0.19
			Base 65.292805	651,687.49	413.890000	4,131,036.09	3,479,348.60	0.19
445658107	HUNT (JB) TRANSPRT SVGS INC COMMON STOCK USD.01							
		6,291.000	Local 84.188766	529,631.53	126.380000	795,056.58	265,425.05	0.04
			Base 84.188766	529,631.53	126.380000	795,056.58	265,425.05	0.04

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446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		76,830.000	Local 10.293998	790,887.86	9.170000	704,531.10	-86,356.76	0.03
			Base 10.293998	790,887.86	9.170000	704,531.10	-86,356.76	0.03
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		3,055.000	Local 226.187928	691,004.12	140.750000	429,991.25	-261,012.87	0.02
			Base 226.187928	691,004.12	140.750000	429,991.25	-261,012.87	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,696.000	Local 232.264139	626,184.12	169.970000	458,239.12	-167,945.00	0.02
			Base 232.264139	626,184.12	169.970000	458,239.12	-167,945.00	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,696.000	Local 159.592844	909,040.84	182.410000	1,039,007.36	129,966.52	0.05
			Base 159.592844	909,040.84	182.410000	1,039,007.36	129,966.52	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,414.000	Local 125.302593	803,690.83	393.110000	2,521,407.54	1,717,716.71	0.12
			Base 125.302593	803,690.83	393.110000	2,521,407.54	1,717,716.71	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		21,705.000	Local 52.221113	1,133,459.25	193.210000	4,193,623.05	3,060,163.80	0.20
			Base 52.221113	1,133,459.25	193.210000	4,193,623.05	3,060,163.80	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
		11,012.000	Local 188.638677	2,077,289.11	309.080000	3,403,588.96	1,326,299.85	0.16
			Base 188.638677	2,077,289.11	309.080000	3,403,588.96	1,326,299.85	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001							
		14,021.000	Local 126.543433	1,774,265.47	89.740000	1,258,244.54	-516,020.93	0.06
			Base 126.543433	1,774,265.47	89.740000	1,258,244.54	-516,020.93	0.06
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		28,002.000	Local 17.810342	498,725.20	35.600000	996,871.20	498,146.00	0.05
			Base 17.810342	498,725.20	35.600000	996,871.20	498,146.00	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
		320,784.000	Local 30.350917	9,736,088.61	51.780000	16,610,195.52	6,874,106.91	0.77
			Base 30.350917	9,736,088.61	51.780000	16,610,195.52	6,874,106.91	0.77

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		42,353.000	Local 33.318963	1,411,158.06	100.050000	4,237,417.65	2,826,259.59	0.20
			Base 33.318963	1,411,158.06	100.050000	4,237,417.65	2,826,259.59	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		67,185.000	Local 119.578967	8,033,912.87	121.670000	8,174,398.95	140,486.08	0.38
			Base 119.578967	8,033,912.87	121.670000	8,174,398.95	140,486.08	0.38
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		8,068.000	Local 74.566687	601,604.03	122.450000	987,926.60	386,322.57	0.05
			Base 74.566687	601,604.03	122.450000	987,926.60	386,322.57	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		29,655.000	Local 34.785427	1,031,561.84	40.540000	1,202,213.70	170,651.86	0.06
			Base 34.785427	1,031,561.84	40.540000	1,202,213.70	170,651.86	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		29,416.000	Local 17.773620	522,828.82	16.670000	490,364.72	-32,464.10	0.02
			Base 17.773620	522,828.82	16.670000	490,364.72	-32,464.10	0.02
461202103	INTUIT INC COMMON STOCK USD.01							
		19,743.000	Local 66.756046	1,317,964.62	326.210000	6,440,364.03	5,122,399.41	0.30
			Base 66.756046	1,317,964.62	326.210000	6,440,364.03	5,122,399.41	0.30
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		8,826.000	Local 167.692067	1,480,050.18	709.540000	6,262,400.04	4,782,349.86	0.29
			Base 167.692067	1,480,050.18	709.540000	6,262,400.04	4,782,349.86	0.29
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,427.000	Local 108.614253	1,566,977.83	157.630000	2,274,128.01	707,150.18	0.11
			Base 108.614253	1,566,977.83	157.630000	2,274,128.01	707,150.18	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01							
		21,746.000	Local 30.782946	669,405.94	26.790000	582,575.34	-86,830.60	0.03
			Base 30.782946	669,405.94	26.790000	582,575.34	-86,830.60	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	336.060000	19,054,602.00	912,431.73	0.89
			Base 319.967730	18,142,170.27	336.060000	19,054,602.00	912,431.73	0.89

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		229,816.000	Local 45.349742	10,422,096.21	96.270000	22,124,386.32	11,702,290.11	1.03
			Base 45.349742	10,422,096.21	96.270000	22,124,386.32	11,702,290.11	1.03
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		9,823.000	Local 77.386041	760,163.08	92.770000	911,279.71	151,116.63	0.04
			Base 77.386041	760,163.08	92.770000	911,279.71	151,116.63	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		198,593.000	Local 66.499821	13,206,398.89	148.880000	29,566,525.84	16,360,126.95	1.38
			Base 66.499821	13,206,398.89	148.880000	29,566,525.84	16,360,126.95	1.38
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		25,027.000	Local 20.366538	509,713.34	21.500000	538,080.50	28,367.16	0.03
			Base 20.366538	509,713.34	21.500000	538,080.50	28,367.16	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		11,733.000	Local 55.116974	646,687.46	193.740000	2,273,151.42	1,626,463.96	0.11
			Base 55.116974	646,687.46	193.740000	2,273,151.42	1,626,463.96	0.11
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		7,118.000	Local 112.696222	802,171.71	180.830000	1,287,147.94	484,976.23	0.06
			Base 112.696222	802,171.71	180.830000	1,287,147.94	484,976.23	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
		19,144.000	Local 46.987024	899,519.58	64.590000	1,236,510.96	336,991.38	0.06
			Base 46.987024	899,519.58	64.590000	1,236,510.96	336,991.38	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
		73,690.000	Local 13.359695	984,475.94	11.930000	879,121.70	-105,354.24	0.04
			Base 13.359695	984,475.94	11.930000	879,121.70	-105,354.24	0.04
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		14,118.000	Local 60.583418	855,316.69	98.780000	1,394,576.04	539,259.35	0.06
			Base 60.583418	855,316.69	98.780000	1,394,576.04	539,259.35	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		25,727.000	Local 65.975778	1,697,358.85	147.660000	3,798,848.82	2,101,489.97	0.18
			Base 65.975778	1,697,358.85	147.660000	3,798,848.82	2,101,489.97	0.18

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49446R109	KIMCO REALTY CORP REIT USD.01							
		32,628.000	Local 22.852713	745,638.33	11.260000	367,391.28	-378,247.05	0.02
			Base 22.852713	745,638.33	11.260000	367,391.28	-378,247.05	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		146,855.000	Local 33.838328	4,969,327.64	12.330000	1,810,722.15	-3,158,605.49	0.08
			Base 33.838328	4,969,327.64	12.330000	1,810,722.15	-3,158,605.49	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		48,883.000	Local 31.846930	1,556,773.48	29.950000	1,464,045.85	-92,727.63	0.07
			Base 31.846930	1,556,773.48	29.950000	1,464,045.85	-92,727.63	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
		58,704.000	Local 15.044096	883,148.63	33.910000	1,990,652.64	1,107,504.01	0.09
			Base 15.044096	883,148.63	33.910000	1,990,652.64	1,107,504.01	0.09
501797104	L BRANDS INC COMMON STOCK USD.5							
		17,615.000	Local 30.121179	530,584.56	31.810000	560,333.15	29,748.59	0.03
			Base 30.121179	530,584.56	31.810000	560,333.15	29,748.59	0.03
501889208	LKQ CORP COMMON STOCK USD.01							
		21,119.000	Local 31.010472	654,910.16	27.730000	585,629.87	-69,280.29	0.03
			Base 31.010472	654,910.16	27.730000	585,629.87	-69,280.29	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		16,339.000	Local 67.928019	1,109,875.91	169.840000	2,775,015.76	1,665,139.85	0.13
			Base 67.928019	1,109,875.91	169.840000	2,775,015.76	1,665,139.85	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		7,348.000	Local 78.267292	575,108.06	188.270000	1,383,407.96	808,299.90	0.06
			Base 78.267292	575,108.06	188.270000	1,383,407.96	808,299.90	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		10,984.000	Local 56.418558	619,701.44	331.750000	3,643,942.00	3,024,240.56	0.17
			Base 56.418558	619,701.44	331.750000	3,643,942.00	3,024,240.56	0.17
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,958.000	Local 76.005100	832,863.89	66.270000	726,186.66	-106,677.23	0.03
			Base 76.005100	832,863.89	66.270000	726,186.66	-106,677.23	0.03

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517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	24,777.000	Local 55.256687	1,369,094.93	46.660000	1,156,094.82	-213,000.11	0.05
			Base 55.256687	1,369,094.93	46.660000	1,156,094.82	-213,000.11	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	17,015.000	Local 48.578202	826,558.10	218.250000	3,713,523.75	2,886,965.65	0.17
			Base 48.578202	826,558.10	218.250000	3,713,523.75	2,886,965.65	0.17
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01	9,985.000	Local 24.406242	243,696.33	41.170000	411,082.45	167,386.12	0.02
			Base 24.406242	243,696.33	41.170000	411,082.45	167,386.12	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	10,084.000	Local 84.541589	852,517.38	89.150000	898,988.60	46,471.22	0.04
			Base 84.541589	852,517.38	89.150000	898,988.60	46,471.22	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1	20,722.000	Local 51.863090	1,074,706.96	81.680000	1,692,572.96	617,866.00	0.08
			Base 51.863090	1,074,706.96	81.680000	1,692,572.96	617,866.00	0.08
532457108	ELI LILLY + CO COMMON STOCK	59,890.000	Local 63.669022	3,813,137.74	148.020000	8,864,917.80	5,051,780.06	0.41
			Base 63.669022	3,813,137.74	148.020000	8,864,917.80	5,051,780.06	0.41
534187109	LINCOLN NATIONAL CORP COMMON STOCK	13,704.000	Local 39.654955	543,431.51	31.330000	429,346.32	-114,085.19	0.02
			Base 39.654955	543,431.51	31.330000	429,346.32	-114,085.19	0.02
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	10,716.000	Local 70.066403	750,831.57	53.880000	577,378.08	-173,453.49	0.03
			Base 70.066403	750,831.57	53.880000	577,378.08	-173,453.49	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	18,560.000	Local 93.618585	1,737,560.93	383.280000	7,113,676.80	5,376,115.87	0.33
			Base 93.618585	1,737,560.93	383.280000	7,113,676.80	5,376,115.87	0.33
540424108	LOEWS CORP COMMON STOCK USD.01	17,983.000	Local 30.419731	547,038.03	34.750000	624,909.25	77,871.22	0.03
			Base 30.419731	547,038.03	34.750000	624,909.25	77,871.22	0.03

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548661107	LOWE S COS INC COMMON STOCK USD.5							
		57,023.000	Local 28.870265	1,646,269.10	165.860000	9,457,834.78	7,811,565.68	0.44
			Base 28.870265	1,646,269.10	165.860000	9,457,834.78	7,811,565.68	0.44
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		9,677.000	Local 100.746723	974,926.04	92.090000	891,154.93	-83,771.11	0.04
			Base 100.746723	974,926.04	92.090000	891,154.93	-83,771.11	0.04
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		30,887.000	Local 31.663843	978,001.12	21.750000	671,792.25	-306,208.87	0.03
			Base 31.663843	978,001.12	21.750000	671,792.25	-306,208.87	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		6,310.000	Local 157.925536	996,510.13	356.780000	2,251,281.80	1,254,771.67	0.10
			Base 157.925536	996,510.13	356.780000	2,251,281.80	1,254,771.67	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		59,555.000	Local 17.048046	1,015,296.39	4.090000	243,579.95	-771,716.44	0.01
			Base 17.048046	1,015,296.39	4.090000	243,579.95	-771,716.44	0.01
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		69,581.000	Local 32.391992	2,253,867.19	29.340000	2,041,506.54	-212,360.65	0.10
			Base 32.391992	2,253,867.19	29.340000	2,041,506.54	-212,360.65	0.10
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,866.000	Local 327.453587	938,481.98	481.590000	1,380,236.94	441,754.96	0.06
			Base 327.453587	938,481.98	481.590000	1,380,236.94	441,754.96	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		38,213.000	Local 42.645200	1,629,601.01	114.700000	4,383,031.10	2,753,430.09	0.20
			Base 42.645200	1,629,601.01	114.700000	4,383,031.10	2,753,430.09	0.20
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		20,065.000	Local 41.220926	827,097.89	92.580000	1,857,617.70	1,030,519.81	0.09
			Base 41.220926	827,097.89	92.580000	1,857,617.70	1,030,519.81	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,698.000	Local 140.219713	658,752.21	235.360000	1,105,721.28	446,969.07	0.05
			Base 140.219713	658,752.21	235.360000	1,105,721.28	446,969.07	0.05

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574599106	MASCO CORP COMMON STOCK USD1.0							
		19,730.000	Local 20.797782	410,340.24	55.130000	1,087,714.90	677,374.66	0.05
			Base 20.797782	410,340.24	55.130000	1,087,714.90	677,374.66	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		66,641.000	Local 43.218241	2,880,106.81	338.170000	22,535,986.97	19,655,880.16	1.05
			Base 43.218241	2,880,106.81	338.170000	22,535,986.97	19,655,880.16	1.05
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
		20,135.000	Local 55.624333	1,119,995.95	67.610000	1,361,327.35	241,331.40	0.06
			Base 55.624333	1,119,995.95	67.610000	1,361,327.35	241,331.40	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		9,346.000	Local 50.990476	476,556.99	194.100000	1,814,058.60	1,337,501.61	0.08
			Base 50.990476	476,556.99	194.100000	1,814,058.60	1,337,501.61	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		56,135.000	Local 57.928641	3,251,824.27	219.490000	12,321,071.15	9,069,246.88	0.57
			Base 57.928641	3,251,824.27	219.490000	12,321,071.15	9,069,246.88	0.57
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		12,238.000	Local 65.412053	800,512.71	148.930000	1,822,605.34	1,022,092.63	0.08
			Base 65.412053	800,512.71	148.930000	1,822,605.34	1,022,092.63	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		190,783.000	Local 47.958714	9,149,707.30	82.950000	15,825,449.85	6,675,742.55	0.74
			Base 47.958714	9,149,707.30	82.950000	15,825,449.85	6,675,742.55	0.74
59156R108	METLIFE INC COMMON STOCK USD.01							
		58,203.000	Local 36.045899	2,097,979.48	37.170000	2,163,405.51	65,426.03	0.10
			Base 36.045899	2,097,979.48	37.170000	2,163,405.51	65,426.03	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,808.000	Local 424.118020	766,805.38	965.750000	1,746,076.00	979,270.62	0.08
			Base 424.118020	766,805.38	965.750000	1,746,076.00	979,270.62	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		570,441.000	Local 42.552299	24,273,576.25	210.330000	119,980,855.53	95,707,279.28	5.59
			Base 42.552299	24,273,576.25	210.330000	119,980,855.53	95,707,279.28	5.59

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595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		19,043.000	Local 43.957611	837,084.79	102.760000	1,956,858.68	1,119,773.89	0.09
			Base 43.957611	837,084.79	102.760000	1,956,858.68	1,119,773.89	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		83,797.000	Local 21.208338	1,777,195.10	46.960000	3,935,107.12	2,157,912.02	0.18
			Base 21.208338	1,777,195.10	46.960000	3,935,107.12	2,157,912.02	0.18
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		8,628.000	Local 91.251438	787,317.41	115.950000	1,000,416.60	213,099.19	0.05
			Base 91.251438	787,317.41	115.950000	1,000,416.60	213,099.19	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		4,512.000	Local 82.831079	373,733.83	97.590000	440,326.08	66,592.25	0.02
			Base 82.831079	373,733.83	97.590000	440,326.08	66,592.25	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		14,191.000	Local 51.632534	732,717.29	33.560000	476,249.96	-256,467.33	0.02
			Base 51.632534	732,717.29	33.560000	476,249.96	-256,467.33	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		107,678.000	Local 19.592039	2,109,631.61	57.450000	6,186,101.10	4,076,469.49	0.29
			Base 19.592039	2,109,631.61	57.450000	6,186,101.10	4,076,469.49	0.29
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		27,851.000	Local 29.737520	828,219.67	80.200000	2,233,650.20	1,405,430.53	0.10
			Base 29.737520	828,219.67	80.200000	2,233,650.20	1,405,430.53	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
		12,178.000	Local 45.062013	548,765.20	289.850000	3,529,793.30	2,981,028.10	0.16
			Base 45.062013	548,765.20	289.850000	3,529,793.30	2,981,028.10	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		90,365.000	Local 36.947355	3,338,747.71	48.350000	4,369,147.75	1,030,400.04	0.20
			Base 36.947355	3,338,747.71	48.350000	4,369,147.75	1,030,400.04	0.20
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		26,025.000	Local 46.805058	1,218,101.63	18.270000	475,476.75	-742,624.88	0.02
			Base 46.805058	1,218,101.63	18.270000	475,476.75	-742,624.88	0.02

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620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		12,805.000	Local 81.945334	1,049,310.00	156.810000	2,007,952.05	958,642.05	0.09
			Base 81.945334	1,049,310.00	156.810000	2,007,952.05	958,642.05	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		18,418.000	Local 24.662786	454,239.19	30.740000	566,169.32	111,930.13	0.03
			Base 24.662786	454,239.19	30.740000	566,169.32	111,930.13	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		263.000	Local 3,612.952205	950,206.43	4,083.120000	1,073,860.56	123,654.13	0.05
			Base 3,612.952205	950,206.43	4,083.120000	1,073,860.56	123,654.13	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		8,680.000	Local 37.261594	323,430.64	122.710000	1,065,122.80	741,692.16	0.05
			Base 37.261594	323,430.64	122.710000	1,065,122.80	741,692.16	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
		29,262.000	Local 44.233347	1,294,356.21	9.060000	265,113.72	-1,029,242.49	0.01
			Base 44.233347	1,294,356.21	9.060000	265,113.72	-1,029,242.49	0.01
64110D104	NETAPP INC COMMON STOCK USD.001							
		16,752.000	Local 35.860596	600,736.71	43.840000	734,407.68	133,670.97	0.03
			Base 35.860596	600,736.71	43.840000	734,407.68	133,670.97	0.03
64110L106	NETFLIX INC COMMON STOCK USD.001							
		33,270.000	Local 63.767559	2,121,546.70	500.030000	16,635,998.10	14,514,451.40	0.78
			Base 63.767559	2,121,546.70	500.030000	16,635,998.10	14,514,451.40	0.78
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		28,521.000	Local 32.956858	939,962.55	17.160000	489,420.36	-450,542.19	0.02
			Base 32.956858	939,962.55	17.160000	489,420.36	-450,542.19	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		60,584.000	Local 36.521208	2,212,600.87	63.450000	3,844,054.80	1,631,453.93	0.18
			Base 36.521208	2,212,600.87	63.450000	3,844,054.80	1,631,453.93	0.18
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		29,346.000	Local 11.981456	351,607.81	14.020000	411,430.92	59,823.11	0.02
			Base 11.981456	351,607.81	14.020000	411,430.92	59,823.11	0.02

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65249B208	NEWS CORP CLASS B COMMON STOCK							
		9,200.000	Local 12.856852	118,283.04	13.980000	128,616.00	10,332.96	0.01
			Base 12.856852	118,283.04	13.980000	128,616.00	10,332.96	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		36,936.000	Local 74.559050	2,753,913.07	277.560000	10,251,956.16	7,498,043.09	0.48
			Base 74.559050	2,753,913.07	277.560000	10,251,956.16	7,498,043.09	0.48
654106103	NIKE INC CL B COMMON STOCK							
		93,913.000	Local 19.676606	1,847,889.07	125.540000	11,789,838.02	9,941,948.95	0.55
			Base 19.676606	1,847,889.07	125.540000	11,789,838.02	9,941,948.95	0.55
65473P105	NISOURCE INC COMMON STOCK USD.01							
		28,895.000	Local 12.511082	361,507.70	22.000000	635,690.00	274,182.30	0.03
			Base 12.511082	361,507.70	22.000000	635,690.00	274,182.30	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		36,562.000	Local 38.383387	1,403,373.38	8.550000	312,605.10	-1,090,768.28	0.01
			Base 38.383387	1,403,373.38	8.550000	312,605.10	-1,090,768.28	0.01
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		19,245.000	Local 48.652327	936,314.04	213.990000	4,118,237.55	3,181,923.51	0.19
			Base 48.652327	936,314.04	213.990000	4,118,237.55	3,181,923.51	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		15,697.000	Local 61.245825	961,375.71	77.970000	1,223,895.09	262,519.38	0.06
			Base 61.245825	961,375.71	77.970000	1,223,895.09	262,519.38	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		11,709.000	Local 71.692393	839,446.23	315.490000	3,694,072.41	2,854,626.18	0.17
			Base 71.692393	839,446.23	315.490000	3,694,072.41	2,854,626.18	0.17
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
		44,596.000	Local 27.504041	1,226,570.20	20.840000	929,380.64	-297,189.56	0.04
			Base 27.504041	1,226,570.20	20.840000	929,380.64	-297,189.56	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
		22,775.000	Local 35.541107	809,448.71	44.860000	1,021,686.50	212,237.79	0.05
			Base 35.541107	809,448.71	44.860000	1,021,686.50	212,237.79	0.05

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67066G104	NVIDIA CORP COMMON STOCK USD.001							
		46,556.000	Local 52.808469	2,458,551.07	541.220000	25,197,038.32	22,738,487.25	1.17
			Base 52.808469	2,458,551.07	541.220000	25,197,038.32	22,738,487.25	1.17
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		5,590.000	Local 65.306884	365,065.48	461.080000	2,577,437.20	2,212,371.72	0.12
			Base 65.306884	365,065.48	461.080000	2,577,437.20	2,212,371.72	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		63,153.000	Local 43.988629	2,778,013.91	10.010000	632,161.53	-2,145,852.38	0.03
			Base 43.988629	2,778,013.91	10.010000	632,161.53	-2,145,852.38	0.03
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	3.000000	27,528.00	-17,893.20	0.00
			Base 4.950000	45,421.20	3.000000	27,528.00	-17,893.20	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		7,262.000	Local 124.642174	905,151.47	180.920000	1,313,841.04	408,689.57	0.06
			Base 124.642174	905,151.47	180.920000	1,313,841.04	408,689.57	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		16,210.000	Local 44.112582	715,064.95	49.500000	802,395.00	87,330.05	0.04
			Base 44.112582	715,064.95	49.500000	802,395.00	87,330.05	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		33,511.000	Local 38.855804	1,302,096.85	25.980000	870,615.78	-431,481.07	0.04
			Base 38.855804	1,302,096.85	25.980000	870,615.78	-431,481.07	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01							
		145,846.000	Local 23.543801	3,433,769.27	59.700000	8,707,006.20	5,273,236.93	0.41
			Base 23.543801	3,433,769.27	59.700000	8,707,006.20	5,273,236.93	0.41
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		30,711.000	Local 34.164210	1,049,217.05	62.420000	1,916,980.62	867,763.57	0.09
			Base 34.164210	1,049,217.05	62.420000	1,916,980.62	867,763.57	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		32,025.000	Local 81.874738	2,622,038.48	109.910000	3,519,867.75	897,829.27	0.16
			Base 81.874738	2,622,038.48	109.910000	3,519,867.75	897,829.27	0.16

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693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
	17,802.000	Local	40.666885	723,951.88	122.080000	2,173,268.16	1,449,316.28	0.10	
		Base	40.666885	723,951.88	122.080000	2,173,268.16	1,449,316.28	0.10	
69351T106	PPL CORP COMMON STOCK USD.01								
	58,019.000	Local	26.721107	1,550,331.90	27.210000	1,578,696.99	28,365.09	0.07	
		Base	26.721107	1,550,331.90	27.210000	1,578,696.99	28,365.09	0.07	
693656100	PVH CORP COMMON STOCK USD1.0								
	5,351.000	Local	115.948640	620,441.17	59.640000	319,133.64	-301,307.53	0.01	
		Base	115.948640	620,441.17	59.640000	319,133.64	-301,307.53	0.01	
693718108	PACCAR INC COMMON STOCK USD1.0								
	26,107.000	Local	33.205793	866,903.64	85.280000	2,226,404.96	1,359,501.32	0.10	
		Base	33.205793	866,903.64	85.280000	2,226,404.96	1,359,501.32	0.10	
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
	7,153.000	Local	108.783522	778,128.53	109.050000	780,034.65	1,906.12	0.04	
		Base	108.783522	778,128.53	109.050000	780,034.65	1,906.12	0.04	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
	9,694.000	Local	57.965553	561,918.07	202.340000	1,961,483.96	1,399,565.89	0.09	
		Base	57.965553	561,918.07	202.340000	1,961,483.96	1,399,565.89	0.09	
704326107	PAYCHEX INC COMMON STOCK USD.01								
	24,169.000	Local	36.338728	878,270.72	79.770000	1,927,961.13	1,049,690.41	0.09	
		Base	36.338728	878,270.72	79.770000	1,927,961.13	1,049,690.41	0.09	
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
	3,695.000	Local	313.442666	1,158,170.65	311.300000	1,150,253.50	-7,917.15	0.05	
		Base	313.442666	1,158,170.65	311.300000	1,150,253.50	-7,917.15	0.05	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	88,518.000	Local	28.343716	2,508,929.08	197.030000	17,440,701.54	14,931,772.46	0.81	
		Base	28.343716	2,508,929.08	197.030000	17,440,701.54	14,931,772.46	0.81	
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
	32,045.000	Local	16.303089	522,432.48	10.310000	330,383.95	-192,048.53	0.02	
		Base	16.303089	522,432.48	10.310000	330,383.95	-192,048.53	0.02	

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713448108	PEPSICO INC COMMON STOCK USD.017							
		104,434.000	Local 59.262011	6,188,968.82	138.600000	14,474,552.40	8,285,583.58	0.67
			Base 59.262011	6,188,968.82	138.600000	14,474,552.40	8,285,583.58	0.67
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		8,435.000	Local 32.068222	270,495.45	125.510000	1,058,676.85	788,181.40	0.05
			Base 32.068222	270,495.45	125.510000	1,058,676.85	788,181.40	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
		419,096.000	Local 28.767720	12,056,436.22	36.700000	15,380,823.20	3,324,386.98	0.72
			Base 28.767720	12,056,436.22	36.700000	15,380,823.20	3,324,386.98	0.72
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		117,405.000	Local 43.621009	5,121,324.58	74.990000	8,804,200.95	3,682,876.37	0.41
			Base 43.621009	5,121,324.58	74.990000	8,804,200.95	3,682,876.37	0.41
718546104	PHILLIPS 66 COMMON STOCK							
		32,944.000	Local 36.883401	1,215,086.76	51.840000	1,707,816.96	492,730.20	0.08
			Base 36.883401	1,215,086.76	51.840000	1,707,816.96	492,730.20	0.08
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,491.000	Local 46.626594	395,906.41	74.550000	633,004.05	237,097.64	0.03
			Base 46.626594	395,906.41	74.550000	633,004.05	237,097.64	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		12,399.000	Local 93.158031	1,155,066.43	85.990000	1,066,190.01	-88,876.42	0.05
			Base 93.158031	1,155,066.43	85.990000	1,066,190.01	-88,876.42	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		17,136.000	Local 46.080313	789,632.25	128.220000	2,197,177.92	1,407,545.67	0.10
			Base 46.080313	789,632.25	128.220000	2,197,177.92	1,407,545.67	0.10
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		19,260.000	Local 33.276045	640,896.63	40.270000	775,600.20	134,703.57	0.04
			Base 33.276045	640,896.63	40.270000	775,600.20	134,703.57	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		187,763.000	Local 60.611414	11,380,580.95	138.990000	26,097,179.37	14,716,598.42	1.22
			Base 60.611414	11,380,580.95	138.990000	26,097,179.37	14,716,598.42	1.22

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		44,162.000	Local 23.022052	1,016,699.87	94.670000	4,180,816.54	3,164,116.67	0.19
			Base 23.022052	1,016,699.87	94.670000	4,180,816.54	3,164,116.67	0.19
74340W103	PROLOGIS INC REIT USD.01							
		55,727.000	Local 55.071623	3,068,976.31	100.620000	5,607,250.74	2,538,274.43	0.26
			Base 55.071623	3,068,976.31	100.620000	5,607,250.74	2,538,274.43	0.26
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		29,803.000	Local 50.781866	1,513,451.94	63.520000	1,893,086.56	379,634.62	0.09
			Base 50.781866	1,513,451.94	63.520000	1,893,086.56	379,634.62	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		38,154.000	Local 31.591348	1,205,336.28	54.910000	2,095,036.14	889,699.86	0.10
			Base 31.591348	1,205,336.28	54.910000	2,095,036.14	889,699.86	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
		11,473.000	Local 110.444715	1,267,132.21	222.720000	2,555,266.56	1,288,134.35	0.12
			Base 110.444715	1,267,132.21	222.720000	2,555,266.56	1,288,134.35	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		20,231.000	Local 20.067344	405,982.43	46.290000	936,492.99	530,510.56	0.04
			Base 20.067344	405,982.43	46.290000	936,492.99	530,510.56	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
		8,620.000	Local 81.272976	700,573.05	129.010000	1,112,066.20	411,493.15	0.05
			Base 81.272976	700,573.05	129.010000	1,112,066.20	411,493.15	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		85,116.000	Local 45.952727	3,911,312.29	117.680000	10,016,450.88	6,105,138.59	0.47
			Base 45.952727	3,911,312.29	117.680000	10,016,450.88	6,105,138.59	0.47
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,412.000	Local 24.634066	256,489.89	52.860000	550,378.32	293,888.43	0.03
			Base 24.634066	256,489.89	52.860000	550,378.32	293,888.43	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		10,130.000	Local 50.057972	507,087.26	114.490000	1,159,783.70	652,696.44	0.05
			Base 50.057972	507,087.26	114.490000	1,159,783.70	652,696.44	0.05

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,635.000	Local 95.611070	347,546.24	67.970000	247,070.95	-100,475.29	0.01
			Base 95.611070	347,546.24	67.970000	247,070.95	-100,475.29	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		9,209.000	Local 77.720629	715,729.27	72.760000	670,046.84	-45,682.43	0.03
			Base 77.720629	715,729.27	72.760000	670,046.84	-45,682.43	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		115,227.000	Local 33.154392	3,820,281.12	57.540000	6,630,161.58	2,809,880.46	0.31
			Base 33.154392	3,820,281.12	57.540000	6,630,161.58	2,809,880.46	0.31
756109104	REALTY INCOME CORP REIT USD1.0							
		26,030.000	Local 54.485217	1,418,250.19	60.750000	1,581,322.50	163,072.31	0.07
			Base 54.485217	1,418,250.19	60.750000	1,581,322.50	163,072.31	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,904.000	Local 66.569199	792,439.75	38.020000	452,590.08	-339,849.67	0.02
			Base 66.569199	792,439.75	38.020000	452,590.08	-339,849.67	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,893.000	Local 347.698350	2,744,383.08	559.780000	4,418,343.54	1,673,960.46	0.21
			Base 347.698350	2,744,383.08	559.780000	4,418,343.54	1,673,960.46	0.21
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		72,435.000	Local 12.663328	917,268.16	11.530000	835,175.55	-82,092.61	0.04
			Base 12.663328	917,268.16	11.530000	835,175.55	-82,092.61	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		15,858.000	Local 27.341431	433,580.42	93.350000	1,480,344.30	1,046,763.88	0.07
			Base 27.341431	433,580.42	93.350000	1,480,344.30	1,046,763.88	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		10,929.000	Local 83.475168	912,300.11	171.430000	1,873,558.47	961,258.36	0.09
			Base 83.475168	912,300.11	171.430000	1,873,558.47	961,258.36	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		8,651.000	Local 30.713664	265,703.91	52.940000	457,983.94	192,280.03	0.02
			Base 30.713664	265,703.91	52.940000	457,983.94	192,280.03	0.02

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,749.000	Local 53.260720	465,978.04	220.680000	1,930,729.32	1,464,751.28	0.09
			Base 53.260720	465,978.04	220.680000	1,930,729.32	1,464,751.28	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		11,127.000	Local 40.074115	445,904.68	54.190000	602,972.13	157,067.45	0.03
			Base 40.074115	445,904.68	54.190000	602,972.13	157,067.45	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,899.000	Local 98.513097	778,154.95	395.110000	3,120,973.89	2,342,818.94	0.15
			Base 98.513097	778,154.95	395.110000	3,120,973.89	2,342,818.94	0.15
778296103	ROSS STORES INC COMMON STOCK USD.01							
		26,854.000	Local 18.462590	495,794.40	93.320000	2,506,015.28	2,010,220.88	0.12
			Base 18.462590	495,794.40	93.320000	2,506,015.28	2,010,220.88	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		18,181.000	Local 54.842939	997,099.48	360.600000	6,556,068.60	5,558,969.12	0.31
			Base 54.842939	997,099.48	360.600000	6,556,068.60	5,558,969.12	0.31
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		8,447.000	Local 160.695093	1,357,391.45	318.480000	2,690,200.56	1,332,809.11	0.13
			Base 160.695093	1,357,391.45	318.480000	2,690,200.56	1,332,809.11	0.13
78440X101	SL GREEN REALTY CORP REIT USD.01							
		5,525.000	Local 127.377450	703,760.41	46.370000	256,194.25	-447,566.16	0.01
			Base 127.377450	703,760.41	46.370000	256,194.25	-447,566.16	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	334.890000	13,465,257.12	2,465,232.19	0.63
			Base 273.578018	11,000,024.93	334.890000	13,465,257.12	2,465,232.19	0.63
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		3,909.000	Local 259.750261	1,015,363.77	240.620000	940,583.58	-74,780.19	0.04
			Base 259.750261	1,015,363.77	240.620000	940,583.58	-74,780.19	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		68,609.000	Local 69.494700	4,767,961.88	251.320000	17,242,813.88	12,474,852.00	0.80
			Base 69.494700	4,767,961.88	251.320000	17,242,813.88	12,474,852.00	0.80

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806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		10,776.000	Local 54.510119	587,401.04	58.780000	633,413.28	46,012.24	0.03
			Base 54.510119	587,401.04	58.780000	633,413.28	46,012.24	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		104,719.000	Local 80.731012	8,454,070.86	15.560000	1,629,427.64	-6,824,643.22	0.08
			Base 80.731012	8,454,070.86	15.560000	1,629,427.64	-6,824,643.22	0.08
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		87,470.000	Local 22.794909	1,993,870.69	36.230000	3,169,038.10	1,175,167.41	0.15
			Base 22.794909	1,993,870.69	36.230000	3,169,038.10	1,175,167.41	0.15
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		11,744.000	Local 24.445731	287,090.67	38.810000	455,784.64	168,693.97	0.02
			Base 24.445731	287,090.67	38.810000	455,784.64	168,693.97	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		21,822.000	Local 67.559855	1,474,291.16	118.360000	2,582,851.92	1,108,560.76	0.12
			Base 67.559855	1,474,291.16	118.360000	2,582,851.92	1,108,560.76	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		14,469.000	Local 280.713555	4,061,644.43	485.000000	7,017,465.00	2,955,820.57	0.33
			Base 280.713555	4,061,644.43	485.000000	7,017,465.00	2,955,820.57	0.33
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		6,182.000	Local 108.888088	673,146.16	696.740000	4,307,246.68	3,634,100.52	0.20
			Base 108.888088	673,146.16	696.740000	4,307,246.68	3,634,100.52	0.20
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		23,063.000	Local 85.733252	1,977,265.99	64.680000	1,491,714.84	-485,551.15	0.07
			Base 85.733252	1,977,265.99	64.680000	1,491,714.84	-485,551.15	0.07
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		12,599.000	Local 92.524425	1,165,715.23	145.500000	1,833,154.50	667,439.27	0.09
			Base 92.524425	1,165,715.23	145.500000	1,833,154.50	667,439.27	0.09
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		10,215.000	Local 53.077804	542,189.77	52.800000	539,352.00	-2,837.77	0.03
			Base 53.077804	542,189.77	52.800000	539,352.00	-2,837.77	0.03

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832696405	JM SMUCKER CO/THE COMMON STOCK							
		8,606.000	Local 66.722159	574,210.90	115.520000	994,165.12	419,954.22	0.05
			Base 66.722159	574,210.90	115.520000	994,165.12	419,954.22	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,109.000	Local 53.686225	220,596.70	147.130000	604,557.17	383,960.47	0.03
			Base 53.686225	220,596.70	147.130000	604,557.17	383,960.47	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		79,675.000	Local 36.523636	2,910,020.72	54.220000	4,319,978.50	1,409,957.78	0.20
			Base 36.523636	2,910,020.72	54.220000	4,319,978.50	1,409,957.78	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		44,500.000	Local 18.703173	832,291.20	37.500000	1,668,750.00	836,458.80	0.08
			Base 18.703173	832,291.20	37.500000	1,668,750.00	836,458.80	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	57.160000	57.16	7.16	0.00
			Base 50.000000	50.00	57.160000	57.16	7.16	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,046.000	Local 63.268937	762,137.61	162.200000	1,953,861.20	1,191,723.59	0.09
			Base 63.268937	762,137.61	162.200000	1,953,861.20	1,191,723.59	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		88,179.000	Local 17.822415	1,571,562.76	85.920000	7,576,339.68	6,004,776.92	0.35
			Base 17.822415	1,571,562.76	85.920000	7,576,339.68	6,004,776.92	0.35
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		26,584.000	Local 55.445175	1,473,954.53	59.330000	1,577,228.72	103,274.19	0.07
			Base 55.445175	1,473,954.53	59.330000	1,577,228.72	103,274.19	0.07
863667101	STRYKER CORP COMMON STOCK USD.1							
		24,672.000	Local 70.425516	1,737,538.32	208.370000	5,140,904.64	3,403,366.32	0.24
			Base 70.425516	1,737,538.32	208.370000	5,140,904.64	3,403,366.32	0.24
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		11,449.000	Local 75.456107	863,896.97	213.980000	2,449,857.02	1,585,960.05	0.11
			Base 75.456107	863,896.97	213.980000	2,449,857.02	1,585,960.05	0.11

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		40,956.000	Local 31.195883	1,277,658.58	26.170000	1,071,818.52	-205,840.06	0.05
			Base 31.195883	1,277,658.58	26.170000	1,071,818.52	-205,840.06	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
		38,364.000	Local 33.998303	1,304,310.88	62.220000	2,387,008.08	1,082,697.20	0.11
			Base 33.998303	1,304,310.88	62.220000	2,387,008.08	1,082,697.20	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		90,441.000	Local 11.563566	1,045,820.46	55.650000	5,033,041.65	3,987,221.19	0.23
			Base 11.563566	1,045,820.46	55.650000	5,033,041.65	3,987,221.19	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		43,877.000	Local 88.669267	3,890,541.43	114.360000	5,017,773.72	1,127,232.29	0.23
			Base 88.669267	3,890,541.43	114.360000	5,017,773.72	1,127,232.29	0.23
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		8,623.000	Local 108.322805	934,067.55	165.220000	1,424,692.06	490,624.51	0.07
			Base 108.322805	934,067.55	165.220000	1,424,692.06	490,624.51	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01							
		20,840.000	Local 32.088234	668,718.79	15.630000	325,729.20	-342,989.59	0.02
			Base 32.088234	668,718.79	15.630000	325,729.20	-342,989.59	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		37,767.000	Local 49.376452	1,864,800.45	157.420000	5,945,281.14	4,080,480.69	0.28
			Base 49.376452	1,864,800.45	157.420000	5,945,281.14	4,080,480.69	0.28
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		2,781.000	Local 317.174405	882,062.02	310.210000	862,694.01	-19,368.01	0.04
			Base 317.174405	882,062.02	310.210000	862,694.01	-19,368.01	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,510.000	Local 263.492775	924,859.64	340.420000	1,194,874.20	270,014.56	0.06
			Base 263.492775	924,859.64	340.420000	1,194,874.20	270,014.56	0.06
880770102	TERADYNE INC COMMON STOCK USD.125							
		12,527.000	Local 79.207500	992,232.35	79.460000	995,395.42	3,163.07	0.05
			Base 79.207500	992,232.35	79.460000	995,395.42	3,163.07	0.05

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882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		69,133.000	Local 40.211569	2,779,946.42	142.790000	9,871,501.07	7,091,554.65	0.46
			Base 40.211569	2,779,946.42	142.790000	9,871,501.07	7,091,554.65	0.46
883203101	TEXTRON INC COMMON STOCK USD.125							
		17,203.000	Local 32.029583	551,004.92	36.090000	620,856.27	69,851.35	0.03
			Base 32.029583	551,004.92	36.090000	620,856.27	69,851.35	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		29,843.000	Local 78.142769	2,332,014.66	441.520000	13,176,281.36	10,844,266.70	0.61
			Base 78.142769	2,332,014.66	441.520000	13,176,281.36	10,844,266.70	0.61
88579Y101	3M CO COMMON STOCK USD.01							
		43,455.000	Local 79.382957	3,449,586.39	160.180000	6,960,621.90	3,511,035.51	0.32
			Base 79.382957	3,449,586.39	160.180000	6,960,621.90	3,511,035.51	0.32
886547108	TIFFANY + CO COMMON STOCK USD.01							
		8,150.000	Local 56.856764	463,382.63	115.850000	944,177.50	480,794.87	0.04
			Base 56.856764	463,382.63	115.850000	944,177.50	480,794.87	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		8,772.000	Local 73.035675	640,668.94	143.340000	1,257,378.48	616,709.54	0.06
			Base 73.035675	640,668.94	143.340000	1,257,378.48	616,709.54	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,081.000	Local 296.083132	1,208,315.26	475.120000	1,938,964.72	730,649.46	0.09
			Base 296.083132	1,208,315.26	475.120000	1,938,964.72	730,649.46	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		19,099.000	Local 48.528299	926,841.99	108.190000	2,066,320.81	1,139,478.82	0.10
			Base 48.528299	926,841.99	108.190000	2,066,320.81	1,139,478.82	0.10
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		101,664.000	Local 33.309545	3,386,381.61	38.050000	3,868,315.20	481,933.59	0.18
			Base 33.309545	3,386,381.61	38.050000	3,868,315.20	481,933.59	0.18
90184L102	TWITTER INC COMMON STOCK USD.000005							
		59,629.000	Local 37.672154	2,246,352.86	44.500000	2,653,490.50	407,137.64	0.12
			Base 37.672154	2,246,352.86	44.500000	2,653,490.50	407,137.64	0.12

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902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,038.000	Local 334.501899	1,016,216.77	348.560000	1,058,925.28	42,708.51	0.05
			Base 334.501899	1,016,216.77	348.560000	1,058,925.28	42,708.51	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		22,198.000	Local 25.993116	576,995.19	59.480000	1,320,337.04	743,341.85	0.06
			Base 25.993116	576,995.19	59.480000	1,320,337.04	743,341.85	0.06
902653104	UDR INC REIT USD.01							
		22,260.000	Local 37.066593	825,102.36	32.610000	725,898.60	-99,203.76	0.03
			Base 37.066593	825,102.36	32.610000	725,898.60	-99,203.76	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		103,413.000	Local 27.169071	2,809,635.19	35.850000	3,707,356.05	897,720.86	0.17
			Base 27.169071	2,809,635.19	35.850000	3,707,356.05	897,720.86	0.17
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,248.000	Local 210.502914	894,216.38	223.980000	951,467.04	57,250.66	0.04
			Base 210.502914	894,216.38	223.980000	951,467.04	57,250.66	0.04
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		14,223.000	Local 27.132150	385,900.57	11.230000	159,724.29	-226,176.28	0.01
			Base 27.132150	385,900.57	11.230000	159,724.29	-226,176.28	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		14,670.000	Local 24.475394	359,054.03	9.840000	144,352.80	-214,701.23	0.01
			Base 24.475394	359,054.03	9.840000	144,352.80	-214,701.23	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		51,212.000	Local 33.856315	1,733,849.60	196.870000	10,082,106.44	8,348,256.84	0.47
			Base 33.856315	1,733,849.60	196.870000	10,082,106.44	8,348,256.84	0.47
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		21,958.000	Local 51.871612	1,138,996.85	34.750000	763,040.50	-375,956.35	0.04
			Base 51.871612	1,138,996.85	34.750000	763,040.50	-375,956.35	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		53,342.000	Local 73.292605	3,909,574.16	166.630000	8,888,377.46	4,978,803.30	0.41
			Base 73.292605	3,909,574.16	166.630000	8,888,377.46	4,978,803.30	0.41

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911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		5,438.000	Local 114.005509	619,961.96	174.500000	948,931.00	328,969.04	0.04
			Base 114.005509	619,961.96	174.500000	948,931.00	328,969.04	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		71,656.000	Local 58.592211	4,198,483.47	311.770000	22,340,191.12	18,141,707.65	1.04
			Base 58.592211	4,198,483.47	311.770000	22,340,191.12	18,141,707.65	1.04
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		5,861.000	Local 113.747966	666,676.83	107.020000	627,244.22	-39,432.61	0.03
			Base 113.747966	666,676.83	107.020000	627,244.22	-39,432.61	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		15,356.000	Local 23.652249	363,203.94	16.830000	258,441.48	-104,762.46	0.01
			Base 23.652249	363,203.94	16.830000	258,441.48	-104,762.46	0.01
918204108	VF CORP COMMON STOCK							
		24,104.000	Local 27.813381	670,413.73	70.250000	1,693,306.00	1,022,892.27	0.08
			Base 27.813381	670,413.73	70.250000	1,693,306.00	1,022,892.27	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		30,761.000	Local 32.171538	989,628.68	43.320000	1,332,566.52	342,937.84	0.06
			Base 32.171538	989,628.68	43.320000	1,332,566.52	342,937.84	0.06
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
		6,876.000	Local 50.657065	348,317.98	172.000000	1,182,672.00	834,354.02	0.06
			Base 50.657065	348,317.98	172.000000	1,182,672.00	834,354.02	0.06
92276F100	VENTAS INC REIT USD.25							
		28,146.000	Local 44.451493	1,251,131.73	41.960000	1,181,006.16	-70,125.57	0.06
			Base 44.451493	1,251,131.73	41.960000	1,181,006.16	-70,125.57	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001							
		7,633.000	Local 61.265656	467,640.75	204.850000	1,563,620.05	1,095,979.30	0.07
			Base 61.265656	467,640.75	204.850000	1,563,620.05	1,095,979.30	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		312,070.000	Local 43.641097	13,619,077.14	59.490000	18,565,044.30	4,945,967.16	0.87
			Base 43.641097	13,619,077.14	59.490000	18,565,044.30	4,945,967.16	0.87

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		12,254.000	Local 88.124767	1,079,880.89	185.310000	2,270,788.74	1,190,907.85	0.11
			Base 88.124767	1,079,880.89	185.310000	2,270,788.74	1,190,907.85	0.11
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		19,650.000	Local 94.976588	1,866,289.95	272.120000	5,347,158.00	3,480,868.05	0.25
			Base 94.976588	1,866,289.95	272.120000	5,347,158.00	3,480,868.05	0.25
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
		42,531.000	Local 49.714156	2,114,392.77	28.010000	1,191,293.31	-923,099.46	0.06
			Base 49.714156	2,114,392.77	28.010000	1,191,293.31	-923,099.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		127,116.000	Local 34.608250	4,399,262.30	199.970000	25,419,386.52	21,020,124.22	1.18
			Base 34.608250	4,399,262.30	199.970000	25,419,386.52	21,020,124.22	1.18
929042109	VORNADO REALTY TRUST REIT USD.04							
		11,821.000	Local 58.804884	695,132.53	33.710000	398,485.91	-296,646.62	0.02
			Base 58.804884	695,132.53	33.710000	398,485.91	-296,646.62	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		9,992.000	Local 62.839226	627,889.55	135.540000	1,354,315.68	726,426.13	0.06
			Base 62.839226	627,889.55	135.540000	1,354,315.68	726,426.13	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		23,796.000	Local 40.208454	956,800.37	96.900000	2,305,832.40	1,349,032.03	0.11
			Base 40.208454	956,800.37	96.900000	2,305,832.40	1,349,032.03	0.11
929740108	WABTEC CORP COMMON STOCK USD.01							
		13,491.000	Local 71.842574	969,228.17	61.880000	834,823.08	-134,405.09	0.04
			Base 71.842574	969,228.17	61.880000	834,823.08	-134,405.09	0.04
931142103	WALMART INC COMMON STOCK USD.1							
		104,752.000	Local 59.608125	6,244,070.36	139.910000	14,655,852.32	8,411,781.96	0.68
			Base 59.608125	6,244,070.36	139.910000	14,655,852.32	8,411,781.96	0.68
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		54,258.000	Local 41.431787	2,248,005.91	35.920000	1,948,947.36	-299,058.55	0.09
			Base 41.431787	2,248,005.91	35.920000	1,948,947.36	-299,058.55	0.09

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94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		29,321.000	Local 35.755148	1,048,376.68	113.170000	3,318,257.57	2,269,880.89	0.15
			Base 35.755148	1,048,376.68	113.170000	3,318,257.57	2,269,880.89	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
		4,672.000	Local 60.495522	282,635.08	195.680000	914,216.96	631,581.88	0.04
			Base 60.495522	282,635.08	195.680000	914,216.96	631,581.88	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		310,817.000	Local 37.049967	11,515,759.56	23.510000	7,307,307.67	-4,208,451.89	0.34
			Base 37.049967	11,515,759.56	23.510000	7,307,307.67	-4,208,451.89	0.34
95040Q104	WELLTOWER INC REIT USD1.0							
		31,487.000	Local 57.605515	1,813,824.84	55.090000	1,734,618.83	-79,206.01	0.08
			Base 57.605515	1,813,824.84	55.090000	1,734,618.83	-79,206.01	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,571.000	Local 204.990000	1,141,999.29	274.900000	1,531,467.90	389,468.61	0.07
			Base 204.990000	1,141,999.29	274.900000	1,531,467.90	389,468.61	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		22,817.000	Local 41.133024	938,532.20	36.550000	833,961.35	-104,570.85	0.04
			Base 41.133024	938,532.20	36.550000	833,961.35	-104,570.85	0.04
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		31,034.000	Local 17.509576	543,392.17	21.430000	665,058.62	121,666.45	0.03
			Base 17.509576	543,392.17	21.430000	665,058.62	121,666.45	0.03
96145D105	WESTROCK CO COMMON STOCK							
		19,586.000	Local 43.333342	848,726.83	34.740000	680,417.64	-168,309.19	0.03
			Base 43.333342	848,726.83	34.740000	680,417.64	-168,309.19	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		56,279.000	Local 27.537896	1,549,805.25	28.520000	1,605,077.08	55,271.83	0.07
			Base 27.537896	1,549,805.25	28.520000	1,605,077.08	55,271.83	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		4,703.000	Local 93.437548	439,436.79	183.890000	864,834.67	425,397.88	0.04
			Base 93.437548	439,436.79	183.890000	864,834.67	425,397.88	0.04

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969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		91,551.000	Local 27.988851	2,562,407.30	19.650000	1,798,977.15	-763,430.15	0.08
			Base 27.988851	2,562,407.30	19.650000	1,798,977.15	-763,430.15	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	50.500000	450,914.50	280,944.29	0.02
			Base 19.035750	169,970.21	50.500000	450,914.50	280,944.29	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,326.000	Local 87.623837	641,932.23	71.810000	526,080.06	-115,852.17	0.02
			Base 87.623837	641,932.23	71.810000	526,080.06	-115,852.17	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		39,632.000	Local 27.506468	1,090,136.33	69.010000	2,735,004.32	1,644,867.99	0.13
			Base 27.506468	1,090,136.33	69.010000	2,735,004.32	1,644,867.99	0.13
983919101	XILINX INC COMMON STOCK USD.01							
		18,428.000	Local 41.668324	767,863.87	104.240000	1,920,934.72	1,153,070.85	0.09
			Base 41.668324	767,863.87	104.240000	1,920,934.72	1,153,070.85	0.09
98419M100	XYLEM INC COMMON STOCK							
		13,576.000	Local 31.589822	428,863.42	84.120000	1,142,013.12	713,149.70	0.05
			Base 31.589822	428,863.42	84.120000	1,142,013.12	713,149.70	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		13,499.000	Local 35.479018	478,931.26	18.770000	253,376.23	-225,555.03	0.01
			Base 35.479018	478,931.26	18.770000	253,376.23	-225,555.03	0.01
988498101	YUM BRANDS INC COMMON STOCK							
		22,738.000	Local 25.956660	590,202.53	91.300000	2,075,979.40	1,485,776.87	0.10
			Base 25.956660	590,202.53	91.300000	2,075,979.40	1,485,776.87	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,025.000	Local 249.580937	1,004,563.27	252.460000	1,016,151.50	11,588.23	0.05
			Base 249.580937	1,004,563.27	252.460000	1,016,151.50	11,588.23	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,620.000	Local 74.429444	1,162,587.92	136.140000	2,126,506.80	963,918.88	0.10
			Base 74.429444	1,162,587.92	136.140000	2,126,506.80	963,918.88	0.10

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989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		12,379.000	Local 36.827298	455,885.12	29.220000	361,714.38	-94,170.74	0.02
			Base 36.827298	455,885.12	29.220000	361,714.38	-94,170.74	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
		35,843.000	Local 38.936723	1,395,608.97	165.370000	5,927,356.91	4,531,747.94	0.28
			Base 38.936723	1,395,608.97	165.370000	5,927,356.91	4,531,747.94	0.28
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,958.000	Local 34.663123	241,186.01	98.910000	688,215.78	447,029.77	0.03
			Base 34.663123	241,186.01	98.910000	688,215.78	447,029.77	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		118,435.000	Local 11.030605	1,306,409.67	11.050000	1,308,706.75	2,297.08	0.06
			Base 11.030605	1,306,409.67	11.050000	1,308,706.75	2,297.08	0.06
G0403H108	AON PLC CLASS A COMMON STOCK							
		17,478.000	Local 50.253835	878,336.53	206.300000	3,605,711.40	2,727,374.87	0.17
			Base 50.253835	878,336.53	206.300000	3,605,711.40	2,727,374.87	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		47,960.000	Local 76.365898	3,662,508.49	225.990000	10,838,480.40	7,175,971.91	0.51
			Base 76.365898	3,662,508.49	225.990000	10,838,480.40	7,175,971.91	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		30,201.000	Local 39.364430	1,188,845.15	102.030000	3,081,408.03	1,892,562.88	0.14
			Base 39.364430	1,188,845.15	102.030000	3,081,408.03	1,892,562.88	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,014.000	Local 251.271831	757,333.30	197.540000	595,385.56	-161,947.74	0.03
			Base 251.271831	757,333.30	197.540000	595,385.56	-161,947.74	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		28,164.000	Local 49.111976	1,383,189.69	78.510000	2,211,155.64	827,965.95	0.10
			Base 49.111976	1,383,189.69	78.510000	2,211,155.64	827,965.95	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		28,429.000	Local 22.908409	651,263.17	11.410000	324,374.89	-326,888.28	0.02
			Base 22.908409	651,263.17	11.410000	324,374.89	-326,888.28	0.02

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G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		42,720.000	Local 36.651430	1,565,749.11	40.850000	1,745,112.00	179,362.89	0.08
			Base 36.651430	1,565,749.11	40.850000	1,745,112.00	179,362.89	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		39,586.000	Local 161.370071	6,387,995.65	238.130000	9,426,614.18	3,038,618.53	0.44
			Base 161.370071	6,387,995.65	238.130000	9,426,614.18	3,038,618.53	0.44
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		101,408.000	Local 76.338766	7,741,361.54	103.920000	10,538,319.36	2,796,957.82	0.49
			Base 76.338766	7,741,361.54	103.920000	10,538,319.36	2,796,957.82	0.49
G6095L109	APTIV PLC COMMON STOCK USD.01							
		20,371.000	Local 37.370734	761,279.22	91.680000	1,867,613.28	1,106,334.06	0.09
			Base 37.370734	761,279.22	91.680000	1,867,613.28	1,106,334.06	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
		26,933.000	Local 36.851988	992,534.59	14.180000	381,909.94	-610,624.65	0.02
			Base 36.851988	992,534.59	14.180000	381,909.94	-610,624.65	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		20,793.000	Local 46.461177	966,067.26	17.110000	355,768.23	-610,299.03	0.02
			Base 46.461177	966,067.26	17.110000	355,768.23	-610,299.03	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
		16,841.000	Local 29.778600	501,501.41	49.270000	829,756.07	328,254.66	0.04
			Base 29.778600	501,501.41	49.270000	829,756.07	328,254.66	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		12,522.000	Local 27.503166	344,394.65	45.770000	573,131.94	228,737.29	0.03
			Base 27.503166	344,394.65	45.770000	573,131.94	228,737.29	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,416.000	Local 149.307478	957,956.78	176.190000	1,130,435.04	172,478.26	0.05
			Base 149.307478	957,956.78	176.190000	1,130,435.04	172,478.26	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
		31,914.000	Local 33.322013	1,063,438.71	6.310000	201,377.34	-862,061.37	0.01
			Base 33.322013	1,063,438.71	6.310000	201,377.34	-862,061.37	0.01

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2020

View Date: October 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
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		18,057.000	Local 32.456189	586,061.40	121.250000	2,189,411.25	1,603,349.85	0.10
			Base 32.456189	586,061.40	121.250000	2,189,411.25	1,603,349.85	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		9,728.000	Local 130.510666	1,269,607.76	208.820000	2,031,400.96	761,793.20	0.09
			Base 130.510666	1,269,607.76	208.820000	2,031,400.96	761,793.20	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		10,303.000	Local 112.761539	1,161,782.14	45.910000	473,010.73	-688,771.41	0.02
			Base 112.761539	1,161,782.14	45.910000	473,010.73	-688,771.41	0.02
H1467J104	CHUBB LTD COMMON STOCK							
		34,051.000	Local 79.940963	2,722,069.74	116.120000	3,954,002.12	1,231,932.38	0.18
			Base 79.940963	2,722,069.74	116.120000	3,954,002.12	1,231,932.38	0.18
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,260.000	Local 54.441825	613,014.95	94.860000	1,068,123.60	455,108.65	0.05
			Base 54.441825	613,014.95	94.860000	1,068,123.60	455,108.65	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		24,890.000	Local 38.702880	963,314.68	97.740000	2,432,748.60	1,469,433.92	0.11
			Base 38.702880	963,314.68	97.740000	2,432,748.60	1,469,433.92	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		19,392.000	Local 55.737436	1,080,860.35	70.490000	1,366,942.08	286,081.73	0.06
			Base 55.737436	1,080,860.35	70.490000	1,366,942.08	286,081.73	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01							
		39,052.000	Local 50.403871	1,968,371.96	14.830000	579,141.16	-1,389,230.80	0.03
			Base 50.403871	1,968,371.96	14.830000	579,141.16	-1,389,230.80	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		13,437.000	Local 79.293805	1,065,470.86	64.730000	869,777.01	-195,693.85	0.04
			Base 79.293805	1,065,470.86	64.730000	869,777.01	-195,693.85	0.04
US DOLLAR Total								
		22,410,210.000	Local	999,625,966.43		2,140,609,423.68	1,140,983,457.25	99.77
			Base	999,625,966.43		2,140,609,423.68	1,140,983,457.25	99.77

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



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		22,410,210.000	Base	999,625,966.43		2,140,609,423.68	1,140,983,457.25	99.77

Holdings

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



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		25,871,190.700	Base	1,003,090,732.04		2,144,074,182.39	1,140,983,450.35	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	234,375.010	Local	1.000000	234,375.01	1.000000	234,375.01	0.00	0.02
		Base	1.000000	234,375.01	1.000000	234,375.01	0.00	0.02
US DOLLAR Total								
	234,375.010	Local		234,375.01		234,375.01	0.00	0.02
		Base		234,375.01		234,375.01	0.00	0.02
CASH Total								
	234,375.010	Base		234,375.01		234,375.01	0.00	0.02
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY				0.000000	01 Oct 2020		
	15,004,541.110	Local	100.000000	15,004,541.11	99.743600	14,966,069.47	-38,471.64	1.28
		Base	100.000000	15,004,541.11	99.743600	14,966,069.47	-38,471.64	1.28
22599G006	CREDIT AGRICOLE REPO REPO				0.050000	01 Oct 2020		
	9,514,610.700	Local	100.000000	9,514,610.70	100.000000	9,514,610.70	0.00	0.81
		Base	100.000000	9,514,610.70	100.000000	9,514,610.70	0.00	0.81
9127962Y4	TREASURY BILL 05/21 0.00000				0.142500	20 May 2021		
	25,000,000.000	Local	99.908562	24,977,140.62	99.929722	24,982,430.50	5,289.88	2.14
		Base	99.908562	24,977,140.62	99.929722	24,982,430.50	5,289.88	2.14
9127963A5	TREASURY BILL 11/20 0.00000				0.170000	19 Nov 2020		
	40,000,000.000	Local	99.976861	39,990,744.44	99.987667	39,995,066.80	4,322.36	3.42
		Base	99.976861	39,990,744.44	99.987667	39,995,066.80	4,322.36	3.42
9127963L1	TREASURY BILL 12/20 0.00000				0.111100	24 Dec 2020		
	20,000,000.000	Local	99.974077	19,994,815.33	99.976368	19,995,273.60	458.27	1.71
		Base	99.974077	19,994,815.33	99.976368	19,995,273.60	458.27	1.71

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: September 30, 2020

View Date: October 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
9127963S6	TREASURY BILL 07/21 0.00000				0.099700	15 Jul 2021		
	40,000,000.000	Local	99.915435	39,966,173.86	99.922542	39,969,016.80	2,842.94	3.42
		Base	99.915435	39,966,173.86	99.922542	39,969,016.80	2,842.94	3.42
9127963T4	TREASURY BILL 01/21 0.00000				0.157500	07 Jan 2021		
	40,000,000.000	Local	99.957125	39,982,850.00	99.975467	39,990,186.80	7,336.80	3.42
		Base	99.957125	39,982,850.00	99.975467	39,990,186.80	7,336.80	3.42
9127964K2	TREASURY BILL 10/20 0.00000				0.095000	27 Oct 2020		
	20,000,000.000	Local	99.993139	19,998,627.78	99.993139	19,998,627.78	0.00	1.71
		Base	99.993139	19,998,627.78	99.993139	19,998,627.78	0.00	1.71
9127964N6	TREASURY BILL 03/21 0.00000				0.100000	18 Mar 2021		
	25,000,000.000	Local	99.953333	24,988,333.34	99.951292	24,987,823.00	-510.34	2.14
		Base	99.953333	24,988,333.34	99.951292	24,987,823.00	-510.34	2.14
912796TU3	TREASURY BILL 12/20 0.00000				0.105000	03 Dec 2020		
	20,000,000.000	Local	99.981625	19,996,325.00	99.984500	19,996,900.00	575.00	1.71
		Base	99.981625	19,996,325.00	99.984500	19,996,900.00	575.00	1.71
912796TY5	TREASURY BILL 12/20 0.00000				0.115000	31 Dec 2020		
	20,000,000.000	Local	99.970931	19,994,186.11	99.976250	19,995,250.00	1,063.89	1.71
		Base	99.970931	19,994,186.11	99.976250	19,995,250.00	1,063.89	1.71
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	19 Oct 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.56
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.56
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Oct 2020		
	50,055,455.260	Local	100.000000	50,055,455.26	100.000000	50,055,455.26	0.00	4.28
		Base	100.000000	50,055,455.26	100.000000	50,055,455.26	0.00	4.28
978UHK000	DAIWA CAPITAL MARKETS REPO				0.070000	01 Oct 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.09
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.09
979QRC005	BANK OF AMERICA REPO				0.050000	01 Oct 2020		
	8,336,798.830	Local	100.000000	8,336,798.83	100.000000	8,336,798.83	0.00	0.71
		Base	100.000000	8,336,798.83	100.000000	8,336,798.83	0.00	0.71

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: September 30, 2020

View Date: October 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
US DOLLAR Total								
	562,911,405.900	Local		562,800,602.38		562,783,509.54	-17,092.84	48.10
		Base		562,800,602.38		562,783,509.54	-17,092.84	48.10
CASH EQUIVALENT Total								
	562,911,405.900	Base		562,800,602.38		562,783,509.54	-17,092.84	48.10
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	1,349,884.380	Local	100.158906	1,352,029.43	100.651944	1,358,684.87	6,655.44	0.12
Original Face:	11,000,000.000	Base	100.158906	1,352,029.43	100.651944	1,358,684.87	6,655.44	0.12
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	1,138,006.350	Local	102.666406	1,168,350.22	103.927756	1,182,704.46	14,354.24	0.10
Original Face:	15,000,000.000	Base	102.666406	1,168,350.22	103.927756	1,182,704.46	14,354.24	0.10
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	1,748,953.800	Local	100.364940	1,755,336.43	102.302568	1,789,224.65	33,888.22	0.15
Original Face:	5,000,000.000	Base	100.364940	1,755,336.43	102.302568	1,789,224.65	33,888.22	0.15
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	4,336.300	Local	100.588981	4,361.84	105.000929	4,553.16	191.32	0.00
Original Face:	754,224.000	Base	100.588981	4,361.84	105.000929	4,553.16	191.32	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	5,494.280	Local	100.964822	5,547.29	105.780184	5,811.86	264.57	0.00
Original Face:	300,000.000	Base	100.964822	5,547.29	105.780184	5,811.86	264.57	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	563.910	Local	101.060453	569.89	105.168078	593.05	23.16	0.00
Original Face:	438,038.000	Base	101.060453	569.89	105.168078	593.05	23.16	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	6,044,985.890	Local	99.828963	6,034,646.74	102.859015	6,217,812.94	183,166.20	0.53
Original Face:	10,000,000.000	Base	99.828963	6,034,646.74	102.859015	6,217,812.94	183,166.20	0.53

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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
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		572,854.130	Local 105.162864	602,429.81	108.327260	620,557.18	18,127.37	0.05
Original Face:		17,600,000.000	Base 105.162864	602,429.81	108.327260	620,557.18	18,127.37	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,784,112.000	Local 105.117412	1,875,412.37	109.246680	1,949,083.13	73,670.76	0.17
Original Face:		50,000,000.000	Base 105.117412	1,875,412.37	109.246680	1,949,083.13	73,670.76	0.17
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.556250	20 Jun 2042		
		841,943.000	Local 100.091316	842,711.83	100.430230	845,565.29	2,853.46	0.07
Original Face:		10,000,000.000	Base 100.091316	842,711.83	100.430230	845,565.29	2,853.46	0.07
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		13,335,105.200	Local 102.246992	13,634,743.90	102.805090	13,709,166.90	74,423.00	1.17
Original Face:		41,570,000.000	Base 102.246992	13,634,743.90	102.805090	13,709,166.90	74,423.00	1.17
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.452130	16 Jun 2037		
		1,375,417.790	Local 100.171443	1,377,775.85	100.109680	1,376,926.35	-849.50	0.12
Original Face:		32,313,742.000	Base 100.171443	1,377,775.85	100.109680	1,376,926.35	-849.50	0.12
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		457,961.470	Local 99.804735	457,067.23	100.601630	460,716.70	3,649.47	0.04
Original Face:		8,021,011.000	Base 99.804735	457,067.23	100.601630	460,716.70	3,649.47	0.04
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		316,431.230	Local 99.690963	315,453.34	100.534080	318,121.23	2,667.89	0.03
Original Face:		2,750,000.000	Base 99.690963	315,453.34	100.534080	318,121.23	2,667.89	0.03
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		731,688.310	Local 106.017167	775,715.22	111.203180	813,660.67	37,945.45	0.07
Original Face:		10,300,000.000	Base 106.017167	775,715.22	111.203180	813,660.67	37,945.45	0.07
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
		7,734,682.100	Local 102.585816	7,934,686.77	102.934330	7,961,643.20	26,956.43	0.68
Original Face:		10,000,000.000	Base 102.585816	7,934,686.77	102.934330	7,961,643.20	26,956.43	0.68
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
		62,401.050	Local 103.167014	64,377.30	100.600710	62,775.90	-1,601.40	0.01
Original Face:		5,000,000.000	Base 103.167014	64,377.30	100.600710	62,775.90	-1,601.40	0.01

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38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.374880	20 Apr 2067		
		245,231.990	Local 100.000000	245,231.99	99.885590	244,951.42	-280.57	0.02
Original Face:		2,754,386.000	Base 100.000000	245,231.99	99.885590	244,951.42	-280.57	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.354880	20 Jun 2063		
		113,838.560	Local 100.000000	113,838.56	99.930130	113,759.02	-79.54	0.01
Original Face:		9,934,606.000	Base 100.000000	113,838.56	99.930130	113,759.02	-79.54	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
		103,225.440	Local 100.803378	104,054.73	100.623670	103,869.23	-185.50	0.01
Original Face:		8,000,000.000	Base 100.803378	104,054.73	100.623670	103,869.23	-185.50	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
		1,475,722.150	Local 100.124945	1,477,565.99	102.994920	1,519,918.85	42,352.86	0.13
Original Face:		5,000,000.000	Base 100.124945	1,477,565.99	102.994920	1,519,918.85	42,352.86	0.13
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		411,438.230	Local 105.192609	432,802.61	108.913130	448,110.25	15,307.64	0.04
Original Face:		7,350,000.000	Base 105.192609	432,802.61	108.913130	448,110.25	15,307.64	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		382,328.700	Local 99.968742	382,209.19	102.720120	392,728.50	10,519.31	0.03
Original Face:		5,000,000.000	Base 99.968742	382,209.19	102.720120	392,728.50	10,519.31	0.03
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
		593,819.000	Local 99.812167	592,703.61	101.823380	604,646.58	11,942.97	0.05
Original Face:		10,000,000.000	Base 99.812167	592,703.61	101.823380	604,646.58	11,942.97	0.05
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
		593,819.000	Local 100.974250	599,604.28	102.651390	609,563.46	9,959.18	0.05
Original Face:		10,000,000.000	Base 100.974250	599,604.28	102.651390	609,563.46	9,959.18	0.05
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		169,769.550	Local 101.725209	172,698.43	106.626920	181,020.04	8,321.61	0.02
Original Face:		5,000,000.000	Base 101.725209	172,698.43	106.626920	181,020.04	8,321.61	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		198,214.000	Local 99.915692	198,046.89	101.898420	201,976.93	3,930.04	0.02
Original Face:		5,000,000.000	Base 99.915692	198,046.89	101.898420	201,976.93	3,930.04	0.02

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		1,023,261.030	Local 99.830329	1,021,524.85	105.613810	1,080,704.96	59,180.11	0.09
Original Face:		10,815,142.000	Base 99.830329	1,021,524.85	105.613810	1,080,704.96	59,180.11	0.09
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		416,367.560	Local 102.228603	425,646.74	108.289040	450,880.43	25,233.69	0.04
Original Face:		5,648,629.000	Base 102.228603	425,646.74	108.289040	450,880.43	25,233.69	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.456250	20 Nov 2042		
		8,835,286.660	Local 100.000000	8,835,286.66	99.884150	8,825,050.98	-10,235.68	0.75
Original Face:		25,333,333.000	Base 100.000000	8,835,286.66	99.884150	8,825,050.98	-10,235.68	0.75
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.502130	16 Nov 2041		
		2,295,626.830	Local 100.135311	2,298,733.07	100.079410	2,297,449.79	-1,283.28	0.20
Original Face:		10,000,000.000	Base 100.135311	2,298,733.07	100.079410	2,297,449.79	-1,283.28	0.20
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		981,331.000	Local 104.242408	1,022,963.06	106.156090	1,041,742.62	18,779.56	0.09
Original Face:		10,359,452.000	Base 104.242408	1,022,963.06	106.156090	1,041,742.62	18,779.56	0.09
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.502130	16 Dec 2041		
		4,210,582.080	Local 100.135458	4,216,285.66	100.174110	4,217,913.12	1,627.46	0.36
Original Face:		12,911,372.000	Base 100.135458	4,216,285.66	100.174110	4,217,913.12	1,627.46	0.36
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
		4,619,725.000	Local 101.180986	4,674,283.30	100.242980	4,630,950.01	-43,333.29	0.40
Original Face:		20,000,000.000	Base 101.180986	4,674,283.30	100.242980	4,630,950.01	-43,333.29	0.40
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,300,672.900	Local 95.521406	3,152,849.15	100.742610	3,325,184.03	172,334.88	0.28
Original Face:		10,000,000.000	Base 95.521406	3,152,849.15	100.742610	3,325,184.03	172,334.88	0.28
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		3,936,249.000	Local 100.926031	3,972,699.90	101.076150	3,978,608.94	5,909.04	0.34
Original Face:		25,000,000.000	Base 100.926031	3,972,699.90	101.076150	3,978,608.94	5,909.04	0.34
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		2,616,195.500	Local 100.167161	2,620,568.77	102.701730	2,686,878.04	66,309.27	0.23
Original Face:		10,000,000.000	Base 100.167161	2,620,568.77	102.701730	2,686,878.04	66,309.27	0.23

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,616,195.500	Local 100.800618	2,637,141.23	103.675050	2,712,341.99	75,200.76	0.23
Original Face:		10,000,000.000	Base 100.800618	2,637,141.23	103.675050	2,712,341.99	75,200.76	0.23
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		2,883,482.180	Local 101.713837	2,932,900.36	102.962010	2,968,891.21	35,990.85	0.25
Original Face:		18,249,312.000	Base 101.713837	2,932,900.36	102.962010	2,968,891.21	35,990.85	0.25
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		2,695,677.400	Local 99.999999	2,695,677.38	101.527500	2,736,853.87	41,176.49	0.23
Original Face:		10,000,000.000	Base 99.999999	2,695,677.38	101.527500	2,736,853.87	41,176.49	0.23
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		2,695,677.400	Local 101.542088	2,737,247.13	103.638650	2,793,763.67	56,516.54	0.24
Original Face:		10,000,000.000	Base 101.542088	2,737,247.13	103.638650	2,793,763.67	56,516.54	0.24
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		2,717,677.800	Local 101.682068	2,763,391.00	103.522330	2,813,403.38	50,012.38	0.24
Original Face:		10,000,000.000	Base 101.682068	2,763,391.00	103.522330	2,813,403.38	50,012.38	0.24
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		8,735,735.160	Local 99.210747	8,666,788.10	100.396360	8,770,360.12	103,572.02	0.75
Original Face:		18,000,000.000	Base 99.210747	8,666,788.10	100.396360	8,770,360.12	103,572.02	0.75
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		6,290,584.700	Local 94.532915	5,946,673.09	102.141440	6,425,293.80	478,620.71	0.55
Original Face:		10,000,000.000	Base 94.532915	5,946,673.09	102.141440	6,425,293.80	478,620.71	0.55
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
		1,655,415.850	Local 99.087048	1,640,302.70	100.076780	1,656,686.88	16,384.18	0.14
Original Face:		5,000,000.000	Base 99.087048	1,640,302.70	100.076780	1,656,686.88	16,384.18	0.14
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		7,314,135.900	Local 99.364745	7,267,672.48	101.019680	7,388,716.68	121,044.20	0.63
Original Face:		15,000,000.000	Base 99.364745	7,267,672.48	101.019680	7,388,716.68	121,044.20	0.63
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		329,516.850	Local 101.285494	333,752.77	103.371280	340,625.79	6,873.02	0.03
Original Face:		1,000,000.000	Base 101.285494	333,752.77	103.371280	340,625.79	6,873.02	0.03

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		1,155,082.660	Local 100.719639	1,163,395.08	106.904960	1,234,840.66	71,445.58	0.11
Original Face:		2,000,000.000	Base 100.719639	1,163,395.08	106.904960	1,234,840.66	71,445.58	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		520,875.170	Local 100.810609	525,097.43	104.861880	546,199.50	21,102.07	0.05
Original Face:		1,000,000.000	Base 100.810609	525,097.43	104.861880	546,199.50	21,102.07	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		885,611.600	Local 101.054601	894,951.27	103.378360	915,530.75	20,579.48	0.08
Original Face:		5,000,000.000	Base 101.054601	894,951.27	103.378360	915,530.75	20,579.48	0.08
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		2,227,695.580	Local 100.771344	2,244,878.78	102.139820	2,275,364.26	30,485.48	0.19
Original Face:		5,985,000.000	Base 100.771344	2,244,878.78	102.139820	2,275,364.26	30,485.48	0.19
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,912,897.500	Local 97.760071	3,825,251.39	104.807810	4,101,022.18	275,770.79	0.35
Original Face:		5,000,000.000	Base 97.760071	3,825,251.39	104.807810	4,101,022.18	275,770.79	0.35
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		4,585,707.600	Local 100.808394	4,622,778.17	104.828300	4,807,119.32	184,341.15	0.41
Original Face:		20,000,000.000	Base 100.808394	4,622,778.17	104.828300	4,807,119.32	184,341.15	0.41
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		2,311,483.900	Local 100.223005	2,316,638.63	103.606760	2,394,853.58	78,214.95	0.20
Original Face:		10,000,000.000	Base 100.223005	2,316,638.63	103.606760	2,394,853.58	78,214.95	0.20
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		3,042,120.960	Local 95.904441	2,917,529.11	102.362620	3,113,994.72	196,465.61	0.27
Original Face:		4,000,000.000	Base 95.904441	2,917,529.11	102.362620	3,113,994.72	196,465.61	0.27
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,128,257.300	Local 96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	0.36
Original Face:		5,000,000.000	Base 96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	0.36
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
		1,200,606.100	Local 99.556182	1,195,277.60	101.132990	1,214,208.85	18,931.25	0.10
Original Face:		5,000,000.000	Base 99.556182	1,195,277.60	101.132990	1,214,208.85	18,931.25	0.10

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38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		3,685,038.800	Local 99.902089	3,681,430.74	102.788490	3,787,795.74	106,365.00	0.32
Original Face:		10,000,000.000	Base 99.902089	3,681,430.74	102.788490	3,787,795.74	106,365.00	0.32
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		873,226.130	Local 101.099518	882,827.41	100.739340	879,682.24	-3,145.17	0.08
Original Face:		5,110,000.000	Base 101.099518	882,827.41	100.739340	879,682.24	-3,145.17	0.08
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
		1,077,953.050	Local 99.280465	1,070,196.80	101.260780	1,091,543.67	21,346.87	0.09
Original Face:		5,000,000.000	Base 99.280465	1,070,196.80	101.260780	1,091,543.67	21,346.87	0.09
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,947,586.900	Local 100.083339	1,949,209.99	102.546090	1,997,174.22	47,964.23	0.17
Original Face:		5,000,000.000	Base 100.083339	1,949,209.99	102.546090	1,997,174.22	47,964.23	0.17
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
		1,145,813.940	Local 101.433604	1,162,240.38	101.581110	1,163,930.52	1,690.14	0.10
Original Face:		3,000,000.000	Base 101.433604	1,162,240.38	101.581110	1,163,930.52	1,690.14	0.10
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		2,660,085.400	Local 100.000000	2,660,085.40	104.240040	2,772,874.08	112,788.68	0.24
Original Face:		10,000,000.000	Base 100.000000	2,660,085.40	104.240040	2,772,874.08	112,788.68	0.24
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.130000	15 Mar 2030		
		23,750,000.000	Local 100.000000	23,750,000.00	100.000000	23,750,000.00	0.00	2.03
Original Face:		25,000,000.000	Base 100.000000	23,750,000.00	100.000000	23,750,000.00	0.00	2.03
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	105.275164	7,369,261.48	369,261.48	0.63
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	105.275164	7,369,261.48	369,261.48	0.63
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.130000	13 Aug 2027		
		8,000,000.000	Local 100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.68
Original Face:		8,000,000.000	Base 100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.68
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17

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690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		1,200,000.000	Local 108.262204	1,299,146.45	108.627709	1,303,532.51	4,386.06	0.11
			Base 108.262204	1,299,146.45	108.627709	1,303,532.51	4,386.06	0.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.890846	2,996,725.37	105.428933	3,162,867.99	166,142.62	0.27
			Base 99.890846	2,996,725.37	105.428933	3,162,867.99	166,142.62	0.27
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		2,078,027.620	Local 106.571897	2,214,593.46	107.346200	2,230,683.69	16,090.23	0.19
Original Face:		28,600,000.000	Base 106.571897	2,214,593.46	107.346200	2,230,683.69	16,090.23	0.19
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				2.825000	25 Sep 2022		
		61,340.930	Local 101.605551	62,325.79	98.996023	60,725.08	-1,600.71	0.01
Original Face:		2,348,960.000	Base 101.605551	62,325.79	98.996023	60,725.08	-1,600.71	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
		576,990.950	Local 102.676536	592,434.32	100.392540	579,255.87	-13,178.45	0.05
Original Face:		4,240,960.000	Base 102.676536	592,434.32	100.392540	579,255.87	-13,178.45	0.05
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
		617,515.320	Local 102.698660	634,179.96	100.507417	620,648.70	-13,531.26	0.05
Original Face:		6,113,646.000	Base 102.698660	634,179.96	100.507417	620,648.70	-13,531.26	0.05
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
		629,477.340	Local 104.631655	658,632.56	102.520478	645,343.18	-13,289.38	0.06
Original Face:		4,650,545.000	Base 104.631655	658,632.56	102.520478	645,343.18	-13,289.38	0.06
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.176000	25 Nov 2024		
		1,104,881.730	Local 105.206409	1,162,406.39	103.339974	1,141,784.49	-20,621.90	0.10
Original Face:		12,180,140.000	Base 105.206409	1,162,406.39	103.339974	1,141,784.49	-20,621.90	0.10
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				4.000000	25 Jan 2025		
		2,243,181.390	Local 105.112491	2,357,863.83	102.521607	2,299,745.61	-58,118.22	0.20
Original Face:		10,243,765.000	Base 105.112491	2,357,863.83	102.521607	2,299,745.61	-58,118.22	0.20
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.608000	25 Jan 2029		
		1,907,763.600	Local 109.438352	2,087,825.04	106.468511	2,031,167.50	-56,657.54	0.17
Original Face:		5,000,000.000	Base 109.438352	2,087,825.04	106.468511	2,031,167.50	-56,657.54	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
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	5,000,000.000	Local		101.258400	5,062,920.00	101.244532	5,062,226.60	-693.40	0.43
		Base		101.258400	5,062,920.00	101.244532	5,062,226.60	-693.40	0.43
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,485,000.000	Local		100.057577	5,488,158.12	99.892000	5,479,076.20	-9,081.92	0.47
		Base		100.057577	5,488,158.12	99.892000	5,479,076.20	-9,081.92	0.47
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local		100.000000	2,700,000.00	99.892000	2,697,084.00	-2,916.00	0.23
		Base		100.000000	2,700,000.00	99.892000	2,697,084.00	-2,916.00	0.23
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
	35,000,000.000	Local		99.956444	34,984,755.53	99.975467	34,991,413.45	6,657.92	2.99
		Base		99.956444	34,984,755.53	99.975467	34,991,413.45	6,657.92	2.99
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
	25,000,000.000	Local		99.959556	24,989,888.92	99.968111	24,992,027.75	2,138.83	2.14
		Base		99.959556	24,989,888.92	99.968111	24,992,027.75	2,138.83	2.14
9127964Q9	TREASURY BILL 11/20 0.00000						03 Nov 2020		
	20,000,000.000	Local		99.990375	19,998,075.04	99.991521	19,998,304.20	229.16	1.71
		Base		99.990375	19,998,075.04	99.991521	19,998,304.20	229.16	1.71
9127965C9	CASH MGMT BILL 12/20 0.00000						15 Dec 2020		
	20,000,000.000	Local		99.978125	19,995,625.00	99.978125	19,995,625.00	0.00	1.71
		Base		99.978125	19,995,625.00	99.978125	19,995,625.00	0.00	1.71
9127965D7	CASH MGMT BILL 12/20 0.00000						22 Dec 2020		
	20,000,000.000	Local		99.976083	19,995,216.66	99.980639	19,996,127.80	911.14	1.71
		Base		99.976083	19,995,216.66	99.980639	19,996,127.80	911.14	1.71
912796B65	CASH MGMT BILL 02/21 0.00000						02 Feb 2021		
	20,000,000.000	Local		99.962111	19,992,422.22	99.967278	19,993,455.60	1,033.38	1.71
		Base		99.962111	19,992,422.22	99.967278	19,993,455.60	1,033.38	1.71
912796B73	CASH MGMT BILL 02/21 0.00000						09 Feb 2021		
	20,000,000.000	Local		99.958153	19,991,630.55	99.958153	19,991,630.60	0.05	1.71
		Base		99.958153	19,991,630.55	99.958153	19,991,630.60	0.05	1.71

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local		100.010190	10,001,019.02	100.226106	10,022,610.60	21,591.58	0.86
		Base		100.010190	10,001,019.02	100.226106	10,022,610.60	21,591.58	0.86
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
	40,000,000.000	Local		100.128243	40,051,297.17	100.432542	40,173,016.80	121,719.63	3.43
		Base		100.128243	40,051,297.17	100.432542	40,173,016.80	121,719.63	3.43
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	20,000,000.000	Local		99.998650	19,999,729.99	100.789062	20,157,812.40	158,082.41	1.72
		Base		99.998650	19,999,729.99	100.789062	20,157,812.40	158,082.41	1.72
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
	20,000,000.000	Local		100.384534	20,076,906.78	101.332031	20,266,406.20	189,499.42	1.73
		Base		100.384534	20,076,906.78	101.332031	20,266,406.20	189,499.42	1.73
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
	30,000,000.000	Local		100.024410	30,007,322.91	101.347656	30,404,296.80	396,973.89	2.60
		Base		100.024410	30,007,322.91	101.347656	30,404,296.80	396,973.89	2.60
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
	5,000,000.000	Local		100.236953	5,011,847.65	100.664062	5,033,203.10	21,355.45	0.43
		Base		100.236953	5,011,847.65	100.664062	5,033,203.10	21,355.45	0.43
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.925151	4,996,257.57	100.421875	5,021,093.75	24,836.18	0.43
		Base		99.925151	4,996,257.57	100.421875	5,021,093.75	24,836.18	0.43
912828R93	US TREASURY N/B 06/18 0.625					0.625000	30 Jun 2018		
	0.000	Local		0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
		Base		0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125					1.125000	30 Jun 2021		
	20,000,000.000	Local		99.678078	19,935,615.67	100.750000	20,150,000.00	214,384.33	1.72
		Base		99.678078	19,935,615.67	100.750000	20,150,000.00	214,384.33	1.72
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 2019		
	0.000	Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: September 30, 2020

View Date: October 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		
912828VK3	US TREASURY N/B 06/18 1.375	0.000	Local	0.000000	3,127.38	1.375000	30 Jun 2018	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00	
912828W89	US TREASURY N/B 03/22 1.875	25,000,000.000	Local	102.616905	25,654,226.21	1.875000	31 Mar 2022	25,653,320.25	-905.96	2.19
			Base	102.616905	25,654,226.21	102.613281	25,653,320.25	-905.96	2.19	
912828WR7	US TREASURY N/B 06/21 2.125	5,000,000.000	Local	101.488921	5,074,446.07	2.125000	30 Jun 2021	5,075,000.00	553.93	0.43
			Base	101.488921	5,074,446.07	101.500000	5,075,000.00	553.93	0.43	
912828XG0	US TREASURY N/B 06/22 2.125	5,000,000.000	Local	100.354853	5,017,742.66	2.125000	30 Jun 2022	5,174,023.45	156,280.79	0.44
			Base	100.354853	5,017,742.66	103.480469	5,174,023.45	156,280.79	0.44	
912828XV7	US TREASURY N/B 06/19 1.25	0.000	Local	0.000000	-0.03	1.250000	30 Jun 2019	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
912828XY1	US TREASURY N/B 06/20 2.5	0.000	Local	0.000000	0.06	2.500000	30 Jun 2020	0.00	-0.06	0.00
			Base	0.000000	0.06	0.000000	0.00	-0.06	0.00	
912828Y20	US TREASURY N/B 07/21 2.625	10,000,000.000	Local	101.965602	10,196,560.19	2.625000	15 Jul 2021	10,196,875.00	314.81	0.87
			Base	101.965602	10,196,560.19	101.968750	10,196,875.00	314.81	0.87	
912828YP9	US TREASURY N/B 10/21 1.5	20,000,000.000	Local	99.887784	19,977,556.82	1.500000	31 Oct 2021	20,295,312.40	317,755.58	1.73
			Base	99.887784	19,977,556.82	101.476562	20,295,312.40	317,755.58	1.73	
912828YT1	US TREASURY N/B 11/21 1.5	10,000,000.000	Local	100.052035	10,005,203.48	1.500000	30 Nov 2021	10,157,031.20	151,827.72	0.87
			Base	100.052035	10,005,203.48	101.570312	10,157,031.20	151,827.72	0.87	
US DOLLAR Total										
		599,675,845.580	Local		601,545,477.04			606,938,356.50	5,392,879.46	51.88
Original Face:		761,876,263.000	Base		601,545,477.04			606,938,356.50	5,392,879.46	51.88

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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

	599,675,845.580	Base		601,545,477.04		606,938,356.50	5,392,879.46	51.88
Original Face:	761,876,263.000							

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		1,162,821,626.490	Base	1,164,580,454.43		1,169,956,241.05	5,375,786.62	100.00
Original Face:		761,876,263.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2020

View Date: October 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								
		-549,999.990	Local	1.000000	-549,999.99	1.000000	-549,999.99	0.00	0.01
			Base	1.000000	-549,999.99	1.000000	-549,999.99	0.00	0.01

US DOLLAR Total		-549,999.990	Local		-549,999.99		-549,999.99	0.00	0.01
			Base		-549,999.99		-549,999.99	0.00	0.01

CASH Total		-549,999.990	Base		-549,999.99		-549,999.99	0.00	0.01
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PLP4	AMAZON COM INC DISC COML				0.090000	23 Nov 2020			
		20,000,000.000	Local	99.986750	19,997,350.00	99.989989	19,997,997.80	647.80	0.40
			Base	99.986750	19,997,350.00	99.989989	19,997,997.80	647.80	0.40

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05				2.050000	10 Jan 2023			
		5,000,000.000	Local	99.974756	4,998,737.81	103.341868	5,167,093.40	168,355.59	0.10
			Base	99.974756	4,998,737.81	103.341868	5,167,093.40	168,355.59	0.10

03785DN44	APPLE INC				0.110000	04 Jan 2021			
		10,000,000.000	Local	99.970972	9,997,097.22	99.970181	9,997,018.10	-79.12	0.20
			Base	99.970972	9,997,097.22	99.970181	9,997,018.10	-79.12	0.20

04821TKN4	ATLANTIC ASSET SECUR				0.120000	22 Oct 2020			
		10,000,000.000	Local	99.993000	9,999,300.00	99.993000	9,999,300.00	0.00	0.20
			Base	99.993000	9,999,300.00	99.993000	9,999,300.00	0.00	0.20

06367BTJ8	BANK OF MONTREAL-				0.170000	07 Dec 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.004648	20,000,929.60	929.60	0.40
			Base	100.000000	20,000,000.00	100.004648	20,000,929.60	929.60	0.40

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2020

View Date: October 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	
07010JK18	BASIN ELEC PWR COOP	10,000,000.000	Local	100.000000	10,000,000.00	0.110000	01 Oct 2020	0.00	0.20
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
091995001	BLACKROCK INVT QUALITY	10,004,913.720	Local	100.000000	10,004,913.72	0.000000	01 Oct 2020	0.00	0.20
			Base	100.000000	10,004,913.72	100.000000	10,004,913.72	0.00	0.20
138994009	CANTOR FITZGERALD REPO REPO	800,000,000.000	Local	100.000000	800,000,000.00	0.080000	01 Oct 2020	0.00	15.83
			Base	100.000000	800,000,000.00	100.000000	800,000,000.00	0.00	15.83
138994009	CANTOR FITZGERALD REPO REPO	65,000,000.000	Local	100.000000	65,000,000.00	0.300000	01 Oct 2020	0.00	1.29
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.29
138994009	CANTOR FITZGERALD REPO REPO	80,000,000.000	Local	100.000000	80,000,000.00	0.300000	07 Oct 2020	0.00	1.58
			Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.58
15060XKD3	CEDAR SPRING CPTL CO	7,200,000.000	Local	99.995333	7,199,664.00	0.140000	13 Oct 2020	0.00	0.14
			Base	99.995333	7,199,664.00	99.995333	7,199,664.00	0.00	0.14
16677JL38	CHEVRON CORP	25,000,000.000	Local	99.982583	24,995,645.83	0.190000	03 Nov 2020	2,039.67	0.49
			Base	99.982583	24,995,645.83	99.990742	24,997,685.50	2,039.67	0.49
16677JLC8	CHEVRON CORP	20,000,000.000	Local	99.973167	19,994,633.33	0.230000	12 Nov 2020	2,940.07	0.40
			Base	99.973167	19,994,633.33	99.987867	19,997,573.40	2,940.07	0.40
19121ALJ8	COCA-COLA COMPANY	27,775,000.000	Local	99.893333	27,745,373.33	0.800000	18 Nov 2020	25,701.23	0.55
			Base	99.893333	27,745,373.33	99.985867	27,771,074.56	25,701.23	0.55
22599G006	CREDIT AGRICOLE REPO REPO	135,000,000.000	Local	100.000000	135,000,000.00	0.050000	01 Oct 2020	0.00	2.67
			Base	100.000000	135,000,000.00	100.000000	135,000,000.00	0.00	2.67

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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: September 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R2NF9	WALT DISNEY CO	10,000,000.000	Local	99.838056	9,983,805.55	99.914317	9,991,431.70	7,626.15	0.20
			Base	99.838056	9,983,805.55	99.914317	9,991,431.70	7,626.15	0.20
2546R2TF3	WALT DISNEY CO	10,000,000.000	Local	99.643056	9,964,305.56	99.643056	9,964,305.56	0.00	0.20
			Base	99.643056	9,964,305.56	99.643056	9,964,305.56	0.00	0.20
2546R2UP9	WALT DISNEY CO	1,774,000.000	Local	99.737777	1,769,348.17	99.709097	1,768,839.38	-508.79	0.03
			Base	99.737777	1,769,348.17	99.709097	1,768,839.38	-508.79	0.03
2546R2UP9	WALT DISNEY CO	540,000.000	Local	99.713194	538,451.25	99.709097	538,429.12	-22.13	0.01
			Base	99.713194	538,451.25	99.709097	538,429.12	-22.13	0.01
30229APS2	EXXON MOBIL CORP	15,000,000.000	Local	99.913667	14,987,050.00	99.927233	14,989,084.95	2,034.95	0.30
			Base	99.913667	14,987,050.00	99.927233	14,989,084.95	2,034.95	0.30
30229AQR3	EXXON MOBIL CORP	25,000,000.000	Local	99.907639	24,976,909.72	99.912500	24,978,125.00	1,215.28	0.49
			Base	99.907639	24,976,909.72	99.912500	24,978,125.00	1,215.28	0.49
41282JN80	HARLEY-DAVIDSON FND CP	20,000,000.000	Local	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	0.39
			Base	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	0.39
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.968750	24,992,187.50	99.968750	24,992,187.50	0.00	0.49
			Base	99.968750	24,992,187.50	99.968750	24,992,187.50	0.00	0.49
43851TT89	HONEYWELL INTERNATN'	1,850,000.000	Local	99.875000	1,847,687.50	99.854167	1,847,302.09	-385.41	0.04
			Base	99.875000	1,847,687.50	99.854167	1,847,302.09	-385.41	0.04
43851TW28	HONEYWELL INTERNATN'	10,000,000.000	Local	99.813333	9,981,333.33	99.782533	9,978,253.30	-3,080.03	0.20
			Base	99.813333	9,981,333.33	99.782533	9,978,253.30	-3,080.03	0.20

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
43851TWF9	HONEYWELL INTERNATN'	15,000,000.000	Local	99.815806	14,972,370.83	99.771211	14,965,681.65	-6,689.18	0.30
			Base	99.815806	14,972,370.83	99.771211	14,965,681.65	-6,689.18	0.30
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	99.927196	3,797,233.45	-2,766.55	0.08
			Base	100.000000	3,800,000.00	99.927196	3,797,233.45	-2,766.55	0.08
46513JQC8	ISRAEL ST 03/23 2.02	1,200,000.000	Local	100.000000	1,200,000.00	99.926609	1,199,119.31	-880.69	0.02
			Base	100.000000	1,200,000.00	99.926609	1,199,119.31	-880.69	0.02
46513JQG9	ISRAEL ST 05/23 1.79	5,000,000.000	Local	100.000000	5,000,000.00	99.963111	4,998,155.55	-1,844.45	0.10
			Base	100.000000	5,000,000.00	99.963111	4,998,155.55	-1,844.45	0.10
47816FKM2	JOHNSON & JOHNSON	15,000,000.000	Local	99.992222	14,998,833.33	99.992222	14,998,833.33	0.00	0.30
			Base	99.992222	14,998,833.33	99.992222	14,998,833.33	0.00	0.30
47816FM16	JOHNSON & JOHNSON	25,000,000.000	Local	99.971194	24,992,798.61	99.984750	24,996,187.50	3,388.89	0.49
			Base	99.971194	24,992,798.61	99.984750	24,996,187.50	3,388.89	0.49
47816FN56	JOHNSON & JOHNSON	20,000,000.000	Local	99.954667	19,990,933.33	99.974933	19,994,986.60	4,053.27	0.40
			Base	99.954667	19,990,933.33	99.974933	19,994,986.60	4,053.27	0.40
59157TMM2	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.970750	14,995,612.50	99.978175	14,996,726.25	1,113.75	0.30
			Base	99.970750	14,995,612.50	99.978175	14,996,726.25	1,113.75	0.30
59157TQF3	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.917500	14,987,625.00	99.922083	14,988,312.45	687.45	0.30
			Base	99.917500	14,987,625.00	99.922083	14,988,312.45	687.45	0.30
64105GLP7	NESTLE CAP CORP	10,000,000.000	Local	99.989694	9,998,969.44	99.989989	9,998,998.90	29.46	0.20
			Base	99.989694	9,998,969.44	99.989989	9,998,998.90	29.46	0.20

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STATE OF ARIZONA

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64105GNR1	NESTLE CAP CORP	20,000,000.000	Local	99.945222	19,989,044.45	99.974222	19,994,844.40	5,799.95	0.40
			Base	99.945222	19,989,044.45	99.974222	19,994,844.40	5,799.95	0.40
64106GLW1	NESTLE FIN FRANCE S.	20,000,000.000	Local	99.990000	19,998,000.00	99.988333	19,997,666.60	-333.40	0.40
			Base	99.990000	19,998,000.00	99.988333	19,997,666.60	-333.40	0.40
71344TPS5	PEPSICO INC	25,000,000.000	Local	99.926000	24,981,500.00	99.926000	24,981,500.00	0.00	0.49
			Base	99.926000	24,981,500.00	99.926000	24,981,500.00	0.00	0.49
71344TQ13	PEPSICO INC	25,000,000.000	Local	99.916111	24,979,027.78	99.916111	24,979,027.78	0.00	0.49
			Base	99.916111	24,979,027.78	99.916111	24,979,027.78	0.00	0.49
71708EL94	PFIZER INC	20,000,000.000	Local	99.988083	19,997,616.67	99.988083	19,997,616.67	0.00	0.40
			Base	99.988083	19,997,616.67	99.988083	19,997,616.67	0.00	0.40
71708ELG8	PFIZER INC	20,000,000.000	Local	99.987222	19,997,444.44	99.987222	19,997,444.44	0.00	0.40
			Base	99.987222	19,997,444.44	99.987222	19,997,444.44	0.00	0.40
74271TM83	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.981111	24,995,277.78	99.981111	24,995,277.78	0.00	0.49
			Base	99.981111	24,995,277.78	99.981111	24,995,277.78	0.00	0.49
74271TN58	PROCTOR GAMBLE AND CO	15,000,000.000	Local	99.973333	14,996,000.00	99.973333	14,996,000.00	0.00	0.30
			Base	99.973333	14,996,000.00	99.973333	14,996,000.00	0.00	0.30
77119LK73	ROCHE HOLDING INC	25,000,000.000	Local	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	0.49
			Base	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	0.49
8225X2U77	SHELL INTNL FNC B.V	15,000,000.000	Local	99.690000	14,953,500.00	99.690000	14,953,500.00	0.00	0.30
			Base	99.690000	14,953,500.00	99.690000	14,953,500.00	0.00	0.30

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8225X2U85	SHELL INTNL FNC B.V	6,000,000.000	Local	99.688889	5,981,333.34	99.688889	5,981,333.34	0.00	0.12
			Base	99.688889	5,981,333.34	99.688889	5,981,333.34	0.00	0.12
8225X2UC6	SHELL INTNL FNC B.V	25,000,000.000	Local	99.684444	24,921,111.11	99.684444	24,921,111.11	0.00	0.49
			Base	99.684444	24,921,111.11	99.684444	24,921,111.11	0.00	0.49
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	3,519,191.490	Local	100.000000	3,519,191.49	100.000000	3,519,191.49	0.00	0.07
			Base	100.000000	3,519,191.49	100.000000	3,519,191.49	0.00	0.07
88602TLH4	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.985639	14,997,845.83	99.985639	14,997,845.83	0.00	0.30
			Base	99.985639	14,997,845.83	99.985639	14,997,845.83	0.00	0.30
89114NRN7	TORONTO-DOMINION	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
89119ALG1	TORONTO DOMINION BANK	15,000,000.000	Local	99.982111	14,997,316.67	99.982111	14,997,316.67	0.00	0.30
			Base	99.982111	14,997,316.67	99.982111	14,997,316.67	0.00	0.30
89233GK88	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	0.40
			Base	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	0.40
9113A2LW4	UNITED PARCEL SERVIC	15,000,000.000	Local	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.30
			Base	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.30
9113A2NS1	UNITED PARCEL SERVIC	15,000,000.000	Local	99.941500	14,991,225.00	99.941500	14,991,225.00	0.00	0.30
			Base	99.941500	14,991,225.00	99.941500	14,991,225.00	0.00	0.30
9127963W7	TREASURY BILL 02/21 0.00000	40,000,000.000	Local	99.965000	39,986,000.00	99.965000	39,986,000.00	0.00	0.79
			Base	99.965000	39,986,000.00	99.965000	39,986,000.00	0.00	0.79

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9127964K2	TREASURY BILL 10/20 0.00000				0.095000	27 Oct 2020			
	20,000,000.000	Local	99.993139	19,998,627.78	99.993139	19,998,627.78	0.00		0.40
		Base	99.993139	19,998,627.78	99.993139	19,998,627.78	0.00		0.40
912796TU3	TREASURY BILL 12/20 0.00000				0.101100	03 Dec 2020			
	20,000,000.000	Local	99.982308	19,996,461.50	99.982308	19,996,461.50	0.00		0.40
		Base	99.982308	19,996,461.50	99.982308	19,996,461.50	0.00		0.40
912796TY5	TREASURY BILL 12/20 0.00000				0.115000	31 Dec 2020			
	40,000,000.000	Local	99.964216	39,985,686.46	99.964216	39,985,686.46	0.00		0.79
		Base	99.964216	39,985,686.46	99.964216	39,985,686.46	0.00		0.79
912796XE4	TREASURY BILL 02/21 0.00000				0.110000	25 Feb 2021			
	65,000,000.000	Local	99.944781	64,964,107.51	99.944781	64,964,107.51	0.00		1.29
		Base	99.944781	64,964,107.51	99.944781	64,964,107.51	0.00		1.29
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	19 Oct 2020			
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.40
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.40
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	01 Oct 2020			
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00		7.91
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00		7.91
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	07 Oct 2020			
	65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00		1.29
		Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00		1.29
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	08 Oct 2020			
	55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00		1.09
		Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00		1.09
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Oct 2020			
	50,053,018.770	Local	100.000000	50,053,018.77	100.000000	50,053,018.77	0.00		0.99
		Base	100.000000	50,053,018.77	100.000000	50,053,018.77	0.00		0.99
93142WKD4	WALGREENS BOOTS				0.230000	13 Oct 2020			
	19,000,000.000	Local	99.992333	18,998,543.33	99.992333	18,998,543.33	0.00		0.38
		Base	99.992333	18,998,543.33	99.992333	18,998,543.33	0.00		0.38

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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	0.49	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49	
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Oct 2020		
	40,044,795.050	Local	100.000000	40,044,795.05	100.000000	40,044,795.05	0.00	0.79	
		Base	100.000000	40,044,795.05	100.000000	40,044,795.05	0.00	0.79	
979QHR003	SOUTH STREET REPO					0.040000	01 Oct 2020		
	130,000,000.000	Local	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	2.57	
		Base	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	2.57	
979QHR003	SOUTH STREET REPO					0.100000	01 Oct 2020		
	903,404,899.400	Local	100.000000	903,404,899.40	100.000000	903,404,899.40	0.00	17.87	
		Base	100.000000	903,404,899.40	100.000000	903,404,899.40	0.00	17.87	
US DOLLAR Total									
	3,731,165,818.430	Local		3,730,600,441.77		3,730,810,415.13	209,973.36	73.81	
		Base		3,730,600,441.77		3,730,810,415.13	209,973.36	73.81	
CASH EQUIVALENT Total									
	3,731,165,818.430	Base		3,730,600,441.77		3,730,810,415.13	209,973.36	73.81	
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	99.991481	6,999,403.70	101.857352	7,130,014.64	130,610.94	0.14	
		Base	99.991481	6,999,403.70	101.857352	7,130,014.64	130,610.94	0.14	
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
	5,000,000.000	Local	99.210540	4,960,527.02	104.841350	5,242,067.50	281,540.48	0.10	
		Base	99.210540	4,960,527.02	104.841350	5,242,067.50	281,540.48	0.10	
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
	5,000,000.000	Local	99.991963	4,999,598.17	103.326944	5,166,347.20	166,749.03	0.10	
		Base	99.991963	4,999,598.17	103.326944	5,166,347.20	166,749.03	0.10	

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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	100.417000	2,008,340.00	8,340.00	0.04
			Base 100.000000	2,000,000.00	100.417000	2,008,340.00	8,340.00	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		8,000,000.000	Local 99.934745	7,994,779.56	103.555318	8,284,425.44	289,645.88	0.16
			Base 99.934745	7,994,779.56	103.555318	8,284,425.44	289,645.88	0.16
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		10,000,000.000	Local 99.753609	9,975,360.92	106.432875	10,643,287.50	667,926.58	0.21
			Base 99.753609	9,975,360.92	106.432875	10,643,287.50	667,926.58	0.21
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
		4,500,000.000	Local 99.995646	4,499,804.08	103.761350	4,669,260.75	169,456.67	0.09
Original Face:		4,500,000.000	Base 99.995646	4,499,804.08	103.761350	4,669,260.75	169,456.67	0.09
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
		3,000,000.000	Local 99.987979	2,999,639.37	103.849890	3,115,496.70	115,857.33	0.06
Original Face:		3,000,000.000	Base 99.987979	2,999,639.37	103.849890	3,115,496.70	115,857.33	0.06
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
		1,410,000.000	Local 116.449894	1,641,943.50	116.069981	1,636,586.73	-5,356.77	0.03
			Base 116.449894	1,641,943.50	116.069981	1,636,586.73	-5,356.77	0.03
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
		5,000,000.000	Local 99.991932	4,999,596.61	100.751054	5,037,552.70	37,956.09	0.10
			Base 99.991932	4,999,596.61	100.751054	5,037,552.70	37,956.09	0.10
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
		10,000,000.000	Local 99.806880	9,980,688.00	100.961111	10,096,111.10	115,423.10	0.20
			Base 99.806880	9,980,688.00	100.961111	10,096,111.10	115,423.10	0.20
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
		10,000,000.000	Local 100.618182	10,061,818.18	103.358421	10,335,842.10	274,023.92	0.20
			Base 100.618182	10,061,818.18	103.358421	10,335,842.10	274,023.92	0.20
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
		15,500,000.000	Local 99.763521	15,463,345.83	101.020080	15,658,112.40	194,766.57	0.31
			Base 99.763521	15,463,345.83	101.020080	15,658,112.40	194,766.57	0.31

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037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025			
		10,000,000.000	Local	99.769522	9,976,952.20	100.134157	10,013,415.70	36,463.50	0.20
			Base	99.769522	9,976,952.20	100.134157	10,013,415.70	36,463.50	0.20
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025			
		5,000,000.000	Local	110.217188	5,510,859.40	109.370836	5,468,541.80	-42,317.60	0.11
			Base	110.217188	5,510,859.40	109.370836	5,468,541.80	-42,317.60	0.11
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023			
		10,000,000.000	Local	99.948628	9,994,862.76	104.035552	10,403,555.20	408,692.44	0.21
			Base	99.948628	9,994,862.76	104.035552	10,403,555.20	408,692.44	0.21
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR				2.250000	23 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.232415	9,923,241.50	-76,758.50	0.20
			Base	100.000000	10,000,000.00	99.232415	9,923,241.50	-76,758.50	0.20
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	100.845748	10,084,574.80	84,574.80	0.20
			Base	100.000000	10,000,000.00	100.845748	10,084,574.80	84,574.80	0.20
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	0.20
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.938927	9,993,892.70	-6,107.30	0.20
			Base	100.000000	10,000,000.00	99.938927	9,993,892.70	-6,107.30	0.20
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	99.578274	9,957,827.40	-42,172.60	0.20
			Base	100.000000	10,000,000.00	99.578274	9,957,827.40	-42,172.60	0.20
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		7,000,000.000	Local	99.943886	6,996,072.05	107.794164	7,545,591.48	549,519.43	0.15
			Base	99.943886	6,996,072.05	107.794164	7,545,591.48	549,519.43	0.15
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.857854	6,990,049.81	105.828561	7,407,999.27	417,949.46	0.15
			Base	99.857854	6,990,049.81	105.828561	7,407,999.27	417,949.46	0.15

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85				1.850000	27 Jan 2023			
		5,000,000.000	Local	99.946159	4,997,307.94	103.173788	5,158,689.40	161,381.46	0.10
			Base	99.946159	4,997,307.94	103.173788	5,158,689.40	161,381.46	0.10
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45				2.450000	19 Sep 2022			
		17,000,000.000	Local	101.257167	17,213,718.44	104.154065	17,706,191.05	492,472.61	0.35
			Base	101.257167	17,213,718.44	104.154065	17,706,191.05	492,472.61	0.35
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.978682	14,996,802.35	103.265725	15,489,858.75	493,056.40	0.31
			Base	99.978682	14,996,802.35	103.265725	15,489,858.75	493,056.40	0.31
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.858397	1,997,167.93	105.961730	2,119,234.60	122,066.67	0.04
			Base	99.858397	1,997,167.93	105.961730	2,119,234.60	122,066.67	0.04
09661RAA9	BMW VEHICLE OWNER TRUST BMWOT 2020 A A1				0.204120	26 Jul 2021			
		3,869,455.410	Local	100.000000	3,869,455.41	99.999230	3,869,425.62	-29.79	0.08
		Original Face: 9,500,000.000	Base	100.000000	3,869,455.41	99.999230	3,869,425.62	-29.79	0.08
097023CG8	BOEING CO SR UNSECURED 05/22 2.7				2.700000	01 May 2022			
		5,000,000.000	Local	99.906731	4,995,336.57	101.975004	5,098,750.20	103,413.63	0.10
			Base	99.906731	4,995,336.57	101.975004	5,098,750.20	103,413.63	0.10
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022			
		5,000,000.000	Local	99.854701	4,992,735.03	103.744995	5,187,249.75	194,514.72	0.10
			Base	99.854701	4,992,735.03	103.744995	5,187,249.75	194,514.72	0.10
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.603427	1,992,068.54	106.590071	2,131,801.42	139,732.88	0.04
			Base	99.603427	1,992,068.54	106.590071	2,131,801.42	139,732.88	0.04
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026			
		10,000,000.000	Local	102.139831	10,213,983.11	105.073890	10,507,389.00	293,405.89	0.21
		Original Face: 10,000,000.000	Base	102.139831	10,213,983.11	105.073890	10,507,389.00	293,405.89	0.21
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	99.527085	14,929,062.75	-70,937.25	0.30
			Base	100.000000	15,000,000.00	99.527085	14,929,062.75	-70,937.25	0.30

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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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	100.031542	10,003,154.20	3,154.20	0.20
			Base 100.000000	10,000,000.00	100.031542	10,003,154.20	3,154.20	0.20
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
		13,226,000.000	Local 100.000000	13,226,000.00	100.000000	13,226,000.00	0.00	0.26
			Base 100.000000	13,226,000.00	100.000000	13,226,000.00	0.00	0.26
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.985820	14,997,872.98	101.602780	15,240,417.00	242,544.02	0.30
			Base 99.985820	14,997,872.98	101.602780	15,240,417.00	242,544.02	0.30
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	100.648737	10,064,873.70	64,873.70	0.20
			Base 100.000000	10,000,000.00	100.648737	10,064,873.70	64,873.70	0.20
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		175,919.860	Local 99.999358	175,918.73	100.114830	176,121.87	203.14	0.00
Original Face:		6,500,000.000	Base 99.999358	175,918.73	100.114830	176,121.87	203.14	0.00
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	100.088900	10,008,890.00	8,890.00	0.20
			Base 100.000000	10,000,000.00	100.088900	10,008,890.00	8,890.00	0.20
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				0.352380	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.085890	10,008,589.00	8,589.00	0.20
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	100.085890	10,008,589.00	8,589.00	0.20
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	102.543889	10,254,388.90	254,388.90	0.20
			Base 100.000000	10,000,000.00	102.543889	10,254,388.90	254,388.90	0.20
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	102.901090	10,290,109.00	290,109.00	0.20
			Base 100.000000	10,000,000.00	102.901090	10,290,109.00	290,109.00	0.20
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	99.834018	4,991,700.90	-8,299.10	0.10
			Base 100.000000	5,000,000.00	99.834018	4,991,700.90	-8,299.10	0.10

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STATE OF ARIZONA

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17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.262738	9,926,273.80	-73,726.20	0.20
			Base	100.000000	10,000,000.00	99.262738	9,926,273.80	-73,726.20	0.20
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	100.080215	15,012,032.25	12,032.25	0.30
			Base	100.000000	15,000,000.00	100.080215	15,012,032.25	12,032.25	0.30
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	99.409392	14,911,408.80	-88,591.20	0.29
			Base	100.000000	15,000,000.00	99.409392	14,911,408.80	-88,591.20	0.29
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020			
		2,000,000.000	Local	100.027697	2,000,553.93	100.345000	2,006,900.00	6,346.07	0.04
			Base	100.027697	2,000,553.93	100.345000	2,006,900.00	6,346.07	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		5,000,000.000	Local	99.857736	4,992,886.81	104.509064	5,225,453.20	232,566.39	0.10
			Base	99.857736	4,992,886.81	104.509064	5,225,453.20	232,566.39	0.10
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		7,000,000.000	Local	111.662168	7,816,351.73	111.569053	7,809,833.71	-6,518.02	0.15
			Base	111.662168	7,816,351.73	111.569053	7,809,833.71	-6,518.02	0.15
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15				2.150000	08 Sep 2022			
		2,000,000.000	Local	103.598462	2,071,969.23	103.389608	2,067,792.16	-4,177.07	0.04
			Base	103.598462	2,071,969.23	103.389608	2,067,792.16	-4,177.07	0.04
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95				1.950000	13 Jun 2022			
		3,000,000.000	Local	102.821693	3,084,650.80	102.772470	3,083,174.10	-1,476.70	0.06
			Base	102.821693	3,084,650.80	102.772470	3,083,174.10	-1,476.70	0.06
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024			
		18,000,000.000	Local	99.983636	17,997,054.46	102.267860	18,408,214.80	411,160.34	0.36
		Original Face:	18,000,000.000	Base	99.983636	17,997,054.46	102.267860	18,408,214.80	411,160.34
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024			
		4,000,000.000	Local	99.998527	3,999,941.09	103.615870	4,144,634.80	144,693.71	0.08
		Original Face:	4,000,000.000	Base	99.998527	3,999,941.09	103.615870	4,144,634.80	144,693.71

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Holdings

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STATE OF ARIZONA

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278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	103.214224	2,064,284.47	104.220389	2,084,407.78	20,123.31	0.04
			Base	103.214224	2,064,284.47	104.220389	2,084,407.78	20,123.31	0.04
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022			
		17,838,000.000	Local	103.514734	18,464,958.26	103.424461	18,448,855.35	-16,102.91	0.36
			Base	103.514734	18,464,958.26	103.424461	18,448,855.35	-16,102.91	0.36
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021			
		5,250,000.000	Local	100.217078	5,261,396.60	100.661085	5,284,706.96	23,310.36	0.10
			Base	100.217078	5,261,396.60	100.661085	5,284,706.96	23,310.36	0.10
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	99.184240	4,959,212.00	-40,788.00	0.10
			Base	100.000000	5,000,000.00	99.184240	4,959,212.00	-40,788.00	0.10
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	100.048223	25,012,055.75	12,055.75	0.49
			Base	100.000000	25,000,000.00	100.048223	25,012,055.75	12,055.75	0.49
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.495750	22 Jan 2021			
		20,000,000.000	Local	99.998763	19,999,752.60	100.109250	20,021,850.00	22,097.40	0.40
			Base	99.998763	19,999,752.60	100.109250	20,021,850.00	22,097.40	0.40
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.226250	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.647406	9,964,740.60	-35,259.40	0.20
			Base	100.000000	10,000,000.00	99.647406	9,964,740.60	-35,259.40	0.20
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022			
		10,000,000.000	Local	99.984932	9,998,493.15	100.250496	10,025,049.60	26,556.45	0.20
			Base	99.984932	9,998,493.15	100.250496	10,025,049.60	26,556.45	0.20
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27				0.270000	09 Jun 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	99.999130	4,999,956.50	-43.50	0.10
			Base	100.000000	5,000,000.00	99.999130	4,999,956.50	-43.50	0.10
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.142706	20,028,541.20	28,541.20	0.40
			Base	100.000000	20,000,000.00	100.142706	20,028,541.20	28,541.20	0.40

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3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05				1.050000	12 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.221814	5,011,090.70	11,090.70	0.10
			Base	100.000000	5,000,000.00	100.221814	5,011,090.70	11,090.70	0.10
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.198117	10,019,811.70	19,811.70	0.20
			Base	100.000000	10,000,000.00	100.198117	10,019,811.70	19,811.70	0.20
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	100.084339	10,008,433.90	8,433.90	0.20
			Base	100.000000	10,000,000.00	100.084339	10,008,433.90	8,433.90	0.20
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	99.853297	14,977,994.51	99.833600	14,975,040.00	-2,954.51	0.30
			Base	99.853297	14,977,994.51	99.833600	14,975,040.00	-2,954.51	0.30
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.005286	5,050,264.30	50,264.30	0.10
			Base	100.000000	5,000,000.00	101.005286	5,050,264.30	50,264.30	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.077369	10,007,736.90	7,736.90	0.20
			Base	100.000000	10,000,000.00	100.077369	10,007,736.90	7,736.90	0.20
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7				0.700000	02 Sep 2025			
		7,000,000.000	Local	100.000000	7,000,000.00	100.032915	7,002,304.05	2,304.05	0.14
			Base	100.000000	7,000,000.00	100.032915	7,002,304.05	2,304.05	0.14
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.063296	5,003,164.80	3,164.80	0.10
			Base	100.000000	5,000,000.00	100.063296	5,003,164.80	3,164.80	0.10
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.844755	4,992,237.75	-7,762.25	0.10
			Base	100.000000	5,000,000.00	99.844755	4,992,237.75	-7,762.25	0.10
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.403071	15,304,440.18	102.633360	15,644,403.06	339,962.88	0.31
			Base	100.403071	15,304,440.18	102.633360	15,644,403.06	339,962.88	0.31

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3135G0V67	FANNIE MAE NOTES 10/20 VAR				0.145000	30 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.005234	10,000,523.40	523.40	0.20
			Base	100.000000	10,000,000.00	100.005234	10,000,523.40	523.40	0.20
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		119,851.330	Local	102.737099	123,131.78	101.757550	121,957.78	-1,174.00	0.00
Original Face:		2,838,688.000	Base	102.737099	123,131.78	101.757550	121,957.78	-1,174.00	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		1,034,775.520	Local	101.461197	1,049,895.63	103.761300	1,073,696.53	23,800.90	0.02
Original Face:		5,677,376.000	Base	101.461197	1,049,895.63	103.761300	1,073,696.53	23,800.90	0.02
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		993,321.530	Local	101.509001	1,008,310.76	100.404130	997,335.84	-10,974.92	0.02
Original Face:		11,275,256.000	Base	101.509001	1,008,310.76	100.404130	997,335.84	-10,974.92	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		1,007,901.340	Local	101.379693	1,021,807.28	103.953720	1,047,750.94	25,943.66	0.02
Original Face:		5,677,376.000	Base	101.379693	1,021,807.28	103.953720	1,047,750.94	25,943.66	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		2,141,854.140	Local	100.783274	2,158,630.73	101.806370	2,180,543.95	21,913.22	0.04
Original Face:		6,713,909.000	Base	100.783274	2,158,630.73	101.806370	2,180,543.95	21,913.22	0.04
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,383,607.020	Local	99.762642	1,380,322.92	101.340510	1,402,154.41	21,831.49	0.03
Original Face:		5,677,376.000	Base	99.762642	1,380,322.92	101.340510	1,402,154.41	21,831.49	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		2,133,560.950	Local	101.486500	2,165,276.33	102.406700	2,184,909.36	19,633.03	0.04
Original Face:		6,995,663.000	Base	101.486500	2,165,276.33	102.406700	2,184,909.36	19,633.03	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,383,607.020	Local	100.229702	1,386,785.19	102.055650	1,412,049.14	25,263.95	0.03
Original Face:		5,677,376.000	Base	100.229702	1,386,785.19	102.055650	1,412,049.14	25,263.95	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		2,497,778.380	Local	100.674187	2,514,618.07	103.297160	2,580,134.13	65,516.06	0.05
Original Face:		11,354,753.000	Base	100.674187	2,514,618.07	103.297160	2,580,134.13	65,516.06	0.05

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3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		565,859.640	Local	100.390159	568,067.39	100.261450	567,339.08	-728.31	0.01
Original Face:		5,677,376.000	Base	100.390159	568,067.39	100.261450	567,339.08	-728.31	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		644,130.740	Local	98.628050	635,293.59	101.835610	655,954.47	20,660.88	0.01
Original Face:		2,000,000.000	Base	98.628050	635,293.59	101.835610	655,954.47	20,660.88	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,845,673.570	Local	101.565170	1,874,561.49	103.953720	1,918,646.34	44,084.85	0.04
Original Face:		8,516,065.000	Base	101.565170	1,874,561.49	103.953720	1,918,646.34	44,084.85	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,199,939.260	Local	99.887823	1,198,593.21	101.101850	1,213,160.79	14,567.58	0.02
Original Face:		5,677,376.000	Base	99.887823	1,198,593.21	101.101850	1,213,160.79	14,567.58	0.02
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,082,686.630	Local	98.527662	2,052,022.45	102.292460	2,130,431.39	78,408.94	0.04
Original Face:		6,060,416.000	Base	98.527662	2,052,022.45	102.292460	2,130,431.39	78,408.94	0.04
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.051525	10,005,152.50	5,152.50	0.20
			Base	100.000000	10,000,000.00	100.051525	10,005,152.50	5,152.50	0.20
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	99.972275	9,997,227.53	100.029707	10,002,970.70	5,743.17	0.20
			Base	99.972275	9,997,227.53	100.029707	10,002,970.70	5,743.17	0.20
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		298,243.200	Local	98.294627	293,157.04	102.922520	306,959.42	13,802.38	0.01
Original Face:		2,838,688.000	Base	98.294627	293,157.04	102.922520	306,959.42	13,802.38	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		677.200	Local	100.070880	677.68	100.050720	677.54	-0.14	0.00
Original Face:		648,587.000	Base	100.070880	677.68	100.050720	677.54	-0.14	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		523,043.050	Local	100.128649	523,715.94	101.241510	529,536.68	5,820.74	0.01
Original Face:		5,946,910.000	Base	100.128649	523,715.94	101.241510	529,536.68	5,820.74	0.01

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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	91,319.140	Local	103.067604	94,120.45	105.114540	95,989.69	1,869.24	0.00	
Original Face:	500,000.000	Base	103.067604	94,120.45	105.114540	95,989.69	1,869.24	0.00	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	633,427.280	Local	101.343403	641,936.76	102.002560	646,112.04	4,175.28	0.01	
Original Face:	11,354,753.000	Base	101.343403	641,936.76	102.002560	646,112.04	4,175.28	0.01	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	352,266.450	Local	99.417339	350,213.93	102.266160	360,249.37	10,035.44	0.01	
Original Face:	2,838,688.000	Base	99.417339	350,213.93	102.266160	360,249.37	10,035.44	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	490,219.440	Local	99.978079	490,111.98	102.924650	504,556.64	14,444.66	0.01	
Original Face:	2,838,688.000	Base	99.978079	490,111.98	102.924650	504,556.64	14,444.66	0.01	
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	322,996.460	Local	99.956266	322,855.20	103.049340	332,845.72	9,990.52	0.01	
Original Face:	3,247,459.000	Base	99.956266	322,855.20	103.049340	332,845.72	9,990.52	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,052,116.840	Local	100.188889	1,054,104.17	105.767260	1,112,795.15	58,690.98	0.02	
Original Face:	5,677,376.000	Base	100.188889	1,054,104.17	105.767260	1,112,795.15	58,690.98	0.02	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,639,119.480	Local	100.356147	1,644,957.15	102.414330	1,678,693.23	33,736.08	0.03	
Original Face:	8,516,065.000	Base	100.356147	1,644,957.15	102.414330	1,678,693.23	33,736.08	0.03	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,680,091.240	Local	100.061954	1,681,132.13	101.360860	1,702,954.93	21,822.80	0.03	
Original Face:	7,380,589.000	Base	100.061954	1,681,132.13	101.360860	1,702,954.93	21,822.80	0.03	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,163,425.160	Local	101.243786	2,190,333.53	103.136380	2,231,278.39	40,944.86	0.04	
Original Face:	5,677,376.000	Base	101.243786	2,190,333.53	103.136380	2,231,278.39	40,944.86	0.04	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,369,098.810	Local	100.023423	1,369,419.49	100.875970	1,381,091.70	11,672.21	0.03	
Original Face:	5,677,376.000	Base	100.023423	1,369,419.49	100.875970	1,381,091.70	11,672.21	0.03	

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3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		3,422,747.290	Local	100.726182	3,447,602.66	101.694090	3,480,731.71	33,129.05	0.07
Original Face:		14,193,441.000	Base	100.726182	3,447,602.66	101.694090	3,480,731.71	33,129.05	0.07
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		2,652,685.420	Local	100.462691	2,664,959.16	102.026160	2,706,433.07	41,473.91	0.05
Original Face:		14,193,441.000	Base	100.462691	2,664,959.16	102.026160	2,706,433.07	41,473.91	0.05
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
		804,953.830	Local	99.896127	804,117.70	103.349810	831,918.25	27,800.55	0.02
Original Face:		3,250,000.000	Base	99.896127	804,117.70	103.349810	831,918.25	27,800.55	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		1,392,020.770	Local	100.510392	1,399,125.53	101.065170	1,406,848.16	7,722.63	0.03
Original Face:		5,677,376.000	Base	100.510392	1,399,125.53	101.065170	1,406,848.16	7,722.63	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		2,315,997.700	Local	99.906520	2,313,832.70	102.198750	2,366,920.70	53,088.00	0.05
Original Face:		8,516,065.000	Base	99.906520	2,313,832.70	102.198750	2,366,920.70	53,088.00	0.05
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
		571,961.010	Local	97.954701	560,262.70	102.419340	585,798.69	25,535.99	0.01
Original Face:		2,500,000.000	Base	97.954701	560,262.70	102.419340	585,798.69	25,535.99	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
		3,058,464.000	Local	102.585984	3,137,555.38	104.105080	3,184,016.39	46,461.01	0.06
Original Face:		10,000,000.000	Base	102.585984	3,137,555.38	104.105080	3,184,016.39	46,461.01	0.06
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
		1,390,924.500	Local	101.722679	1,414,885.67	101.111380	1,406,382.96	-8,502.71	0.03
Original Face:		5,000,000.000	Base	101.722679	1,414,885.67	101.111380	1,406,382.96	-8,502.71	0.03
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
		1,599,543.600	Local	102.410752	1,638,104.63	100.625400	1,609,547.15	-28,557.48	0.03
Original Face:		10,000,000.000	Base	102.410752	1,638,104.63	100.625400	1,609,547.15	-28,557.48	0.03
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042			
		272,532.380	Local	101.747748	277,295.56	100.111970	272,837.53	-4,458.03	0.01
Original Face:		5,000,000.000	Base	101.747748	277,295.56	100.111970	272,837.53	-4,458.03	0.01

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31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		557,396.960	Local	101.135598	563,726.75	108.843860	606,692.37	42,965.62	0.01
Original Face:		44,567,405.000	Base	101.135598	563,726.75	108.843860	606,692.37	42,965.62	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
		21,736.520	Local	106.912652	23,239.09	110.454820	24,009.03	769.94	0.00
Original Face:		1,000,000.000	Base	106.912652	23,239.09	110.454820	24,009.03	769.94	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		760,076.790	Local	105.736145	803,675.90	118.615280	901,567.21	97,891.31	0.02
Original Face:		24,898,134.000	Base	105.736145	803,675.90	118.615280	901,567.21	97,891.31	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		308,404.210	Local	99.243081	306,069.84	102.237500	315,304.75	9,234.91	0.01
Original Face:		5,677,376.000	Base	99.243081	306,069.84	102.237500	315,304.75	9,234.91	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		317,676.820	Local	104.915407	333,291.93	109.065190	346,474.83	13,182.90	0.01
Original Face:		8,516,065.000	Base	104.915407	333,291.93	109.065190	346,474.83	13,182.90	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	100.970882	5,048,544.10	48,544.10	0.10
			Base	100.000000	5,000,000.00	100.970882	5,048,544.10	48,544.10	0.10
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	100.266534	2,005,330.68	5,330.68	0.04
			Base	100.000000	2,000,000.00	100.266534	2,005,330.68	5,330.68	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	94.765877	18,953,175.40	-1,046,824.60	0.37
			Base	100.000000	20,000,000.00	94.765877	18,953,175.40	-1,046,824.60	0.37
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		102.300	Local	100.381232	102.69	101.091143	103.42	0.73	0.00
Original Face:		1,675,000.000	Base	100.381232	102.69	101.091143	103.42	0.73	0.00
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	103.968350	1,299,604.38	103.754063	1,296,925.79	-2,678.59	0.03
			Base	103.968350	1,299,604.38	103.754063	1,296,925.79	-2,678.59	0.03

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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	100.227486	5,011,374.30	11,374.30	0.10
			Base 100.000000	5,000,000.00	100.227486	5,011,374.30	11,374.30	0.10
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				0.810880	16 Apr 2021		
		6,375,000.000	Local 100.120639	6,382,690.72	100.180816	6,386,527.02	3,836.30	0.13
			Base 100.120639	6,382,690.72	100.180816	6,386,527.02	3,836.30	0.13
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7				3.700000	17 Oct 2023		
		2,610,000.000	Local 109.381963	2,854,869.24	108.905569	2,842,435.35	-12,433.89	0.06
			Base 109.381963	2,854,869.24	108.905569	2,842,435.35	-12,433.89	0.06
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023		
		10,000,000.000	Local 99.965096	9,996,509.59	100.210000	10,021,000.00	24,490.41	0.20
			Base 99.965096	9,996,509.59	100.210000	10,021,000.00	24,490.41	0.20
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.153861	5,007,693.05	7,693.05	0.10
			Base 100.000000	5,000,000.00	100.153861	5,007,693.05	7,693.05	0.10
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
		55,642.480	Local 105.247178	58,562.14	111.613230	62,104.37	3,542.23	0.00
Original Face:		877,500.000	Base 105.247178	58,562.14	111.613230	62,104.37	3,542.23	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
		1,734,906.270	Local 98.889101	1,715,633.21	101.459390	1,760,225.32	44,592.11	0.03
Original Face:		3,000,000.000	Base 98.889101	1,715,633.21	101.459390	1,760,225.32	44,592.11	0.03
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,300,672.900	Local 95.521406	3,152,849.15	100.742610	3,325,184.03	172,334.88	0.07
Original Face:		10,000,000.000	Base 95.521406	3,152,849.15	100.742610	3,325,184.03	172,334.88	0.07
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,745,303.440	Local 102.044425	2,801,429.11	103.675050	2,846,194.71	44,765.60	0.06
Original Face:		10,493,495.000	Base 102.044425	2,801,429.11	103.675050	2,846,194.71	44,765.60	0.06
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,128,257.300	Local 96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	0.08
Original Face:		5,000,000.000	Base 96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	0.08

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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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	1,842,519.400	Local	99.902088	1,840,715.35	102.788490	1,893,897.87	53,182.52	0.04	
Original Face:	5,000,000.000	Base	99.902088	1,840,715.35	102.788490	1,893,897.87	53,182.52	0.04	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	2,246,028.800	Local	100.681493	2,261,335.33	101.048100	2,269,569.43	8,234.10	0.04	
Original Face:	5,000,000.000	Base	100.681493	2,261,335.33	101.048100	2,269,569.43	8,234.10	0.04	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.929956	999,299.56	106.045826	1,060,458.26	61,158.70	0.02	
		Base	99.929956	999,299.56	106.045826	1,060,458.26	61,158.70	0.02	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local	99.827574	1,996,551.48	100.518675	2,010,373.50	13,822.02	0.04	
		Base	99.827574	1,996,551.48	100.518675	2,010,373.50	13,822.02	0.04	
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	99.998740	9,999,874.00	-126.00	0.20	
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	99.998740	9,999,874.00	-126.00	0.20	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local	101.019537	15,839,863.38	103.364942	16,207,622.91	367,759.53	0.32	
		Base	101.019537	15,839,863.38	103.364942	16,207,622.91	367,759.53	0.32	
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local	99.990752	2,999,722.55	103.103446	3,093,103.38	93,380.83	0.06	
		Base	99.990752	2,999,722.55	103.103446	3,093,103.38	93,380.83	0.06	
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.079745	2,001,594.90	1,594.90	0.04	
		Base	100.000000	2,000,000.00	100.079745	2,001,594.90	1,594.90	0.04	
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.10	
Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.10	
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local	99.993516	9,999,351.57	100.523535	10,052,353.50	53,001.93	0.20	
		Base	99.993516	9,999,351.57	100.523535	10,052,353.50	53,001.93	0.20	

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Holdings

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STATE OF ARIZONA

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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	100.415440	10,041,544.00	41,544.00	0.20
			Base	100.000000	10,000,000.00	100.415440	10,041,544.00	41,544.00	0.20
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5				2.500000	27 Jan 2022			
		4,000,000.000	Local	102.906750	4,116,270.00	102.930950	4,117,238.00	968.00	0.08
			Base	102.906750	4,116,270.00	102.930950	4,117,238.00	968.00	0.08
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048			
		841,312.400	Local	99.628664	838,188.30	100.255170	843,459.18	5,270.88	0.02
		Original Face: 5,000,000.000	Base	99.628664	838,188.30	100.255170	843,459.18	5,270.88	0.02
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		5,000,000.000	Local	99.893238	4,994,661.90	100.030154	5,001,507.70	6,845.80	0.10
			Base	99.893238	4,994,661.90	100.030154	5,001,507.70	6,845.80	0.10
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	101.010125	5,050,506.25	50,506.25	0.10
			Base	100.000000	5,000,000.00	101.010125	5,050,506.25	50,506.25	0.10
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	98.994165	14,849,124.75	-150,875.25	0.29
			Base	100.000000	15,000,000.00	98.994165	14,849,124.75	-150,875.25	0.29
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	100.764526	5,038,226.30	38,226.30	0.10
			Base	100.000000	5,000,000.00	100.764526	5,038,226.30	38,226.30	0.10
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				2.300000	23 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.936242	9,993,624.20	-6,375.80	0.20
			Base	100.000000	10,000,000.00	99.936242	9,993,624.20	-6,375.80	0.20
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	99.344399	4,967,219.95	-32,780.05	0.10
			Base	100.000000	5,000,000.00	99.344399	4,967,219.95	-32,780.05	0.10
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.961799	2,998,853.97	101.847015	3,055,410.45	56,556.48	0.06
			Base	99.961799	2,998,853.97	101.847015	3,055,410.45	56,556.48	0.06

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STATE OF ARIZONA

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50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	8,192,489.970	Local	99.866601	8,181,561.30	101.447270	8,311,057.42	129,496.12	0.16	
Original Face:	12,640,000.000	Base	99.866601	8,181,561.30	101.447270	8,311,057.42	129,496.12	0.16	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.667217	2,990,016.51	103.066044	3,091,981.32	101,964.81	0.06	
		Base	99.667217	2,990,016.51	103.066044	3,091,981.32	101,964.81	0.06	
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local	100.868842	3,523,348.64	101.356318	3,540,376.19	17,027.55	0.07	
		Base	100.868842	3,523,348.64	101.356318	3,540,376.19	17,027.55	0.07	
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local	100.096269	10,851,436.53	100.245445	10,867,608.69	16,172.16	0.21	
		Base	100.096269	10,851,436.53	100.245445	10,867,608.69	16,172.16	0.21	
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
	3,250,000.000	Local	106.726467	3,468,610.18	106.797627	3,470,922.88	2,312.70	0.07	
		Base	106.726467	3,468,610.18	106.797627	3,470,922.88	2,312.70	0.07	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	1,575,923.970	Local	99.996613	1,575,870.59	100.380110	1,581,914.21	6,043.62	0.03	
Original Face:	2,750,000.000	Base	99.996613	1,575,870.59	100.380110	1,581,914.21	6,043.62	0.03	
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	50,000,000.000	Local	99.983927	49,991,963.26	101.079794	50,539,897.00	547,933.74	1.00	
		Base	99.983927	49,991,963.26	101.079794	50,539,897.00	547,933.74	1.00	
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	10,354,000.000	Local	100.765072	10,433,215.55	102.773514	10,641,169.64	207,954.09	0.21	
		Base	100.765072	10,433,215.55	102.773514	10,641,169.64	207,954.09	0.21	
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
	8,867,000.000	Local	102.665895	9,103,384.89	102.985739	9,131,745.48	28,360.59	0.18	
		Base	102.665895	9,103,384.89	102.985739	9,131,745.48	28,360.59	0.18	
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
	1,000,000.000	Local	103.558601	1,035,586.01	103.583180	1,035,831.80	245.79	0.02	
		Base	103.558601	1,035,586.01	103.583180	1,035,831.80	245.79	0.02	

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641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		15,000,000.000	Local	99.762168	14,964,325.27	99.604976	14,940,746.40	-23,578.87	0.30
			Base	99.762168	14,964,325.27	99.604976	14,940,746.40	-23,578.87	0.30
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021			
		3,000,000.000	Local	99.984382	2,999,531.46	100.939475	3,028,184.25	28,652.79	0.06
			Base	99.984382	2,999,531.46	100.939475	3,028,184.25	28,652.79	0.06
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021			
		10,000,000.000	Local	99.989524	9,998,952.43	100.519112	10,051,911.20	52,958.77	0.20
			Base	99.989524	9,998,952.43	100.519112	10,051,911.20	52,958.77	0.20
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022			
		3,140,000.000	Local	101.444954	3,185,371.57	103.434047	3,247,829.08	62,457.51	0.06
			Base	101.444954	3,185,371.57	103.434047	3,247,829.08	62,457.51	0.06
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024			
		4,753,000.000	Local	110.342530	5,244,580.44	109.841052	5,220,745.20	-23,835.24	0.10
			Base	110.342530	5,244,580.44	109.841052	5,220,745.20	-23,835.24	0.10
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022			
		3,000,000.000	Local	99.997120	2,999,913.61	103.510381	3,105,311.43	105,397.82	0.06
			Base	99.997120	2,999,913.61	103.510381	3,105,311.43	105,397.82	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.990591	11,998,870.94	101.588980	12,190,677.60	191,806.66	0.24
			Base	99.990591	11,998,870.94	101.588980	12,190,677.60	191,806.66	0.24
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022			
		3,000,000.000	Local	100.979948	3,029,398.44	102.325777	3,069,773.31	40,374.87	0.06
			Base	100.979948	3,029,398.44	102.325777	3,069,773.31	40,374.87	0.06
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				0.577380	21 Sep 2021			
		10,000,000.000	Local	99.937131	9,993,713.10	100.173516	10,017,351.60	23,638.50	0.20
			Base	99.937131	9,993,713.10	100.173516	10,017,351.60	23,638.50	0.20
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	102.591322	10,259,132.20	259,132.20	0.20
			Base	100.000000	10,000,000.00	102.591322	10,259,132.20	259,132.20	0.20

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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	100.929713	10,092,971.30	92,971.30	0.20	
		Base	100.000000	10,000,000.00	100.929713	10,092,971.30	92,971.30	0.20	
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	103.560000	10,356,000.00	356,000.00	0.20	
		Base	100.000000	10,000,000.00	103.560000	10,356,000.00	356,000.00	0.20	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.875130	25 Jan 2029		
	876,210.100	Local	100.000000	876,210.10	94.151860	824,968.11	-51,241.99	0.02	
Original Face:	2,838,688.000	Base	100.000000	876,210.10	94.151860	824,968.11	-51,241.99	0.02	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.781419	4,989,070.93	101.255575	5,062,778.75	73,707.82	0.10	
		Base	99.781419	4,989,070.93	101.255575	5,062,778.75	73,707.82	0.10	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.972406	9,997,240.60	103.873302	10,387,330.20	390,089.60	0.21	
		Base	99.972406	9,997,240.60	103.873302	10,387,330.20	390,089.60	0.21	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	111.402069	4,097,368.08	110.607347	4,068,138.22	-29,229.86	0.08	
		Base	111.402069	4,097,368.08	110.607347	4,068,138.22	-29,229.86	0.08	
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local	104.321238	1,564,818.57	104.572374	1,568,585.61	3,767.04	0.03	
		Base	104.321238	1,564,818.57	104.572374	1,568,585.61	3,767.04	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	100.205740	5,010,287.00	10,287.00	0.10	
		Base	100.000000	5,000,000.00	100.205740	5,010,287.00	10,287.00	0.10	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	103.349552	10,334,955.20	334,955.20	0.20	
		Base	100.000000	10,000,000.00	103.349552	10,334,955.20	334,955.20	0.20	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	5,995,817.300	Local	99.994390	5,995,480.94	100.694090	6,037,433.67	41,952.73	0.12	
Original Face:	8,000,000.000	Base	99.994390	5,995,480.94	100.694090	6,037,433.67	41,952.73	0.12	

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89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.444500	26 Apr 2021		
	5,000,000.000	Local	99.948813	4,997,440.65	99.921252	4,996,062.60	-1,378.05	0.10	
		Base	99.948813	4,997,440.65	99.921252	4,996,062.60	-1,378.05	0.10	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.967925	12,995,830.27	103.431624	13,446,111.12	450,280.85	0.27	
		Base	99.967925	12,995,830.27	103.431624	13,446,111.12	450,280.85	0.27	
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	100.067181	2,001,343.62	1,343.62	0.04	
		Base	100.000000	2,000,000.00	100.067181	2,001,343.62	1,343.62	0.04	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.941471	9,994,147.13	104.477076	10,447,707.60	453,560.47	0.21	
		Base	99.941471	9,994,147.13	104.477076	10,447,707.60	453,560.47	0.21	
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.960222	4,998,011.10	-1,988.90	0.10	
		Base	100.000000	5,000,000.00	99.960222	4,998,011.10	-1,988.90	0.10	
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1					0.201590	16 Aug 2021		
	8,243,553.660	Local	100.000000	8,243,553.66	100.000000	8,243,553.66	0.00	0.16	
	Original Face: 17,000,000.000	Base	100.000000	8,243,553.66	100.000000	8,243,553.66	0.00	0.16	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local	99.817589	1,996,351.77	102.976191	2,059,523.82	63,172.05	0.04	
		Base	99.817589	1,996,351.77	102.976191	2,059,523.82	63,172.05	0.04	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	100.652724	13,900,141.20	101.473682	14,013,515.48	113,374.28	0.28	
		Base	100.652724	13,900,141.20	101.473682	14,013,515.48	113,374.28	0.28	
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
	2,775,000.000	Local	107.960926	2,995,915.71	107.935113	2,995,199.39	-716.32	0.06	
		Base	107.960926	2,995,915.71	107.935113	2,995,199.39	-716.32	0.06	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	101.910616	10,191,061.56	103.822051	10,382,205.10	191,143.54	0.21	
		Base	101.910616	10,191,061.56	103.822051	10,382,205.10	191,143.54	0.21	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2020

View Date: October 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
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375					0.375000	14 Sep 2023		
	3,000,000.000	Local		99.873987	2,996,219.62	100.181835	3,005,455.05	9,235.43	0.06
		Base		99.873987	2,996,219.62	100.181835	3,005,455.05	9,235.43	0.06
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local		99.925053	1,998,501.05	106.371062	2,127,421.24	128,920.19	0.04
		Base		99.925053	1,998,501.05	106.371062	2,127,421.24	128,920.19	0.04
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 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
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.925151	4,996,257.57	100.421875	5,021,093.75	24,836.18	0.10
		Base		99.925151	4,996,257.57	100.421875	5,021,093.75	24,836.18	0.10
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					0.510380	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	100.157849	3,004,735.47	4,735.47	0.06
		Base		100.000000	3,000,000.00	100.157849	3,004,735.47	4,735.47	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.987291	2,999,618.73	102.055002	3,061,650.06	62,031.33	0.06
		Base		99.987291	2,999,618.73	102.055002	3,061,650.06	62,031.33	0.06
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
	10,000,000.000	Local		109.657563	10,965,756.34	109.945758	10,994,575.80	28,819.46	0.22
		Base		109.657563	10,965,756.34	109.945758	10,994,575.80	28,819.46	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.986877	7,998,950.12	102.467130	8,197,370.40	198,420.28	0.16
Original Face:	8,000,000.000	Base		99.986877	7,998,950.12	102.467130	8,197,370.40	198,420.28	0.16
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local		99.990051	5,499,452.79	102.563410	5,640,987.55	141,534.76	0.11
Original Face:	5,500,000.000	Base		99.990051	5,499,452.79	102.563410	5,640,987.55	141,534.76	0.11

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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: September 30, 2020

View Date: October 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
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local	99.999121	4,999,956.06	101.550110	5,077,505.50	77,549.44	0.10	
Original Face:	5,000,000.000	Base	99.999121	4,999,956.06	101.550110	5,077,505.50	77,549.44	0.10	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	109.375716	1,093,757.16	109.108563	1,091,085.63	-2,671.53	0.02	
		Base	109.375716	1,093,757.16	109.108563	1,091,085.63	-2,671.53	0.02	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.911785	2,997,353.56	108.653097	3,259,592.91	262,239.35	0.06	
		Base	99.911785	2,997,353.56	108.653097	3,259,592.91	262,239.35	0.06	
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
	2,032,000.000	Local	104.327787	2,119,940.64	104.692187	2,127,345.24	7,404.60	0.04	
		Base	104.327787	2,119,940.64	104.692187	2,127,345.24	7,404.60	0.04	
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local	103.778505	1,686,400.70	104.226377	1,693,678.63	7,277.93	0.03	
		Base	103.778505	1,686,400.70	104.226377	1,693,678.63	7,277.93	0.03	
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	100.245890	4,009,835.60	9,835.60	0.08	
		Base	100.000000	4,000,000.00	100.245890	4,009,835.60	9,835.60	0.08	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	18,291,000.000	Local	102.367903	18,724,113.22	103.110697	18,859,977.59	135,864.37	0.37	
		Base	102.367903	18,724,113.22	103.110697	18,859,977.59	135,864.37	0.37	
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
	10,000,000.000	Local	101.421855	10,142,185.47	101.414280	10,141,428.00	-757.47	0.20	
		Base	101.421855	10,142,185.47	101.414280	10,141,428.00	-757.47	0.20	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.880060	4,994,003.01	108.652103	5,432,605.15	438,602.14	0.11	
		Base	99.880060	4,994,003.01	108.652103	5,432,605.15	438,602.14	0.11	
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	99.417555	2,982,526.65	-17,473.35	0.06	
		Base	100.000000	3,000,000.00	99.417555	2,982,526.65	-17,473.35	0.06	

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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: September 30, 2020

View Date: October 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
US DOLLAR Total								
		1,301,712,828.180	Local	1,308,972,775.60		1,323,590,482.86	14,617,707.26	26.18
Original Face:	504,225,547.000	Base		1,308,972,775.60		1,323,590,482.86	14,617,707.26	26.18
FIXED INCOME Total								
		1,301,712,828.180	Base	1,308,972,775.60		1,323,590,482.86	14,617,707.26	26.18
Original Face:	504,225,547.000							

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		5,032,328,646.620	Base	5,039,023,217.38		5,053,850,898.00	14,827,680.62	100.00
Original Face:		504,225,547.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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	
		154,261.130	Local	1.000000	154,261.13	1.000000	154,261.13	0.00	0.14
			Base	1.000000	154,261.13	1.000000	154,261.13	0.00	0.14

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	154,261.130	Local	154,261.13		154,261.13	0.00	0.14
		Base	154,261.13		154,261.13	0.00	0.14

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	154,261.130	Base	154,261.13		154,261.13	0.00	0.14

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,262,015.360	Local	100.090003	1,263,151.21	100.090000	1,263,151.17	-0.04	1.12
			Base	100.090003	1,263,151.21	100.090000	1,263,151.17	-0.04	1.12

459200HX2	IBM CORP SR UNSECURED 11/21 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,000,000.000	Local	100.068442	1,000,684.42	100.068442	1,000,684.42	0.00	0.89
			Base	100.068442	1,000,684.42	100.068442	1,000,684.42	0.00	0.89

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,262,015.360	Local	2,263,835.63		2,263,835.59	-0.04	2.01
		Base	2,263,835.63		2,263,835.59	-0.04	2.01

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,262,015.360	Base	2,263,835.63		2,263,835.59	-0.04	2.01

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
	345,000.000	Local	99.893180	344,631.47	103.002977	355,360.27	10,728.80	0.32	
		Base	99.893180	344,631.47	103.002977	355,360.27	10,728.80	0.32	
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.647880	29 Mar 2021		
	1,274,000.000	Local	100.028590	1,274,364.24	100.188172	1,276,397.31	2,033.07	1.14	
		Base	100.028590	1,274,364.24	100.188172	1,276,397.31	2,033.07	1.14	
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
	930,000.000	Local	103.775922	965,116.07	104.256173	969,582.41	4,466.34	0.86	
		Base	103.775922	965,116.07	104.256173	969,582.41	4,466.34	0.86	
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
	665,000.000	Local	99.875343	664,171.03	100.445254	667,960.94	3,789.91	0.59	
		Base	99.875343	664,171.03	100.445254	667,960.94	3,789.91	0.59	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	500,000.000	Local	99.934744	499,673.72	103.555318	517,776.59	18,102.87	0.46	
		Base	99.934744	499,673.72	103.555318	517,776.59	18,102.87	0.46	
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
	650,000.000	Local	99.992877	649,953.70	100.069840	650,453.96	500.26	0.58	
Original Face:	650,000.000	Base	99.992877	649,953.70	100.069840	650,453.96	500.26	0.58	
02582JMM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local	99.989156	499,945.78	103.337680	516,688.40	16,742.62	0.46	
Original Face:	500,000.000	Base	99.989156	499,945.78	103.337680	516,688.40	16,742.62	0.46	
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
	725,000.000	Local	101.089650	732,899.96	101.489763	735,800.78	2,900.82	0.65	
		Base	101.089650	732,899.96	101.489763	735,800.78	2,900.82	0.65	
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.743250	09 Feb 2022		
	1,350,000.000	Local	100.225064	1,353,038.36	100.598851	1,358,084.49	5,046.13	1.21	
		Base	100.225064	1,353,038.36	100.598851	1,358,084.49	5,046.13	1.21	
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
	70,000.000	Local	99.988986	69,992.29	102.708392	71,895.87	1,903.58	0.06	
		Base	99.988986	69,992.29	102.708392	71,895.87	1,903.58	0.06	

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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: September 30, 2020

View Date: October 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	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023			
		500,000.000	Local	99.763522	498,817.61	101.020080	505,100.40	6,282.79	0.45
			Base	99.763522	498,817.61	101.020080	505,100.40	6,282.79	0.45
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024			
		385,000.000	Local	99.990434	384,963.17	101.808490	391,962.69	6,999.52	0.35
		Original Face: 385,000.000	Base	99.990434	384,963.17	101.808490	391,962.69	6,999.52	0.35
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021			
		750,000.000	Local	100.077576	750,581.82	100.917734	756,883.01	6,301.19	0.67
			Base	100.077576	750,581.82	100.917734	756,883.01	6,301.19	0.67
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45				2.450000	27 Nov 2020			
		1,000,000.000	Local	99.906817	999,068.17	100.158048	1,001,580.48	2,512.31	0.89
			Base	99.906817	999,068.17	100.158048	1,001,580.48	2,512.31	0.89
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023			
		750,000.000	Local	101.928756	764,465.67	105.337021	790,027.66	25,561.99	0.70
			Base	101.928756	764,465.67	105.337021	790,027.66	25,561.99	0.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022			
		111,138.350	Local	99.970388	111,105.44	100.482530	111,674.63	569.19	0.10
		Original Face: 400,000.000	Base	99.970388	111,105.44	100.482530	111,674.63	569.19	0.10
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023			
		217,252.850	Local	99.991784	217,235.00	102.288390	222,224.44	4,989.44	0.20
		Original Face: 270,000.000	Base	99.991784	217,235.00	102.288390	222,224.44	4,989.44	0.20
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024			
		445,000.000	Local	99.985020	444,933.34	102.612350	456,624.96	11,691.62	0.41
		Original Face: 445,000.000	Base	99.985020	444,933.34	102.612350	456,624.96	11,691.62	0.41
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023			
		108,196.870	Local	99.991996	108,188.21	100.715730	108,971.27	783.06	0.10
		Original Face: 165,000.000	Base	99.991996	108,188.21	100.715730	108,971.27	783.06	0.10
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022			
		157,963.740	Local	99.937296	157,864.69	100.454780	158,682.13	817.44	0.14
		Original Face: 700,000.000	Base	99.937296	157,864.69	100.454780	158,682.13	817.44	0.14

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
	1,000,000.000	Local		99.085172	990,851.72	100.064010	1,000,640.10	9,788.38	0.89
Original Face:	1,000,000.000	Base		99.085172	990,851.72	100.064010	1,000,640.10	9,788.38	0.89
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
	900,000.000	Local		100.859250	907,733.25	102.717435	924,456.92	16,723.67	0.82
		Base		100.859250	907,733.25	102.717435	924,456.92	16,723.67	0.82
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
	475,000.000	Local		99.985029	474,928.89	101.464637	481,957.03	7,028.14	0.43
		Base		99.985029	474,928.89	101.464637	481,957.03	7,028.14	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.838000	06 Jun 2022		
	1,000,000.000	Local		100.377265	1,003,772.65	100.627182	1,006,271.82	2,499.17	0.89
		Base		100.377265	1,003,772.65	100.627182	1,006,271.82	2,499.17	0.89
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.781130	03 Mar 2022		
	500,000.000	Local		100.336044	501,680.22	100.585253	502,926.27	1,246.05	0.45
		Base		100.336044	501,680.22	100.585253	502,926.27	1,246.05	0.45
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
	1,000,000.000	Local		99.290902	992,909.02	101.017546	1,010,175.46	17,266.44	0.90
		Base		99.290902	992,909.02	101.017546	1,010,175.46	17,266.44	0.90
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local		100.874372	504,371.86	102.922938	514,614.69	10,242.83	0.46
		Base		100.874372	504,371.86	102.922938	514,614.69	10,242.83	0.46
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local		100.000000	340,000.00	101.934000	346,575.60	6,575.60	0.31
		Base		100.000000	340,000.00	101.934000	346,575.60	6,575.60	0.31
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	1,070,000.000	Local		100.652600	1,076,982.82	101.435288	1,085,357.58	8,374.76	0.97
		Base		100.652600	1,076,982.82	101.435288	1,085,357.58	8,374.76	0.97
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.644250	07 Dec 2023		
	1,000,000.000	Local		100.493868	1,004,938.68	100.539270	1,005,392.70	454.02	0.89
Original Face:	1,000,000.000	Base		100.493868	1,004,938.68	100.539270	1,005,392.70	454.02	0.89

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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	
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR				0.571750	20 Oct 2020			
		1,750,000.000	Local	100.000000	1,750,000.00	100.021048	1,750,368.34	368.34	1.56
			Base	100.000000	1,750,000.00	100.021048	1,750,368.34	368.34	1.56
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85				2.850000	12 Feb 2021			
		750,000.000	Local	100.253877	751,904.08	100.740958	755,557.19	3,653.11	0.67
			Base	100.253877	751,904.08	100.740958	755,557.19	3,653.11	0.67
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022			
		900,000.000	Local	99.958402	899,625.62	103.640703	932,766.33	33,140.71	0.83
			Base	99.958402	899,625.62	103.640703	932,766.33	33,140.71	0.83
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023			
		229,622.890	Local	98.978847	227,278.09	100.715430	231,265.68	3,987.59	0.21
		Original Face: 550,000.000	Base	98.978847	227,278.09	100.715430	231,265.68	3,987.59	0.21
191216BG4	COCA COLA CO/THE SR UNSECURED 11/20 2.45				2.450000	01 Nov 2020			
		850,000.000	Local	100.179845	851,528.68	100.176000	851,496.00	-32.68	0.76
			Base	100.179845	851,528.68	100.176000	851,496.00	-32.68	0.76
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020			
		300,000.000	Local	100.112740	300,338.22	100.115741	300,347.22	9.00	0.27
			Base	100.112740	300,338.22	100.115741	300,347.22	9.00	0.27
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.798000	07 Jun 2023			
		850,000.000	Local	100.052153	850,443.30	100.739331	856,284.31	5,841.01	0.76
			Base	100.052153	850,443.30	100.739331	856,284.31	5,841.01	0.76
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3				2.300000	07 Jun 2021			
		310,000.000	Local	99.976835	309,928.19	101.324362	314,105.52	4,177.33	0.28
			Base	99.976835	309,928.19	101.324362	314,105.52	4,177.33	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	100.870020	1,008,700.20	8,700.20	0.90
		Original Face: 1,000,000.000	Base	100.000000	1,000,000.00	100.870020	1,008,700.20	8,700.20	0.90
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022			
		580,000.000	Local	100.328602	581,905.89	103.424461	599,861.87	17,955.98	0.53
			Base	100.328602	581,905.89	103.424461	599,861.87	17,955.98	0.53

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.618000	06 Mar 2022		
	300,000.000	Local	100.101903	300,305.71	100.443558	301,330.67	1,024.96	0.27	
		Base	100.101903	300,305.71	100.443558	301,330.67	1,024.96	0.27	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,000,000.000	Local	100.143688	1,001,436.88	100.661085	1,006,610.85	5,173.97	0.90	
		Base	100.143688	1,001,436.88	100.661085	1,006,610.85	5,173.97	0.90	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	102.857000	935,998.70	25,998.70	0.83	
		Base	100.000000	910,000.00	102.857000	935,998.70	25,998.70	0.83	
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	112,813.450	Local	100.655507	113,552.95	103.915078	117,230.18	3,677.23	0.10	
	Original Face: 1,419,000.000	Base	100.655507	113,552.95	103.915078	117,230.18	3,677.23	0.10	
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	1,405,160.390	Local	101.818866	1,430,718.38	104.640828	1,470,371.47	39,653.09	1.31	
	Original Face: 3,600,000.000	Base	101.818866	1,430,718.38	104.640828	1,470,371.47	39,653.09	1.31	
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
	745,000.000	Local	99.904591	744,289.20	101.663534	757,393.33	13,104.13	0.67	
		Base	99.904591	744,289.20	101.663534	757,393.33	13,104.13	0.67	
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
	1,000,000.000	Local	99.978371	999,783.71	99.897241	998,972.41	-811.30	0.89	
		Base	99.978371	999,783.71	99.897241	998,972.41	-811.30	0.89	
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.270000	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.124112	1,001,241.12	1,241.12	0.89	
		Base	100.000000	1,000,000.00	100.124112	1,001,241.12	1,241.12	0.89	
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.390000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.462316	462,126.65	2,126.65	0.41	
		Base	100.000000	460,000.00	100.462316	462,126.65	2,126.65	0.41	
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37					0.370000	13 Apr 2023		
	500,000.000	Local	99.995946	499,979.73	99.906346	499,531.73	-448.00	0.44	
		Base	99.995946	499,979.73	99.906346	499,531.73	-448.00	0.44	

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
3134GVE87	FREDDIE MAC NOTES 06/23 0.5					0.500000	08 Jun 2023		
	500,000.000	Local		99.992228	499,961.14	100.023567	500,117.84	156.70	0.44
		Base		99.992228	499,961.14	100.023567	500,117.84	156.70	0.44
3134GVWU8	FREDDIE MAC NOTES 05/22 0.35					0.350000	19 May 2022		
	1,000,000.000	Local		99.997216	999,972.16	100.021803	1,000,218.03	245.87	0.89
		Base		99.997216	999,972.16	100.021803	1,000,218.03	245.87	0.89
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	99.920289	999,202.89	-797.11	0.89
		Base		100.000000	1,000,000.00	99.920289	999,202.89	-797.11	0.89
3134GWA48	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	100.000047	1,000,000.47	0.47	0.89
		Base		100.000000	1,000,000.00	100.000047	1,000,000.47	0.47	0.89
3134GWKD7	FREDDIE MAC NOTES 02/24 0.43					0.430000	12 Feb 2024		
	415,000.000	Local		100.000000	415,000.00	99.917510	414,657.67	-342.33	0.37
		Base		100.000000	415,000.00	99.917510	414,657.67	-342.33	0.37
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
	1,000,000.000	Local		99.986437	999,864.37	99.982453	999,824.53	-39.84	0.89
		Base		99.986437	999,864.37	99.982453	999,824.53	-39.84	0.89
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
	500,000.000	Local		100.000000	500,000.00	99.938392	499,691.96	-308.04	0.44
		Base		100.000000	500,000.00	99.938392	499,691.96	-308.04	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
	495,000.000	Local		99.735285	493,689.66	100.071698	495,354.91	1,665.25	0.44
		Base		99.735285	493,689.66	100.071698	495,354.91	1,665.25	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	99.851180	998,511.80	-1,488.20	0.89
		Base		100.000000	1,000,000.00	99.851180	998,511.80	-1,488.20	0.89
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
	500,000.000	Local		99.776150	498,880.75	102.346944	511,734.72	12,853.97	0.46
		Base		99.776150	498,880.75	102.346944	511,734.72	12,853.97	0.46

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

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3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		22,739.870	Local	100.344065	22,818.11	100.161840	22,776.67	-41.44	0.02
Original Face:	1,000,000.000		Base	100.344065	22,818.11	100.161840	22,776.67	-41.44	0.02
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		500,000.000	Local	100.000000	500,000.00	99.882114	499,410.57	-589.43	0.44
			Base	100.000000	500,000.00	99.882114	499,410.57	-589.43	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		1,000,000.000	Local	100.000000	1,000,000.00	99.920864	999,208.64	-791.36	0.89
			Base	100.000000	1,000,000.00	99.920864	999,208.64	-791.36	0.89
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		1,577.190	Local	100.074183	1,578.36	100.027720	1,577.63	-0.73	0.00
Original Face:	1,000,000.000		Base	100.074183	1,578.36	100.027720	1,577.63	-0.73	0.00
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		1,935,000.000	Local	99.187676	1,919,281.53	102.861440	1,990,368.86	71,087.33	1.77
Original Face:	1,935,000.000		Base	99.187676	1,919,281.53	102.861440	1,990,368.86	71,087.33	1.77
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		1,204,026.400	Local	99.768364	1,201,237.44	100.742550	1,212,966.90	11,729.46	1.08
Original Face:	5,000,000.000		Base	99.768364	1,201,237.44	100.742550	1,212,966.90	11,729.46	1.08
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		431,810.980	Local	101.089993	436,517.69	104.120250	449,602.67	13,084.98	0.40
Original Face:	700,000.000		Base	101.089993	436,517.69	104.120250	449,602.67	13,084.98	0.40
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		500,000.000	Local	100.178524	500,892.62	100.429008	502,145.04	1,252.42	0.45
			Base	100.178524	500,892.62	100.429008	502,145.04	1,252.42	0.45
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		485,000.000	Local	99.795612	484,008.72	99.909434	484,560.75	552.03	0.43
			Base	99.795612	484,008.72	99.909434	484,560.75	552.03	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		1,000,000.000	Local	99.901809	999,018.09	100.067811	1,000,678.11	1,660.02	0.89
			Base	99.901809	999,018.09	100.067811	1,000,678.11	1,660.02	0.89

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US BANCORP PIPER JAFFRAY VENTURES
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3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023			
		580,000.000	Local 99.967810	579,813.30	100.036583	580,212.18	398.88		0.52
			Base 99.967810	579,813.30	100.036583	580,212.18	398.88		0.52
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023			
		52,829.830	Local 100.661293	53,179.19	104.419794	55,164.80	1,985.61		0.05
Original Face:		485,000.000	Base 100.661293	53,179.19	104.419794	55,164.80	1,985.61		0.05
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023			
		478,059.500	Local 100.588280	480,871.83	103.494038	494,763.08	13,891.25		0.44
Original Face:		5,000,000.000	Base 100.588280	480,871.83	103.494038	494,763.08	13,891.25		0.44
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022			
		600,000.000	Local 100.465612	602,793.67	103.386621	620,319.73	17,526.06		0.55
			Base 100.465612	602,793.67	103.386621	620,319.73	17,526.06		0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25				2.250000	14 Jun 2021			
		600,000.000	Local 99.711067	598,266.40	101.212767	607,276.60	9,010.20		0.54
			Base 99.711067	598,266.40	101.212767	607,276.60	9,010.20		0.54
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3				1.800000	15 Feb 2022			
		19,728.330	Local 100.002534	19,728.83	100.118540	19,751.72	22.89		0.02
Original Face:		325,000.000	Base 100.002534	19,728.83	100.118540	19,751.72	22.89		0.02
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3				2.640000	15 Dec 2023			
		515,000.000	Local 99.984711	514,921.26	102.175260	526,202.59	11,281.33		0.47
Original Face:		515,000.000	Base 99.984711	514,921.26	102.175260	526,202.59	11,281.33		0.47
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3				3.030000	15 Nov 2022			
		338,928.450	Local 99.992276	338,902.27	101.313590	343,380.58	4,478.31		0.31
Original Face:		700,000.000	Base 99.992276	338,902.27	101.313590	343,380.58	4,478.31		0.31
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3				1.690000	15 Nov 2021			
		34,344.280	Local 99.998806	34,343.87	100.073270	34,369.44	25.57		0.03
Original Face:		630,000.000	Base 99.998806	34,343.87	100.073270	34,369.44	25.57		0.03
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024			
		515,000.000	Local 99.995404	514,976.33	102.253010	526,603.00	11,626.67		0.47
Original Face:		515,000.000	Base 99.995404	514,976.33	102.253010	526,603.00	11,626.67		0.47

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View Date: October 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
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		145,948.140	Local	99.993868	145,939.19	100.328270	146,427.24	488.05	0.13
	Original Face:	750,000.000	Base	99.993868	145,939.19	100.328270	146,427.24	488.05	0.13
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		400,000.000	Local	99.988913	399,955.65	102.338090	409,352.36	9,396.71	0.36
	Original Face:	400,000.000	Base	99.988913	399,955.65	102.338090	409,352.36	9,396.71	0.36
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		595,000.000	Local	99.980039	594,881.23	102.431410	609,466.89	14,585.66	0.54
	Original Face:	595,000.000	Base	99.980039	594,881.23	102.431410	609,466.89	14,585.66	0.54
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		746,000.000	Local	100.095417	746,711.81	101.670614	758,462.78	11,750.97	0.67
			Base	100.095417	746,711.81	101.670614	758,462.78	11,750.97	0.67
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
		855,000.000	Local	100.563809	859,820.57	100.736285	861,295.24	1,474.67	0.77
			Base	100.563809	859,820.57	100.736285	861,295.24	1,474.67	0.77
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.556000	01 Mar 2022		
		1,000,000.000	Local	99.982251	999,822.51	100.237982	1,002,379.82	2,557.31	0.89
			Base	99.982251	999,822.51	100.237982	1,002,379.82	2,557.31	0.89
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		52,378.350	Local	99.998835	52,377.74	100.107800	52,434.81	57.07	0.05
	Original Face:	830,000.000	Base	99.998835	52,377.74	100.107800	52,434.81	57.07	0.05
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		123,412.230	Local	99.964201	123,368.05	100.354600	123,849.85	481.80	0.11
	Original Face:	850,000.000	Base	99.964201	123,368.05	100.354600	123,849.85	481.80	0.11
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
		500,000.000	Local	99.993182	499,965.91	100.009110	500,045.55	79.64	0.44
	Original Face:	500,000.000	Base	99.993182	499,965.91	100.009110	500,045.55	79.64	0.44
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		445,000.000	Local	99.985827	444,936.93	102.269800	455,100.61	10,163.68	0.40
	Original Face:	445,000.000	Base	99.985827	444,936.93	102.269800	455,100.61	10,163.68	0.40

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
	26,481.930	Local	99.994676	26,480.52	100.168030	26,526.43	45.91	0.02	
Original Face:	255,000.000	Base	99.994676	26,480.52	100.168030	26,526.43	45.91	0.02	
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	178,209.570	Local	99.998917	178,207.64	101.140720	180,242.44	2,034.80	0.16	
Original Face:	325,000.000	Base	99.998917	178,207.64	101.140720	180,242.44	2,034.80	0.16	
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	500,000.000	Local	99.998372	499,991.86	102.198310	510,991.55	10,999.69	0.45	
Original Face:	500,000.000	Base	99.998372	499,991.86	102.198310	510,991.55	10,999.69	0.45	
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	154,013.970	Local	99.993156	154,003.43	101.312320	156,035.13	2,031.70	0.14	
Original Face:	250,000.000	Base	99.993156	154,003.43	101.312320	156,035.13	2,031.70	0.14	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local	99.912024	244,784.46	103.364942	253,244.11	8,459.65	0.23	
		Base	99.912024	244,784.46	103.364942	253,244.11	8,459.65	0.23	
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
	855,000.000	Local	100.000000	855,000.00	100.164552	856,406.92	1,406.92	0.76	
		Base	100.000000	855,000.00	100.164552	856,406.92	1,406.92	0.76	
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	1,015,000.000	Local	101.312465	1,028,321.52	103.843177	1,054,008.25	25,686.73	0.94	
		Base	101.312465	1,028,321.52	103.843177	1,054,008.25	25,686.73	0.94	
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	370,000.000	Local	99.996362	369,986.54	102.183870	378,080.32	8,093.78	0.34	
Original Face:	370,000.000	Base	99.996362	369,986.54	102.183870	378,080.32	8,093.78	0.34	
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
	214,458.880	Local	99.824321	214,082.12	100.157710	214,797.10	714.98	0.19	
Original Face:	1,897,000.000	Base	99.824321	214,082.12	100.157710	214,797.10	714.98	0.19	
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					0.531750	20 Jan 2021		
	578,000.000	Local	100.049035	578,283.42	100.064998	578,375.69	92.27	0.51	
		Base	100.049035	578,283.42	100.064998	578,375.69	92.27	0.51	

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
	500,000.000	Local		102.837186	514,185.93	102.963610	514,818.05	632.12	0.46
		Base		102.837186	514,185.93	102.963610	514,818.05	632.12	0.46
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local		104.594536	522,972.68	105.278921	526,394.61	3,421.93	0.47
		Base		104.594536	522,972.68	105.278921	526,394.61	3,421.93	0.47
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.602500	11 May 2022		
	1,500,000.000	Local		100.076915	1,501,153.73	100.461666	1,506,924.99	5,771.26	1.34
		Base		100.076915	1,501,153.73	100.461666	1,506,924.99	5,771.26	1.34
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
	500,000.000	Local		101.338520	506,692.60	104.114650	520,573.25	13,880.65	0.46
		Base		101.338520	506,692.60	104.114650	520,573.25	13,880.65	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	440,000.000	Local		100.068468	440,301.26	100.457000	442,010.80	1,709.54	0.39
		Base		100.068468	440,301.26	100.457000	442,010.80	1,709.54	0.39
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	500,000.000	Local		103.421558	517,107.79	103.589556	517,947.78	839.99	0.46
		Base		103.421558	517,107.79	103.589556	517,947.78	839.99	0.46
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	500,000.000	Local		105.528400	527,642.00	105.602520	528,012.60	370.60	0.47
		Base		105.528400	527,642.00	105.602520	528,012.60	370.60	0.47
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
	400,000.000	Local		100.040313	400,161.25	100.077820	400,311.28	150.03	0.36
	Original Face:	400,000.000	Base	100.040313	400,161.25	100.077820	400,311.28	150.03	0.36
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
	1,000,000.000	Local		98.804667	988,046.67	100.379530	1,003,795.30	15,748.63	0.89
	Original Face:	1,000,000.000	Base	98.804667	988,046.67	100.379530	1,003,795.30	15,748.63	0.89
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
	440,000.000	Local		100.604775	442,661.01	102.671453	451,754.39	9,093.38	0.40
		Base		100.604775	442,661.01	102.671453	451,754.39	9,093.38	0.40

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
	1,300,000.000	Local	99.956815	1,299,438.59	100.494456	1,306,427.93	6,989.34	1.16	
		Base	99.956815	1,299,438.59	100.494456	1,306,427.93	6,989.34	1.16	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	641,000.000	Local	102.273535	655,573.36	102.583709	657,561.57	1,988.21	0.58	
		Base	102.273535	655,573.36	102.583709	657,561.57	1,988.21	0.58	
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
	135,000.000	Local	99.996089	134,994.72	100.192712	135,260.16	265.44	0.12	
		Base	99.996089	134,994.72	100.192712	135,260.16	265.44	0.12	
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
	350,000.000	Local	102.525406	358,838.92	102.453240	358,586.34	-252.58	0.32	
		Base	102.525406	358,838.92	102.453240	358,586.34	-252.58	0.32	
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.066130	22 Nov 2021		
	990,000.000	Local	100.408343	994,042.60	100.704624	996,975.78	2,933.18	0.89	
		Base	100.408343	994,042.60	100.704624	996,975.78	2,933.18	0.89	
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	500,000.000	Local	99.950848	499,754.24	103.737108	518,685.54	18,931.30	0.46	
		Base	99.950848	499,754.24	103.737108	518,685.54	18,931.30	0.46	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	305,000.000	Local	99.961800	304,883.49	101.847015	310,633.40	5,749.91	0.28	
		Base	99.961800	304,883.49	101.847015	310,633.40	5,749.91	0.28	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	102.427402	1,024,274.02	102.869283	1,028,692.83	4,418.81	0.91	
		Base	102.427402	1,024,274.02	102.869283	1,028,692.83	4,418.81	0.91	
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	100.763332	1,813,739.98	13,739.98	1.61	
		Base	100.000000	1,800,000.00	100.763332	1,813,739.98	13,739.98	1.61	
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
	550,000.000	Local	100.086840	550,477.62	100.529000	552,909.50	2,431.88	0.49	
		Base	100.086840	550,477.62	100.529000	552,909.50	2,431.88	0.49	

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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	
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024			
		1,175,000.000	Local 100.043101	1,175,506.44	102.216500	1,201,043.88	25,537.44		1.07
Original Face:		1,175,000.000	Base 100.043101	1,175,506.44	102.216500	1,201,043.88	25,537.44		1.07
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023			
		509,767.890	Local 100.792365	513,807.11	101.445010	517,134.09	3,326.98		0.46
Original Face:		800,000.000	Base 100.792365	513,807.11	101.445010	517,134.09	3,326.98		0.46
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023			
		485,000.000	Local 99.571019	482,919.44	104.858982	508,566.06	25,646.62		0.45
			Base 99.571019	482,919.44	104.858982	508,566.06	25,646.62		0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.595380	30 Jun 2021			
		500,000.000	Local 100.135570	500,677.85	100.293303	501,466.52	788.67		0.45
			Base 100.135570	500,677.85	100.293303	501,466.52	788.67		0.45
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022			
		455,000.000	Local 99.941374	454,733.25	101.891420	463,605.96	8,872.71		0.41
			Base 99.941374	454,733.25	101.891420	463,605.96	8,872.71		0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023			
		1,000,000.000	Local 103.100906	1,031,009.06	104.604375	1,046,043.75	15,034.69		0.93
			Base 103.100906	1,031,009.06	104.604375	1,046,043.75	15,034.69		0.93
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3				1.740000	16 Aug 2021			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3				1.750000	15 Oct 2021			
		210,373.940	Local 99.711585	209,767.19	100.163830	210,718.60	951.41		0.19
Original Face:		1,887,000.000	Base 99.711585	209,767.19	100.163830	210,718.60	951.41		0.19
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3				2.120000	18 Apr 2022			
		104,584.030	Local 99.995955	104,579.80	100.453140	105,057.94	478.14		0.09
Original Face:		335,000.000	Base 99.995955	104,579.80	100.453140	105,057.94	478.14		0.09
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A				1.970000	15 Sep 2022			
		248,716.220	Local 99.999236	248,714.32	100.712080	250,487.28	1,772.96		0.22
Original Face:		335,000.000	Base 99.999236	248,714.32	100.712080	250,487.28	1,772.96		0.22

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
	1,001,000.000	Local		100.043671	1,001,437.15	100.284240	1,003,845.24	2,408.09	0.89
		Base		100.043671	1,001,437.15	100.284240	1,003,845.24	2,408.09	0.89
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local		99.592829	697,149.80	103.132416	721,926.91	24,777.11	0.64
		Base		99.592829	697,149.80	103.132416	721,926.91	24,777.11	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	500,000.000	Local		100.022786	500,113.93	101.424895	507,124.48	7,010.55	0.45
		Base		100.022786	500,113.93	101.424895	507,124.48	7,010.55	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		101.448124	710,136.87	104.451361	731,159.53	21,022.66	0.65
		Base		101.448124	710,136.87	104.451361	731,159.53	21,022.66	0.65
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
	422,000.000	Local		102.297649	431,696.08	102.531035	432,680.97	984.89	0.38
		Base		102.297649	431,696.08	102.531035	432,680.97	984.89	0.38
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
	500,000.000	Local		103.496554	517,482.77	103.599867	517,999.34	516.57	0.46
		Base		103.496554	517,482.77	103.599867	517,999.34	516.57	0.46
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
	850,000.000	Local		99.849228	848,718.44	100.498077	854,233.65	5,515.21	0.76
		Base		99.849228	848,718.44	100.498077	854,233.65	5,515.21	0.76
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.581130	24 Feb 2023		
	500,000.000	Local		99.687262	498,436.31	100.097312	500,486.56	2,050.25	0.45
		Base		99.687262	498,436.31	100.097312	500,486.56	2,050.25	0.45
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.158120	250,395.30	103.420133	258,550.33	8,155.03	0.23
		Base		100.158120	250,395.30	103.420133	258,550.33	8,155.03	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.503250	10 May 2021		
	2,080,000.000	Local		100.004145	2,080,086.22	100.120156	2,082,499.24	2,413.02	1.85
		Base		100.004145	2,080,086.22	100.120156	2,082,499.24	2,413.02	1.85

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
69371RQ90	PACCAR FINANCIAL CORP SR UNSECURED 08/23 0.35					0.350000	11 Aug 2023		
	335,000.000	Local	99.875101	334,581.59	99.859618	334,529.72	-51.87	0.30	
		Base	99.875101	334,581.59	99.859618	334,529.72	-51.87	0.30	
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125					3.125000	01 Nov 2020		
	1,000,000.000	Local	100.146481	1,001,464.81	100.231294	1,002,312.94	848.13	0.89	
		Base	100.146481	1,001,464.81	100.231294	1,002,312.94	848.13	0.89	
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
	470,000.000	Local	101.355015	476,368.57	101.226606	475,765.05	-603.52	0.42	
		Base	101.355015	476,368.57	101.226606	475,765.05	-603.52	0.42	
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.616000	02 May 2022		
	525,000.000	Local	100.301339	526,582.03	100.353196	526,854.28	272.25	0.47	
		Base	100.301339	526,582.03	100.353196	526,854.28	272.25	0.47	
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local	99.829665	489,165.36	101.016691	494,981.79	5,816.43	0.44	
		Base	99.829665	489,165.36	101.016691	494,981.79	5,816.43	0.44	
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
	900,000.000	Local	100.119988	901,079.89	100.580185	905,221.67	4,141.78	0.81	
		Base	100.119988	901,079.89	100.580185	905,221.67	4,141.78	0.81	
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
	780,000.000	Local	99.996922	779,975.99	100.103717	780,808.99	833.00	0.69	
		Base	99.996922	779,975.99	100.103717	780,808.99	833.00	0.69	
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
	823,000.000	Local	99.444070	818,424.70	101.094353	832,006.53	13,581.83	0.74	
		Base	99.444070	818,424.70	101.094353	832,006.53	13,581.83	0.74	
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
	450,000.000	Local	101.169080	455,260.86	102.483135	461,174.11	5,913.25	0.41	
		Base	101.169080	455,260.86	102.483135	461,174.11	5,913.25	0.41	
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR					0.744500	26 Oct 2021		
	500,000.000	Local	100.028894	500,144.47	100.038404	500,192.02	47.55	0.44	
		Base	100.028894	500,144.47	100.038404	500,192.02	47.55	0.44	

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Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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			
		600,000.000	Local 99.972405	599,834.43	103.873302	623,239.81	23,405.38		0.55
			Base 99.972405	599,834.43	103.873302	623,239.81	23,405.38		0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75				2.750000	12 Mar 2021			
		1,111,000.000	Local 100.333318	1,114,703.16	100.619107	1,117,878.28	3,175.12		0.99
			Base 100.333318	1,114,703.16	100.619107	1,117,878.28	3,175.12		0.99
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75				2.750000	01 Mar 2022			
		1,335,000.000	Local 100.099683	1,336,330.77	103.344591	1,379,650.29	43,319.52		1.23
			Base 100.099683	1,336,330.77	103.344591	1,379,650.29	43,319.52		1.23
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023			
		755,000.000	Local 99.742817	753,058.27	103.400024	780,670.18	27,611.91		0.69
			Base 99.742817	753,058.27	103.400024	780,670.18	27,611.91		0.69
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2				1.670000	15 Nov 2022			
		592,112.840	Local 99.999054	592,107.24	100.678600	596,130.92	4,023.68		0.53
Original Face:		600,000.000	Base 99.999054	592,107.24	100.678600	596,130.92	4,023.68		0.53
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024			
		345,000.000	Local 99.994519	344,981.09	102.362690	353,151.28	8,170.19		0.31
Original Face:		345,000.000	Base 99.994519	344,981.09	102.362690	353,151.28	8,170.19		0.31
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3				1.780000	15 Nov 2021			
		253,979.170	Local 99.607054	252,981.17	100.185480	254,450.25	1,469.08		0.23
Original Face:		1,645,000.000	Base 99.607054	252,981.17	100.185480	254,450.25	1,469.08		0.23
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3				2.910000	17 Jul 2023			
		550,000.000	Local 99.988504	549,936.77	102.210620	562,158.41	12,221.64		0.50
Original Face:		550,000.000	Base 99.988504	549,936.77	102.210620	562,158.41	12,221.64		0.50
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023			
		1,000,000.000	Local 99.943514	999,435.14	101.798200	1,017,982.00	18,546.86		0.91
			Base 99.943514	999,435.14	101.798200	1,017,982.00	18,546.86		0.91
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05				2.050000	01 Apr 2021			
		1,100,000.000	Local 99.595322	1,095,548.54	100.872381	1,109,596.19	14,047.65		0.99
			Base 99.595322	1,095,548.54	100.872381	1,109,596.19	14,047.65		0.99

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Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2020

View Date: October 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
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
	500,000.000	Local	100.097382	500,486.91	100.849380	504,246.90	3,759.99	0.45	
		Base	100.097382	500,486.91	100.849380	504,246.90	3,759.99	0.45	
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					0.345000	15 Oct 2020		
	1,000,000.000	Local	99.997215	999,972.15	100.003586	1,000,035.86	63.71	0.89	
		Base	99.997215	999,972.15	100.003586	1,000,035.86	63.71	0.89	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	500,000.000	Local	100.664880	503,324.40	104.056291	520,281.46	16,957.06	0.46	
		Base	100.664880	503,324.40	104.056291	520,281.46	16,957.06	0.46	
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.510380	15 Jun 2021		
	500,000.000	Local	100.049282	500,246.41	100.157849	500,789.25	542.84	0.45	
		Base	100.049282	500,246.41	100.157849	500,789.25	542.84	0.45	
92826CAB8	VISA INC SR UNSECURED 12/20 2.2					2.200000	14 Dec 2020		
	450,000.000	Local	100.239891	451,079.51	100.219728	450,988.78	-90.73	0.40	
		Base	100.239891	451,079.51	100.219728	450,988.78	-90.73	0.40	
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.453250	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.167248	626,045.30	1,045.30	0.56	
		Base	100.000000	625,000.00	100.167248	626,045.30	1,045.30	0.56	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	1,000,000.000	Local	107.266887	1,072,668.87	108.037581	1,080,375.81	7,706.94	0.96	
		Base	107.266887	1,072,668.87	108.037581	1,080,375.81	7,706.94	0.96	
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.591250	04 Mar 2021		
	500,000.000	Local	100.285934	501,429.67	100.519209	502,596.05	1,166.38	0.45	
		Base	100.285934	501,429.67	100.519209	502,596.05	1,166.38	0.45	
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					0.585000	15 Jan 2021		
	600,000.000	Local	100.000000	600,000.00	100.084602	600,507.61	507.61	0.53	
		Base	100.000000	600,000.00	100.084602	600,507.61	507.61	0.53	
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
	500,000.000	Local	108.062210	540,311.05	108.260191	541,300.96	989.91	0.48	
		Base	108.062210	540,311.05	108.260191	541,300.96	989.91	0.48	

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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: September 30, 2020

View Date: October 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
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR				0.767750	22 Oct 2021		
		500,000.000	Local 100.412916	502,064.58	100.450413	502,252.07	187.49	0.45
			Base 100.412916	502,064.58	100.450413	502,252.07	187.49	0.45
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.897000	27 May 2022		
		400,000.000	Local 100.495298	401,981.19	101.573294	406,293.18	4,311.99	0.36
			Base 100.495298	401,981.19	101.573294	406,293.18	4,311.99	0.36
US DOLLAR Total								
		108,426,630.530	Local	108,860,735.58		110,022,952.45	1,162,216.87	97.85
Original Face:		46,928,000.000	Base	108,860,735.58		110,022,952.45	1,162,216.87	97.85
FIXED INCOME Total								
		108,426,630.530	Base	108,860,735.58		110,022,952.45	1,162,216.87	97.85
Original Face:		46,928,000.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		110,842,907.020	Base	111,278,832.34		112,441,049.17	1,162,216.83	100.00
Original Face:		46,928,000.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
		-756,250.010	Local	1.000000	-756,250.01	1.000000	-756,250.01	0.08
			Base	1.000000	-756,250.01	1.000000	-756,250.01	0.08

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-756,250.010	Local	-756,250.01		-756,250.01	0.00	0.08
		Base	-756,250.01		-756,250.01	0.00	0.08

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-756,250.010	Base	-756,250.01		-756,250.01	0.00	0.08

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
		10,002,424.270	Local	100.000000	10,002,424.27	100.000000	10,002,424.27	1.07
			Base	100.000000	10,002,424.27	100.000000	10,002,424.27	1.07

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	1.60
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	1.60

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	3.20
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	3.20

9127962Q1	TREASURY BILL 04/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.920492	24,980,122.92	99.920492	24,980,122.92	2.66
			Base	99.920492	24,980,122.92	99.920492	24,980,122.92	2.66

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	99.958758	39,983,503.33	99.958758	39,983,503.33	4.26
			Base	99.958758	39,983,503.33	99.958758	39,983,503.33	4.26

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: September 30, 2020

View Date: October 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
9127963U1	TREASURY BILL 01/21 0.00000					0.127500	14 Jan 2021		
	25,000,000.000	Local		99.962813	24,990,703.13	99.971472	24,992,868.00	2,164.87	2.66
		Base		99.962813	24,990,703.13	99.971472	24,992,868.00	2,164.87	2.66
9127963V9	TREASURY BILL 01/21 0.00000					0.126000	21 Jan 2021		
	25,000,000.000	Local		99.960800	24,990,200.00	99.968396	24,992,099.00	1,899.00	2.66
		Base		99.960800	24,990,200.00	99.968396	24,992,099.00	1,899.00	2.66
9127964C0	TREASURY BILL 02/21 0.00000					0.110000	11 Feb 2021		
	30,000,000.000	Local		99.959361	29,987,808.33	99.961500	29,988,450.00	641.67	3.20
		Base		99.959361	29,987,808.33	99.961500	29,988,450.00	641.67	3.20
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	07 Oct 2020		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.67
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.67
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	08 Oct 2020		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.67
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.67
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Oct 2020		
	35,044,295.980	Local		100.000000	35,044,295.98	100.000000	35,044,295.98	0.00	3.74
		Base		100.000000	35,044,295.98	100.000000	35,044,295.98	0.00	3.74
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Oct 2020		
	40,040,472.190	Local		100.000000	40,040,472.19	100.000000	40,040,472.19	0.00	4.27
		Base		100.000000	40,040,472.19	100.000000	40,040,472.19	0.00	4.27
979QHR003	SOUTH STREET REPO					0.100000	01 Oct 2020		
	95,871,215.940	Local		100.000000	95,871,215.94	100.000000	95,871,215.94	0.00	10.22
		Base		100.000000	95,871,215.94	100.000000	95,871,215.94	0.00	10.22
US DOLLAR Total									
	420,958,408.380	Local			420,890,746.09		420,895,451.63	4,705.54	44.87
		Base			420,890,746.09		420,895,451.63	4,705.54	44.87
CASH EQUIVALENT Total									
	420,958,408.380	Base			420,890,746.09		420,895,451.63	4,705.54	44.87

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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: September 30, 2020

View Date: October 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

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	5,615,896.040	Local	101.070022	5,675,987.36	105.832590	5,943,448.23	267,460.87	0.63
Original Face:	20,540,000.000	Base	101.070022	5,675,987.36	105.832590	5,943,448.23	267,460.87	0.63
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.977701	19,995,540.14	102.947579	20,589,515.80	593,975.66	2.20
		Base	99.977701	19,995,540.14	102.947579	20,589,515.80	593,975.66	2.20
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.404697	5,020,234.85	20,234.85	0.54
		Base	100.000000	5,000,000.00	100.404697	5,020,234.85	20,234.85	0.54
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.160000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000699	10,000,069.90	69.90	1.07
		Base	100.000000	10,000,000.00	100.000699	10,000,069.90	69.90	1.07
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR				0.135000	21 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.008613	5,000,430.65	430.65	0.53
		Base	100.000000	5,000,000.00	100.008613	5,000,430.65	430.65	0.53
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	8,426,684.980	Local	104.593763	8,813,786.93	111.175128	9,368,377.81	554,590.88	1.00
Original Face:	24,487,993.000	Base	104.593763	8,813,786.93	111.175128	9,368,377.81	554,590.88	1.00
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	2,853,604.900	Local	104.506728	2,982,209.12	108.530241	3,097,024.28	114,815.16	0.33
Original Face:	10,000,000.000	Base	104.506728	2,982,209.12	108.530241	3,097,024.28	114,815.16	0.33
3132X0NX5	FARMER MAC NOTES 01/22 VAR				0.378500	03 Jan 2022		
	5,000,000.000	Local	100.099853	5,004,992.63	100.176282	5,008,814.10	3,821.47	0.53
		Base	100.099853	5,004,992.63	100.176282	5,008,814.10	3,821.47	0.53
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.495750	22 Jan 2021		
	10,000,000.000	Local	99.998763	9,999,876.30	100.109250	10,010,925.00	11,048.70	1.07
		Base	99.998763	9,999,876.30	100.109250	10,010,925.00	11,048.70	1.07

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3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021		
		5,000,000.000	Local 99.963713	4,998,185.67	103.261032	5,163,051.60	164,865.93	0.55
			Base 99.963713	4,998,185.67	103.261032	5,163,051.60	164,865.93	0.55
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	100.043155	5,002,157.75	2,157.75	0.53
			Base 100.000000	5,000,000.00	100.043155	5,002,157.75	2,157.75	0.53
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	100.121798	5,006,089.90	6,089.90	0.53
			Base 100.000000	5,000,000.00	100.121798	5,006,089.90	6,089.90	0.53
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	99.964575	9,996,457.50	-3,542.50	1.07
			Base 100.000000	10,000,000.00	99.964575	9,996,457.50	-3,542.50	1.07
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	100.131942	10,013,194.20	13,194.20	1.07
			Base 100.000000	10,000,000.00	100.131942	10,013,194.20	13,194.20	1.07
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69				1.690000	12 Feb 2024		
		3,610,000.000	Local 100.116185	3,614,194.28	100.433832	3,625,661.34	11,467.06	0.39
			Base 100.116185	3,614,194.28	100.433832	3,625,661.34	11,467.06	0.39
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
		10,000,000.000	Local 99.924100	9,992,409.97	99.945894	9,994,589.40	2,179.43	1.07
			Base 99.924100	9,992,409.97	99.945894	9,994,589.40	2,179.43	1.07
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
		10,000,000.000	Local 100.010981	10,001,098.08	100.198117	10,019,811.70	18,713.62	1.07
			Base 100.010981	10,001,098.08	100.198117	10,019,811.70	18,713.62	1.07
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	100.052460	5,002,623.00	2,623.00	0.53
			Base 100.000000	5,000,000.00	100.052460	5,002,623.00	2,623.00	0.53
3134GUH60	FREDDIE MAC NOTES 12/24 2				2.000000	30 Dec 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.310844	5,015,542.20	15,542.20	0.53
			Base 100.000000	5,000,000.00	100.310844	5,015,542.20	15,542.20	0.53

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3134GUH78	FREDDIE MAC NOTES 12/24 2				2.000000	30 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.326471	10,032,647.10	32,647.10	1.07
			Base	100.000000	10,000,000.00	100.326471	10,032,647.10	32,647.10	1.07
3134GUS92	FREDDIE MAC NOTES 01/25 1.8				1.800000	16 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	101.100626	5,055,031.30	55,031.30	0.54
			Base	100.000000	5,000,000.00	101.100626	5,055,031.30	55,031.30	0.54
3134GWAR7	FREDDIE MAC NOTES 07/25 0.75				0.750000	21 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.860123	9,986,012.30	-13,987.70	1.06
			Base	100.000000	10,000,000.00	99.860123	9,986,012.30	-13,987.70	1.06
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	99.982453	9,998,245.30	-1,754.70	1.07
			Base	100.000000	10,000,000.00	99.982453	9,998,245.30	-1,754.70	1.07
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.946121	9,994,612.10	-5,387.90	1.07
			Base	100.000000	10,000,000.00	99.946121	9,994,612.10	-5,387.90	1.07
3135G0U35	FANNIE MAE NOTES 06/21 2.75				2.750000	22 Jun 2021			
		10,000,000.000	Local	99.994445	9,999,444.46	101.887709	10,188,770.90	189,326.44	1.09
			Base	99.994445	9,999,444.46	101.887709	10,188,770.90	189,326.44	1.09
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		16,000,000.000	Local	99.969321	15,995,091.38	103.184000	16,509,440.00	514,348.62	1.76
			Base	99.969321	15,995,091.38	103.184000	16,509,440.00	514,348.62	1.76
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		3,026,457.360	Local	99.772758	3,019,579.99	102.465360	3,101,070.43	81,490.44	0.33
Original Face:		11,452,445.000	Base	99.772758	3,019,579.99	102.465360	3,101,070.43	81,490.44	0.33
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		3,920,566.780	Local	100.280225	3,931,553.17	102.333370	4,012,048.11	80,494.94	0.43
Original Face:		11,058,708.000	Base	100.280225	3,931,553.17	102.333370	4,012,048.11	80,494.94	0.43
3136G4A78	FANNIE MAE NOTES 07/24 0.58				0.580000	22 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.010395	10,001,039.50	1,039.50	1.07
			Base	100.000000	10,000,000.00	100.010395	10,001,039.50	1,039.50	1.07

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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	100.086268	5,004,313.40	4,313.40	0.53
		Base		100.000000	5,000,000.00	100.086268	5,004,313.40	4,313.40	0.53
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
	190,196.140	Local		98.655393	187,638.75	100.491230	191,130.44	3,491.69	0.02
Original Face:	5,000,000.000	Base		98.655393	187,638.75	100.491230	191,130.44	3,491.69	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	1,726,922.600	Local		99.978082	1,726,544.10	102.924650	1,777,429.04	50,884.94	0.19
Original Face:	10,000,000.000	Base		99.978082	1,726,544.10	102.924650	1,777,429.04	50,884.94	0.19
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
	756,444.300	Local		102.830563	777,855.93	100.901890	763,266.60	-14,589.33	0.08
Original Face:	10,000,000.000	Base		102.830563	777,855.93	100.901890	763,266.60	-14,589.33	0.08
3137AQT6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
	1,880,394.390	Local		100.718012	1,893,895.84	102.479340	1,927,015.76	33,119.92	0.21
Original Face:	12,022,600.000	Base		100.718012	1,893,895.84	102.479340	1,927,015.76	33,119.92	0.21
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	2,957,108.340	Local		100.356146	2,967,639.96	102.414330	3,028,502.69	60,862.73	0.32
Original Face:	15,363,692.000	Base		100.356146	2,967,639.96	102.414330	3,028,502.69	60,862.73	0.32
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	4,891,775.760	Local		101.255239	4,953,179.24	103.243260	5,050,428.77	97,249.53	0.54
Original Face:	24,000,000.000	Base		101.255239	4,953,179.24	103.243260	5,050,428.77	97,249.53	0.54
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
	392,059.840	Local		100.735332	394,942.78	100.038810	392,212.00	-2,730.78	0.04
Original Face:	29,723,368.000	Base		100.735332	394,942.78	100.038810	392,212.00	-2,730.78	0.04
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	971,833.790	Local		101.608989	987,470.49	103.920020	1,009,929.87	22,459.38	0.11
Original Face:	9,815,000.000	Base		101.608989	987,470.49	103.920020	1,009,929.87	22,459.38	0.11
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	2,781,849.000	Local		101.722679	2,829,771.33	101.111380	2,812,765.91	-17,005.42	0.30
Original Face:	10,000,000.000	Base		101.722679	2,829,771.33	101.111380	2,812,765.91	-17,005.42	0.30

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3137FEVL1	FREDDIE MAC FHR 4800 UA				3.500000	15 Dec 2044			
	3,469,106.370	Local	99.896557	3,465,517.81	101.573630	3,523,697.27	58,179.46		0.38
Original Face:	14,712,277.000	Base	99.896557	3,465,517.81	101.573630	3,523,697.27	58,179.46		0.38
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
	789,503.500	Local	101.618282	802,279.89	104.328620	823,678.11	21,398.22		0.09
Original Face:	10,000,000.000	Base	101.618282	802,279.89	104.328620	823,678.11	21,398.22		0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
	890,174.610	Local	108.608496	966,805.26	112.599680	1,002,333.76	35,528.50		0.11
Original Face:	12,777,000.000	Base	108.608496	966,805.26	112.599680	1,002,333.76	35,528.50		0.11
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	305,274.600	Local	105.736141	322,785.58	118.615280	362,102.32	39,316.74		0.04
Original Face:	10,000,000.000	Base	105.736141	322,785.58	118.615280	362,102.32	39,316.74		0.04
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
	281,764.500	Local	104.082012	293,266.16	112.013430	315,614.08	22,347.92		0.03
Original Face:	5,000,000.000	Base	104.082012	293,266.16	112.013430	315,614.08	22,347.92		0.03
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029			
	252,155.520	Local	102.459490	258,357.26	103.057450	259,865.05	1,507.79		0.03
Original Face:	16,000,000.000	Base	102.459490	258,357.26	103.057450	259,865.05	1,507.79		0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	186,516.200	Local	104.915396	195,684.21	109.065190	203,424.25	7,740.04		0.02
Original Face:	5,000,000.000	Base	104.915396	195,684.21	109.065190	203,424.25	7,740.04		0.02
31422BW89	FARMER MAC NOTES 03/22 0.13				0.130000	29 Mar 2022			
	20,000,000.000	Local	99.941319	19,988,263.74	99.904251	19,980,850.20	-7,413.54		2.13
		Base	99.941319	19,988,263.74	99.904251	19,980,850.20	-7,413.54		2.13
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042			
	749,250.100	Local	102.666367	769,227.86	103.927756	778,678.82	9,450.96		0.08
Original Face:	9,875,825.000	Base	102.666367	769,227.86	103.927756	778,678.82	9,450.96		0.08
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
	858,899.950	Local	99.945317	858,430.28	105.224126	903,769.97	45,339.69		0.10
Original Face:	5,000,000.000	Base	99.945317	858,430.28	105.224126	903,769.97	45,339.69		0.10

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	Units								
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
	2,481,537.200	Local	100.967175	2,505,538.01	103.086790	2,558,137.04	52,599.03	0.27	
Original Face:	10,000,000.000	Base	100.967175	2,505,538.01	103.086790	2,558,137.04	52,599.03	0.27	
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	230,131.800	Local	99.690960	229,420.60	100.534080	231,360.89	1,940.29	0.02	
Original Face:	2,000,000.000	Base	99.690960	229,420.60	100.534080	231,360.89	1,940.29	0.02	
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
	1,475,722.150	Local	100.124945	1,477,565.99	102.994920	1,519,918.85	42,352.86	0.16	
Original Face:	5,000,000.000	Base	100.124945	1,477,565.99	102.994920	1,519,918.85	42,352.86	0.16	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,300,672.900	Local	95.521406	3,152,849.15	100.742610	3,325,184.03	172,334.88	0.35	
Original Face:	10,000,000.000	Base	95.521406	3,152,849.15	100.742610	3,325,184.03	172,334.88	0.35	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	6,290,584.700	Local	94.532915	5,946,673.09	102.141440	6,425,293.80	478,620.71	0.68	
Original Face:	10,000,000.000	Base	94.532915	5,946,673.09	102.141440	6,425,293.80	478,620.71	0.68	
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
	2,729,634.360	Local	100.000000	2,729,634.36	100.790200	2,751,203.93	21,569.57	0.29	
Original Face:	11,635,033.000	Base	100.000000	2,729,634.36	100.790200	2,751,203.93	21,569.57	0.29	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	3,912,897.500	Local	97.760071	3,825,251.39	104.807810	4,101,022.18	275,770.79	0.44	
Original Face:	5,000,000.000	Base	97.760071	3,825,251.39	104.807810	4,101,022.18	275,770.79	0.44	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	2,292,853.800	Local	100.808394	2,311,389.09	104.828300	2,403,559.66	92,170.57	0.26	
Original Face:	10,000,000.000	Base	100.808394	2,311,389.09	104.828300	2,403,559.66	92,170.57	0.26	
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	2,311,483.900	Local	100.223005	2,316,638.63	103.606760	2,394,853.58	78,214.95	0.26	
Original Face:	10,000,000.000	Base	100.223005	2,316,638.63	103.606760	2,394,853.58	78,214.95	0.26	
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	3,042,120.960	Local	95.904441	2,917,529.11	102.362620	3,113,994.72	196,465.61	0.33	
Original Face:	4,000,000.000	Base	95.904441	2,917,529.11	102.362620	3,113,994.72	196,465.61	0.33	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,128,257.300	Local	96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	0.45	
Original Face:	5,000,000.000	Base	96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	0.45	
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
	1,260,548.950	Local	98.940662	1,247,195.47	101.575860	1,280,413.44	33,217.97	0.14	
Original Face:	5,000,000.000	Base	98.940662	1,247,195.47	101.575860	1,280,413.44	33,217.97	0.14	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	3,685,038.800	Local	99.902089	3,681,430.74	102.788490	3,787,795.74	106,365.00	0.40	
Original Face:	10,000,000.000	Base	99.902089	3,681,430.74	102.788490	3,787,795.74	106,365.00	0.40	
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
	622,560.700	Local	99.248152	617,879.99	100.550370	625,987.09	8,107.10	0.07	
Original Face:	5,000,000.000	Base	99.248152	617,879.99	100.550370	625,987.09	8,107.10	0.07	
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
	1,077,953.050	Local	99.280465	1,070,196.80	101.260780	1,091,543.67	21,346.87	0.12	
Original Face:	5,000,000.000	Base	99.280465	1,070,196.80	101.260780	1,091,543.67	21,346.87	0.12	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,947,586.900	Local	100.068186	1,948,914.89	102.546090	1,997,174.22	48,259.33	0.21	
Original Face:	5,000,000.000	Base	100.068186	1,948,914.89	102.546090	1,997,174.22	48,259.33	0.21	
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	3,767,866.550	Local	99.619545	3,753,531.52	104.185460	3,925,569.10	172,037.58	0.42	
Original Face:	5,000,000.000	Base	99.619545	3,753,531.52	104.185460	3,925,569.10	172,037.58	0.42	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	2,639,288.480	Local	99.869641	2,635,847.92	104.771170	2,765,213.42	129,365.50	0.29	
Original Face:	9,953,662.330	Base	99.869641	2,635,847.92	104.771170	2,765,213.42	129,365.50	0.29	
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	7,000,000.000	Local	106.538197	7,457,673.82	107.355527	7,514,886.89	57,213.07	0.80	
		Base	106.538197	7,457,673.82	107.355527	7,514,886.89	57,213.07	0.80	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
	5,000,000.000	Local	110.902485	5,545,124.26	110.139470	5,506,973.50	-38,150.76	0.59	
		Base	110.902485	5,545,124.26	110.139470	5,506,973.50	-38,150.76	0.59	

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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: September 30, 2020

View Date: October 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	
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022			
		1,730,000.000	Local	100.384479	1,736,651.49	103.056838	1,782,883.30	46,231.81	0.19
			Base	100.384479	1,736,651.49	103.056838	1,782,883.30	46,231.81	0.19
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		5,000,000.000	Local	99.728974	4,986,448.69	101.826262	5,091,313.10	104,864.41	0.54
			Base	99.728974	4,986,448.69	101.826262	5,091,313.10	104,864.41	0.54
9127965C9	CASH MGMT BILL 12/20 0.00000					15 Dec 2020			
		20,000,000.000	Local	99.978125	19,995,625.00	99.978125	19,995,625.00	0.00	2.13
			Base	99.978125	19,995,625.00	99.978125	19,995,625.00	0.00	2.13
9127965D7	CASH MGMT BILL 12/20 0.00000					22 Dec 2020			
		20,000,000.000	Local	99.976083	19,995,216.66	99.980639	19,996,127.80	911.14	2.13
			Base	99.976083	19,995,216.66	99.980639	19,996,127.80	911.14	2.13
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
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
		0.000	Local	0.000000	-21,100.06	0.000000	0.00	21,100.06	0.00
			Base	0.000000	-21,100.06	0.000000	0.00	21,100.06	0.00
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
		15,000,000.000	Local	100.004304	15,000,645.53	100.226106	15,033,915.90	33,270.37	1.60
			Base	100.004304	15,000,645.53	100.226106	15,033,915.90	33,270.37	1.60
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020			
		10,000,000.000	Local	100.003287	10,000,328.72	100.432542	10,043,254.20	42,925.48	1.07
			Base	100.003287	10,000,328.72	100.432542	10,043,254.20	42,925.48	1.07
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021			
		25,000,000.000	Local	99.998650	24,999,662.49	100.789062	25,197,265.50	197,603.01	2.69
			Base	99.998650	24,999,662.49	100.789062	25,197,265.50	197,603.01	2.69
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021			
		10,000,000.000	Local	100.012224	10,001,222.41	100.980469	10,098,046.90	96,824.49	1.08
			Base	100.012224	10,001,222.41	100.980469	10,098,046.90	96,824.49	1.08

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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: September 30, 2020

View Date: October 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
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.925151	4,996,257.57	100.421875	5,021,093.75	24,836.18	0.54
		Base		99.925151	4,996,257.57	100.421875	5,021,093.75	24,836.18	0.54
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
912828WY2	US TREASURY N/B 07/21 2.25					2.250000	31 Jul 2021		
	20,000,000.000	Local		101.767993	20,353,598.63	101.769531	20,353,906.20	307.57	2.17
		Base		101.767993	20,353,598.63	101.769531	20,353,906.20	307.57	2.17
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		99.893302	19,978,660.44	101.660156	20,332,031.20	353,370.76	2.17
		Base		99.893302	19,978,660.44	101.660156	20,332,031.20	353,370.76	2.17
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	20,000,000.000	Local		99.966069	19,993,213.78	100.000000	20,000,000.00	6,786.22	2.13
		Base		99.966069	19,993,213.78	100.000000	20,000,000.00	6,786.22	2.13
US DOLLAR Total									
	508,711,179.570	Local			509,974,221.02		516,363,279.99	6,389,058.97	55.05
Original Face:	419,417,603.330	Base			509,974,221.02		516,363,279.99	6,389,058.97	55.05
FIXED INCOME Total									
	508,711,179.570	Base			509,974,221.02		516,363,279.99	6,389,058.97	55.05
Original Face:	419,417,603.330								

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		928,913,337.940	Base	930,108,717.10		936,502,481.61	6,393,764.51	100.00
Original Face:		419,417,603.330						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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

02314PK59	AMAZON COM INC DISC COML				0.090000	05 Oct 2020		
	23,250,000.000	Local	99.999000	23,249,767.50	99.999000	23,249,767.50	0.00	1.23
		Base	99.999000	23,249,767.50	99.999000	23,249,767.50	0.00	1.23
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
	10,000,000.000	Local	99.720000	9,972,000.00	99.985000	9,998,500.00	26,500.00	0.53
		Base	99.720000	9,972,000.00	99.985000	9,998,500.00	26,500.00	0.53
03785DM29	APPLE INC				0.110000	02 Dec 2020		
	15,000,000.000	Local	99.981056	14,997,158.34	99.984328	14,997,649.20	490.86	0.79
		Base	99.981056	14,997,158.34	99.984328	14,997,649.20	490.86	0.79
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
	10,000,000.000	Local	99.631667	9,963,166.67	99.977900	9,997,790.00	34,623.33	0.53
		Base	99.631667	9,963,166.67	99.977900	9,997,790.00	34,623.33	0.53
04821TKF1	ATLANTIC ASSET SECUR				0.150000	15 Oct 2020		
	20,000,000.000	Local	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	1.06
		Base	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	1.06
06367BQS1	BANK OF MONTREAL-				0.200000	13 Nov 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.009192	20,001,838.40	1,838.40	1.06
		Base	100.000000	20,000,000.00	100.009192	20,001,838.40	1,838.40	1.06
06367BTB5	BANK OF MONTREAL-				0.140000	04 Jan 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	99.993401	19,998,680.20	-1,319.80	1.06
		Base	100.000000	20,000,000.00	99.993401	19,998,680.20	-1,319.80	1.06
06367BTJ8	BANK OF MONTREAL-				0.170000	07 Dec 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.004648	10,000,464.80	464.80	0.53
		Base	100.000000	10,000,000.00	100.004648	10,000,464.80	464.80	0.53
07644AM84	BEDFORD ROW FDG CORP				0.180000	08 Dec 2020		
	10,000,000.000	Local	99.966000	9,996,600.00	99.971667	9,997,166.70	566.70	0.53
		Base	99.966000	9,996,600.00	99.971667	9,997,166.70	566.70	0.53

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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: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
07644AQ15	BEDFORD ROW FDG CORP				0.180000	01 Mar 2021			
		15,000,000.000	Local	99.924500	14,988,675.00	99.928694	14,989,304.10	629.10	0.79
			Base	99.924500	14,988,675.00	99.928694	14,989,304.10	629.10	0.79
07645RCS3	BEDFORD ROW FDG CORP				0.275000	20 Sep 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
15060XM17	CEDAR SPRING CPTL CO				0.180000	01 Dec 2020			
		10,000,000.000	Local	99.969500	9,996,950.00	99.971025	9,997,102.50	152.50	0.53
			Base	99.969500	9,996,950.00	99.971025	9,997,102.50	152.50	0.53
15060XMB5	CEDAR SPRING CPTL CO				0.180000	11 Dec 2020			
		15,000,000.000	Local	99.964500	14,994,675.00	99.964303	14,994,645.45	-29.55	0.79
			Base	99.964500	14,994,675.00	99.964303	14,994,645.45	-29.55	0.79
15060XNN8	CEDAR SPRING CPTL CO				0.220000	22 Jan 2021			
		10,000,000.000	Local	99.930944	9,993,094.44	99.934711	9,993,471.10	376.66	0.53
			Base	99.930944	9,993,094.44	99.934711	9,993,471.10	376.66	0.53
16677JLW4	CHEVRON CORP				0.210000	30 Nov 2020			
		20,000,000.000	Local	99.965000	19,993,000.00	99.981667	19,996,333.40	3,333.40	1.06
			Base	99.965000	19,993,000.00	99.981667	19,996,333.40	3,333.40	1.06
16677JQS8	CHEVRON CORP				0.160000	26 Mar 2021			
		25,000,000.000	Local	99.921778	24,980,444.45	99.921778	24,980,444.50	0.05	1.32
			Base	99.921778	24,980,444.45	99.921778	24,980,444.50	0.05	1.32
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021			
		5,000,000.000	Local	99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	0.26
			Base	99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	0.26
2063C0KD3	CONCORD MIN CPTL CO				0.150000	13 Oct 2020			
		10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.53
			Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.53
2063C0LG5	CONCORD MIN CPTL CO				0.200000	16 Nov 2020			
		10,000,000.000	Local	99.974445	9,997,444.45	99.978917	9,997,891.70	447.25	0.53
			Base	99.974445	9,997,444.45	99.978917	9,997,891.70	447.25	0.53

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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: September 30, 2020

View Date: October 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	
2063C0LK6	CONCORD MIN CPTL CO	15,000,000.000	Local	99.972778	14,995,916.67	99.977406	14,996,610.90	694.23	0.79
			Base	99.972778	14,995,916.67	99.977406	14,996,610.90	694.23	0.79
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
2284K0K95	CROWN POINT CAP CO.	20,000,000.000	Local	99.994222	19,998,844.44	99.994222	19,998,844.44	0.00	1.06
			Base	99.994222	19,998,844.44	99.994222	19,998,844.44	0.00	1.06
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.53
			Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.53
30229AL31	EXXON MOBIL CORP	15,000,000.000	Local	99.982583	14,997,387.50	99.991475	14,998,721.25	1,333.75	0.79
			Base	99.982583	14,997,387.50	99.991475	14,998,721.25	1,333.75	0.79
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.951667	9,995,166.67	99.981667	9,998,166.70	3,000.03	0.53
			Base	99.951667	9,995,166.67	99.981667	9,998,166.70	3,000.03	0.53
30229AT17	EXXON MOBIL CORP	15,000,000.000	Local	99.871750	14,980,762.50	99.868375	14,980,256.25	-506.25	0.79
			Base	99.871750	14,980,762.50	99.868375	14,980,256.25	-506.25	0.79
37829AEW4	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.79
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.79
37829AEY0	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
38346LKT2	GOTHAM FDG CORP	1,500,000.000	Local	99.989889	1,499,848.33	99.989889	1,499,848.33	0.00	0.08
			Base	99.989889	1,499,848.33	99.989889	1,499,848.33	0.00	0.08

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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	
38346LKT2	GOTHAM FDG CORP	10,000,000.000	Local	99.981944	9,998,194.44	99.981944	9,998,194.44	0.00	0.53
			Base	99.981944	9,998,194.44	99.981944	9,998,194.44	0.00	0.53
40588LKV0	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.989111	9,998,911.11	99.989111	9,998,911.11	0.00	0.53
			Base	99.989111	9,998,911.11	99.989111	9,998,911.11	0.00	0.53
40588LL98	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.977250	9,997,725.00	99.982342	9,998,234.20	509.20	0.53
			Base	99.977250	9,997,725.00	99.982342	9,998,234.20	509.20	0.53
40588LM14	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.969500	14,995,425.00	99.971025	14,995,653.75	228.75	0.79
			Base	99.969500	14,995,425.00	99.971025	14,995,653.75	228.75	0.79
45779PKT4	INSTITUTIONAL SECURED	15,000,000.000	Local	99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.79
			Base	99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.79
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.986306	24,996,576.39	99.993636	24,998,409.00	1,832.61	1.32
			Base	99.986306	24,996,576.39	99.993636	24,998,409.00	1,832.61	1.32
47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.968333	24,992,083.33	99.985000	24,996,250.00	4,166.67	1.32
			Base	99.968333	24,992,083.33	99.985000	24,996,250.00	4,166.67	1.32
48802TZ40	KELLS FDG LLC	10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.53
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.53
52952LKE1	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.993861	9,999,386.11	99.993861	9,999,386.11	0.00	0.53
			Base	99.993861	9,999,386.11	99.993861	9,999,386.11	0.00	0.53
52952LL59	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.977639	9,997,763.89	99.984250	9,998,425.00	661.11	0.53
			Base	99.977639	9,997,763.89	99.984250	9,998,425.00	661.11	0.53

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52952LLC4	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.974333	9,997,433.33	0.220000	12 Nov 2020		
			Base	99.974333	9,997,433.33	99.980867	9,998,086.70	653.37	0.53
53245PKS6	ELI LILLY & COMPANY	1,500,000.000	Local	99.993055	1,499,895.83	0.100000	26 Oct 2020		
			Base	99.993055	1,499,895.83	99.993055	1,499,895.83	0.00	0.08
53245PL48	ELI LILLY & COMPANY	25,000,000.000	Local	99.985833	24,996,458.33	0.150000	04 Nov 2020		
			Base	99.985833	24,996,458.33	99.947583	24,986,895.75	-9,562.58	1.32
56274LK52	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.997556	14,999,633.33	0.220000	05 Oct 2020		
			Base	99.997556	14,999,633.33	99.997556	14,999,633.33	0.00	0.79
56274LKW3	MANHATTAN ASSET FDG.	22,000,000.000	Local	99.987917	21,997,341.66	0.150000	30 Oct 2020		
			Base	99.987917	21,997,341.66	99.987433	21,997,235.26	-106.40	1.16
56274LM19	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.972889	9,997,288.89	0.160000	01 Dec 2020		
			Base	99.972889	9,997,288.89	99.971025	9,997,102.50	-186.39	0.53
57576JK92	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.997556	24,999,388.89	0.110000	09 Oct 2020		
			Base	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	1.32
57576JKF8	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.995722	24,998,930.56	0.110000	15 Oct 2020		
			Base	99.995722	24,998,930.56	99.995722	24,998,930.56	0.00	1.32
59157TLJ0	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.973333	14,996,000.00	0.200000	18 Nov 2020		
			Base	99.973333	14,996,000.00	99.989600	14,998,440.00	2,440.00	0.79
59157TME0	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.954778	24,988,694.45	0.220000	14 Dec 2020		
			Base	99.954778	24,988,694.45	99.980472	24,995,118.00	6,423.55	1.32

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59157TT11	METLIFE SHORT TERM FDG	12,400,000.000	Local	99.865000	12,383,260.00	99.900775	12,387,696.10	4,436.10	0.65
			Base	99.865000	12,383,260.00	99.900775	12,387,696.10	4,436.10	0.65
63763PL23	NATIONAL SECS CLEARING	15,000,000.000	Local	99.991111	14,998,666.66	99.991911	14,998,786.65	119.99	0.79
			Base	99.991111	14,998,666.66	99.991911	14,998,786.65	119.99	0.79
63763PN62	NATIONAL SECS CLEARING	25,000,000.000	Local	99.967667	24,991,916.67	99.964164	24,991,041.00	-875.67	1.32
			Base	99.967667	24,991,916.67	99.964164	24,991,041.00	-875.67	1.32
63763PT33	NATIONAL SECS CLEARING	10,000,000.000	Local	99.884306	9,988,430.55	99.875458	9,987,545.80	-884.75	0.53
			Base	99.884306	9,988,430.55	99.875458	9,987,545.80	-884.75	0.53
64106GKN2	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.991833	24,997,958.33	99.991833	24,997,958.33	0.00	1.32
			Base	99.991833	24,997,958.33	99.991833	24,997,958.33	0.00	1.32
64106GMH3	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.972194	24,993,048.61	99.983744	24,995,936.00	2,887.39	1.32
			Base	99.972194	24,993,048.61	99.983744	24,995,936.00	2,887.39	1.32
64951WKM5	NEW YORK LFE CAP COR	20,000,000.000	Local	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	1.06
			Base	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	1.06
64951WL28	NEW YORK LFE CAP COR	1,500,000.000	Local	99.988445	1,499,826.67	99.991911	1,499,878.67	52.00	0.08
			Base	99.988445	1,499,826.67	99.991911	1,499,878.67	52.00	0.08
64951WLA0	NEW YORK LFE CAP COR	1,500,000.000	Local	99.987778	1,499,816.67	99.989667	1,499,845.01	28.34	0.08
			Base	99.987778	1,499,816.67	99.989667	1,499,845.01	28.34	0.08
64951WLK8	NEW YORK LFE CAP COR	15,000,000.000	Local	99.985028	14,997,754.16	99.986933	14,998,039.95	285.79	0.79
			Base	99.985028	14,997,754.16	99.986933	14,998,039.95	285.79	0.79

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64951WMF8	NEW YORK LFE CAP COR				0.120000	15 Dec 2020			
		9,153,000.000	Local	99.975000	9,150,711.75	99.976042	9,150,807.12	95.37	0.48
			Base	99.975000	9,150,711.75	99.976042	9,150,807.12	95.37	0.48
6698M4KG6	NOVARTIS FNC CRP				0.090000	16 Oct 2020			
		1,500,000.000	Local	99.996250	1,499,943.75	99.996250	1,499,943.75	0.00	0.08
			Base	99.996250	1,499,943.75	99.996250	1,499,943.75	0.00	0.08
6698M4KL5	NOVARTIS FNC CRP				0.130000	20 Oct 2020			
		2,350,000.000	Local	99.993139	2,349,838.76	99.993139	2,349,838.76	0.00	0.12
			Base	99.993139	2,349,838.76	99.993139	2,349,838.76	0.00	0.12
6698M4KS0	NOVARTIS FNC CRP				0.100000	26 Oct 2020			
		10,000,000.000	Local	99.993056	9,999,305.55	99.993056	9,999,305.55	0.00	0.53
			Base	99.993056	9,999,305.55	99.993056	9,999,305.55	0.00	0.53
6698M4LG5	NOVARTIS FNC CRP				0.120000	16 Nov 2020			
		15,500,000.000	Local	99.984667	15,497,623.33	99.992717	15,498,871.14	1,247.81	0.82
			Base	99.984667	15,497,623.33	99.992717	15,498,871.14	1,247.81	0.82
6698M4LP5	NOVARTIS FNC CRP				0.220000	23 Nov 2020			
		15,000,000.000	Local	99.967611	14,995,141.67	99.989106	14,998,365.90	3,224.23	0.79
			Base	99.967611	14,995,141.67	99.989106	14,998,365.90	3,224.23	0.79
6698M4RC8	NOVARTIS FNC CRP				0.180000	12 Apr 2021			
		10,000,000.000	Local	99.903500	9,990,350.00	99.912078	9,991,207.80	857.80	0.53
			Base	99.903500	9,990,350.00	99.912078	9,991,207.80	857.80	0.53
71708EK20	PFIZER INC				0.160000	02 Oct 2020			
		6,250,000.000	Local	99.999556	6,249,972.22	99.999556	6,249,972.22	0.00	0.33
			Base	99.999556	6,249,972.22	99.999556	6,249,972.22	0.00	0.33
71708EK61	PFIZER INC				0.200000	06 Oct 2020			
		15,000,000.000	Local	99.997222	14,999,583.33	99.997222	14,999,583.33	0.00	0.79
			Base	99.997222	14,999,583.33	99.997222	14,999,583.33	0.00	0.79
71708EKN4	PFIZER INC				0.130000	22 Oct 2020			
		15,000,000.000	Local	99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.79
			Base	99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.79

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71708EL37	PFIZER INC	15,000,000.000	Local	99.978917	14,996,837.50	99.992575	14,998,886.25	2,048.75	0.79
			Base	99.978917	14,996,837.50	99.992575	14,998,886.25	2,048.75	0.79
74271TK51	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.998222	24,999,555.55	99.998222	24,999,555.55	0.00	1.32
			Base	99.998222	24,999,555.55	99.998222	24,999,555.55	0.00	1.32
74271TM83	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.981111	24,995,277.78	99.983567	24,995,891.75	613.97	1.32
			Base	99.981111	24,995,277.78	99.983567	24,995,891.75	613.97	1.32
77119LKK4	ROCHE HOLDING INC	23,800,000.000	Local	99.994500	23,798,691.00	99.994500	23,798,691.00	0.00	1.26
			Base	99.994500	23,798,691.00	99.994500	23,798,691.00	0.00	1.26
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.684444	9,968,444.44	99.734144	9,973,414.40	4,969.96	0.53
			Base	99.684444	9,968,444.44	99.734144	9,973,414.40	4,969.96	0.53
86565CLE7	SUMITOMO MITSUI BKG CORP	20,000,000.000	Local	99.999999	19,999,999.89	99.999999	19,999,999.89	0.00	1.06
			Base	99.999999	19,999,999.89	99.999999	19,999,999.89	0.00	1.06
88602TLL5	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.966667	19,993,333.33	99.983333	19,996,666.60	3,333.27	1.06
			Base	99.966667	19,993,333.33	99.983333	19,996,666.60	3,333.27	1.06
88602TMG5	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.968333	4,998,416.66	99.973400	4,998,670.00	253.34	0.26
			Base	99.968333	4,998,416.66	99.973400	4,998,670.00	253.34	0.26
89114NR56	TORONTO-DOMINION	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.32
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.32
89233GKV7	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	1.06
			Base	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	1.06

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89233GLQ7	TOYOTA MOTOR CREDIT	15,000,000.000	Local	99.959500	14,993,925.00	99.978700	14,996,805.00	2,880.00	0.79
			Base	99.959500	14,993,925.00	99.978700	14,996,805.00	2,880.00	0.79
9127962J7	TREASURY BILL 10/20 0.00000	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.06
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.06
9127962Z1	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.988625	9,998,862.50	99.989750	9,998,975.00	112.50	0.53
			Base	99.988625	9,998,862.50	99.989750	9,998,975.00	112.50	0.53
912796TY5	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.967687	29,990,305.97	99.976250	29,992,343.06	2,037.09	1.58
			Base	99.967687	29,990,305.97	99.976250	29,992,343.06	2,037.09	1.58
912796XE4	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.930175	9,993,017.50	99.956403	9,995,640.30	2,622.80	0.53
			Base	99.930175	9,993,017.50	99.956403	9,995,640.30	2,622.80	0.53
92646KK27	VICTORY RECEIVABLES	20,000,000.000	Local	99.999333	19,999,866.67	99.999333	19,999,866.67	0.00	1.06
			Base	99.999333	19,999,866.67	99.999333	19,999,866.67	0.00	1.06
92646KLJ9	VICTORY RECEIVABLES	4,753,000.000	Local	99.976000	4,751,859.28	99.978133	4,751,960.66	101.38	0.25
			Base	99.976000	4,751,859.28	99.978133	4,751,960.66	101.38	0.25
92646KM25	VICTORY RECEIVABLES	10,000,000.000	Local	99.972444	9,997,244.44	99.972272	9,997,227.20	-17.24	0.53
			Base	99.972444	9,997,244.44	99.972272	9,997,227.20	-17.24	0.53
92646KM25	VICTORY RECEIVABLES	1,777,000.000	Local	99.969000	1,776,449.13	99.972272	1,776,507.27	58.14	0.09
			Base	99.969000	1,776,449.13	99.972272	1,776,507.27	58.14	0.09
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.28
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.28

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979QRC005	BANK OF AMERICA REPO				0.050000	01 Oct 2020		
	91,663,201.160	Local	100.000000	91,663,201.16	100.000000	91,663,201.16	0.00	4.84
		Base	100.000000	91,663,201.16	100.000000	91,663,201.16	0.00	4.84
US DOLLAR Total								
	1,455,396,201.160	Local		1,455,005,813.41		1,455,132,750.04	126,936.63	76.81
		Base		1,455,005,813.41		1,455,132,750.04	126,936.63	76.81
CASH EQUIVALENT Total								
	1,455,396,201.160	Base		1,455,005,813.41		1,455,132,750.04	126,936.63	76.81
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	100.020512	15,003,076.80	3,076.80	0.79
		Base	100.000000	15,000,000.00	100.020512	15,003,076.80	3,076.80	0.79
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	100.004226	15,000,633.90	633.90	0.79
		Base	100.000000	15,000,000.00	100.004226	15,000,633.90	633.90	0.79
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	15,000,000.000	Local	99.986667	14,998,000.00	99.993778	14,999,066.70	1,066.70	0.79
		Base	99.986667	14,998,000.00	99.993778	14,999,066.70	1,066.70	0.79
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1				0.178000	20 Oct 2021		
	8,000,000.000	Local	100.000000	8,000,000.00	99.996140	7,999,691.20	-308.80	0.42
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	99.996140	7,999,691.20	-308.80	0.42
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	846,773.970	Local	100.000000	846,773.97	100.116950	847,764.27	990.30	0.04
Original Face:	4,250,000.000	Base	100.000000	846,773.97	100.116950	847,764.27	990.30	0.04
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	10,500,000.000	Local	100.000000	10,500,000.00	99.998740	10,499,867.70	-132.30	0.55
Original Face:	10,500,000.000	Base	100.000000	10,500,000.00	99.998740	10,499,867.70	-132.30	0.55

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44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.26
Original Face:		5,000,000.000	Base 100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.26
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
		20,000,000.000	Local 99.981000	19,996,200.00	99.988917	19,997,783.40	1,583.40	1.06
			Base 99.981000	19,996,200.00	99.988917	19,997,783.40	1,583.40	1.06
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		
		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
9127962F5	TREASURY BILL 03/21 0.00000					25 Mar 2021		
		10,000,000.000	Local 99.945313	9,994,531.25	99.947743	9,994,774.30	243.05	0.53
			Base 99.945313	9,994,531.25	99.947743	9,994,774.30	243.05	0.53
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
		20,000,000.000	Local 99.994633	19,998,926.68	99.996986	19,999,397.20	470.52	1.06
			Base 99.994633	19,998,926.68	99.996986	19,999,397.20	470.52	1.06
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
		0.000	Local 0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base 0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
		0.000	Local 0.000000	232.81	0.000000	0.00	-232.81	0.00
			Base 0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
		20,000,000.000	Local 99.979733	19,995,946.68	99.984958	19,996,991.60	1,044.92	1.06
			Base 99.979733	19,995,946.68	99.984958	19,996,991.60	1,044.92	1.06

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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					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			
		30,000,000.000	Local 99.974722	29,992,416.69	99.981528	29,994,458.40	2,041.71		1.58
			Base 99.974722	29,992,416.69	99.981528	29,994,458.40	2,041.71		1.58
9127963K3	TREASURY BILL 12/20 0.00000				0.010000	17 Dec 2020			
		20,000,000.000	Local 99.968344	19,993,668.87	99.980215	19,996,043.00	2,374.13		1.06
			Base 99.968344	19,993,668.87	99.980215	19,996,043.00	2,374.13		1.06
9127963L1	TREASURY BILL 12/20 0.00000					24 Dec 2020			
		10,000,000.000	Local 99.977250	9,997,724.98	99.976667	9,997,666.70	-58.28		0.53
			Base 99.977250	9,997,724.98	99.976667	9,997,666.70	-58.28		0.53
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
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 99.956145	9,995,614.50	99.973799	9,997,379.90	1,765.40		0.53
			Base 99.956145	9,995,614.50	99.973799	9,997,379.90	1,765.40		0.53
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 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
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021			
		10,000,000.000	Local 99.952945	9,995,294.45	99.957222	9,995,722.20	427.75		0.53
			Base 99.952945	9,995,294.45	99.957222	9,995,722.20	427.75		0.53
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020			
		10,000,000.000	Local 99.991819	9,999,181.94	99.996042	9,999,604.20	422.26		0.53
			Base 99.991819	9,999,181.94	99.996042	9,999,604.20	422.26		0.53

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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: September 30, 2020

View Date: October 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
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
	10,000,000.000	Local		99.948123	9,994,812.26	99.954160	9,995,416.00	603.74	0.53
		Base		99.948123	9,994,812.26	99.954160	9,995,416.00	603.74	0.53
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
	10,000,000.000	Local		99.942600	9,994,260.03	99.951000	9,995,100.00	839.97	0.53
		Base		99.942600	9,994,260.03	99.951000	9,995,100.00	839.97	0.53
9127964Q9	TREASURY BILL 11/20 0.00000						03 Nov 2020		
	10,000,000.000	Local		99.984325	9,998,432.50	99.991521	9,999,152.10	719.60	0.53
		Base		99.984325	9,998,432.50	99.991521	9,999,152.10	719.60	0.53
9127964R7	TREASURY BILL 11/20 0.00000						10 Nov 2020		
	10,000,000.000	Local		99.980000	9,998,000.00	99.991389	9,999,138.90	1,138.90	0.53
		Base		99.980000	9,998,000.00	99.991389	9,999,138.90	1,138.90	0.53
9127965C9	CASH MGMT BILL 12/20 0.00000					0.010000	15 Dec 2020		
	30,000,000.000	Local		99.977146	29,993,143.75	99.978125	29,993,437.50	293.75	1.58
		Base		99.977146	29,993,143.75	99.978125	29,993,437.50	293.75	1.58
9127965D7	CASH MGMT BILL 12/20 0.00000					0.010000	22 Dec 2020		
	30,000,000.000	Local		99.973274	29,991,982.22	99.980639	29,994,191.70	2,209.48	1.58
		Base		99.973274	29,991,982.22	99.980639	29,994,191.70	2,209.48	1.58
9127965F2	CASH MGMT BILL 12/20 0.00000						29 Dec 2020		
	10,000,000.000	Local		99.972806	9,997,280.55	99.977750	9,997,775.00	494.45	0.53
		Base		99.972806	9,997,280.55	99.977750	9,997,775.00	494.45	0.53
912796A82	CASH MGMT BILL 01/21 0.00000						26 Jan 2021		
	10,000,000.000	Local		99.964543	9,996,454.25	99.959375	9,995,937.50	-516.75	0.53
		Base		99.964543	9,996,454.25	99.959375	9,995,937.50	-516.75	0.53
912796TN9	TREASURY BILL 10/20 0.00000						08 Oct 2020		
	30,000,000.000	Local		99.996899	29,999,069.59	99.998760	29,999,628.00	558.41	1.58
		Base		99.996899	29,999,069.59	99.998760	29,999,628.00	558.41	1.58
912796TU3	TREASURY BILL 12/20 0.00000					0.010000	03 Dec 2020		
	20,000,000.000	Local		99.976375	19,995,274.99	99.983375	19,996,675.00	1,400.01	1.06
		Base		99.976375	19,995,274.99	99.983375	19,996,675.00	1,400.01	1.06

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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: September 30, 2020

View Date: October 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					31 Dec 2020		
		10,000,000.000	99.974090	9,997,409.00	99.976250	9,997,625.00	216.00	0.53
			99.974090	9,997,409.00	99.976250	9,997,625.00	216.00	0.53
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021		
		10,000,000.000	99.953722	9,995,372.21	99.966531	9,996,653.10	1,280.89	0.53
			99.953722	9,995,372.21	99.966531	9,996,653.10	1,280.89	0.53
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020		
		0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
			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	99.951000	9,995,099.97	99.956403	9,995,640.30	540.33	0.53
			99.951000	9,995,099.97	99.956403	9,995,640.30	540.33	0.53
US DOLLAR Total								
		439,346,773.970		439,251,103.79		439,276,246.57	25,142.78	23.19
Original Face:		27,750,000.000		439,251,103.79		439,276,246.57	25,142.78	23.19
FIXED INCOME Total								
		439,346,773.970		439,251,103.79		439,276,246.57	25,142.78	23.19
Original Face:		27,750,000.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		1,894,742,975.130	Base	1,894,256,917.20		1,894,408,996.61	152,079.41	100.00
Original Face:		27,750,000.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		-2,537.710	Local	1.000000	-2,537.71	1.000000	-2,537.71	0.00
			Base	1.000000	-2,537.71	1.000000	-2,537.71	0.00
US DOLLAR Total								
		-2,537.710	Local		-2,537.71		-2,537.71	0.00
			Base		-2,537.71		-2,537.71	0.00
CASH Total								
		-2,537.710	Base		-2,537.71		-2,537.71	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY				0.000000	01 Oct 2020		
		5,002,628.550	Local	100.000000	5,002,628.55	100.000000	5,002,628.55	0.34
			Base	100.000000	5,002,628.55	100.000000	5,002,628.55	0.34
22599G006	CREDIT AGRICOLE REPO REPO				0.050000	01 Oct 2020		
		5,485,389.290	Local	100.000000	5,485,389.29	100.000000	5,485,389.29	0.37
			Base	100.000000	5,485,389.29	100.000000	5,485,389.29	0.37
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.021521	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.42
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.42
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	01 Oct 2020		
		81,980,808.500	Local	100.000000	81,980,808.50	100.000000	81,980,808.50	5.58
			Base	100.000000	81,980,808.50	100.000000	81,980,808.50	5.58
9127962J7	TREASURY BILL 10/20 0.00000				0.135000	01 Oct 2020		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	2.72
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	2.72

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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: September 30, 2020

View Date: October 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
9127962R9	TREASURY BILL 10/20 0.00000					0.155000	15 Oct 2020		
	5,000,000.000	Local		99.993972	4,999,698.61	99.993972	4,999,698.61	0.00	0.34
		Base		99.993972	4,999,698.61	99.993972	4,999,698.61	0.00	0.34
9127962S7	TREASURY BILL 10/20 0.00000					0.155000	22 Oct 2020		
	5,000,000.000	Local		99.990958	4,999,547.92	99.990958	4,999,547.92	0.00	0.34
		Base		99.990958	4,999,547.92	99.990958	4,999,547.92	0.00	0.34
9127962T5	TREASURY BILL 10/20 0.00000					0.141300	29 Oct 2020		
	30,000,000.000	Local		99.988704	29,996,611.22	99.988704	29,996,611.22	0.00	2.04
		Base		99.988704	29,996,611.22	99.988704	29,996,611.22	0.00	2.04
9127963A5	TREASURY BILL 11/20 0.00000					0.115000	19 Nov 2020		
	10,000,000.000	Local		99.984347	9,998,434.72	99.987667	9,998,766.70	331.98	0.68
		Base		99.984347	9,998,434.72	99.987667	9,998,766.70	331.98	0.68
9127963B3	TREASURY BILL 11/20 0.00000					0.111000	27 Nov 2020		
	10,000,000.000	Local		99.982425	9,998,242.50	99.985806	9,998,580.60	338.10	0.68
		Base		99.982425	9,998,242.50	99.985806	9,998,580.60	338.10	0.68
9127963L1	TREASURY BILL 12/20 0.00000					0.093000	24 Dec 2020		
	10,000,000.000	Local		99.978300	9,997,830.00	99.976368	9,997,636.80	-193.20	0.68
		Base		99.978300	9,997,830.00	99.976368	9,997,636.80	-193.20	0.68
9127963T4	TREASURY BILL 01/21 0.00000					0.116300	07 Jan 2021		
	10,000,000.000	Local		99.968341	9,996,834.06	99.975467	9,997,546.70	712.64	0.68
		Base		99.968341	9,996,834.06	99.975467	9,997,546.70	712.64	0.68
9127964M8	TREASURY BILL 03/21 0.00000					0.120000	11 Mar 2021		
	10,000,000.000	Local		99.946333	9,994,633.34	99.953333	9,995,333.30	699.96	0.68
		Base		99.946333	9,994,633.34	99.953333	9,995,333.30	699.96	0.68
912796TN9	TREASURY BILL 10/20 0.00000					0.160000	08 Oct 2020		
	15,000,000.000	Local		99.996889	14,999,533.33	99.996889	14,999,533.33	0.00	1.02
		Base		99.996889	14,999,533.33	99.996889	14,999,533.33	0.00	1.02
912796TP4	TREASURY BILL 11/20 0.00000					0.095000	05 Nov 2020		
	20,000,000.000	Local		99.990764	19,998,152.78	99.991500	19,998,300.00	147.22	1.36
		Base		99.990764	19,998,152.78	99.991500	19,998,300.00	147.22	1.36

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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: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TY5	TREASURY BILL 12/20 0.00000				0.116000	31 Dec 2020		
	50,000,000.000	Local	99.969212	49,984,605.85	99.976250	49,987,010.56	2,404.71	3.40
		Base	99.969212	49,984,605.85	99.976250	49,987,010.56	2,404.71	3.40
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021		
	10,000,000.000	Local	99.931604	9,993,160.42	99.956403	9,995,640.30	2,479.88	0.68
		Base	99.931604	9,993,160.42	99.956403	9,995,640.30	2,479.88	0.68
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.050000	01 Oct 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.81
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.81
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	08 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.68
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.68
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Oct 2020		
	10,081,847.650	Local	100.000000	10,081,847.65	100.000000	10,081,847.65	0.00	0.69
		Base	100.000000	10,081,847.65	100.000000	10,081,847.65	0.00	0.69
979QHR003	SOUTH STREET REPO				0.100000	01 Oct 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.70
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.70
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Oct 2020		
	2,535.270	Local	100.000000	2,535.27	100.000000	2,535.27	0.00	0.00
		Base	100.000000	2,535.27	100.000000	2,535.27	0.00	0.00
US DOLLAR Total								
	468,789,911.630	Local		468,747,196.38		468,754,117.67	6,921.29	31.92
		Base		468,747,196.38		468,754,117.67	6,921.29	31.92
CASH EQUIVALENT Total								
	468,789,911.630	Base		468,747,196.38		468,754,117.67	6,921.29	31.92

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: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127962F5	TREASURY BILL 03/21 0.00000					25 Mar 2021		
	10,000,000.000	Local	99.945313	9,994,531.25	99.947743	9,994,774.30	243.05	0.68
		Base	99.945313	9,994,531.25	99.947743	9,994,774.30	243.05	0.68
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.68
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.68
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
	45,000,000.000	Local	99.993907	44,997,258.33	99.996986	44,998,643.70	1,385.37	3.06
		Base	99.993907	44,997,258.33	99.996986	44,998,643.70	1,385.37	3.06
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
	45,000,000.000	Local	99.992741	44,996,733.37	99.995187	44,997,834.15	1,100.78	3.06
		Base	99.992741	44,996,733.37	99.995187	44,997,834.15	1,100.78	3.06
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	30,000,000.000	Local	99.990480	29,997,143.97	99.992806	29,997,841.80	697.83	2.04
		Base	99.990480	29,997,143.97	99.992806	29,997,841.80	697.83	2.04
9127962Z1	TREASURY BILL 11/20 0.00000				0.010000	12 Nov 2020		
	50,000,000.000	Local	99.987419	49,993,709.27	99.989354	49,994,677.00	967.73	3.40
		Base	99.987419	49,993,709.27	99.989354	49,994,677.00	967.73	3.40
9127963A5	TREASURY BILL 11/20 0.00000				0.010000	19 Nov 2020		
	40,000,000.000	Local	99.984432	39,993,772.88	99.987667	39,995,066.80	1,293.92	2.72
		Base	99.984432	39,993,772.88	99.987667	39,995,066.80	1,293.92	2.72
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
	40,000,000.000	Local	99.980327	39,992,130.90	99.985806	39,994,322.40	2,191.50	2.72
		Base	99.980327	39,992,130.90	99.985806	39,994,322.40	2,191.50	2.72
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
9127963F4	TREASURY BILL 07/20 0.00000				0.010000	21 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00

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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: September 30, 2020

View Date: October 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		
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	30,000,000.000	Local	99.974709	29,992,412.77	99.981528	10 Dec 2020	29,994,458.40	2,045.63	2.04
			Base	99.974709	29,992,412.77	99.981528	29,994,458.40	2,045.63	2,045.63	2.04
9127963K3	TREASURY BILL 12/20 0.00000	20,000,000.000	Local	99.968986	19,993,797.27	99.980215	17 Dec 2020	19,996,043.00	2,245.73	1.36
			Base	99.968986	19,993,797.27	99.980215	19,996,043.00	2,245.73	2,245.73	1.36
9127963L1	TREASURY BILL 12/20 0.00000	50,000,000.000	Local	99.977250	49,988,624.92	99.976368	24 Dec 2020	49,988,184.00	-440.92	3.40
			Base	99.977250	49,988,624.92	99.976368	49,988,184.00	-440.92	-440.92	3.40
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	0.000	Local	0.000000	-0.01	0.010000	01 Sep 2020	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.00	0.01	0.00
9127963T4	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.956145	9,995,614.50	0.010000	07 Jan 2021	9,997,546.70	1,932.20	0.68
			Base	99.956145	9,995,614.50	99.975467	9,997,546.70	1,932.20	1,932.20	0.68
9127963U1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.956250	9,995,625.02	0.010000	14 Jan 2021	9,997,046.90	1,421.88	0.68
			Base	99.956250	9,995,625.02	99.970469	9,997,046.90	1,421.88	1,421.88	0.68

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

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STATE STREET

As of: September 30, 2020

View Date: October 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		99.959556	9,995,955.57	99.968111	9,996,811.10	855.53	0.68
		Base		99.959556	9,995,955.57	99.968111	9,996,811.10	855.53	0.68
9127963W7	TREASURY BILL 02/21 0.00000					0.010000	04 Feb 2021		
	10,000,000.000	Local		99.962900	9,996,289.99	99.964125	9,996,412.50	122.51	0.68
		Base		99.962900	9,996,289.99	99.964125	9,996,412.50	122.51	0.68
9127963X5	TREASURY BILL 09/20 0.00000					0.010000	08 Sep 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
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 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
9127964C0	TREASURY BILL 02/21 0.00000					0.010000	11 Feb 2021		
	10,000,000.000	Local		99.957514	9,995,751.38	99.961208	9,996,120.80	369.42	0.68
		Base		99.957514	9,995,751.38	99.961208	9,996,120.80	369.42	0.68
9127964D8	TREASURY BILL 02/21 0.00000					0.010000	18 Feb 2021		
	10,000,000.000	Local		99.954305	9,995,430.54	99.961111	9,996,111.10	680.56	0.68
		Base		99.954305	9,995,430.54	99.961111	9,996,111.10	680.56	0.68
9127964F3	TREASURY BILL 03/21 0.00000					0.010000	04 Mar 2021		
	10,000,000.000	Local		99.952945	9,995,294.45	99.957222	9,995,722.20	427.75	0.68
		Base		99.952945	9,995,294.45	99.957222	9,995,722.20	427.75	0.68
9127964H9	TREASURY BILL 10/20 0.00000						13 Oct 2020		
	20,000,000.000	Local		99.996750	19,999,349.99	99.997458	19,999,491.60	141.61	1.36
		Base		99.996750	19,999,349.99	99.997458	19,999,491.60	141.61	1.36
9127964J5	TREASURY BILL 10/20 0.00000						20 Oct 2020		
	10,000,000.000	Local		99.991819	9,999,181.94	99.996042	9,999,604.20	422.26	0.68
		Base		99.991819	9,999,181.94	99.996042	9,999,604.20	422.26	0.68
9127964K2	TREASURY BILL 10/20 0.00000						27 Oct 2020		
	30,000,000.000	Local		99.989716	29,996,914.67	99.994403	29,998,320.90	1,406.23	2.04
		Base		99.989716	29,996,914.67	99.994403	29,998,320.90	1,406.23	2.04

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: September 30, 2020

View Date: October 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	
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021			
		10,000,000.000	Local	99.948569	9,994,856.93	99.953333	9,995,333.30	476.37	0.68
			Base	99.948569	9,994,856.93	99.953333	9,995,333.30	476.37	0.68
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021			
		10,000,000.000	Local	99.942600	9,994,260.03	99.951000	9,995,100.00	839.97	0.68
			Base	99.942600	9,994,260.03	99.951000	9,995,100.00	839.97	0.68
9127964P1	TREASURY BILL 04/21 0.00000				0.010000	01 Apr 2021			
		10,000,000.000	Local	99.945653	9,994,565.30	99.943125	9,994,312.50	-252.80	0.68
			Base	99.945653	9,994,565.30	99.943125	9,994,312.50	-252.80	0.68
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020			
		30,000,000.000	Local	99.988380	29,996,513.96	99.991521	29,997,456.30	942.34	2.04
			Base	99.988380	29,996,513.96	99.991521	29,997,456.30	942.34	2.04
9127964R7	TREASURY BILL 11/20 0.00000				0.010000	10 Nov 2020			
		30,000,000.000	Local	99.985778	29,995,733.29	99.991389	29,997,416.70	1,683.41	2.04
			Base	99.985778	29,995,733.29	99.991389	29,997,416.70	1,683.41	2.04
9127964S5	TREASURY BILL 11/20 0.00000					17 Nov 2020			
		20,000,000.000	Local	99.986944	19,997,388.81	99.988250	19,997,650.00	261.19	1.36
			Base	99.986944	19,997,388.81	99.988250	19,997,650.00	261.19	1.36
9127964T3	TREASURY BILL 11/20 0.00000				0.010000	24 Nov 2020			
		40,000,000.000	Local	99.985300	39,994,120.00	99.986875	39,994,750.00	630.00	2.72
			Base	99.985300	39,994,120.00	99.986875	39,994,750.00	630.00	2.72
9127964U0	TREASURY BILL 12/20 0.00000					01 Dec 2020			
		20,000,000.000	Local	99.982039	19,996,407.78	99.984970	19,996,994.00	586.22	1.36
			Base	99.982039	19,996,407.78	99.984970	19,996,994.00	586.22	1.36
9127965C9	CASH MGMT BILL 12/20 0.00000					15 Dec 2020			
		20,000,000.000	Local	99.977083	19,995,416.66	99.978125	19,995,625.00	208.34	1.36
			Base	99.977083	19,995,416.66	99.978125	19,995,625.00	208.34	1.36
9127965D7	CASH MGMT BILL 12/20 0.00000				0.010000	22 Dec 2020			
		40,000,000.000	Local	99.972035	39,988,813.83	99.980639	39,992,255.60	3,441.77	2.72
			Base	99.972035	39,988,813.83	99.980639	39,992,255.60	3,441.77	2.72

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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: September 30, 2020

View Date: October 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	
9127965F2	CASH MGMT BILL 12/20 0.00000	40,000,000.000	Local	99.970914	39,988,365.72	99.977750	39,991,100.00	2,734.28	2.72
			Base	99.970914	39,988,365.72	99.977750	39,991,100.00	2,734.28	2.72
912796A58	CASH MGMT BILL 01/21 0.00000	20,000,000.000	Local	99.974160	19,994,832.00	99.974667	19,994,933.40	101.40	1.36
			Base	99.974160	19,994,832.00	99.974667	19,994,933.40	101.40	1.36
912796A66	CASH MGMT BILL 01/21 0.00000	20,000,000.000	Local	99.968156	19,993,631.17	99.978542	19,995,708.40	2,077.23	1.36
			Base	99.968156	19,993,631.17	99.978542	19,995,708.40	2,077.23	1.36
912796A74	CASH MGMT BILL 01/21 0.00000	10,000,000.000	Local	99.964556	9,996,455.56	99.967917	9,996,791.70	336.14	0.68
			Base	99.964556	9,996,455.56	99.967917	9,996,791.70	336.14	0.68
912796A82	CASH MGMT BILL 01/21 0.00000	10,000,000.000	Local	99.964543	9,996,454.25	99.959375	9,995,937.50	-516.75	0.68
			Base	99.964543	9,996,454.25	99.959375	9,995,937.50	-516.75	0.68
912796SU4	TREASURY BILL 11/19 0.00000	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
			Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796TN9	TREASURY BILL 10/20 0.00000	35,000,000.000	Local	99.997056	34,998,969.44	99.998760	34,999,566.00	596.56	2.38
			Base	99.997056	34,998,969.44	99.998760	34,999,566.00	596.56	2.38
912796TP4	TREASURY BILL 11/20 0.00000	30,000,000.000	Local	99.989451	29,996,835.40	99.991500	29,997,450.00	614.60	2.04
			Base	99.989451	29,996,835.40	99.991500	29,997,450.00	614.60	2.04
912796TU3	TREASURY BILL 12/20 0.00000	50,000,000.000	Local	99.980207	49,990,103.74	99.983375	49,991,687.50	1,583.76	3.40
			Base	99.980207	49,990,103.74	99.983375	49,991,687.50	1,583.76	3.40

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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					0.010000	31 Dec 2020		
	30,000,000.000	Local		99.974511	29,992,353.40	99.976250	29,992,875.00	521.60	2.04
		Base		99.974511	29,992,353.40	99.976250	29,992,875.00	521.60	2.04
912796UB3	TREASURY BILL 07/20 0.00000					0.010000	02 Jul 2020		
	0.000	Local		0.000000	77,805.00	0.000000	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						28 Jan 2021		
	10,000,000.000	Local		99.957028	9,995,702.79	99.966531	9,996,653.10	950.31	0.68
		Base		99.957028	9,995,702.79	99.966531	9,996,653.10	950.31	0.68
912796VP1	TREASURY BILL 08/19 0.00000						06 Aug 2019		
	0.000	Local		0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base		0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000						06 Aug 2020		
	0.000	Local		0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
		Base		0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
912796XB0	TREASURY BILL 03/20 0.00000						17 Mar 2020		
	0.000	Local		0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base		0.000000	-646.25	0.000000	0.00	646.25	0.00
912796XE4	TREASURY BILL 02/21 0.00000						25 Feb 2021		
	10,000,000.000	Local		99.952021	9,995,202.07	99.956403	9,995,640.30	438.23	0.68
		Base		99.952021	9,995,202.07	99.956403	9,995,640.30	438.23	0.68
91282CAA9	US TREASURY FRN 07/22 VAR					0.155025	31 Jul 2022		
	5,000,000.000	Local		99.990734	4,999,536.69	99.993007	4,999,650.35	113.66	0.34
		Base		99.990734	4,999,536.69	99.993007	4,999,650.35	113.66	0.34
US DOLLAR Total									
	1,000,000,000.000	Local			999,875,691.79		999,829,920.20	-45,771.59	68.08
		Base			999,875,691.79		999,829,920.20	-45,771.59	68.08
FIXED INCOME Total									
	1,000,000,000.000	Base			999,875,691.79		999,829,920.20	-45,771.59	68.08

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



STATE STREET

As of: September 30, 2020

View Date: October 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 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		1,468,787,373.920	Base	1,468,620,350.46		1,468,581,500.16	-38,850.30	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2020

View Date: October 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							
-31,303.180	Local	1.000000	-31,303.18	1.000000	-31,303.18	0.00	0.00	
	Base	1.000000	-31,303.18	1.000000	-31,303.18	0.00	0.00	

US DOLLAR Total							
-31,303.180	Local		-31,303.18		-31,303.18	0.00	0.00
	Base		-31,303.18		-31,303.18	0.00	0.00

CASH Total							
-31,303.180	Base		-31,303.18		-31,303.18	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				0.010028	31 Dec 2030		
1,698.540	Local	99.989991	1,698.37	99.990000	1,698.37	0.00	0.00	
	Base	99.989991	1,698.37	99.990000	1,698.37	0.00	0.00	

US DOLLAR Total							
1,698.540	Local		1,698.37		1,698.37	0.00	0.00
	Base		1,698.37		1,698.37	0.00	0.00

CASH EQUIVALENT Total							
1,698.540	Base		1,698.37		1,698.37	0.00	0.00

EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST							
185,101,478.962	Local	1.000263	185,150,224.52	1.000200	185,138,499.26	-11,725.26	27.64	
	Base	1.000263	185,150,224.52	1.000200	185,138,499.26	-11,725.26	27.64	

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US DOLLAR Total								
	185,101,478.962	Local		185,150,224.52		185,138,499.26	-11,725.26	27.64
		Base		185,150,224.52		185,138,499.26	-11,725.26	27.64
EQUITY Total								
	185,101,478.962	Base		185,150,224.52		185,138,499.26	-11,725.26	27.64
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
040507GM1	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR				0.130000	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				0.130000	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				0.130000	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	102.214800	1,533,222.00	103.211000	1,548,165.00	14,943.00	0.23
		Base	102.214800	1,533,222.00	103.211000	1,548,165.00	14,943.00	0.23
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5				5.000000	01 Jan 2021		
	3,500,000.000	Local	100.936379	3,532,773.26	101.203000	3,542,105.00	9,331.74	0.53
		Base	100.936379	3,532,773.26	101.203000	3,542,105.00	9,331.74	0.53
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.120000	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				0.110000	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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190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
	2,155,000.000	Local	102.860788	2,216,649.98	103.636000	2,233,355.80	16,705.82	0.33	
		Base	102.860788	2,216,649.98	103.636000	2,233,355.80	16,705.82	0.33	
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
	5,000,000.000	Local	102.901740	5,145,087.00	104.989000	5,249,450.00	104,363.00	0.78	
		Base	102.901740	5,145,087.00	104.989000	5,249,450.00	104,363.00	0.78	
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
	4,000,000.000	Local	102.351341	4,094,053.64	103.217000	4,128,680.00	34,626.36	0.62	
		Base	102.351341	4,094,053.64	103.217000	4,128,680.00	34,626.36	0.62	
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.140000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.45	
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.45	
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					0.110000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	0.98	
		Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	0.98	
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	4,425,000.000	Local	101.261234	4,480,809.59	101.609000	4,496,198.25	15,388.66	0.67	
		Base	101.261234	4,480,809.59	101.609000	4,496,198.25	15,388.66	0.67	
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	4,825,000.000	Local	104.971575	5,064,878.51	106.472000	5,137,274.00	72,395.49	0.77	
		Base	104.971575	5,064,878.51	106.472000	5,137,274.00	72,395.49	0.77	
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.120000	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	102.736344	12,107,478.12	103.210000	12,163,298.50	55,820.38	1.82	
		Base	102.736344	12,107,478.12	103.210000	12,163,298.50	55,820.38	1.82	
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
	4,535,000.000	Local	101.490172	4,602,579.29	102.002000	4,625,790.70	23,211.41	0.69	
		Base	101.490172	4,602,579.29	102.002000	4,625,790.70	23,211.41	0.69	

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3733846Q4	GEORGIA ST GAS 12/21 FIXED 5					5.000000	01 Dec 2021		
	5,000,000.000	Local	103.947509	5,197,375.44	105.674000	5,283,700.00	86,324.56	0.79	
		Base	103.947509	5,197,375.44	105.674000	5,283,700.00	86,324.56	0.79	
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5					5.000000	01 Jul 2021		
	550,000.000	Local	102.540644	563,973.54	103.644000	570,042.00	6,068.46	0.09	
		Base	102.540644	563,973.54	103.644000	570,042.00	6,068.46	0.09	
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					0.120000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.34	
		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					0.130000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.99	
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.99	
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					0.080000	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	102.649560	4,367,738.79	103.674000	4,411,328.70	43,589.91	0.66	
		Base	102.649560	4,367,738.79	103.674000	4,411,328.70	43,589.91	0.66	
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
	2,250,000.000	Local	100.638096	2,264,357.15	100.799000	2,267,977.50	3,620.35	0.34	
		Base	100.638096	2,264,357.15	100.799000	2,267,977.50	3,620.35	0.34	
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
	1,200,000.000	Local	100.308291	1,203,699.49	100.472000	1,205,664.00	1,964.51	0.18	
		Base	100.308291	1,203,699.49	100.472000	1,205,664.00	1,964.51	0.18	
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	1,000,000.000	Local	101.347284	1,013,472.84	101.798000	1,017,980.00	4,507.16	0.15	
		Base	101.347284	1,013,472.84	101.798000	1,017,980.00	4,507.16	0.15	
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,000,000.000	Local	100.467506	2,009,350.11	100.634000	2,012,680.00	3,329.89	0.30	
		Base	100.467506	2,009,350.11	100.634000	2,012,680.00	3,329.89	0.30	

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494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	3,000,000.000	Local	103.226821	3,096,804.63	104.487000	3,134,610.00	37,805.37	0.47	
		Base	103.226821	3,096,804.63	104.487000	3,134,610.00	37,805.37	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	100.455657	2,712,302.73	100.627000	2,716,929.00	4,626.27	0.41	
		Base	100.455657	2,712,302.73	100.627000	2,716,929.00	4,626.27	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	100.448786	3,766,829.47	100.634000	3,773,775.00	6,945.53	0.56	
		Base	100.448786	3,766,829.47	100.634000	3,773,775.00	6,945.53	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	100.470742	2,511,768.56	100.636000	2,515,900.00	4,131.44	0.38	
		Base	100.470742	2,511,768.56	100.636000	2,515,900.00	4,131.44	0.38	
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local	106.085072	4,025,928.48	108.039000	4,100,080.05	74,151.57	0.61	
		Base	106.085072	4,025,928.48	108.039000	4,100,080.05	74,151.57	0.61	
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
	1,175,000.000	Local	103.212230	1,212,743.70	104.230000	1,224,702.50	11,958.80	0.18	
		Base	103.212230	1,212,743.70	104.230000	1,224,702.50	11,958.80	0.18	
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.130000	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					0.110000	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					0.130000	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	103.600671	19,684,127.43	104.041000	19,767,790.00	83,662.57	2.95	
		Base	103.600671	19,684,127.43	104.041000	19,767,790.00	83,662.57	2.95	

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574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022			
		6,250,000.000	Local	107.373000	6,710,812.50	109.668000	6,854,250.00	143,437.50	1.02
			Base	107.373000	6,710,812.50	109.668000	6,854,250.00	143,437.50	1.02
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.120000	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				0.130000	01 Jul 2043			
		4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.61
			Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.61
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				0.080000	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	101.086940	14,152,171.66	101.203000	14,168,420.00	16,248.34	2.12
			Base	101.086940	14,152,171.66	101.203000	14,168,420.00	16,248.34	2.12
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021			
		4,000,000.000	Local	102.084000	4,083,360.00	102.825000	4,113,000.00	29,640.00	0.61
			Base	102.084000	4,083,360.00	102.825000	4,113,000.00	29,640.00	0.61
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.120000	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				0.100000	01 Apr 2043			
		22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.37
			Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.37
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR				0.120000	15 Oct 2052			
		3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.58
			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				0.110000	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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60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5					5.000000	01 Aug 2021		
	5,650,000.000	Local		103.463557	5,845,690.99	104.033000	5,877,864.50	32,173.51	0.88
		Base		103.463557	5,845,690.99	104.033000	5,877,864.50	32,173.51	0.88
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
	3,000,000.000	Local		102.703474	3,081,104.21	103.659000	3,109,770.00	28,665.79	0.46
		Base		102.703474	3,081,104.21	103.659000	3,109,770.00	28,665.79	0.46
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5					5.000000	01 Aug 2021		
	9,850,000.000	Local		103.360822	10,181,040.98	103.990000	10,243,015.00	61,974.02	1.53
		Base		103.360822	10,181,040.98	103.990000	10,243,015.00	61,974.02	1.53
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.130000	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		101.419642	2,205,877.22	101.798000	2,214,106.50	8,229.28	0.33
		Base		101.419642	2,205,877.22	101.798000	2,214,106.50	8,229.28	0.33
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
	2,715,000.000	Local		105.170600	2,855,381.79	106.647000	2,895,466.05	40,084.26	0.43
		Base		105.170600	2,855,381.79	106.647000	2,895,466.05	40,084.26	0.43
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					0.100000	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		101.792260	2,035,845.19	102.581000	2,051,620.00	15,774.81	0.31
		Base		101.792260	2,035,845.19	102.581000	2,051,620.00	15,774.81	0.31
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
	2,350,000.000	Local		103.120376	2,423,328.83	104.523000	2,456,290.50	32,961.67	0.37
		Base		103.120376	2,423,328.83	104.523000	2,456,290.50	32,961.67	0.37
6817125C5	OMAHA NE OMA 04/21 FIXED 4					4.000000	15 Apr 2021		
	1,420,000.000	Local		101.512635	1,441,479.42	102.073000	1,449,436.60	7,957.18	0.22
		Base		101.512635	1,441,479.42	102.073000	1,449,436.60	7,957.18	0.22

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.110000	01 Jan 2039			
		8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.27
			Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.27
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.120000	01 Dec 2038			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.34
			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	103.115605	680,562.99	104.475000	689,535.00	8,972.01	0.10
			Base	103.115605	680,562.99	104.475000	689,535.00	8,972.01	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	100.440396	2,008,807.92	100.632000	2,012,640.00	3,832.08	0.30
			Base	100.440396	2,008,807.92	100.632000	2,012,640.00	3,832.08	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	103.025331	2,060,506.61	104.475000	2,089,500.00	28,993.39	0.31
			Base	103.025331	2,060,506.61	104.475000	2,089,500.00	28,993.39	0.31
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.140000	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				0.120000	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	101.247411	2,343,877.56	101.592000	2,351,854.80	7,977.24	0.35
			Base	101.247411	2,343,877.56	101.592000	2,351,854.80	7,977.24	0.35
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022			
		2,535,000.000	Local	104.916464	2,659,632.35	106.402000	2,697,290.70	37,658.35	0.40
			Base	104.916464	2,659,632.35	106.402000	2,697,290.70	37,658.35	0.40
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.110000	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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Books Closed

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Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.110000	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
910678A68	UNITED TX INDEP SCH DIST UNDS CD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	102.290415	3,257,949.73	103.362000	3,292,079.70	34,129.97	0.49
		Base	102.290415	3,257,949.73	103.362000	3,292,079.70	34,129.97	0.49
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.120000	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	101.219532	4,301,830.11	101.609000	4,318,382.50	16,552.39	0.64
		Base	101.219532	4,301,830.11	101.609000	4,318,382.50	16,552.39	0.64
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	103.299561	1,291,244.51	104.465000	1,305,812.50	14,567.99	0.19
		Base	103.299561	1,291,244.51	104.465000	1,305,812.50	14,567.99	0.19
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	1,750,000.000	Local	100.928290	1,766,245.08	101.203000	1,771,052.50	4,807.42	0.26
		Base	100.928290	1,766,245.08	101.203000	1,771,052.50	4,807.42	0.26
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	104.578360	1,485,012.71	106.067000	1,506,151.40	21,138.69	0.22
		Base	104.578360	1,485,012.71	106.067000	1,506,151.40	21,138.69	0.22
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.120000	01 Jun 2034		
	7,150,000.000	Local	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.07
		Base	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.07
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	1,000,000.000	Local	100.435356	1,004,353.56	100.632000	1,006,320.00	1,966.44	0.15
		Base	100.435356	1,004,353.56	100.632000	1,006,320.00	1,966.44	0.15
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
	10,530,000.000	Local	102.229099	10,764,724.17	102.825000	10,827,472.50	62,748.33	1.62
		Base	102.229099	10,764,724.17	102.825000	10,827,472.50	62,748.33	1.62

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Books Closed

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Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2020

View Date: October 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
US DOLLAR Total								
		478,435,000.000	Local	483,278,843.84		484,658,806.75	1,379,962.91	72.36
			Base	483,278,843.84		484,658,806.75	1,379,962.91	72.36
FIXED INCOME Total								
		478,435,000.000	Base	483,278,843.84		484,658,806.75	1,379,962.91	72.36

Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		663,506,874.322	Base	668,399,463.55		669,767,701.20	1,368,237.65	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		270,796.910	Local 1.000000	270,796.91	1.000000	270,796.91	0.00	0.06
			Base 1.000000	270,796.91	1.000000	270,796.91	0.00	0.06

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,796.910	Local	270,796.91		270,796.91	0.00	0.06
		Base	270,796.91		270,796.91	0.00	0.06

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,796.910	Base	270,796.91		270,796.91	0.00	0.06

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 99.909556	4,995,477.78	0.370000	28 Dec 2020	4,995,477.78	0.00
			Base 99.909556	4,995,477.78	99.909556	4,995,477.78	0.00	1.04

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 99.921833	9,992,183.33	0.210000	12 Feb 2021	9,992,183.33	0.00
			Base 99.921833	9,992,183.33	99.921833	9,992,183.33	0.00	2.07

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 99.997222	4,999,861.11	0.200000	06 Oct 2020	4,999,861.11	0.00
			Base 99.997222	4,999,861.11	99.997222	4,999,861.11	0.00	1.04

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 99.990462	4,999,523.11	2.600000	15 Jun 2022	4,999,523.11	0.00
			Base 99.990462	4,999,523.11	99.990462	4,999,523.11	0.00	1.04

41282JL90	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 99.972917	4,998,645.83	0.250000	09 Nov 2020	4,998,645.83	0.00
			Base 99.972917	4,998,645.83	99.972917	4,998,645.83	0.00	1.04

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
45856WLD9	INTERCONTINENTAL EXCHANGE				0.310000	13 Nov 2020			
		10,000,000.000	Local	99.962972	9,996,297.22	99.962972	9,996,297.22	0.00	2.07
			Base	99.962972	9,996,297.22	99.962972	9,996,297.22	0.00	2.07
85520LPA7	STARBIRD FDG. CORP				0.220000	10 Feb 2021			
		4,850,000.000	Local	99.919333	4,846,087.66	99.919333	4,846,087.66	0.00	1.01
			Base	99.919333	4,846,087.66	99.919333	4,846,087.66	0.00	1.01
89119AKW7	TORONTO DOMINION BANK				0.210000	30 Oct 2020			
		5,000,000.000	Local	99.983083	4,999,154.17	99.983083	4,999,154.17	0.00	1.04
			Base	99.983083	4,999,154.17	99.983083	4,999,154.17	0.00	1.04
93142WL50	WALGREENS BOOTS				0.230000	05 Nov 2020			
		5,000,000.000	Local	99.977639	4,998,881.94	99.977639	4,998,881.94	0.00	1.04
			Base	99.977639	4,998,881.94	99.977639	4,998,881.94	0.00	1.04
979QHR003	SOUTH STREET REPO				0.100000	01 Oct 2020			
		24,729,106.940	Local	100.000000	24,729,106.94	100.000000	24,729,106.94	0.00	5.13
			Base	100.000000	24,729,106.94	100.000000	24,729,106.94	0.00	5.13
US DOLLAR Total		79,579,106.940	Local		79,555,219.09		79,555,219.09	0.00	16.51
			Base		79,555,219.09		79,555,219.09	0.00	16.51
CASH EQUIVALENT Total		79,579,106.940	Base		79,555,219.09		79,555,219.09	0.00	16.51

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000	
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		5,000,000.000	Local	99.548459	4,977,422.97	100.689682	5,034,484.10	57,061.13	1.04
			Base	99.548459	4,977,422.97	100.689682	5,034,484.10	57,061.13	1.04
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		7,500,000.000	Local	99.667737	7,475,080.24	99.570503	7,467,787.73	-7,292.51	1.55
			Base	99.667737	7,475,080.24	99.570503	7,467,787.73	-7,292.51	1.55

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	2,000,000.000	Local	99.993713	1,999,874.25	100.996875	2,019,937.50	20,063.25	0.42	
		Base	99.993713	1,999,874.25	100.996875	2,019,937.50	20,063.25	0.42	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.800503	4,990,025.14	113.773119	5,688,655.95	698,630.81	1.18	
		Base	99.800503	4,990,025.14	113.773119	5,688,655.95	698,630.81	1.18	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.570466	3,484,966.31	106.968152	3,743,885.32	258,919.01	0.78	
		Base	99.570466	3,484,966.31	106.968152	3,743,885.32	258,919.01	0.78	
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.875000	25 Jun 2022		
	5,500,000.000	Local	100.165214	5,509,086.77	100.357300	5,519,651.50	10,564.73	1.15	
		Base	100.165214	5,509,086.77	100.357300	5,519,651.50	10,564.73	1.15	
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	99.259417	4,962,970.85	-37,029.15	1.03	
		Base	100.000000	5,000,000.00	99.259417	4,962,970.85	-37,029.15	1.03	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.978682	4,998,934.12	103.265725	5,163,286.25	164,352.13	1.07	
		Base	99.978682	4,998,934.12	103.265725	5,163,286.25	164,352.13	1.07	
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.884560	4,994,228.01	114.201855	5,710,092.75	715,864.74	1.18	
		Base	99.884560	4,994,228.01	114.201855	5,710,092.75	715,864.74	1.18	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.925427	2,498,135.67	109.074134	2,726,853.35	228,717.68	0.57	
		Base	99.925427	2,498,135.67	109.074134	2,726,853.35	228,717.68	0.57	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.896047	4,994,802.37	96.782851	4,839,142.55	-155,659.82	1.00	
		Base	99.896047	4,994,802.37	96.782851	4,839,142.55	-155,659.82	1.00	
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	100.648737	5,032,436.85	32,436.85	1.04	
		Base	100.000000	5,000,000.00	100.648737	5,032,436.85	32,436.85	1.04	

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030			
		5,000,000.000	Local	99.485579	4,974,278.96	109.799084	5,489,954.20	515,675.24	1.14
			Base	99.485579	4,974,278.96	109.799084	5,489,954.20	515,675.24	1.14
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local	99.948351	4,997,417.55	100.476293	5,023,814.65	26,397.10	1.04
			Base	99.948351	4,997,417.55	100.476293	5,023,814.65	26,397.10	1.04
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		5,000,000.000	Local	100.330385	5,016,519.23	101.182001	5,059,100.05	42,580.82	1.05
			Base	100.330385	5,016,519.23	101.182001	5,059,100.05	42,580.82	1.05
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021			
		5,000,000.000	Local	99.595868	4,979,793.40	100.091300	5,004,565.00	24,771.60	1.04
			Base	99.595868	4,979,793.40	100.091300	5,004,565.00	24,771.60	1.04
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.853000	20 May 2022			
		4,900,000.000	Local	100.112234	4,905,499.46	100.265423	4,913,005.73	7,506.27	1.02
			Base	100.112234	4,905,499.46	100.265423	4,913,005.73	7,506.27	1.02
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.145439	2,478,635.97	102.949436	2,573,735.90	95,099.93	0.53
			Base	99.145439	2,478,635.97	102.949436	2,573,735.90	95,099.93	0.53
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020			
		3,000,000.000	Local	99.997495	2,999,924.85	100.115741	3,003,472.23	3,547.38	0.62
			Base	99.997495	2,999,924.85	100.115741	3,003,472.23	3,547.38	0.62
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.752380	15 Dec 2026			
		4,000,000.000	Local	100.000000	4,000,000.00	100.669880	4,026,795.20	26,795.20	0.84
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.669880	4,026,795.20	26,795.20	0.84
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024			
		3,000,000.000	Local	99.521932	2,985,657.97	105.355608	3,160,668.24	175,010.27	0.66
			Base	99.521932	2,985,657.97	105.355608	3,160,668.24	175,010.27	0.66
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	100.661085	1,509,916.28	9,916.28	0.31
			Base	100.000000	1,500,000.00	100.661085	1,509,916.28	9,916.28	0.31

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30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
		2,500,000.000	Local 100.000000	2,500,000.00	107.296367	2,682,409.18	182,409.18	0.56
			Base 100.000000	2,500,000.00	107.296367	2,682,409.18	182,409.18	0.56
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
		1,486,452.810	Local 101.243635	1,504,938.85	102.985466	1,530,830.35	25,891.50	0.32
Original Face:		5,000,000.000	Base 101.243635	1,504,938.85	102.985466	1,530,830.35	25,891.50	0.32
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		2,576,908.600	Local 102.717191	2,646,928.14	106.163660	2,735,740.48	88,812.34	0.57
Original Face:		5,000,000.000	Base 102.717191	2,646,928.14	106.163660	2,735,740.48	88,812.34	0.57
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
		6,000,000.000	Local 125.783781	7,547,026.83	126.988635	7,619,318.10	72,291.27	1.58
			Base 125.783781	7,547,026.83	126.988635	7,619,318.10	72,291.27	1.58
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.488630	07 Feb 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.099730	5,004,986.50	4,986.50	1.04
			Base 100.000000	5,000,000.00	100.099730	5,004,986.50	4,986.50	1.04
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 123.194325	4,927,772.99	123.853356	4,954,134.24	26,361.25	1.03
			Base 123.194325	4,927,772.99	123.853356	4,954,134.24	26,361.25	1.03
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
		2,070,000.000	Local 128.739512	2,664,907.89	130.318992	2,697,603.13	32,695.24	0.56
			Base 128.739512	2,664,907.89	130.318992	2,697,603.13	32,695.24	0.56
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
		1,265,797.870	Local 102.528946	1,297,809.21	106.912550	1,353,296.78	55,487.57	0.28
Original Face:		5,100,000.000	Base 102.528946	1,297,809.21	106.912550	1,353,296.78	55,487.57	0.28
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.675130	25 Jun 2022		
		1,181,287.560	Local 100.000000	1,181,287.56	100.270000	1,184,477.04	3,189.48	0.25
Original Face:		3,000,000.000	Base 100.000000	1,181,287.56	100.270000	1,184,477.04	3,189.48	0.25
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
		1,052,215.490	Local 100.376630	1,056,178.45	100.601810	1,058,547.83	2,369.38	0.22
Original Face:		7,000,000.000	Base 100.376630	1,056,178.45	100.601810	1,058,547.83	2,369.38	0.22

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3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039			
		498,346.100	Local	100.201167	499,348.61	100.367000	500,175.03	826.42	0.10
Original Face:		5,000,000.000	Base	100.201167	499,348.61	100.367000	500,175.03	826.42	0.10
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042			
		360,125.440	Local	102.089378	367,649.82	100.886990	363,319.72	-4,330.10	0.08
Original Face:		1,445,000.000	Base	102.089378	367,649.82	100.886990	363,319.72	-4,330.10	0.08
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		1,094,341.630	Local	98.731689	1,080,461.97	105.340310	1,152,782.87	72,320.90	0.24
Original Face:		2,025,000.000	Base	98.731689	1,080,461.97	105.340310	1,152,782.87	72,320.90	0.24
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		2,950,076.360	Local	98.725734	2,912,484.53	104.431230	3,080,801.03	168,316.50	0.64
Original Face:		5,000,000.000	Base	98.725734	2,912,484.53	104.431230	3,080,801.03	168,316.50	0.64
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029			
		4,144,931.050	Local	101.610511	4,211,685.63	102.062210	4,230,408.23	18,722.60	0.88
Original Face:		5,000,000.000	Base	101.610511	4,211,685.63	102.062210	4,230,408.23	18,722.60	0.88
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		1,926,395.490	Local	101.284383	1,951,137.79	106.549760	2,052,569.77	101,431.98	0.43
Original Face:		3,000,000.000	Base	101.284383	1,951,137.79	106.549760	2,052,569.77	101,431.98	0.43
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		1,926,395.490	Local	99.866203	1,923,818.03	105.683500	2,035,882.18	112,064.15	0.42
Original Face:		3,000,000.000	Base	99.866203	1,923,818.03	105.683500	2,035,882.18	112,064.15	0.42
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		3,115,977.300	Local	101.526439	3,163,540.78	102.306850	3,187,858.22	24,317.44	0.66
Original Face:		5,000,000.000	Base	101.526439	3,163,540.78	102.306850	3,187,858.22	24,317.44	0.66
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		3,115,977.300	Local	101.756264	3,170,702.08	102.306850	3,187,858.22	17,156.14	0.66
Original Face:		5,000,000.000	Base	101.756264	3,170,702.08	102.306850	3,187,858.22	17,156.14	0.66
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,717,904.500	Local	102.764680	4,848,339.45	105.267340	4,966,412.57	118,073.12	1.03
Original Face:		5,000,000.000	Base	102.764680	4,848,339.45	105.267340	4,966,412.57	118,073.12	1.03

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3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
		1,762,738.340	Local	101.707372	1,792,834.84	103.220610	1,819,509.27	26,674.43	0.38
Original Face:		2,500,000.000	Base	101.707372	1,792,834.84	103.220610	1,819,509.27	26,674.43	0.38
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
		5,000,000.000	Local	105.342485	5,267,124.26	104.707420	5,235,371.00	-31,753.26	1.09
Original Face:		5,000,000.000	Base	105.342485	5,267,124.26	104.707420	5,235,371.00	-31,753.26	1.09
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		5,000,000.000	Local	99.903878	4,995,193.91	99.833167	4,991,658.35	-3,535.56	1.04
			Base	99.903878	4,995,193.91	99.833167	4,991,658.35	-3,535.56	1.04
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038			
		190,196.140	Local	98.655393	187,638.75	100.491230	191,130.44	3,491.69	0.04
Original Face:		5,000,000.000	Base	98.655393	187,638.75	100.491230	191,130.44	3,491.69	0.04
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039			
		1,515,280.440	Local	101.348887	1,535,719.86	101.038730	1,531,020.11	-4,699.75	0.32
Original Face:		40,000,000.000	Base	101.348887	1,535,719.86	101.038730	1,531,020.11	-4,699.75	0.32
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		525,318.750	Local	98.294626	516,360.10	102.922520	540,671.30	24,311.20	0.11
Original Face:		5,000,000.000	Base	98.294626	516,360.10	102.922520	540,671.30	24,311.20	0.11
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		4,176.520	Local	100.022986	4,177.48	100.050720	4,178.64	1.16	0.00
Original Face:		4,000,000.000	Base	100.022986	4,177.48	100.050720	4,178.64	1.16	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		365,276.500	Local	101.671766	371,383.07	105.114540	383,958.71	12,575.64	0.08
Original Face:		2,000,000.000	Base	101.671766	371,383.07	105.114540	383,958.71	12,575.64	0.08
3137A8QA9	FREDDIE MAC FHR 3841 AV				4.000000	15 Mar 2024			
		503,125.320	Local	101.398061	510,159.32	100.102710	503,642.08	-6,517.24	0.10
Original Face:		4,750,000.000	Base	101.398061	510,159.32	100.102710	503,642.08	-6,517.24	0.10
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		248,189.620	Local	99.417357	246,743.56	102.266160	253,813.99	7,070.43	0.05
Original Face:		2,000,000.000	Base	99.417357	246,743.56	102.266160	253,813.99	7,070.43	0.05

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3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	1,526,861.120	Local	102.708614	1,568,217.90	106.471530	1,625,672.40	57,454.50		0.34
Original Face:	2,000,000.000	Base	102.708614	1,568,217.90	106.471530	1,625,672.40	57,454.50		0.34
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	370,634.900	Local	100.188889	371,334.99	105.767260	392,010.38	20,675.39		0.08
Original Face:	2,000,000.000	Base	100.188889	371,334.99	105.767260	392,010.38	20,675.39		0.08
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028			
	1,529,232.000	Local	102.624324	1,569,364.00	104.739150	1,601,704.60	32,340.60		0.33
Original Face:	5,000,000.000	Base	102.624324	1,569,364.00	104.739150	1,601,704.60	32,340.60		0.33
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044			
	3,256,280.980	Local	98.691731	3,213,680.08	102.742970	3,345,599.79	131,919.71		0.69
Original Face:	5,500,000.000	Base	98.691731	3,213,680.08	102.742970	3,345,599.79	131,919.71		0.69
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029			
	4,194,766.500	Local	102.571858	4,302,649.94	100.584800	4,219,297.49	-83,352.45		0.88
Original Face:	5,000,000.000	Base	102.571858	4,302,649.94	100.584800	4,219,297.49	-83,352.45		0.88
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029			
	4,302,476.250	Local	104.243379	4,485,046.63	104.138120	4,480,517.88	-4,528.75		0.93
Original Face:	5,000,000.000	Base	104.243379	4,485,046.63	104.138120	4,480,517.88	-4,528.75		0.93
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030			
	2,295,230.000	Local	102.995668	2,363,987.47	105.227660	2,415,216.82	51,229.35		0.50
Original Face:	2,500,000.000	Base	102.995668	2,363,987.47	105.227660	2,415,216.82	51,229.35		0.50
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043			
	3,039,028.650	Local	101.817230	3,094,254.78	102.300370	3,108,937.55	14,682.77		0.65
Original Face:	5,000,000.000	Base	101.817230	3,094,254.78	102.300370	3,108,937.55	14,682.77		0.65
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026			
	78,140.600	Local	101.265411	79,129.40	106.069370	82,883.24	3,753.84		0.02
Original Face:	500,000.000	Base	101.265411	79,129.40	106.069370	82,883.24	3,753.84		0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	2,335,376.800	Local	100.559485	2,348,442.88	104.866442	2,449,026.56	100,583.68		0.51
Original Face:	5,000,000.000	Base	100.559485	2,348,442.88	104.866442	2,449,026.56	100,583.68		0.51

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3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	2,553,648.510	Local	104.411319	2,666,298.09	110.027191	2,809,707.72	143,409.63	0.58	
Original Face:	7,000,000.000	Base	104.411319	2,666,298.09	110.027191	2,809,707.72	143,409.63	0.58	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	3,474,055.110	Local	102.362112	3,556,116.18	110.249910	3,830,142.63	274,026.45	0.79	
Original Face:	7,000,000.000	Base	102.362112	3,556,116.18	110.249910	3,830,142.63	274,026.45	0.79	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	162,964.830	Local	99.243064	161,731.29	102.237500	166,611.17	4,879.88	0.03	
Original Face:	3,000,000.000	Base	99.243064	161,731.29	102.237500	166,611.17	4,879.88	0.03	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	186,516.200	Local	104.915396	195,684.21	109.065190	203,424.25	7,740.04	0.04	
Original Face:	5,000,000.000	Base	104.915396	195,684.21	109.065190	203,424.25	7,740.04	0.04	
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	2,002,606.550	Local	102.322417	2,049,115.42	108.058039	2,163,977.37	114,861.95	0.45	
Original Face:	7,000,000.000	Base	102.322417	2,049,115.42	108.058039	2,163,977.37	114,861.95	0.45	
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local	97.513499	4,875,674.93	101.156060	5,057,803.00	182,128.07	1.05	
Original Face:	5,000,000.000	Base	97.513499	4,875,674.93	101.156060	5,057,803.00	182,128.07	1.05	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local	103.224062	6,193,443.74	110.171830	6,610,309.80	416,866.06	1.37	
Original Face:	6,000,000.000	Base	103.224062	6,193,443.74	110.171830	6,610,309.80	416,866.06	1.37	
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	110.420	Local	100.135845	110.57	101.091143	111.62	1.05	0.00	
Original Face:	1,808,277.000	Base	100.135845	110.57	101.091143	111.62	1.05	0.00	
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
	5,000,000.000	Local	99.913035	4,995,651.74	100.301208	5,015,060.40	19,408.66	1.04	
		Base	99.913035	4,995,651.74	100.301208	5,015,060.40	19,408.66	1.04	
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.153861	5,007,693.05	7,693.05	1.04	
		Base	100.000000	5,000,000.00	100.153861	5,007,693.05	7,693.05	1.04	

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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
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
	1,200,000.000	Local		106.384626	1,276,615.51	105.699473	1,268,393.68	-8,221.83	0.26
		Base		106.384626	1,276,615.51	105.699473	1,268,393.68	-8,221.83	0.26
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	98.895105	4,944,755.25	-55,244.75	1.03
		Base		100.000000	5,000,000.00	98.895105	4,944,755.25	-55,244.75	1.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	382,328.700	Local		99.968726	382,209.13	102.720120	392,728.50	10,519.37	0.08
	Original Face: 5,000,000.000	Base		99.968726	382,209.13	102.720120	392,728.50	10,519.37	0.08
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	283,841.220	Local		99.830289	283,359.51	105.613810	299,775.53	16,416.02	0.06
	Original Face: 3,000,000.000	Base		99.830289	283,359.51	105.613810	299,775.53	16,416.02	0.06
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	376,723.640	Local		96.346996	362,961.91	101.397790	381,989.45	19,027.54	0.08
	Original Face: 675,000.000	Base		96.346996	362,961.91	101.397790	381,989.45	19,027.54	0.08
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
	182,566.730	Local		101.667730	185,611.45	100.343490	183,193.83	-2,417.62	0.04
	Original Face: 2,289,667.000	Base		101.667730	185,611.45	100.343490	183,193.83	-2,417.62	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,146,426.900	Local		100.808393	1,155,694.53	104.828300	1,201,779.83	46,085.30	0.25
	Original Face: 5,000,000.000	Base		100.808393	1,155,694.53	104.828300	1,201,779.83	46,085.30	0.25
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	1,230,883.470	Local		96.049963	1,182,263.12	103.107200	1,269,129.48	86,866.36	0.26
	Original Face: 1,600,000.000	Base		96.049963	1,182,263.12	103.107200	1,269,129.48	86,866.36	0.26
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	4,666,757.500	Local		101.354330	4,729,960.80	105.318952	4,914,980.09	185,019.29	1.02
	Original Face: 5,000,000.000	Base		101.354330	4,729,960.80	105.318952	4,914,980.09	185,019.29	1.02
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	1,739,969.660	Local		101.690608	1,769,385.72	101.129561	1,759,623.68	-9,762.04	0.37
	Original Face: 1,758,829.000	Base		101.690608	1,769,385.72	101.129561	1,759,623.68	-9,762.04	0.37

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.156250	20 Aug 2070		
		5,001,509.240	Local 103.843229	5,193,728.67	103.957340	5,199,435.97	5,707.30	1.08
Original Face:		5,000,000.000	Base 103.843229	5,193,728.67	103.957340	5,199,435.97	5,707.30	1.08
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.306250	20 Aug 2070		
		5,001,701.090	Local 104.911037	5,247,336.46	104.996360	5,251,604.08	4,267.62	1.09
Original Face:		5,000,000.000	Base 104.911037	5,247,336.46	104.996360	5,251,604.08	4,267.62	1.09
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
		5,289,029.150	Local 100.784250	5,330,508.37	106.050930	5,609,064.60	278,556.23	1.16
Original Face:		6,180,040.000	Base 100.784250	5,330,508.37	106.050930	5,609,064.60	278,556.23	1.16
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
		6,630,323.160	Local 100.555935	6,667,183.44	102.391530	6,788,889.33	121,705.89	1.41
Original Face:		6,993,000.000	Base 100.555935	6,667,183.44	102.391530	6,788,889.33	121,705.89	1.41
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.827574	1,497,413.61	100.518675	1,507,780.13	10,366.52	0.31
			Base 99.827574	1,497,413.61	100.518675	1,507,780.13	10,366.52	0.31
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
		5,000,000.000	Local 99.548852	4,977,442.58	108.692711	5,434,635.55	457,192.97	1.13
			Base 99.548852	4,977,442.58	108.692711	5,434,635.55	457,192.97	1.13
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
		1,000,000.000	Local 148.601527	1,486,015.27	142.662133	1,426,621.33	-59,393.94	0.30
			Base 148.601527	1,486,015.27	142.662133	1,426,621.33	-59,393.94	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		5,000,000.000	Local 99.338452	4,966,922.59	99.839565	4,991,978.25	25,055.66	1.04
			Base 99.338452	4,966,922.59	99.839565	4,991,978.25	25,055.66	1.04
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		5,000,000.000	Local 99.645367	4,982,268.36	105.939655	5,296,982.75	314,714.39	1.10
			Base 99.645367	4,982,268.36	105.939655	5,296,982.75	314,714.39	1.10
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
		1,000,000.000	Local 99.785730	997,857.30	102.869283	1,028,692.83	30,835.53	0.21
			Base 99.785730	997,857.30	102.869283	1,028,692.83	30,835.53	0.21

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Holdings

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.781239	4,939,061.97	94.224232	4,711,211.60	-227,850.37	0.98
			Base	98.781239	4,939,061.97	94.224232	4,711,211.60	-227,850.37	0.98
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.637861	4,981,893.06	108.436472	5,421,823.60	439,930.54	1.12
			Base	99.637861	4,981,893.06	108.436472	5,421,823.60	439,930.54	1.12
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	97.704786	4,885,239.30	-114,760.70	1.01
			Base	100.000000	5,000,000.00	97.704786	4,885,239.30	-114,760.70	1.01
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.637275	3,487,304.62	104.102250	3,643,578.75	156,274.13	0.76
			Base	99.637275	3,487,304.62	104.102250	3,643,578.75	156,274.13	0.76
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	110.660127	5,533,006.34	111.936321	5,596,816.05	63,809.71	1.16
			Base	110.660127	5,533,006.34	111.936321	5,596,816.05	63,809.71	1.16
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.710012	9,971,001.23	97.249658	9,724,965.80	-246,035.43	2.02
			Base	99.710012	9,971,001.23	97.249658	9,724,965.80	-246,035.43	2.02
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.876829	4,993,841.44	105.763695	5,288,184.75	294,343.31	1.10
			Base	99.876829	4,993,841.44	105.763695	5,288,184.75	294,343.31	1.10
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	0.42
			Base	100.000000	2,000,000.00	101.020000	2,020,400.00	20,400.00	0.42
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	101.480000	2,537,000.00	37,000.00	0.53
			Base	100.000000	2,500,000.00	101.480000	2,537,000.00	37,000.00	0.53
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.878199	4,993,909.94	104.612957	5,230,647.85	236,737.91	1.09
			Base	99.878199	4,993,909.94	104.612957	5,230,647.85	236,737.91	1.09

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STATE STREET

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86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	5,000,000.000	Local	99.972406	4,998,620.30	103.873302	5,193,665.10	195,044.80	1.08	
		Base	99.972406	4,998,620.30	103.873302	5,193,665.10	195,044.80	1.08	
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
	3,000,000.000	Local	99.669886	2,990,096.58	100.343590	3,010,307.70	20,211.12	0.62	
		Base	99.669886	2,990,096.58	100.343590	3,010,307.70	20,211.12	0.62	
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	106.403932	4,256,157.28	256,157.28	0.88	
		Base	100.000000	4,000,000.00	106.403932	4,256,157.28	256,157.28	0.88	
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
	3,000,000.000	Local	99.933554	2,998,006.62	106.005059	3,180,151.77	182,145.15	0.66	
		Base	99.933554	2,998,006.62	106.005059	3,180,151.77	182,145.15	0.66	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.954786	2,498,869.66	102.829270	2,570,731.75	71,862.09	0.53	
		Base	99.954786	2,498,869.66	102.829270	2,570,731.75	71,862.09	0.53	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.903500	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.680491	2,517,012.28	17,012.28	0.52	
		Base	100.000000	2,500,000.00	100.680491	2,517,012.28	17,012.28	0.52	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local	100.025163	10,002,516.27	100.226106	10,022,610.60	20,094.33	2.08	
		Base	100.025163	10,002,516.27	100.226106	10,022,610.60	20,094.33	2.08	
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
	5,000,000.000	Local	100.321068	5,016,053.38	102.992188	5,149,609.40	133,556.02	1.07	
		Base	100.321068	5,016,053.38	102.992188	5,149,609.40	133,556.02	1.07	
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	7,500,000.000	Local	99.996747	7,499,756.04	100.588171	7,544,112.83	44,356.79	1.57	
		Base	99.996747	7,499,756.04	100.588171	7,544,112.83	44,356.79	1.57	
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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Holdings

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020			
		0.000	Local	0.000000	-0.02	0.00	0.02		0.00
			Base	0.000000	-0.02	0.00	0.02		0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.889406	1,997,788.11	99.665097	1,993,301.94	-4,486.17	0.41
			Base	99.889406	1,997,788.11	99.665097	1,993,301.94	-4,486.17	0.41
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		2,500,000.000	Local	99.986876	2,499,671.91	102.467130	2,561,678.25	62,006.34	0.53
Original Face:		2,500,000.000	Base	99.986876	2,499,671.91	102.467130	2,561,678.25	62,006.34	0.53
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.982387	1,999,647.74	103.406210	2,068,124.20	68,476.46	0.43
Original Face:		2,000,000.000	Base	99.982387	1,999,647.74	103.406210	2,068,124.20	68,476.46	0.43
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022			
		2,241,381.590	Local	98.913599	2,217,031.19	100.730010	2,257,743.90	40,712.71	0.47
Original Face:		5,000,000.000	Base	98.913599	2,217,031.19	100.730010	2,257,743.90	40,712.71	0.47
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	104.917531	5,245,876.57	107.141951	5,357,097.55	111,220.98	1.11
			Base	104.917531	5,245,876.57	107.141951	5,357,097.55	111,220.98	1.11
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.892968	4,994,648.38	99.243110	4,962,155.50	-32,492.88	1.03
			Base	99.892968	4,994,648.38	99.243110	4,962,155.50	-32,492.88	1.03
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	100.245890	3,007,376.70	7,376.70	0.62
			Base	100.000000	3,000,000.00	100.245890	3,007,376.70	7,376.70	0.62
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.871000	27 May 2022			
		5,000,000.000	Local	100.141319	5,007,065.97	100.293496	5,014,674.80	7,608.83	1.04
			Base	100.141319	5,007,065.97	100.293496	5,014,674.80	7,608.83	1.04
US DOLLAR Total									
		387,178,806.090	Local		393,273,976.83		402,172,698.65	8,898,721.82	83.44
Original Face:		275,124,813.000	Base		393,273,976.83		402,172,698.65	8,898,721.82	83.44

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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 Total

	387,178,806.090	Base		393,273,976.83		402,172,698.65	8,898,721.82	83.44
Original Face:	275,124,813.000							

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		467,028,709.940	Base	473,099,992.83		481,998,714.65	8,898,721.82	100.00
Original Face:		275,124,813.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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	
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		4,805.380	Local	1.000000	4,805.38	1.000000	4,805.38	0.00	100.00
			Base	1.000000	4,805.38	1.000000	4,805.38	0.00	100.00
US DOLLAR Total									
		4,805.380	Local		4,805.38		4,805.38	0.00	100.00
			Base		4,805.38		4,805.38	0.00	100.00
CASH Total									
		4,805.380	Base		4,805.38		4,805.38	0.00	100.00

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,805.380	Base	4,805.38		4,805.38	0.00	100.00

Holdings

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



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
		259,245.780	Local	1.000000	259,245.78	1.000000	259,245.78	0.08
			Base	1.000000	259,245.78	1.000000	259,245.78	0.08

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	259,245.780	Local	259,245.78		259,245.78	0.00	0.08
		Base	259,245.78		259,245.78	0.00	0.08

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	259,245.780	Base	259,245.78		259,245.78	0.00	0.08

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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	99.997222	4,999,861.11	99.997222	4,999,861.11	1.60
			Base	99.997222	4,999,861.11	99.997222	4,999,861.11	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	99.990462	4,999,523.11	99.990462	4,999,523.11	1.60
			Base	99.990462	4,999,523.11	99.990462	4,999,523.11	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	99.956250	4,997,812.50	99.956250	4,997,812.50	1.60
			Base	99.956250	4,997,812.50	99.956250	4,997,812.50	1.60

45856WLD9	INTERCONTINENTAL EXCHANGE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,000,000.000	Local	99.962972	3,998,518.89	99.962972	3,998,518.89	1.28
			Base	99.962972	3,998,518.89	99.962972	3,998,518.89	1.28

89119AKW7	TORONTO DOMINION BANK	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.983083	4,999,154.17	99.983083	4,999,154.17	1.60
			Base	99.983083	4,999,154.17	99.983083	4,999,154.17	1.60

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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				0.100000	01 Oct 2020		
	13,500,000.000	Local	100.000000	13,500,000.00	100.000000	13,500,000.00	0.00	4.32
		Base	100.000000	13,500,000.00	100.000000	13,500,000.00	0.00	4.32
US DOLLAR Total								
	37,500,000.000	Local		37,494,869.78		37,494,869.78	0.00	12.01
		Base		37,494,869.78		37,494,869.78	0.00	12.01
CASH EQUIVALENT Total								
	37,500,000.000	Base		37,494,869.78		37,494,869.78	0.00	12.01
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.667737	4,983,386.83	99.570503	4,978,525.15	-4,861.68	1.59
		Base	99.667737	4,983,386.83	99.570503	4,978,525.15	-4,861.68	1.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.993713	2,999,811.38	100.996875	3,029,906.25	30,094.87	0.97
		Base	99.993713	2,999,811.38	100.996875	3,029,906.25	30,094.87	0.97
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.991932	4,999,596.61	100.751054	5,037,552.70	37,956.09	1.61
		Base	99.991932	4,999,596.61	100.751054	5,037,552.70	37,956.09	1.61
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.800503	4,990,025.14	113.773119	5,688,655.95	698,630.81	1.82
		Base	99.800503	4,990,025.14	113.773119	5,688,655.95	698,630.81	1.82
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.570466	3,484,966.31	106.968152	3,743,885.32	258,919.01	1.20
		Base	99.570466	3,484,966.31	106.968152	3,743,885.32	258,919.01	1.20
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	5,395,000.000	Local	100.165214	5,403,913.29	100.357300	5,414,276.34	10,363.05	1.73
		Base	100.165214	5,403,913.29	100.357300	5,414,276.34	10,363.05	1.73

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06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		5,000,000.000	Local	99.943886	4,997,194.32	107.794164	5,389,708.20	392,513.88	1.73
			Base	99.943886	4,997,194.32	107.794164	5,389,708.20	392,513.88	1.73
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	99.259417	4,962,970.85	-37,029.15	1.59
			Base	100.000000	5,000,000.00	99.259417	4,962,970.85	-37,029.15	1.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		5,000,000.000	Local	99.978682	4,998,934.12	103.265725	5,163,286.25	164,352.13	1.65
			Base	99.978682	4,998,934.12	103.265725	5,163,286.25	164,352.13	1.65
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.884560	4,994,228.01	114.201855	5,710,092.75	715,864.74	1.83
			Base	99.884560	4,994,228.01	114.201855	5,710,092.75	715,864.74	1.83
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021			
		3,000,000.000	Local	99.983846	2,999,515.39	100.722212	3,021,666.36	22,150.97	0.97
			Base	99.983846	2,999,515.39	100.722212	3,021,666.36	22,150.97	0.97
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.925427	2,498,135.67	109.074134	2,726,853.35	228,717.68	0.87
			Base	99.925427	2,498,135.67	109.074134	2,726,853.35	228,717.68	0.87
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local	99.896047	4,994,802.37	96.782851	4,839,142.55	-155,659.82	1.55
			Base	99.896047	4,994,802.37	96.782851	4,839,142.55	-155,659.82	1.55
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		5,000,000.000	Local	99.716129	4,985,806.43	108.247050	5,412,352.50	426,546.07	1.73
			Base	99.716129	4,985,806.43	108.247050	5,412,352.50	426,546.07	1.73
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045			
		3,522,266.000	Local	103.576119	3,648,226.42	103.750470	3,654,367.53	6,141.11	1.17
		Original Face: 3,522,266.000	Base	103.576119	3,648,226.42	103.750470	3,654,367.53	6,141.11	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	100.648737	5,032,436.85	32,436.85	1.61
			Base	100.000000	5,000,000.00	100.648737	5,032,436.85	32,436.85	1.61

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14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local 99.948351	4,997,417.55	100.476293	5,023,814.65	26,397.10	1.61	
			Base 99.948351	4,997,417.55	100.476293	5,023,814.65	26,397.10	1.61	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		2,200,000.000	Local 100.330385	2,207,268.46	101.182001	2,226,004.02	18,735.56	0.71	
			Base 100.330385	2,207,268.46	101.182001	2,226,004.02	18,735.56	0.71	
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021			
		5,000,000.000	Local 99.595868	4,979,793.40	100.091300	5,004,565.00	24,771.60	1.60	
			Base 99.595868	4,979,793.40	100.091300	5,004,565.00	24,771.60	1.60	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local 99.145439	2,478,635.97	102.949436	2,573,735.90	95,099.93	0.82	
			Base 99.145439	2,478,635.97	102.949436	2,573,735.90	95,099.93	0.82	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.752380	15 Dec 2026			
		4,725,000.000	Local 100.000000	4,725,000.00	100.669880	4,756,651.83	31,651.83	1.52	
Original Face:		4,725,000.000	Base 100.000000	4,725,000.00	100.669880	4,756,651.83	31,651.83	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	100.661085	1,509,916.28	9,916.28	0.48	
			Base 100.000000	1,500,000.00	100.661085	1,509,916.28	9,916.28	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	107.296367	2,682,409.18	182,409.18	0.86	
			Base 100.000000	2,500,000.00	107.296367	2,682,409.18	182,409.18	0.86	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.502380	15 May 2036			
		277,975.680	Local 99.918270	277,748.49	100.291420	278,785.76	1,037.27	0.09	
Original Face:		16,000,000.000	Base 99.918270	277,748.49	100.291420	278,785.76	1,037.27	0.09	
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		1,486,452.810	Local 101.243635	1,504,938.85	102.985466	1,530,830.35	25,891.50	0.49	
Original Face:		5,000,000.000	Base 101.243635	1,504,938.85	102.985466	1,530,830.35	25,891.50	0.49	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		3,091,709.610	Local 104.420159	3,228,368.09	106.990837	3,307,845.99	79,477.90	1.06	
Original Face:		10,000,000.000	Base 104.420159	3,228,368.09	106.990837	3,307,845.99	79,477.90	1.06	

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31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
		2,500,000.000	Local 111.047626	2,776,190.65	129.192538	3,229,813.45	453,622.80	1.03
			Base 111.047626	2,776,190.65	129.192538	3,229,813.45	453,622.80	1.03
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 110.535799	2,763,394.98	129.483304	3,237,082.60	473,687.62	1.04
			Base 110.535799	2,763,394.98	129.483304	3,237,082.60	473,687.62	1.04
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 123.194325	4,927,772.99	123.853356	4,954,134.24	26,361.25	1.59
			Base 123.194325	4,927,772.99	123.853356	4,954,134.24	26,361.25	1.59
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.675130	25 Jun 2022		
		1,181,287.560	Local 100.000000	1,181,287.56	100.270000	1,184,477.04	3,189.48	0.38
Original Face:		3,000,000.000	Base 100.000000	1,181,287.56	100.270000	1,184,477.04	3,189.48	0.38
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
		3,480,406.350	Local 101.023295	3,516,021.17	100.560890	3,499,927.60	-16,093.57	1.12
Original Face:		5,000,000.000	Base 101.023295	3,516,021.17	100.560890	3,499,927.60	-16,093.57	1.12
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
		1,118,246.640	Local 100.249794	1,121,039.95	102.313970	1,144,122.53	23,082.58	0.37
Original Face:		2,000,000.000	Base 100.249794	1,121,039.95	102.313970	1,144,122.53	23,082.58	0.37
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
		4,144,931.050	Local 101.610511	4,211,685.63	102.062210	4,230,408.23	18,722.60	1.35
Original Face:		5,000,000.000	Base 101.610511	4,211,685.63	102.062210	4,230,408.23	18,722.60	1.35
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		1,284,263.660	Local 99.866201	1,282,545.33	105.683500	1,357,254.79	74,709.46	0.43
Original Face:		2,000,000.000	Base 99.866201	1,282,545.33	105.683500	1,357,254.79	74,709.46	0.43
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
		1,762,738.340	Local 101.707372	1,792,834.84	103.220610	1,819,509.27	26,674.43	0.58
Original Face:		2,500,000.000	Base 101.707372	1,792,834.84	103.220610	1,819,509.27	26,674.43	0.58
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
		2,700,000.000	Local 99.903878	2,697,404.71	99.833167	2,695,495.51	-1,909.20	0.86
			Base 99.903878	2,697,404.71	99.833167	2,695,495.51	-1,909.20	0.86

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3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
	757,200.300 Local	100.724357	762,685.13	103.201970	781,445.63	18,760.50	0.25		
Original Face:	5,000,000.000 Base	100.724357	762,685.13	103.201970	781,445.63	18,760.50	0.25		
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021			
	4,578,176.250 Local	100.740062	4,612,057.57	102.073670	4,673,112.52	61,054.95	1.50		
Original Face:	5,000,000.000 Base	100.740062	4,612,057.57	102.073670	4,673,112.52	61,054.95	1.50		
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	2,290,291.680 Local	102.711089	2,352,383.52	106.471530	2,438,508.59	86,125.07	0.78		
Original Face:	3,000,000.000 Base	102.711089	2,352,383.52	106.471530	2,438,508.59	86,125.07	0.78		
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	4,065,185.480 Local	101.218213	4,114,708.10	108.087120	4,393,941.91	279,233.81	1.41		
Original Face:	5,565,000.000 Base	101.218213	4,114,708.10	108.087120	4,393,941.91	279,233.81	1.41		
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	4,494,000.000 Local	105.429911	4,738,020.20	106.148100	4,770,295.61	32,275.41	1.53		
Original Face:	4,494,000.000 Base	105.429911	4,738,020.20	106.148100	4,770,295.61	32,275.41	1.53		
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	370,634.900 Local	100.188889	371,334.99	105.767260	392,010.38	20,675.39	0.13		
Original Face:	2,000,000.000 Base	100.188889	371,334.99	105.767260	392,010.38	20,675.39	0.13		
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	769,053.850 Local	100.358873	771,813.78	102.992170	792,065.25	20,251.47	0.25		
Original Face:	5,000,000.000 Base	100.358873	771,813.78	102.992170	792,065.25	20,251.47	0.25		
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	1,540,607.660 Local	100.362317	1,546,189.54	101.470140	1,563,256.75	17,067.21	0.50		
Original Face:	14,878,168.000 Base	100.362317	1,546,189.54	101.470140	1,563,256.75	17,067.21	0.50		
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000 Local	99.135114	4,956,755.72	107.750660	5,387,533.00	430,777.28	1.73		
Original Face:	5,000,000.000 Base	99.135114	4,956,755.72	107.750660	5,387,533.00	430,777.28	1.73		
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	934,475.800 Local	99.637635	931,089.59	102.026160	953,409.77	22,320.18	0.31		
Original Face:	5,000,000.000 Base	99.637635	931,089.59	102.026160	953,409.77	22,320.18	0.31		

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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		
	1,529,232.000	Local	102.624324	1,569,364.00	104.739150	1,601,704.60	32,340.60	0.51
Original Face:	5,000,000.000	Base	102.624324	1,569,364.00	104.739150	1,601,704.60	32,340.60	0.51
3137F5Y94	FREDDIE MAC FHR 4800 MA				4.000000	15 Apr 2042		
	201,995.930	Local	102.075072	206,187.49	100.045620	202,088.08	-4,099.41	0.06
Original Face:	5,000,000.000	Base	102.075072	206,187.49	100.045620	202,088.08	-4,099.41	0.06
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	335,346.200	Local	101.974222	341,966.68	100.171640	335,921.79	-6,044.89	0.11
Original Face:	5,000,000.000	Base	101.974222	341,966.68	100.171640	335,921.79	-6,044.89	0.11
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,295,230.000	Local	102.995668	2,363,987.47	105.227660	2,415,216.82	51,229.35	0.77
Original Face:	2,500,000.000	Base	102.995668	2,363,987.47	105.227660	2,415,216.82	51,229.35	0.77
3137GAWQ6	FREDDIE MAC FHR 3738 BH				3.000000	15 Dec 2038		
	355,863.430	Local	101.167909	360,019.59	100.402390	357,295.39	-2,724.20	0.11
Original Face:	5,000,000.000	Base	101.167909	360,019.59	100.402390	357,295.39	-2,724.20	0.11
3137GAWS2	FREDDIE MAC FHR 3738 BJ				3.500000	15 Dec 2038		
	355,863.430	Local	102.824210	365,913.76	100.535770	357,770.04	-8,143.72	0.11
Original Face:	5,000,000.000	Base	102.824210	365,913.76	100.535770	357,770.04	-8,143.72	0.11
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	1,701,344.800	Local	103.500847	1,760,906.28	109.114604	1,856,415.64	95,509.36	0.59
Original Face:	5,000,000.000	Base	103.500847	1,760,906.28	109.114604	1,856,415.64	95,509.36	0.59
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,335,376.800	Local	100.559485	2,348,442.88	104.866442	2,449,026.56	100,583.68	0.78
Original Face:	5,000,000.000	Base	100.559485	2,348,442.88	104.866442	2,449,026.56	100,583.68	0.78
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	305,274.600	Local	105.735718	322,784.29	118.615280	362,102.32	39,318.03	0.12
Original Face:	10,000,000.000	Base	105.735718	322,784.29	118.615280	362,102.32	39,318.03	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	3,958,661.520	Local	106.797228	4,227,740.77	106.727080	4,224,963.85	-2,776.92	1.35
Original Face:	6,000,000.000	Base	106.797228	4,227,740.77	106.727080	4,224,963.85	-2,776.92	1.35

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Books Closed

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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
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	186,516.200	Local		104.915396	195,684.21	109.065190	203,424.25	7,740.04	0.07
Original Face:	5,000,000.000	Base		104.915396	195,684.21	109.065190	203,424.25	7,740.04	0.07
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local		97.513499	4,875,674.93	101.156060	5,057,803.00	182,128.07	1.62
Original Face:	5,000,000.000	Base		97.513499	4,875,674.93	101.156060	5,057,803.00	182,128.07	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	98.895105	4,944,755.25	-55,244.75	1.58
		Base		100.000000	5,000,000.00	98.895105	4,944,755.25	-55,244.75	1.58
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,145,292.350	Local		94.532916	2,973,336.56	102.141440	3,212,646.90	239,310.34	1.03
Original Face:	5,000,000.000	Base		94.532916	2,973,336.56	102.141440	3,212,646.90	239,310.34	1.03
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	571,399.000	Local		99.948936	571,107.22	104.187480	595,326.22	24,219.00	0.19
Original Face:	1,238,000.000	Base		99.948936	571,107.22	104.187480	595,326.22	24,219.00	0.19
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,146,426.900	Local		100.808393	1,155,694.53	104.828300	1,201,779.83	46,085.30	0.38
Original Face:	5,000,000.000	Base		100.808393	1,155,694.53	104.828300	1,201,779.83	46,085.30	0.38
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,733,406.000	Local		101.354330	3,783,968.65	105.318952	3,931,984.07	148,015.42	1.26
Original Face:	4,000,000.000	Base		101.354330	3,783,968.65	105.318952	3,931,984.07	148,015.42	1.26
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local		99.827574	1,497,413.61	100.518675	1,507,780.13	10,366.52	0.48
		Base		99.827574	1,497,413.61	100.518675	1,507,780.13	10,366.52	0.48
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
	3,000,000.000	Local		100.412293	3,012,368.79	101.020668	3,030,620.04	18,251.25	0.97
		Base		100.412293	3,012,368.79	101.020668	3,030,620.04	18,251.25	0.97
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local		99.922839	3,497,299.36	102.583709	3,590,429.82	93,130.46	1.15
		Base		99.922839	3,497,299.36	102.583709	3,590,429.82	93,130.46	1.15

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STATE OF ARIZONA
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STATE STREET

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478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local	99.338452	2,483,461.30	99.839565	2,495,989.13	12,527.83	0.80	
		Base	99.338452	2,483,461.30	99.839565	2,495,989.13	12,527.83	0.80	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.645367	4,982,268.36	105.939655	5,296,982.75	314,714.39	1.70	
		Base	99.645367	4,982,268.36	105.939655	5,296,982.75	314,714.39	1.70	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.781239	4,939,061.97	94.224232	4,711,211.60	-227,850.37	1.51	
		Base	98.781239	4,939,061.97	94.224232	4,711,211.60	-227,850.37	1.51	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.637861	4,981,893.06	108.436472	5,421,823.60	439,930.54	1.74	
		Base	99.637861	4,981,893.06	108.436472	5,421,823.60	439,930.54	1.74	
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	97.704786	4,885,239.30	-114,760.70	1.56	
		Base	100.000000	5,000,000.00	97.704786	4,885,239.30	-114,760.70	1.56	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.637275	3,487,304.62	104.102250	3,643,578.75	156,274.13	1.17	
		Base	99.637275	3,487,304.62	104.102250	3,643,578.75	156,274.13	1.17	
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local	99.975245	2,999,257.36	103.462100	3,103,863.00	104,605.64	0.99	
		Base	99.975245	2,999,257.36	103.462100	3,103,863.00	104,605.64	0.99	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local	110.660127	1,703,059.35	111.936321	1,722,699.98	19,640.63	0.55	
		Base	110.660127	1,703,059.35	111.936321	1,722,699.98	19,640.63	0.55	
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local	99.904583	2,997,137.49	102.853307	3,085,599.21	88,461.72	0.99	
		Base	99.904583	2,997,137.49	102.853307	3,085,599.21	88,461.72	0.99	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.876829	4,993,841.44	105.763695	5,288,184.75	294,343.31	1.69	
		Base	99.876829	4,993,841.44	105.763695	5,288,184.75	294,343.31	1.69	

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Holdings

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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
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	101.480000	2,537,000.00	37,000.00	0.81	
		Base	100.000000	2,500,000.00	101.480000	2,537,000.00	37,000.00	0.81	
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local	99.979472	3,999,178.88	103.621171	4,144,846.84	145,667.96	1.33	
		Base	99.979472	3,999,178.88	103.621171	4,144,846.84	145,667.96	1.33	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.918647	2,497,966.17	102.829270	2,570,731.75	72,765.58	0.82	
		Base	99.918647	2,497,966.17	102.829270	2,570,731.75	72,765.58	0.82	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.903500	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.680491	2,517,012.28	17,012.28	0.81	
		Base	100.000000	2,500,000.00	100.680491	2,517,012.28	17,012.28	0.81	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	5,000,000.000	Local	100.013726	5,000,686.31	100.226106	5,011,305.30	10,618.99	1.60	
		Base	100.013726	5,000,686.31	100.226106	5,011,305.30	10,618.99	1.60	
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	2,500,000.000	Local	100.017473	2,500,436.83	100.588171	2,514,704.28	14,267.45	0.81	
		Base	100.017473	2,500,436.83	100.588171	2,514,704.28	14,267.45	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	99.986876	2,499,671.91	102.467130	2,561,678.25	62,006.34	0.82	
Original Face:	2,500,000.000	Base	99.986876	2,499,671.91	102.467130	2,561,678.25	62,006.34	0.82	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local	99.982387	1,999,647.74	103.406210	2,068,124.20	68,476.46	0.66	
Original Face:	2,000,000.000	Base	99.982387	1,999,647.74	103.406210	2,068,124.20	68,476.46	0.66	

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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	
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022			
		2,241,381.590	Local	98.913599	2,217,031.19	100.730010	2,257,743.90	40,712.71	0.72
Original Face:		5,000,000.000	Base	98.913599	2,217,031.19	100.730010	2,257,743.90	40,712.71	0.72
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.269500	26 Jul 2021			
		5,000,000.000	Local	100.541083	5,027,054.14	100.730000	5,036,500.00	9,445.86	1.61
			Base	100.541083	5,027,054.14	100.730000	5,036,500.00	9,445.86	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	100.245890	3,007,376.70	7,376.70	0.96
			Base	100.000000	3,000,000.00	100.245890	3,007,376.70	7,376.70	0.96
US DOLLAR Total									
		264,107,514.370	Local		266,543,748.22		274,549,892.70	8,006,144.48	87.91
Original Face:		201,922,434.000	Base		266,543,748.22		274,549,892.70	8,006,144.48	87.91
FIXED INCOME Total									
		264,107,514.370	Base		266,543,748.22		274,549,892.70	8,006,144.48	87.91
Original Face:		201,922,434.000							

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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
FUND Total								
		301,866,760.150	Base	304,297,863.78		312,304,008.26	8,006,144.48	100.00
Original Face:		201,922,434.000						

Holdings

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



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
		5,312,384.230	Local 1.000000	5,312,384.23	1.000000	5,312,384.23	0.00	1.34
			Base 1.000000	5,312,384.23	1.000000	5,312,384.23	0.00	1.34

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,312,384.230	Local	5,312,384.23		5,312,384.23	0.00	1.34
		Base	5,312,384.23		5,312,384.23	0.00	1.34

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,312,384.230	Base	5,312,384.23		5,312,384.23	0.00	1.34

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 101.869528	5,093,476.41	101.869528	20 Dec 2023 5,093,476.41	0.00	1.29
			Base 101.869528	5,093,476.41	101.869528	5,093,476.41	0.00	1.29

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 100.000000	15,000,000.00	100.000000	01 Oct 2020 15,000,000.00	0.00	3.80
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.80

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 99.990462	4,999,523.11	99.990462	15 Jun 2022 4,999,523.11	0.00	1.27
			Base 99.990462	4,999,523.11	99.990462	4,999,523.11	0.00	1.27

41282JL58	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local 99.956250	14,993,437.50	99.956250	05 Nov 2020 14,993,437.50	0.00	3.80
			Base 99.956250	14,993,437.50	99.956250	14,993,437.50	0.00	3.80

45856WLH0	INTERCONTINENTAL EXCHANGE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 99.960833	9,996,083.33	99.960833	17 Nov 2020 9,996,083.33	0.00	2.53
			Base 99.960833	9,996,083.33	99.960833	9,996,083.33	0.00	2.53

Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



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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	
56274LLW2	MANHATTAN ASSET FDG.				0.210000	30 Nov 2020			
		10,391,000.000	Local	99.965000	10,387,363.15	99.965000	10,387,363.15	0.00	2.63
			Base	99.965000	10,387,363.15	99.965000	10,387,363.15	0.00	2.63
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021			
		5,000,000.000	Local	99.691111	4,984,555.56	99.691111	4,984,555.56	0.00	1.26
			Base	99.691111	4,984,555.56	99.691111	4,984,555.56	0.00	1.26
89119AKW7	TORONTO DOMINION BANK				0.210000	30 Oct 2020			
		15,000,000.000	Local	99.983083	14,997,462.50	99.983083	14,997,462.50	0.00	3.80
			Base	99.983083	14,997,462.50	99.983083	14,997,462.50	0.00	3.80
912796UC1	TREASURY BILL 01/21 0.00000				0.100000	28 Jan 2021			
		10,000,000.000	Local	99.966945	9,996,694.45	99.966945	9,996,694.45	0.00	2.53
			Base	99.966945	9,996,694.45	99.966945	9,996,694.45	0.00	2.53
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	07 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.53
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.53
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Oct 2020			
		10,010,999.590	Local	100.000000	10,010,999.59	100.000000	10,010,999.59	0.00	2.53
			Base	100.000000	10,010,999.59	100.000000	10,010,999.59	0.00	2.53
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Oct 2020			
		20,008,986.610	Local	100.000000	20,008,986.61	100.000000	20,008,986.61	0.00	5.06
			Base	100.000000	20,008,986.61	100.000000	20,008,986.61	0.00	5.06
979QHR003	SOUTH STREET REPO				0.100000	01 Oct 2020			
		77,994,777.710	Local	100.000000	77,994,777.71	100.000000	77,994,777.71	0.00	19.74
			Base	100.000000	77,994,777.71	100.000000	77,994,777.71	0.00	19.74
US DOLLAR Total		208,405,763.910	Local		208,463,359.92		208,463,359.92	0.00	52.76
			Base		208,463,359.92		208,463,359.92	0.00	52.76
CASH EQUIVALENT Total		208,405,763.910	Base		208,463,359.92		208,463,359.92	0.00	52.76

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FIXED INCOME

US DOLLAR 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	100.417000	5,020,850.00	20,850.00	1.27
		Base	100.000000	5,000,000.00	100.417000	5,020,850.00	20,850.00	1.27
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.993713	4,999,685.65	100.996875	5,049,843.75	50,158.10	1.28
		Base	99.993713	4,999,685.65	100.996875	5,049,843.75	50,158.10	1.28
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.997481	2,999,924.42	101.278996	3,038,369.88	38,445.46	0.77
		Base	99.997481	2,999,924.42	101.278996	3,038,369.88	38,445.46	0.77
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				0.635500	23 Jan 2022		
	5,000,000.000	Local	99.919835	4,995,991.73	100.075242	5,003,762.10	7,770.37	1.27
		Base	99.919835	4,995,991.73	100.075242	5,003,762.10	7,770.37	1.27
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	10,000,000.000	Local	100.163831	10,016,383.08	100.357300	10,035,730.00	19,346.92	2.54
		Base	100.163831	10,016,383.08	100.357300	10,035,730.00	19,346.92	2.54
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.978682	9,997,868.23	103.265725	10,326,572.50	328,704.27	2.61
		Base	99.978682	9,997,868.23	103.265725	10,326,572.50	328,704.27	2.61
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.853000	20 May 2022		
	10,000,000.000	Local	100.112234	10,011,223.38	100.265423	10,026,542.30	15,318.92	2.54
		Base	100.112234	10,011,223.38	100.265423	10,026,542.30	15,318.92	2.54
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.648000	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.204491	10,020,449.10	20,449.10	2.54
		Base	100.000000	10,000,000.00	100.204491	10,020,449.10	20,449.10	2.54
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.976333	9,997,633.26	102.751500	10,275,150.00	277,516.74	2.60
Original Face:	10,000,000.000	Base	99.976333	9,997,633.26	102.751500	10,275,150.00	277,516.74	2.60

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3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	364,553.160	Local	101.282150	369,227.28	106.592687	388,587.01	19,359.73	0.10	
Original Face:	2,096,032.000	Base	101.282150	369,227.28	106.592687	388,587.01	19,359.73	0.10	
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	2,468,152.750	Local	100.994773	2,492,705.26	105.853931	2,612,636.71	119,931.45	0.66	
Original Face:	5,000,000.000	Base	100.994773	2,492,705.26	105.853931	2,612,636.71	119,931.45	0.66	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	2,974,958.910	Local	104.593762	3,111,621.43	111.175128	3,307,414.38	195,792.95	0.84	
Original Face:	8,645,247.000	Base	104.593762	3,111,621.43	111.175128	3,307,414.38	195,792.95	0.84	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,233,506.100	Local	104.506729	1,289,096.88	108.530241	1,338,727.14	49,630.26	0.34	
Original Face:	4,322,624.000	Base	104.506729	1,289,096.88	108.530241	1,338,727.14	49,630.26	0.34	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	91,252.070	Local	102.737100	93,749.73	101.757550	92,855.87	-893.86	0.02	
Original Face:	2,161,312.000	Base	102.737100	93,749.73	101.757550	92,855.87	-893.86	0.02	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	787,854.380	Local	101.461199	799,366.50	103.761300	817,487.95	18,121.45	0.21	
Original Face:	4,322,624.000	Base	101.461199	799,366.50	103.761300	817,487.95	18,121.45	0.21	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	756,292.130	Local	101.509000	767,704.58	100.404130	759,348.53	-8,356.05	0.19	
Original Face:	8,584,720.000	Base	101.509000	767,704.58	100.404130	759,348.53	-8,356.05	0.19	
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
	92,809.870	Local	100.765447	93,520.28	100.021680	92,829.99	-690.29	0.02	
Original Face:	5,571,429.000	Base	100.765447	93,520.28	100.021680	92,829.99	-690.29	0.02	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	767,392.990	Local	101.379688	777,980.62	103.953720	797,733.56	19,752.94	0.20	
Original Face:	4,322,624.000	Base	101.379688	777,980.62	103.953720	797,733.56	19,752.94	0.20	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	1,630,758.500	Local	100.783274	1,643,531.80	101.806370	1,660,216.03	16,684.23	0.42	
Original Face:	5,111,816.000	Base	100.783274	1,643,531.80	101.806370	1,660,216.03	16,684.23	0.42	

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3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,053,446.690	Local	99.762641	1,050,946.24	101.340510	1,067,568.25	16,622.01	0.27
Original Face:		4,322,624.000	Base	99.762641	1,050,946.24	101.340510	1,067,568.25	16,622.01	0.27
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		1,624,444.260	Local	101.486499	1,648,591.60	102.406700	1,663,539.76	14,948.16	0.42
Original Face:		5,326,337.000	Base	101.486499	1,648,591.60	102.406700	1,663,539.76	14,948.16	0.42
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,053,446.690	Local	100.229703	1,055,866.49	102.055650	1,075,101.87	19,235.38	0.27
Original Face:		4,322,624.000	Base	100.229703	1,055,866.49	102.055650	1,075,101.87	19,235.38	0.27
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		1,901,750.840	Local	100.674187	1,914,572.19	103.297160	1,964,454.61	49,882.42	0.50
Original Face:		8,645,247.000	Base	100.674187	1,914,572.19	103.297160	1,964,454.61	49,882.42	0.50
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		430,832.560	Local	100.390156	432,513.48	100.261450	431,958.97	-554.51	0.11
Original Face:		4,322,624.000	Base	100.390156	432,513.48	100.261450	431,958.97	-554.51	0.11
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,405,253.180	Local	101.565169	1,427,247.77	103.953720	1,460,812.96	33,565.19	0.37
Original Face:		6,483,935.000	Base	101.565169	1,427,247.77	103.953720	1,460,812.96	33,565.19	0.37
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		913,606.250	Local	99.887821	912,581.38	101.101850	923,672.82	11,091.44	0.23
Original Face:		4,322,624.000	Base	99.887821	912,581.38	101.101850	923,672.82	11,091.44	0.23
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		1,747,355.890	Local	99.647777	1,741,201.30	105.269910	1,839,439.97	98,238.67	0.47
Original Face:		4,507,221.000	Base	99.647777	1,741,201.30	105.269910	1,839,439.97	98,238.67	0.47
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		2,950,076.360	Local	98.725734	2,912,484.53	104.431230	3,080,801.03	168,316.50	0.78
Original Face:		5,000,000.000	Base	98.725734	2,912,484.53	104.431230	3,080,801.03	168,316.50	0.78
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		227,075.550	Local	98.294620	223,203.05	102.922520	233,711.88	10,508.83	0.06
Original Face:		2,161,312.000	Base	98.294620	223,203.05	102.922520	233,711.88	10,508.83	0.06

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	398,232.900	Local	100.128651	398,745.23	101.241510	403,177.00	4,431.77	0.10	
Original Face:	4,527,840.000	Base	100.128651	398,745.23	101.241510	403,177.00	4,431.77	0.10	
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
	12,713.340	Local	100.077635	12,723.21	99.952470	12,707.30	-15.91	0.00	
Original Face:	4,600,000.000	Base	100.077635	12,723.21	99.952470	12,707.30	-15.91	0.00	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	482,276.920	Local	101.343402	488,755.84	102.002560	491,934.80	3,178.96	0.12	
Original Face:	8,645,247.000	Base	101.343402	488,755.84	102.002560	491,934.80	3,178.96	0.12	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	268,207.600	Local	99.417339	266,644.86	102.266160	274,285.61	7,640.75	0.07	
Original Face:	2,161,312.000	Base	99.417339	266,644.86	102.266160	274,285.61	7,640.75	0.07	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	373,241.860	Local	99.978065	373,159.99	102.924650	384,157.88	10,997.89	0.10	
Original Face:	2,161,312.000	Base	99.978065	373,159.99	102.924650	384,157.88	10,997.89	0.10	
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	245,922.120	Local	99.956279	245,814.60	103.049340	253,421.12	7,606.52	0.06	
Original Face:	2,472,541.000	Base	99.956279	245,814.60	103.049340	253,421.12	7,606.52	0.06	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	801,057.660	Local	100.188882	802,570.71	105.767260	847,256.74	44,686.03	0.21	
Original Face:	4,322,624.000	Base	100.188882	802,570.71	105.767260	847,256.74	44,686.03	0.21	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,247,987.670	Local	100.356145	1,252,432.31	102.414330	1,278,118.21	25,685.90	0.32	
Original Face:	6,483,935.000	Base	100.356145	1,252,432.31	102.414330	1,278,118.21	25,685.90	0.32	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,279,182.880	Local	100.061954	1,279,975.39	101.360860	1,296,590.77	16,615.38	0.33	
Original Face:	5,619,411.000	Base	100.061954	1,279,975.39	101.360860	1,296,590.77	16,615.38	0.33	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,647,182.340	Local	101.243788	1,667,669.79	103.136380	1,698,844.24	31,174.45	0.43	
Original Face:	4,322,624.000	Base	101.243788	1,667,669.79	103.136380	1,698,844.24	31,174.45	0.43	

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3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,042,400.510	Local	100.023422	1,042,644.66	100.875970	1,051,531.63	8,886.97	0.27
Original Face:	4,322,624.000	Base	100.023422	1,042,644.66	100.875970	1,051,531.63	8,886.97	0.27
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,606,000.920	Local	100.726182	2,624,925.22	101.694090	2,650,148.92	25,223.70	0.67
Original Face:	10,806,559.000	Base	100.726182	2,624,925.22	101.694090	2,650,148.92	25,223.70	0.67
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,019,693.580	Local	100.462690	2,029,038.51	102.026160	2,060,615.80	31,577.29	0.52
Original Face:	10,806,559.000	Base	100.462690	2,029,038.51	102.026160	2,060,615.80	31,577.29	0.52
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,059,852.720	Local	100.510392	1,065,262.12	101.065170	1,071,141.95	5,879.83	0.27
Original Face:	4,322,624.000	Base	100.510392	1,065,262.12	101.065170	1,071,141.95	5,879.83	0.27
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,763,347.100	Local	99.906518	1,761,698.69	102.198750	1,802,118.69	40,420.00	0.46
Original Face:	6,483,935.000	Base	99.906518	1,761,698.69	102.198750	1,802,118.69	40,420.00	0.46
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,372,706.400	Local	102.330676	1,404,699.74	106.214370	1,458,011.45	53,311.71	0.37
Original Face:	6,000,000.000	Base	102.330676	1,404,699.74	106.214370	1,458,011.45	53,311.71	0.37
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	3,058,464.000	Local	102.624324	3,138,727.99	104.739150	3,203,409.20	64,681.21	0.81
Original Face:	10,000,000.000	Base	102.624324	3,138,727.99	104.739150	3,203,409.20	64,681.21	0.81
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,058,464.000	Local	102.585984	3,137,555.38	104.105080	3,184,016.39	46,461.01	0.81
Original Face:	10,000,000.000	Base	102.585984	3,137,555.38	104.105080	3,184,016.39	46,461.01	0.81
3137BVPE7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	1,390,924.500	Local	101.722679	1,414,885.67	101.111380	1,406,382.96	-8,502.71	0.36
Original Face:	5,000,000.000	Base	101.722679	1,414,885.67	101.111380	1,406,382.96	-8,502.71	0.36
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	335,346.200	Local	101.974222	341,966.68	100.171640	335,921.79	-6,044.89	0.09
Original Face:	5,000,000.000	Base	101.974222	341,966.68	100.171640	335,921.79	-6,044.89	0.09

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	6,719,362.940	Local	100.559484	6,756,956.72	104.866442	7,046,356.84	289,400.12	1.78
Original Face:	14,386,036.000	Base	100.559484	6,756,956.72	104.866442	7,046,356.84	289,400.12	1.78
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,906,835.090	Local	102.463748	1,953,814.71	104.612660	1,994,790.91	40,976.20	0.50
Original Face:	6,483,935.000	Base	102.463748	1,953,814.71	104.612660	1,994,790.91	40,976.20	0.50
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	424,389.200	Local	101.135599	429,208.56	108.843860	461,921.59	32,713.03	0.12
Original Face:	33,932,595.000	Base	101.135599	429,208.56	108.843860	461,921.59	32,713.03	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	578,704.960	Local	105.736144	611,900.31	118.615280	686,432.51	74,532.20	0.17
Original Face:	18,956,866.000	Base	105.736144	611,900.31	118.615280	686,432.51	74,532.20	0.17
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	234,811.900	Local	99.243071	233,034.54	102.237500	240,065.82	7,031.28	0.06
Original Face:	4,322,624.000	Base	99.243071	233,034.54	102.237500	240,065.82	7,031.28	0.06
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	241,871.780	Local	104.915398	253,760.74	109.065190	263,797.92	10,037.18	0.07
Original Face:	6,483,935.000	Base	104.915398	253,760.74	109.065190	263,797.92	10,037.18	0.07
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.513499	9,751,349.85	101.156060	10,115,606.00	364,256.15	2.56
Original Face:	10,000,000.000	Base	97.513499	9,751,349.85	101.156060	10,115,606.00	364,256.15	2.56
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,090,210.700	Local	102.044425	2,132,943.49	103.675050	2,167,026.99	34,083.50	0.55
Original Face:	7,989,505.000	Base	102.044425	2,132,943.49	103.675050	2,167,026.99	34,083.50	0.55
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,290,584.700	Local	94.532915	5,946,673.09	102.141440	6,425,293.80	478,620.71	1.63
Original Face:	10,000,000.000	Base	94.532915	5,946,673.09	102.141440	6,425,293.80	478,620.71	1.63
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,912,897.500	Local	97.760071	3,825,251.39	104.807810	4,101,022.18	275,770.79	1.04
Original Face:	5,000,000.000	Base	97.760071	3,825,251.39	104.807810	4,101,022.18	275,770.79	1.04

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

Books Closed

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Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: September 30, 2020

View Date: October 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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		2,292,853.800	Local 100.808394	2,311,389.09	104.828300	2,403,559.66	92,170.57	0.61
Original Face:		10,000,000.000	Base 100.808394	2,311,389.09	104.828300	2,403,559.66	92,170.57	0.61
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,128,257.300	Local 96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	1.07
Original Face:		5,000,000.000	Base 96.446099	3,981,543.14	102.459380	4,229,786.83	248,243.69	1.07
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	99.917479	4,995,873.95	-4,126.05	1.26
			Base 100.000000	5,000,000.00	99.917479	4,995,873.95	-4,126.05	1.26
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
		3,500,000.000	Local 99.922839	3,497,299.36	102.583709	3,590,429.82	93,130.46	0.91
			Base 99.922839	3,497,299.36	102.583709	3,590,429.82	93,130.46	0.91
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
		7,000,000.000	Local 99.993856	6,999,569.95	103.336041	7,233,522.87	233,952.92	1.83
			Base 99.993856	6,999,569.95	103.336041	7,233,522.87	233,952.92	1.83
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.875130	25 Jan 2029		
		667,126.290	Local 100.000001	667,126.30	94.151860	628,111.81	-39,014.49	0.16
Original Face:		2,161,312.000	Base 100.000001	667,126.30	94.151860	628,111.81	-39,014.49	0.16
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
		5,000,000.000	Local 100.321068	5,016,053.38	102.992188	5,149,609.40	133,556.02	1.30
			Base 100.321068	5,016,053.38	102.992188	5,149,609.40	133,556.02	1.30
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
US DOLLAR Total								
		176,925,930.510	Local	176,894,193.22		181,303,170.27	4,408,977.05	45.89
Original Face:		362,328,931.000	Base	176,894,193.22		181,303,170.27	4,408,977.05	45.89

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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

	176,925,930.510	Base		176,894,193.22		181,303,170.27	4,408,977.05	45.89
Original Face:	362,328,931.000							

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		390,644,078.650	Base	390,669,937.37		395,078,914.42	4,408,977.05	100.00
Original Face:		362,328,931.000						

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
	18,680,881.250	Local	1.000000	18,680,881.25	1.000000	18,680,881.25	0.00	4.28
		Base	1.000000	18,680,881.25	1.000000	18,680,881.25	0.00	4.28

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	18,680,881.250	Local	18,680,881.25		18,680,881.25	0.00	4.28
		Base	18,680,881.25		18,680,881.25	0.00	4.28

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	18,680,881.250	Base	18,680,881.25		18,680,881.25	0.00	4.28

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,732,129.560	Local	100.090000	11,742,688.49	100.090000	11,742,688.48	-0.01	2.69
		Base	100.090000	11,742,688.49	100.090000	11,742,688.48	-0.01	2.69

11563VPC5	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,000,000.000	Local	99.921833	10,991,401.67	99.921833	10,991,401.67	0.00	2.52
		Base	99.921833	10,991,401.67	99.921833	10,991,401.67	0.00	2.52

17177LQB3	CIESCO LLC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000,000.000	Local	99.915028	9,991,502.78	99.915028	9,991,502.78	0.00	2.29
		Base	99.915028	9,991,502.78	99.915028	9,991,502.78	0.00	2.29

2063C0NB4	CONCORD MIN CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000,000.000	Local	99.932000	9,993,200.00	99.932000	9,993,200.00	0.00	2.29
		Base	99.932000	9,993,200.00	99.932000	9,993,200.00	0.00	2.29

2546R2TF3	WALT DISNEY CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000,000.000	Local	99.750139	9,975,013.89	99.750139	9,975,013.89	0.00	2.29
		Base	99.750139	9,975,013.89	99.750139	9,975,013.89	0.00	2.29

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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	
2546R2UG9	WALT DISNEY CO	15,000,000.000	Local	99.720000	14,958,000.00	99.720000	14,958,000.00	0.00	3.43
			Base	99.720000	14,958,000.00	99.720000	14,958,000.00	0.00	3.43
26082MK22	DUPONT DE NEMOURS INC	5,000,000.000	Local	99.999083	4,999,954.17	99.999083	4,999,954.17	0.00	1.15
			Base	99.999083	4,999,954.17	99.999083	4,999,954.17	0.00	1.15
26244HNE9	DUKE ENERGY CORP	15,000,000.000	Local	99.935833	14,990,375.00	99.935833	14,990,375.00	0.00	3.44
			Base	99.935833	14,990,375.00	99.935833	14,990,375.00	0.00	3.44
30229ALR8	EXXON MOBIL CORP	10,000,000.000	Local	99.946528	9,994,652.78	99.946528	9,994,652.78	0.00	2.29
			Base	99.946528	9,994,652.78	99.946528	9,994,652.78	0.00	2.29
30229ART8	EXXON MOBIL CORP	15,000,000.000	Local	99.890222	14,983,533.34	99.890222	14,983,533.34	0.00	3.43
			Base	99.890222	14,983,533.34	99.890222	14,983,533.34	0.00	3.43
40588LPC7	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.895778	9,989,577.77	99.895778	9,989,577.77	0.00	2.29
			Base	99.895778	9,989,577.77	99.895778	9,989,577.77	0.00	2.29
41282JKU4	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.965500	9,996,550.00	99.965500	9,996,550.00	0.00	2.29
			Base	99.965500	9,996,550.00	99.965500	9,996,550.00	0.00	2.29
41282JL90	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.972917	9,997,291.67	99.972917	9,997,291.67	0.00	2.29
			Base	99.972917	9,997,291.67	99.972917	9,997,291.67	0.00	2.29
45856WLD9	INTERCONTINENTAL EXCHANGE	10,000,000.000	Local	99.962972	9,996,297.22	99.962972	9,996,297.22	0.00	2.29
			Base	99.962972	9,996,297.22	99.962972	9,996,297.22	0.00	2.29
52952LND0	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.933556	9,993,355.56	99.933556	9,993,355.56	0.00	2.29
			Base	99.933556	9,993,355.56	99.933556	9,993,355.56	0.00	2.29

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
52952LNN8	LEXINGTN PKR CAP CO LL				0.230000	22 Jan 2021		
	15,000,000.000	Local	99.927806	14,989,170.84	99.927806	14,989,170.84	0.00	3.44
		Base	99.927806	14,989,170.84	99.927806	14,989,170.84	0.00	3.44
65478JL69	NISOURCE INC				0.160000	06 Nov 2020		
	15,000,000.000	Local	99.984000	14,997,600.00	99.984000	14,997,600.00	0.00	3.44
		Base	99.984000	14,997,600.00	99.984000	14,997,600.00	0.00	3.44
8225X2UC6	SHELL INTNL FNC B.V				0.300000	12 Jul 2021		
	1,000,000.000	Local	99.763333	997,633.33	99.763333	997,633.33	0.00	0.23
		Base	99.763333	997,633.33	99.763333	997,633.33	0.00	0.23
92646KNB4	VICTORY RECEIVABLES				0.190000	11 Jan 2021		
	15,000,000.000	Local	99.946167	14,991,925.00	99.946167	14,991,925.00	0.00	3.44
		Base	99.946167	14,991,925.00	99.946167	14,991,925.00	0.00	3.44
93142WLD3	WALGREENS BOOTS				0.250000	13 Nov 2020		
	10,000,000.000	Local	99.970139	9,997,013.89	99.970139	9,997,013.89	0.00	2.29
		Base	99.970139	9,997,013.89	99.970139	9,997,013.89	0.00	2.29
93142WLL5	WALGREENS BOOTS				1.230000	20 Nov 2020		
	15,000,000.000	Local	99.829167	14,974,375.00	99.829167	14,974,375.00	0.00	3.43
		Base	99.829167	14,974,375.00	99.829167	14,974,375.00	0.00	3.43
94107MWA0	WASTE MANAGEMENT INC				0.350000	10 Sep 2021		
	3,700,000.000	Local	99.665555	3,687,625.55	99.665555	3,687,625.55	0.00	0.85
		Base	99.665555	3,687,625.55	99.665555	3,687,625.55	0.00	0.85
US DOLLAR Total								
	237,432,129.560	Local		237,228,737.95		237,228,737.94	-0.01	54.38
		Base		237,228,737.95		237,228,737.94	-0.01	54.38
CASH EQUIVALENT Total								
	237,432,129.560	Base		237,228,737.95		237,228,737.94	-0.01	54.38

EQUITY

US DOLLAR

Exchange Rate: 1.000000

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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							
		175,367,269.890	Local 0.999980	175,363,772.65	1.000000	175,367,269.89	3,497.24	40.20
			Base 0.999980	175,363,772.65	1.000000	175,367,269.89	3,497.24	40.20
US DOLLAR Total								
		175,367,269.890	Local	175,363,772.65		175,367,269.89	3,497.24	40.20
			Base	175,363,772.65		175,367,269.89	3,497.24	40.20
EQUITY Total								
		175,367,269.890	Base	175,363,772.65		175,367,269.89	3,497.24	40.20
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.357630	17 Sep 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	99.990056	4,999,502.80	-497.20	1.15
			Base 100.000000	5,000,000.00	99.990056	4,999,502.80	-497.20	1.15
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
US DOLLAR Total								
		5,000,000.000	Local	4,999,999.95		4,999,502.80	-497.15	1.15
			Base	4,999,999.95		4,999,502.80	-497.15	1.15
FIXED INCOME Total								
		5,000,000.000	Base	4,999,999.95		4,999,502.80	-497.15	1.15

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		436,480,280.700	Base	436,273,391.80		436,276,391.88	3,000.08	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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				0.045128	31 Dec 2030		
		2,236.230	Local	100.000000			2,236.23	0.06
			Base	100.000000			2,236.23	0.06

US DOLLAR Total		2,236.230	Local				2,236.23	0.06
			Base				2,236.23	0.06

CASH EQUIVALENT Total

		2,236.230	Base				2,236.23	0.06
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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			277,983.22	336.060000
			Base	323.236302			277,983.22	336.060000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		10,238.000	Local	296.524026			3,035,812.98	334.890000
			Base	296.524026			3,035,812.98	334.890000

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

US DOLLAR Total		11,303.510	Local				3,314,000.93	3,717,820.93
			Base				3,314,000.93	403,820.00

EQUITY Total

		11,303.510	Base				3,314,000.93	3,717,820.93
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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: September 30, 2020

View Date: October 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: September 30, 2020

View Date: October 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
FUND Total								
		13,539.740	Base	3,316,237.16		3,720,057.16	403,820.00	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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				0.045128	31 Dec 2030			
		1,768.260	Local	100.000000			1,768.26	0.00	0.12
			Base	100.000000			1,768.26	0.00	0.12

US DOLLAR Total		1,768.260	Local				1,768.26	0.00	0.12
			Base				1,768.26	0.00	0.12

CASH EQUIVALENT Total

		1,768.260	Base				1,768.26	0.00	0.12
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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	338.830000	1,469,166.88	-24,630.23	99.87
			Base	344.510404			1,493,797.11	338.830000	1,469,166.88	-24,630.23	99.87

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

US DOLLAR Total		4,484.450	Local				1,493,945.00		1,469,315.33	-24,629.67	99.88
			Base				1,493,945.00		1,469,315.33	-24,629.67	99.88

EQUITY Total

		4,484.450	Base				1,493,945.00		1,469,315.33	-24,629.67	99.88
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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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/>								
FUND Total		6,252.710	Base	1,495,713.26		1,471,083.59	-24,629.67	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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				0.045128	31 Dec 2030		
		4,137.200	Local	100.000000				
			Base	100.000000				
				4,137.20	100.000000	4,137.20	0.00	0.43
				4,137.20	100.000000	4,137.20	0.00	0.43

US DOLLAR Total		4,137.200	Local			4,137.20	0.00	0.43
			Base			4,137.20	0.00	0.43

CASH EQUIVALENT Total

		4,137.200	Base			4,137.20	0.00	0.43
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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				
			Base	77.514938				
				1,054,513.22	70.230000	955,408.92	-99,104.30	99.54
				1,054,513.22	70.230000	955,408.92	-99,104.30	99.54

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		235.520	Local	0.997580				
			Base	0.997580				
				234.95	1.000000	235.52	0.57	0.02
				234.95	1.000000	235.52	0.57	0.02

US DOLLAR Total		13,839.520	Local			1,054,748.17	-99,103.73	99.57
			Base			1,054,748.17	-99,103.73	99.57

EQUITY Total

		13,839.520	Base			1,054,748.17	-99,103.73	99.57
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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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
FUND Total								
		17,976.720	Base	1,058,885.37		959,781.64	-99,103.73	100.00

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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				0.045128	31 Dec 2030		
		7,181.560	Local	100.000000				0.18
			Base	100.000000				0.18
				7,181.56	100.000000	7,181.56	0.00	
				7,181.56		7,181.56	0.00	

US DOLLAR Total								
		7,181.560	Local			7,181.56	0.00	0.18
			Base			7,181.56	0.00	0.18

CASH EQUIVALENT Total

		7,181.560	Base			7,181.56	0.00	0.18
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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		3,935,488.30	118.060000	4,090,188.70
			Base	113.594698		3,935,488.30	118.060000	4,090,188.70
								154,700.40
								99.82

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		289.810	Local	0.996239		288.72	1.000000	289.81
			Base	0.996239		288.72	1.000000	289.81
								1.09
								0.01

US DOLLAR Total								
		34,934.810	Local			3,935,777.02		4,090,478.51
			Base			3,935,777.02		4,090,478.51
								154,701.49
								99.82

EQUITY Total

		34,934.810	Base			3,935,777.02		4,090,478.51
								154,701.49
								99.82

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 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/>								
FUND Total		42,116.370	Base	3,942,958.58		4,097,660.07	154,701.49	100.00

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	6,038,840.290	Local	6,038,840.29	6,038,840.29	0.65	0.00		0.00
		Base	6,038,840.29	6,038,840.29	0.65	0.00	0.00	0.00
CASH EQUIVALENT								
	8,193,874.900	Local	8,201,393.95	8,201,249.39	0.88	-144.56		-144.56
		Base	8,201,393.95	8,201,249.39	0.88	-144.56	0.00	-144.56
EQUITY								
	21,797,584.000	Local	787,361,832.59	920,520,955.83	98.48	133,159,123.24		133,159,123.24
		Base	787,361,832.59	920,520,955.83	98.48	133,159,123.24	0.00	133,159,123.24
US DOLLAR Total								
	36,030,299.190	Local	801,602,066.83	934,761,045.51	100.00	133,158,978.68		133,158,978.68
		Base	801,602,066.83	934,761,045.51	100.00	133,158,978.68	0.00	133,158,978.68
FUND Total								
	36,030,299.190	Base	801,602,066.83	934,761,045.51	100.00	133,158,978.68	0.00	133,158,978.68

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,393,499.440	Local	2,393,499.44	2,393,499.44	0.39	0.00		0.00
		Base	2,393,499.44	2,393,499.44	0.39	0.00	0.00	0.00
CASH EQUIVALENT								
	3,189,983.400	Local	3,192,856.19	3,192,854.39	0.52	-1.80		-1.80
		Base	3,192,856.19	3,192,854.39	0.52	-1.80	0.00	-1.80
EQUITY								
	28,444,196.000	Local	570,387,424.52	607,579,008.83	99.09	37,191,584.31		37,191,584.31
		Base	570,387,424.52	607,579,008.83	99.09	37,191,584.31	0.00	37,191,584.31
US DOLLAR Total								
	34,027,678.840	Local	575,973,780.15	613,165,362.66	100.00	37,191,582.51		37,191,582.51
		Base	575,973,780.15	613,165,362.66	100.00	37,191,582.51	0.00	37,191,582.51
FUND Total								
	34,027,678.840	Base	575,973,780.15	613,165,362.66	100.00	37,191,582.51	0.00	37,191,582.51

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-13,352,869.600	Local	-13,352,869.60	-13,352,869.60	0.62	0.00		0.00
		Base	-13,352,869.60	-13,352,869.60	0.62	0.00	0.00	0.00
CASH EQUIVALENT								
	106,614,984.340	Local	106,541,892.00	106,541,436.58	4.95	-455.42		-455.42
		Base	106,541,892.00	106,541,436.58	4.95	-455.42	0.00	-455.42
EQUITY								
	22,500,000.000	Local	22,500,000.00	22,500,000.00	1.05	0.00		0.00
		Base	22,500,000.00	22,500,000.00	1.05	0.00	0.00	0.00
FIXED INCOME								
	1,827,444,574.190	Local	1,890,791,687.03	2,009,030,022.95	93.38	118,238,335.92		118,238,335.92
Original Face:	2,004,994,606.000	Base	1,890,791,687.03	2,009,030,022.95	93.38	118,238,335.92	0.00	118,238,335.92
US DOLLAR Total								
	1,943,206,688.930	Local	2,006,480,709.43	2,124,718,589.93	100.00	118,237,880.50		118,237,880.50
Original Face:	2,004,994,606.000	Base	2,006,480,709.43	2,124,718,589.93	100.00	118,237,880.50	0.00	118,237,880.50
FUND Total								
	1,943,206,688.930	Base	2,006,480,709.43	2,124,718,589.93	100.00	118,237,880.50	0.00	118,237,880.50
Original Face:	2,004,994,606.000							

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	466,415.480	Local	466,415.48	466,415.48	0.11	0.00		0.00
		Base	466,415.48	466,415.48	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	78,770,000.000	Local	78,697,860.52	78,732,030.12	18.22	34,169.60		34,169.60
		Base	78,697,860.52	78,732,030.12	18.22	34,169.60	0.00	34,169.60
FIXED INCOME								
	345,541,717.570	Local	346,391,053.48	352,806,779.46	81.67	6,415,725.98		6,415,725.98
Original Face:	194,861,032.000	Base	346,391,053.48	352,806,779.46	81.67	6,415,725.98	0.00	6,415,725.98
US DOLLAR Total								
	424,778,133.050	Local	425,555,329.48	432,005,225.06	100.00	6,449,895.58		6,449,895.58
Original Face:	194,861,032.000	Base	425,555,329.48	432,005,225.06	100.00	6,449,895.58	0.00	6,449,895.58
FUND Total								
	424,778,133.050	Base	425,555,329.48	432,005,225.06	100.00	6,449,895.58	0.00	6,449,895.58
Original Face:	194,861,032.000							

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	213,051.980	Local	213,051.98	213,051.98	0.09	0.00		0.00
		Base	213,051.98	213,051.98	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	73,500,000.000	Local	73,492,814.49	73,494,451.57	31.70	1,637.08		1,637.08
		Base	73,492,814.49	73,494,451.57	31.70	1,637.08	0.00	1,637.08
FIXED INCOME								
	156,051,252.610	Local	157,462,343.77	158,141,282.45	68.21	678,938.68		678,938.68
Original Face:	100,728,075.000	Base	157,462,343.77	158,141,282.45	68.21	678,938.68	0.00	678,938.68
US DOLLAR Total								
	229,764,304.590	Local	231,168,210.24	231,848,786.00	100.00	680,575.76		680,575.76
Original Face:	100,728,075.000	Base	231,168,210.24	231,848,786.00	100.00	680,575.76	0.00	680,575.76
FUND Total								
	229,764,304.590	Base	231,168,210.24	231,848,786.00	100.00	680,575.76	0.00	680,575.76
Original Face:	100,728,075.000							

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-736,806.180	Local	-736,806.18	-736,806.18	0.03	0.00		0.00
		Base	-736,806.18	-736,806.18	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	4,197,786.880	Local	4,201,571.79	4,201,564.89	0.20	-6.90		-6.90
		Base	4,201,571.79	4,201,564.89	0.20	-6.90	0.00	-6.90
EQUITY								
	22,410,210.000	Local	999,625,966.43	2,140,609,423.68	99.77	1,140,983,457.25		1,140,983,457.25
		Base	999,625,966.43	2,140,609,423.68	99.77	1,140,983,457.25	0.00	1,140,983,457.25
US DOLLAR Total								
	25,871,190.700	Local	1,003,090,732.04	2,144,074,182.39	100.00	1,140,983,450.35		1,140,983,450.35
		Base	1,003,090,732.04	2,144,074,182.39	100.00	1,140,983,450.35	0.00	1,140,983,450.35
FUND Total								
	25,871,190.700	Base	1,003,090,732.04	2,144,074,182.39	100.00	1,140,983,450.35	0.00	1,140,983,450.35

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: October 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
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	234,375.010	Local	234,375.01	234,375.01	0.02	0.00		0.00
		Base	234,375.01	234,375.01	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	562,911,405.900	Local	562,800,602.38	562,783,509.54	48.10	-17,092.84		-17,092.84
		Base	562,800,602.38	562,783,509.54	48.10	-17,092.84	0.00	-17,092.84
FIXED INCOME								
	599,675,845.580	Local	601,545,477.04	606,938,356.50	51.88	5,392,879.46		5,392,879.46
Original Face:	761,876,263.000	Base	601,545,477.04	606,938,356.50	51.88	5,392,879.46	0.00	5,392,879.46
US DOLLAR Total								
	1,162,821,626.490	Local	1,164,580,454.43	1,169,956,241.05	100.00	5,375,786.62		5,375,786.62
Original Face:	761,876,263.000	Base	1,164,580,454.43	1,169,956,241.05	100.00	5,375,786.62	0.00	5,375,786.62
FUND Total								
	1,162,821,626.490	Base	1,164,580,454.43	1,169,956,241.05	100.00	5,375,786.62	0.00	5,375,786.62
Original Face:	761,876,263.000							

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-549,999.990	Local	-549,999.99	-549,999.99	0.01	0.00		0.00
		Base	-549,999.99	-549,999.99	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	3,731,165,818.430	Local	3,730,600,441.77	3,730,810,415.13	73.81	209,973.36		209,973.36
		Base	3,730,600,441.77	3,730,810,415.13	73.81	209,973.36	0.00	209,973.36
FIXED INCOME								
	1,301,712,828.180	Local	1,308,972,775.60	1,323,590,482.86	26.18	14,617,707.26		14,617,707.26
Original Face:	504,225,547.000	Base	1,308,972,775.60	1,323,590,482.86	26.18	14,617,707.26	0.00	14,617,707.26
US DOLLAR Total								
	5,032,328,646.620	Local	5,039,023,217.38	5,053,850,898.00	100.00	14,827,680.62		14,827,680.62
Original Face:	504,225,547.000	Base	5,039,023,217.38	5,053,850,898.00	100.00	14,827,680.62	0.00	14,827,680.62
FUND Total								
	5,032,328,646.620	Base	5,039,023,217.38	5,053,850,898.00	100.00	14,827,680.62	0.00	14,827,680.62
Original Face:	504,225,547.000							

Holdings

Currency Summary

As of: September 30, 2020

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

FUND: ATZD

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	154,261.130	Local	154,261.13	154,261.13	0.14	0.00		0.00
		Base	154,261.13	154,261.13	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	2,262,015.360	Local	2,263,835.63	2,263,835.59	2.01	-0.04		-0.04
		Base	2,263,835.63	2,263,835.59	2.01	-0.04	0.00	-0.04
FIXED INCOME								
	108,426,630.530	Local	108,860,735.58	110,022,952.45	97.85	1,162,216.87		1,162,216.87
Original Face:	46,928,000.000	Base	108,860,735.58	110,022,952.45	97.85	1,162,216.87	0.00	1,162,216.87
US DOLLAR Total								
	110,842,907.020	Local	111,278,832.34	112,441,049.17	100.00	1,162,216.83		1,162,216.83
Original Face:	46,928,000.000	Base	111,278,832.34	112,441,049.17	100.00	1,162,216.83	0.00	1,162,216.83
FUND Total								
	110,842,907.020	Base	111,278,832.34	112,441,049.17	100.00	1,162,216.83	0.00	1,162,216.83
Original Face:	46,928,000.000							

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-756,250.010	Local	-756,250.01	-756,250.01	0.08	0.00		0.00
		Base	-756,250.01	-756,250.01	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	420,958,408.380	Local	420,890,746.09	420,895,451.63	44.87	4,705.54		4,705.54
		Base	420,890,746.09	420,895,451.63	44.87	4,705.54	0.00	4,705.54
FIXED INCOME								
	508,711,179.570	Local	509,974,221.02	516,363,279.99	55.05	6,389,058.97		6,389,058.97
Original Face:	419,417,603.330	Base	509,974,221.02	516,363,279.99	55.05	6,389,058.97	0.00	6,389,058.97
US DOLLAR Total								
	928,913,337.940	Local	930,108,717.10	936,502,481.61	100.00	6,393,764.51		6,393,764.51
Original Face:	419,417,603.330	Base	930,108,717.10	936,502,481.61	100.00	6,393,764.51	0.00	6,393,764.51
FUND Total								
	928,913,337.940	Base	930,108,717.10	936,502,481.61	100.00	6,393,764.51	0.00	6,393,764.51
Original Face:	419,417,603.330							

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: October 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
US DOLLAR								
							Exchange Rate:	1.000000
CASH EQUIVALENT								
	1,455,396,201.160	Local	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63		126,936.63
		Base	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63
FIXED INCOME								
	439,346,773.970	Local	439,251,103.79	439,276,246.57	23.19	25,142.78		25,142.78
Original Face:	27,750,000.000	Base	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78
US DOLLAR Total								
	1,894,742,975.130	Local	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41		152,079.41
Original Face:	27,750,000.000	Base	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41
FUND Total								
	1,894,742,975.130	Base	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41
Original Face:	27,750,000.000							

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,537.710	Local	-2,537.71	-2,537.71	0.00	0.00		0.00
		Base	-2,537.71	-2,537.71	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	468,789,911.630	Local	468,747,196.38	468,754,117.67	31.92	6,921.29		6,921.29
		Base	468,747,196.38	468,754,117.67	31.92	6,921.29	0.00	6,921.29
FIXED INCOME								
	1,000,000,000.000	Local	999,875,691.79	999,829,920.20	68.08	-45,771.59		-45,771.59
		Base	999,875,691.79	999,829,920.20	68.08	-45,771.59	0.00	-45,771.59
US DOLLAR Total								
	1,468,787,373.920	Local	1,468,620,350.46	1,468,581,500.16	100.00	-38,850.30		-38,850.30
		Base	1,468,620,350.46	1,468,581,500.16	100.00	-38,850.30	0.00	-38,850.30
FUND Total								
	1,468,787,373.920	Base	1,468,620,350.46	1,468,581,500.16	100.00	-38,850.30	0.00	-38,850.30

Holdings

Currency Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-31,303.180	Local	-31,303.18	-31,303.18	0.00	0.00		0.00
		Base	-31,303.18	-31,303.18	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.540	Local	1,698.37	1,698.37	0.00	0.00		0.00
		Base	1,698.37	1,698.37	0.00	0.00	0.00	0.00
EQUITY								
	185,101,478.962	Local	185,150,224.52	185,138,499.26	27.64	-11,725.26		-11,725.26
		Base	185,150,224.52	185,138,499.26	27.64	-11,725.26	0.00	-11,725.26
FIXED INCOME								
	478,435,000.000	Local	483,278,843.84	484,658,806.75	72.36	1,379,962.91		1,379,962.91
		Base	483,278,843.84	484,658,806.75	72.36	1,379,962.91	0.00	1,379,962.91
US DOLLAR Total								
	663,506,874.322	Local	668,399,463.55	669,767,701.20	100.00	1,368,237.65		1,368,237.65
		Base	668,399,463.55	669,767,701.20	100.00	1,368,237.65	0.00	1,368,237.65
FUND Total								
	663,506,874.322	Base	668,399,463.55	669,767,701.20	100.00	1,368,237.65	0.00	1,368,237.65

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	270,796.910	Local	270,796.91	270,796.91	0.06	0.00		0.00
		Base	270,796.91	270,796.91	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	79,579,106.940	Local	79,555,219.09	79,555,219.09	16.51	0.00		0.00
		Base	79,555,219.09	79,555,219.09	16.51	0.00	0.00	0.00
FIXED INCOME								
	387,178,806.090	Local	393,273,976.83	402,172,698.65	83.44	8,898,721.82		8,898,721.82
Original Face:	275,124,813.000	Base	393,273,976.83	402,172,698.65	83.44	8,898,721.82	0.00	8,898,721.82
US DOLLAR Total								
	467,028,709.940	Local	473,099,992.83	481,998,714.65	100.00	8,898,721.82		8,898,721.82
Original Face:	275,124,813.000	Base	473,099,992.83	481,998,714.65	100.00	8,898,721.82	0.00	8,898,721.82
FUND Total								
	467,028,709.940	Base	473,099,992.83	481,998,714.65	100.00	8,898,721.82	0.00	8,898,721.82
Original Face:	275,124,813.000							

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,805.380	Local	4,805.38	4,805.38	100.00	0.00		0.00
		Base	4,805.38	4,805.38	100.00	0.00	0.00	0.00
US DOLLAR Total								
	4,805.380	Local	4,805.38	4,805.38	100.00	0.00		0.00
		Base	4,805.38	4,805.38	100.00	0.00	0.00	0.00
<hr/>								
FUND Total								
	4,805.380	Base	4,805.38	4,805.38	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	259,245.780	Local	259,245.78	259,245.78	0.08	0.00		0.00
		Base	259,245.78	259,245.78	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	37,500,000.000	Local	37,494,869.78	37,494,869.78	12.01	0.00		0.00
		Base	37,494,869.78	37,494,869.78	12.01	0.00	0.00	0.00
FIXED INCOME								
	264,107,514.370	Local	266,543,748.22	274,549,892.70	87.91	8,006,144.48		8,006,144.48
Original Face:	201,922,434.000	Base	266,543,748.22	274,549,892.70	87.91	8,006,144.48	0.00	8,006,144.48
US DOLLAR Total								
	301,866,760.150	Local	304,297,863.78	312,304,008.26	100.00	8,006,144.48		8,006,144.48
Original Face:	201,922,434.000	Base	304,297,863.78	312,304,008.26	100.00	8,006,144.48	0.00	8,006,144.48
FUND Total								
	301,866,760.150	Base	304,297,863.78	312,304,008.26	100.00	8,006,144.48	0.00	8,006,144.48
Original Face:	201,922,434.000							

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,312,384.230	Local	5,312,384.23	5,312,384.23	1.34	0.00		0.00
		Base	5,312,384.23	5,312,384.23	1.34	0.00	0.00	0.00
CASH EQUIVALENT								
	208,405,763.910	Local	208,463,359.92	208,463,359.92	52.76	0.00		0.00
		Base	208,463,359.92	208,463,359.92	52.76	0.00	0.00	0.00
FIXED INCOME								
	176,925,930.510	Local	176,894,193.22	181,303,170.27	45.89	4,408,977.05		4,408,977.05
Original Face:	362,328,931.000	Base	176,894,193.22	181,303,170.27	45.89	4,408,977.05	0.00	4,408,977.05
US DOLLAR Total								
	390,644,078.650	Local	390,669,937.37	395,078,914.42	100.00	4,408,977.05		4,408,977.05
Original Face:	362,328,931.000	Base	390,669,937.37	395,078,914.42	100.00	4,408,977.05	0.00	4,408,977.05
FUND Total								
	390,644,078.650	Base	390,669,937.37	395,078,914.42	100.00	4,408,977.05	0.00	4,408,977.05
Original Face:	362,328,931.000							

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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				
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	18,680,881.250	Local	18,680,881.25	18,680,881.25	4.28	0.00		0.00
		Base	18,680,881.25	18,680,881.25	4.28	0.00	0.00	0.00
CASH EQUIVALENT								
	237,432,129.560	Local	237,228,737.95	237,228,737.94	54.38	-0.01		-0.01
		Base	237,228,737.95	237,228,737.94	54.38	-0.01	0.00	-0.01
EQUITY								
	175,367,269.890	Local	175,363,772.65	175,367,269.89	40.20	3,497.24		3,497.24
		Base	175,363,772.65	175,367,269.89	40.20	3,497.24	0.00	3,497.24
FIXED INCOME								
	5,000,000.000	Local	4,999,999.95	4,999,502.80	1.15	-497.15		-497.15
		Base	4,999,999.95	4,999,502.80	1.15	-497.15	0.00	-497.15
US DOLLAR Total								
	436,480,280.700	Local	436,273,391.80	436,276,391.88	100.00	3,000.08		3,000.08
		Base	436,273,391.80	436,276,391.88	100.00	3,000.08	0.00	3,000.08
FUND Total								
	436,480,280.700	Base	436,273,391.80	436,276,391.88	100.00	3,000.08	0.00	3,000.08

Holdings

Currency Summary

As of: September 30, 2020

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,236.230	Local	2,236.23	2,236.23	0.06	0.00		0.00
		Base	2,236.23	2,236.23	0.06	0.00	0.00	0.00
EQUITY								
	11,303.510	Local	3,314,000.93	3,717,820.93	99.94	403,820.00		403,820.00
		Base	3,314,000.93	3,717,820.93	99.94	403,820.00	0.00	403,820.00
US DOLLAR Total								
	13,539.740	Local	3,316,237.16	3,720,057.16	100.00	403,820.00		403,820.00
		Base	3,316,237.16	3,720,057.16	100.00	403,820.00	0.00	403,820.00
FUND Total								
	13,539.740	Base	3,316,237.16	3,720,057.16	100.00	403,820.00	0.00	403,820.00

Holdings

Currency Summary

As of: September 30, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,768.260	Local	1,768.26	1,768.26	0.12	0.00		0.00
		Base	1,768.26	1,768.26	0.12	0.00	0.00	0.00
EQUITY								
	4,484.450	Local	1,493,945.00	1,469,315.33	99.88	-24,629.67		-24,629.67
		Base	1,493,945.00	1,469,315.33	99.88	-24,629.67	0.00	-24,629.67
US DOLLAR Total								
	6,252.710	Local	1,495,713.26	1,471,083.59	100.00	-24,629.67		-24,629.67
		Base	1,495,713.26	1,471,083.59	100.00	-24,629.67	0.00	-24,629.67
FUND Total								
	6,252.710	Base	1,495,713.26	1,471,083.59	100.00	-24,629.67	0.00	-24,629.67

Holdings

Currency Summary

As of: September 30, 2020

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	4,137.200	Local	4,137.20	4,137.20	0.43	0.00		0.00
		Base	4,137.20	4,137.20	0.43	0.00	0.00	0.00
EQUITY								
	13,839.520	Local	1,054,748.17	955,644.44	99.57	-99,103.73		-99,103.73
		Base	1,054,748.17	955,644.44	99.57	-99,103.73	0.00	-99,103.73
US DOLLAR Total								
	17,976.720	Local	1,058,885.37	959,781.64	100.00	-99,103.73		-99,103.73
		Base	1,058,885.37	959,781.64	100.00	-99,103.73	0.00	-99,103.73
FUND Total								
	17,976.720	Base	1,058,885.37	959,781.64	100.00	-99,103.73	0.00	-99,103.73

Holdings

Currency Summary

As of: September 30, 2020

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

View Date: October 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	7,181.560	Local	7,181.56	7,181.56	0.18	0.00		0.00
		Base	7,181.56	7,181.56	0.18	0.00	0.00	0.00
EQUITY								
	34,934.810	Local	3,935,777.02	4,090,478.51	99.82	154,701.49		154,701.49
		Base	3,935,777.02	4,090,478.51	99.82	154,701.49	0.00	154,701.49
US DOLLAR Total								
	42,116.370	Local	3,942,958.58	4,097,660.07	100.00	154,701.49		154,701.49
		Base	3,942,958.58	4,097,660.07	100.00	154,701.49	0.00	154,701.49
FUND Total								
	42,116.370	Base	3,942,958.58	4,097,660.07	100.00	154,701.49	0.00	154,701.49

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	6,038,840.290	6,038,840.29	6,038,840.29	0.65	0.00	0.00	0.00
CASH Total	6,038,840.290	6,038,840.29	6,038,840.29	0.65	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	8,193,874.900	8,201,393.95	8,201,249.39	0.88	-144.56	0.00	-144.56
CASH EQUIVALENT Total	8,193,874.900	8,201,393.95	8,201,249.39	0.88	-144.56	0.00	-144.56

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	21,797,584.000	787,361,832.59	920,520,955.83	98.48	133,159,123.24	0.00	133,159,123.24
EQUITY Total	21,797,584.000	787,361,832.59	920,520,955.83	98.48	133,159,123.24	0.00	133,159,123.24

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	36,030,299.190	801,602,066.83	934,761,045.51	100.00	133,158,978.68	0.00	133,158,978.68

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	2,393,499.440	2,393,499.44	2,393,499.44	0.39	0.00	0.00	0.00
CASH Total	2,393,499.440	2,393,499.44	2,393,499.44	0.39	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	3,189,983.400	3,192,856.19	3,192,854.39	0.52	-1.80	0.00	-1.80
CASH EQUIVALENT Total	3,189,983.400	3,192,856.19	3,192,854.39	0.52	-1.80	0.00	-1.80

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	28,444,196.000	570,387,424.52	607,579,008.83	99.09	37,191,584.31	0.00	37,191,584.31
EQUITY Total	28,444,196.000	570,387,424.52	607,579,008.83	99.09	37,191,584.31	0.00	37,191,584.31

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	34,027,678.840	575,973,780.15	613,165,362.66	100.00	37,191,582.51	0.00	37,191,582.51

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	-13,352,869.600	-13,352,869.60	-13,352,869.60	0.62	0.00	0.00	0.00
CASH Total	-13,352,869.600	-13,352,869.60	-13,352,869.60	0.62	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	106,614,984.340	106,541,892.00	106,541,436.58	4.95	-455.42	0.00	-455.42
CASH EQUIVALENT Total	106,614,984.340	106,541,892.00	106,541,436.58	4.95	-455.42	0.00	-455.42

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

October 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
EQUITY							
US DOLLAR	22,500,000.000	22,500,000.00	22,500,000.00	1.05	0.00	0.00	0.00
EQUITY Total	22,500,000.000	22,500,000.00	22,500,000.00	1.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FIXED INCOME							
US DOLLAR							
	1,827,444,574.190	1,890,791,687.03	2,009,030,022.95	93.38	118,238,335.92	0.00	118,238,335.92
FIXED INCOME Total	1,827,444,574.190	1,890,791,687.03	2,009,030,022.95	93.38	118,238,335.92	0.00	118,238,335.92

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: October 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
FUND Total	1,943,206,688.930	2,006,480,709.43	2,124,718,589.93	100.00	118,237,880.50	0.00	118,237,880.50

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: October 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
CASH							
US DOLLAR	466,415.480	466,415.48	466,415.48	0.11	0.00	0.00	0.00
CASH Total	466,415.480	466,415.48	466,415.48	0.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	78,770,000.000	78,697,860.52	78,732,030.12	18.22	34,169.60	0.00	34,169.60
CASH EQUIVALENT Total	78,770,000.000	78,697,860.52	78,732,030.12	18.22	34,169.60	0.00	34,169.60

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FIXED INCOME							
US DOLLAR	345,541,717.570	346,391,053.48	352,806,779.46	81.67	6,415,725.98	0.00	6,415,725.98
FIXED INCOME Total	345,541,717.570	346,391,053.48	352,806,779.46	81.67	6,415,725.98	0.00	6,415,725.98

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

October 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
FUND Total	424,778,133.050	425,555,329.48	432,005,225.06	100.00	6,449,895.58	0.00	6,449,895.58

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 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
CASH							
US DOLLAR	213,051.980	213,051.98	213,051.98	0.09	0.00	0.00	0.00
CASH Total	213,051.980	213,051.98	213,051.98	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	73,500,000.000	73,492,814.49	73,494,451.57	31.70	1,637.08	0.00	1,637.08
CASH EQUIVALENT Total	73,500,000.000	73,492,814.49	73,494,451.57	31.70	1,637.08	0.00	1,637.08

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 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
FIXED INCOME							
US DOLLAR	156,051,252.610	157,462,343.77	158,141,282.45	68.21	678,938.68	0.00	678,938.68
FIXED INCOME Total	156,051,252.610	157,462,343.77	158,141,282.45	68.21	678,938.68	0.00	678,938.68

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 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
FUND Total	229,764,304.590	231,168,210.24	231,848,786.00	100.00	680,575.76	0.00	680,575.76

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	-736,806.180	-736,806.18	-736,806.18	0.03	0.00	0.00	0.00
CASH Total	-736,806.180	-736,806.18	-736,806.18	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR							
	4,197,786.880	4,201,571.79	4,201,564.89	0.20	-6.90	0.00	-6.90
CASH EQUIVALENT Total							
	4,197,786.880	4,201,571.79	4,201,564.89	0.20	-6.90	0.00	-6.90

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	22,410,210.000	999,625,966.43	2,140,609,423.68	99.77	1,140,983,457.25	0.00	1,140,983,457.25
EQUITY Total	22,410,210.000	999,625,966.43	2,140,609,423.68	99.77	1,140,983,457.25	0.00	1,140,983,457.25

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	25,871,190.700	1,003,090,732.04	2,144,074,182.39	100.00	1,140,983,450.35	0.00	1,140,983,450.35

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	234,375.010	234,375.01	234,375.01	0.02	0.00	0.00	0.00
CASH Total	234,375.010	234,375.01	234,375.01	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR							
	562,911,405.900	562,800,602.38	562,783,509.54	48.10	-17,092.84	0.00	-17,092.84
CASH EQUIVALENT Total							
	562,911,405.900	562,800,602.38	562,783,509.54	48.10	-17,092.84	0.00	-17,092.84

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FIXED INCOME							
US DOLLAR	599,675,845.580	601,545,477.04	606,938,356.50	51.88	5,392,879.46	0.00	5,392,879.46
FIXED INCOME Total	599,675,845.580	601,545,477.04	606,938,356.50	51.88	5,392,879.46	0.00	5,392,879.46

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	1,162,821,626.490	1,164,580,454.43	1,169,956,241.05	100.00	5,375,786.62	0.00	5,375,786.62

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	-549,999.990	-549,999.99	-549,999.99	0.01	0.00	0.00	0.00
CASH Total	-549,999.990	-549,999.99	-549,999.99	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 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
CASH EQUIVALENT							
US DOLLAR							
	3,731,165,818.430	3,730,600,441.77	3,730,810,415.13	73.81	209,973.36	0.00	209,973.36
CASH EQUIVALENT Total							
	3,731,165,818.430	3,730,600,441.77	3,730,810,415.13	73.81	209,973.36	0.00	209,973.36

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 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
FIXED INCOME							
US DOLLAR							
	1,301,712,828.180	1,308,972,775.60	1,323,590,482.86	26.18	14,617,707.26	0.00	14,617,707.26
FIXED INCOME Total	1,301,712,828.180	1,308,972,775.60	1,323,590,482.86	26.18	14,617,707.26	0.00	14,617,707.26

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 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
FUND Total	5,032,328,646.620	5,039,023,217.38	5,053,850,898.00	100.00	14,827,680.62	0.00	14,827,680.62

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZD

View Date: October 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
CASH							
US DOLLAR	154,261.130	154,261.13	154,261.13	0.14	0.00	0.00	0.00
CASH Total	154,261.130	154,261.13	154,261.13	0.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZD

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	2,262,015.360	2,263,835.63	2,263,835.59	2.01	-0.04	0.00	-0.04
CASH EQUIVALENT Total	2,262,015.360	2,263,835.63	2,263,835.59	2.01	-0.04	0.00	-0.04

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZD

View Date: October 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
FIXED INCOME							
US DOLLAR	108,426,630.530	108,860,735.58	110,022,952.45	97.85	1,162,216.87	0.00	1,162,216.87
FIXED INCOME Total	108,426,630.530	108,860,735.58	110,022,952.45	97.85	1,162,216.87	0.00	1,162,216.87

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZD

View Date: October 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
FUND Total	110,842,907.020	111,278,832.34	112,441,049.17	100.00	1,162,216.83	0.00	1,162,216.83

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: October 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
CASH							
US DOLLAR	-756,250.010	-756,250.01	-756,250.01	0.08	0.00	0.00	0.00
CASH Total	-756,250.010	-756,250.01	-756,250.01	0.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 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
CASH EQUIVALENT							
US DOLLAR							
	420,958,408.380	420,890,746.09	420,895,451.63	44.87	4,705.54	0.00	4,705.54
CASH EQUIVALENT Total							
	420,958,408.380	420,890,746.09	420,895,451.63	44.87	4,705.54	0.00	4,705.54

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: October 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
FIXED INCOME							
US DOLLAR	508,711,179.570	509,974,221.02	516,363,279.99	55.05	6,389,058.97	0.00	6,389,058.97
FIXED INCOME Total	508,711,179.570	509,974,221.02	516,363,279.99	55.05	6,389,058.97	0.00	6,389,058.97

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 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
FUND Total	928,913,337.940	930,108,717.10	936,502,481.61	100.00	6,393,764.51	0.00	6,393,764.51

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	1,455,396,201.160	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63
CASH EQUIVALENT Total	1,455,396,201.160	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FIXED INCOME							
US DOLLAR							
	439,346,773.970	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78
FIXED INCOME Total	439,346,773.970	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	1,894,742,975.130	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 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
CASH							
US DOLLAR	-2,537.710	-2,537.71	-2,537.71	0.00	0.00	0.00	0.00
CASH Total	-2,537.710	-2,537.71	-2,537.71	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 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
CASH EQUIVALENT							
US DOLLAR							
	468,789,911.630	468,747,196.38	468,754,117.67	31.92	6,921.29	0.00	6,921.29
CASH EQUIVALENT Total							
	468,789,911.630	468,747,196.38	468,754,117.67	31.92	6,921.29	0.00	6,921.29

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 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
FIXED INCOME							
US DOLLAR							
	1,000,000,000.000	999,875,691.79	999,829,920.20	68.08	-45,771.59	0.00	-45,771.59
FIXED INCOME Total							
	1,000,000,000.000	999,875,691.79	999,829,920.20	68.08	-45,771.59	0.00	-45,771.59

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 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
FUND Total	1,468,787,373.920	1,468,620,350.46	1,468,581,500.16	100.00	-38,850.30	0.00	-38,850.30

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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
CASH							
US DOLLAR	-31,303.180	-31,303.18	-31,303.18	0.00	0.00	0.00	0.00
CASH Total	-31,303.180	-31,303.18	-31,303.18	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	1,698.540	1,698.37	1,698.37	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.540	1,698.37	1,698.37	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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
EQUITY							
US DOLLAR	185,101,478.962	185,150,224.52	185,138,499.26	27.64	-11,725.26	0.00	-11,725.26
EQUITY Total	185,101,478.962	185,150,224.52	185,138,499.26	27.64	-11,725.26	0.00	-11,725.26

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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
FIXED INCOME							
US DOLLAR							
	478,435,000.000	483,278,843.84	484,658,806.75	72.36	1,379,962.91	0.00	1,379,962.91
FIXED INCOME Total							
	478,435,000.000	483,278,843.84	484,658,806.75	72.36	1,379,962.91	0.00	1,379,962.91

Holdings

Asset Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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
FUND Total	663,506,874.322	668,399,463.55	669,767,701.20	100.00	1,368,237.65	0.00	1,368,237.65

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 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
CASH							
US DOLLAR	270,796.910	270,796.91	270,796.91	0.06	0.00	0.00	0.00
CASH Total	270,796.910	270,796.91	270,796.91	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 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
CASH EQUIVALENT							
US DOLLAR	79,579,106.940	79,555,219.09	79,555,219.09	16.51	0.00	0.00	0.00
CASH EQUIVALENT Total	79,579,106.940	79,555,219.09	79,555,219.09	16.51	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 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
FIXED INCOME							
US DOLLAR							
	387,178,806.090	393,273,976.83	402,172,698.65	83.44	8,898,721.82	0.00	8,898,721.82
FIXED INCOME Total	387,178,806.090	393,273,976.83	402,172,698.65	83.44	8,898,721.82	0.00	8,898,721.82

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 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
FUND Total	467,028,709.940	473,099,992.83	481,998,714.65	100.00	8,898,721.82	0.00	8,898,721.82

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	4,805.380	4,805.38	4,805.38	100.00	0.00	0.00	0.00
CASH Total	4,805.380	4,805.38	4,805.38	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	4,805.380	4,805.38	4,805.38	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 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
CASH							
US DOLLAR	259,245.780	259,245.78	259,245.78	0.08	0.00	0.00	0.00
CASH Total	259,245.780	259,245.78	259,245.78	0.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 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
CASH EQUIVALENT							
US DOLLAR							
	37,500,000.000	37,494,869.78	37,494,869.78	12.01	0.00	0.00	0.00
CASH EQUIVALENT Total							
	37,500,000.000	37,494,869.78	37,494,869.78	12.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 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
FIXED INCOME							
US DOLLAR	264,107,514.370	266,543,748.22	274,549,892.70	87.91	8,006,144.48	0.00	8,006,144.48
FIXED INCOME Total	264,107,514.370	266,543,748.22	274,549,892.70	87.91	8,006,144.48	0.00	8,006,144.48

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 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
FUND Total	301,866,760.150	304,297,863.78	312,304,008.26	100.00	8,006,144.48	0.00	8,006,144.48

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	5,312,384.230	5,312,384.23	5,312,384.23	1.34	0.00	0.00	0.00
CASH Total	5,312,384.230	5,312,384.23	5,312,384.23	1.34	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR							
	208,405,763.910	208,463,359.92	208,463,359.92	52.76	0.00	0.00	0.00
CASH EQUIVALENT Total							
	208,405,763.910	208,463,359.92	208,463,359.92	52.76	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FIXED INCOME							
US DOLLAR	176,925,930.510	176,894,193.22	181,303,170.27	45.89	4,408,977.05	0.00	4,408,977.05
FIXED INCOME Total	176,925,930.510	176,894,193.22	181,303,170.27	45.89	4,408,977.05	0.00	4,408,977.05

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	390,644,078.650	390,669,937.37	395,078,914.42	100.00	4,408,977.05	0.00	4,408,977.05

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH							
US DOLLAR	18,680,881.250	18,680,881.25	18,680,881.25	4.28	0.00	0.00	0.00
CASH Total	18,680,881.250	18,680,881.25	18,680,881.25	4.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR							
	237,432,129.560	237,228,737.95	237,228,737.94	54.38	-0.01	0.00	-0.01
CASH EQUIVALENT Total							
	237,432,129.560	237,228,737.95	237,228,737.94	54.38	-0.01	0.00	-0.01

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	175,367,269.890	175,363,772.65	175,367,269.89	40.20	3,497.24	0.00	3,497.24
EQUITY Total	175,367,269.890	175,363,772.65	175,367,269.89	40.20	3,497.24	0.00	3,497.24

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FIXED INCOME							
US DOLLAR							
	5,000,000.000	4,999,999.95	4,999,502.80	1.15	-497.15	0.00	-497.15
FIXED INCOME Total							
	5,000,000.000	4,999,999.95	4,999,502.80	1.15	-497.15	0.00	-497.15

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	436,480,280.700	436,273,391.80	436,276,391.88	100.00	3,000.08	0.00	3,000.08

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	2,236.230	2,236.23	2,236.23	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	2,236.230	2,236.23	2,236.23	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	11,303.510	3,314,000.93	3,717,820.93	99.94	403,820.00	0.00	403,820.00
EQUITY Total	11,303.510	3,314,000.93	3,717,820.93	99.94	403,820.00	0.00	403,820.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	13,539.740	3,316,237.16	3,720,057.16	100.00	403,820.00	0.00	403,820.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	1,768.260	1,768.26	1,768.26	0.12	0.00	0.00	0.00
CASH EQUIVALENT Total	1,768.260	1,768.26	1,768.26	0.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	4,484.450	1,493,945.00	1,469,315.33	99.88	-24,629.67	0.00	-24,629.67
EQUITY Total	4,484.450	1,493,945.00	1,469,315.33	99.88	-24,629.67	0.00	-24,629.67

Holdings

Asset Summary

As of: September 30, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

October 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
FUND Total	6,252.710	1,495,713.26	1,471,083.59	100.00	-24,629.67	0.00	-24,629.67

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	4,137.200	4,137.20	4,137.20	0.43	0.00	0.00	0.00
CASH EQUIVALENT Total	4,137.200	4,137.20	4,137.20	0.43	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	13,839.520	1,054,748.17	955,644.44	99.57	-99,103.73	0.00	-99,103.73
EQUITY Total	13,839.520	1,054,748.17	955,644.44	99.57	-99,103.73	0.00	-99,103.73

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	17,976.720	1,058,885.37	959,781.64	100.00	-99,103.73	0.00	-99,103.73

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
CASH EQUIVALENT							
US DOLLAR	7,181.560	7,181.56	7,181.56	0.18	0.00	0.00	0.00
CASH EQUIVALENT Total	7,181.560	7,181.56	7,181.56	0.18	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
EQUITY							
US DOLLAR	34,934.810	3,935,777.02	4,090,478.51	99.82	154,701.49	0.00	154,701.49
EQUITY Total	34,934.810	3,935,777.02	4,090,478.51	99.82	154,701.49	0.00	154,701.49

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 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
FUND Total	42,116.370	3,942,958.58	4,097,660.07	100.00	154,701.49	0.00	154,701.49

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	6,038,840.290	6,038,840.29	6,038,840.29	0.65	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	8,193,874.900	8,201,393.95	8,201,249.39	0.88	-144.56 0.00 GN -144.56 LS	0.00 0.00 GN 0.00 LS	-144.56 0.00 GN -144.56 LS	
EQUITY	21,797,584.000	787,361,832.59	920,520,955.83	98.48	133,159,123.24 235,714,843.03 GN -102,555,719.79 LS	0.00 0.00 GN 0.00 LS	133,159,123.24 235,714,843.03 GN -102,555,719.79 LS	
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FUND Total	0.000	36,030,299.190	801,602,066.83	934,761,045.51	100.00	133,158,978.68 235,714,843.03 GN -102,555,864.35 LS	0.00 0.00 GN 0.00 LS	133,158,978.68 235,714,843.03 GN -102,555,864.35 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	2,393,499.440	2,393,499.44	2,393,499.44	0.39	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	3,189,983.400	3,192,856.19	3,192,854.39	0.52	-1.80 0.00 GN -1.80 LS	0.00 0.00 GN 0.00 LS	-1.80 0.00 GN -1.80 LS	
EQUITY	28,444,196.000	570,387,424.52	607,579,008.83	99.09	37,191,584.31 140,504,824.99 GN -103,313,240.68 LS	0.00 0.00 GN 0.00 LS	37,191,584.31 140,504,824.99 GN -103,313,240.68 LS	
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FUND Total	0.000	34,027,678.840	575,973,780.15	613,165,362.66	100.00	37,191,582.51 140,504,824.99 GN -103,313,242.48 LS	0.00 0.00 GN 0.00 LS	37,191,582.51 140,504,824.99 GN -103,313,242.48 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	-13,352,869.600	-13,352,869.60	-13,352,869.60	0.62	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	106,614,984.340	106,541,892.00	106,541,436.58	4.95	-455.42 6,204.43 GN -6,659.85 LS	0.00 0.00 GN 0.00 LS	-455.42 6,204.43 GN -6,659.85 LS	
EQUITY	22,500,000.000	22,500,000.00	22,500,000.00	1.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	1,827,444,574.190	1,890,791,687.03	2,009,030,022.95	93.38	118,238,335.92 121,728,991.79 GN -3,490,655.87 LS	0.00 0.00 GN 0.00 LS	118,238,335.92 121,728,991.79 GN -3,490,655.87 LS	
Original Face:	2,004,994,606.000							
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FUND Total	0.000	1,943,206,688.930	2,006,480,709.43	2,124,718,589.93	100.00	118,237,880.50 121,735,196.22 GN -3,497,315.72 LS	0.00 0.00 GN 0.00 LS	118,237,880.50 121,735,196.22 GN -3,497,315.72 LS
Original Face:	2,004,994,606.000							

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	466,415.480	466,415.48	466,415.48	0.11	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	78,770,000.000	78,697,860.52	78,732,030.12	18.22	34,169.60 38,093.02 GN -3,923.42 LS	0.00 0.00 GN 0.00 LS	34,169.60 38,093.02 GN -3,923.42 LS	
FIXED INCOME	345,541,717.570	346,391,053.48	352,806,779.46	81.67	6,415,725.98 6,584,809.79 GN -169,083.81 LS	0.00 0.00 GN 0.00 LS	6,415,725.98 6,584,809.79 GN -169,083.81 LS	
Original Face:	194,861,032.000							
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FUND Total	0.000	424,778,133.050	425,555,329.48	432,005,225.06	100.00	6,449,895.58 6,622,902.81 GN -173,007.23 LS	0.00 0.00 GN 0.00 LS	6,449,895.58 6,622,902.81 GN -173,007.23 LS
Original Face:	194,861,032.000							

Holdings

Fund Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 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	213,051.980	213,051.98	213,051.98	0.09	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	73,500,000.000	73,492,814.49	73,494,451.57	31.70	1,637.08 1,637.08 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,637.08 1,637.08 GN 0.00 LS	
FIXED INCOME	156,051,252.610	157,462,343.77	158,141,282.45	68.21	678,938.68 694,549.01 GN -15,610.33 LS	0.00 0.00 GN 0.00 LS	678,938.68 694,549.01 GN -15,610.33 LS	
Original Face:	100,728,075.000							
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FUND Total	0.000	229,764,304.590	231,168,210.24	231,848,786.00	100.00	680,575.76 696,186.09 GN -15,610.33 LS	0.00 0.00 GN 0.00 LS	680,575.76 696,186.09 GN -15,610.33 LS
Original Face:	100,728,075.000							

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	-736,806.180	-736,806.18	-736,806.18	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	4,197,786.880	4,201,571.79	4,201,564.89	0.20	-6.90 0.00 GN -6.90 LS	0.00 0.00 GN 0.00 LS	-6.90 0.00 GN -6.90 LS
EQUITY	22,410,210.000	999,625,966.43	2,140,609,423.68	99.77	1,140,983,457.25 1,236,009,769.36 GN -95,026,312.11 LS	0.00 0.00 GN 0.00 LS	1,140,983,457.25 1,236,009,769.36 GN -95,026,312.11 LS
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FUND Total	0.000	25,871,190.700	1,003,090,732.04	2,144,074,182.39	100.00	1,140,983,450.35 1,236,009,769.36 GN -95,026,319.01 LS	0.00 1,140,983,450.35 1,236,009,769.36 GN -95,026,319.01 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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		234,375.010	234,375.01	234,375.01	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		562,911,405.900	562,800,602.38	562,783,509.54	48.10	-17,092.84 21,889.14 GN -38,981.98 LS	0.00 0.00 GN 0.00 LS	-17,092.84 21,889.14 GN -38,981.98 LS
FIXED INCOME		599,675,845.580	601,545,477.04	606,938,356.50	51.88	5,392,879.46 5,693,697.37 GN -300,817.91 LS	0.00 0.00 GN 0.00 LS	5,392,879.46 5,693,697.37 GN -300,817.91 LS
Original Face:	761,876,263.000							
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FUND Total	0.000	1,162,821,626.490	1,164,580,454.43	1,169,956,241.05	100.00	5,375,786.62 5,715,586.51 GN -339,799.89 LS	0.00 0.00 GN 0.00 LS	5,375,786.62 5,715,586.51 GN -339,799.89 LS
Original Face:	761,876,263.000							

Holdings

Fund Summary

As of: September 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 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	-549,999.990	-549,999.99	-549,999.99	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	3,731,165,818.430	3,730,600,441.77	3,730,810,415.13	73.81	209,973.36 226,563.11 GN -16,589.75 LS	0.00 0.00 GN 0.00 LS	209,973.36 226,563.11 GN -16,589.75 LS
FIXED INCOME	1,301,712,828.180	1,308,972,775.60	1,323,590,482.86	26.18	14,617,707.26 16,606,492.28 GN -1,988,785.02 LS	0.00 0.00 GN 0.00 LS	14,617,707.26 16,606,492.28 GN -1,988,785.02 LS
Original Face:	504,225,547.000						
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FUND Total	0.000	5,032,328,646.620	5,039,023,217.38	100.00	14,827,680.62 16,833,055.39 GN -2,005,374.77 LS	0.00 0.00 GN 0.00 LS	14,827,680.62 16,833,055.39 GN -2,005,374.77 LS
Original Face:	504,225,547.000						

Holdings

Fund Summary

As of: September 30, 2020

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

FUND: ATZD

View Date: October 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	154,261.130	154,261.13	154,261.13	0.14	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	2,262,015.360	2,263,835.63	2,263,835.59	2.01	-0.04 0.00 GN -0.04 LS	0.00 0.00 GN 0.00 LS	-0.04 0.00 GN -0.04 LS	
FIXED INCOME	108,426,630.530	108,860,735.58	110,022,952.45	97.85	1,162,216.87 1,168,906.04 GN -6,689.17 LS	0.00 0.00 GN 0.00 LS	1,162,216.87 1,168,906.04 GN -6,689.17 LS	
Original Face:	46,928,000.000							
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FUND Total	0.000	110,842,907.020	111,278,832.34	112,441,049.17	100.00	1,162,216.83 1,168,906.04 GN -6,689.21 LS	0.00 0.00 GN 0.00 LS	1,162,216.83 1,168,906.04 GN -6,689.21 LS
Original Face:	46,928,000.000							

Holdings

Fund Summary

As of: September 30, 2020

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: October 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	-756,250.010	-756,250.01	-756,250.01	0.08	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	420,958,408.380	420,890,746.09	420,895,451.63	44.87	4,705.54 4,705.54 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,705.54 4,705.54 GN 0.00 LS
FIXED INCOME	508,711,179.570	509,974,221.02	516,363,279.99	55.05	6,389,058.97 6,493,621.60 GN -104,562.63 LS	0.00 0.00 GN 0.00 LS	6,389,058.97 6,493,621.60 GN -104,562.63 LS
Original Face:	419,417,603.330						
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FUND Total	0.000	928,913,337.940	930,108,717.10	100.00	6,393,764.51 6,498,327.14 GN -104,562.63 LS	0.00 0.00 GN 0.00 LS	6,393,764.51 6,498,327.14 GN -104,562.63 LS
Original Face:	419,417,603.330						

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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								
		1,455,396,201.160	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63
						140,425.26 GN	0.00 GN	140,425.26 GN
						-13,488.63 LS	0.00 LS	-13,488.63 LS
FIXED INCOME								
		439,346,773.970	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78
						26,436.72 GN	0.00 GN	26,436.72 GN
						-1,293.94 LS	0.00 LS	-1,293.94 LS
Original Face:	27,750,000.000							
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FUND Total								
	0.000	1,894,742,975.130	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41
						166,861.98 GN	0.00 GN	166,861.98 GN
						-14,782.57 LS	0.00 LS	-14,782.57 LS
Original Face:	27,750,000.000							

Holdings

Fund Summary

As of: September 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: October 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		-2,537.710	-2,537.71	-2,537.71	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		468,789,911.630	468,747,196.38	468,754,117.67	31.92	6,921.29 7,114.49 GN -193.20 LS	0.00 0.00 GN 0.00 LS	6,921.29 7,114.49 GN -193.20 LS
FIXED INCOME		1,000,000,000.000	999,875,691.79	999,829,920.20	68.08	-45,771.59 45,394.79 GN -91,166.38 LS	0.00 0.00 GN 0.00 LS	-45,771.59 45,394.79 GN -91,166.38 LS
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FUND Total	0.000	1,468,787,373.920	1,468,620,350.46	1,468,581,500.16	100.00	-38,850.30 52,509.28 GN -91,359.58 LS	0.00 0.00 GN 0.00 LS	-38,850.30 52,509.28 GN -91,359.58 LS

Holdings

Fund Summary

As of: September 30, 2020

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

FUND: ATZH

View Date: October 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	-31,303.180	-31,303.18	-31,303.18	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	1,698.540	1,698.37	1,698.37	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	185,101,478.962	185,150,224.52	185,138,499.26	27.64	-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	483,278,843.84	484,658,806.75	72.36	1,379,962.91 1,379,962.91 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,379,962.91 1,379,962.91 GN 0.00 LS
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FUND Total	0.000	663,506,874.322	669,767,701.20	100.00	1,368,237.65 1,379,962.91 GN -11,725.26 LS	0.00 0.00 GN 0.00 LS	1,368,237.65 1,379,962.91 GN -11,725.26 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	270,796.910	270,796.91	270,796.91	0.06	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	79,579,106.940	79,555,219.09	79,555,219.09	16.51	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	387,178,806.090	393,273,976.83	402,172,698.65	83.44	8,898,721.82 9,998,086.14 GN -1,099,364.32 LS	0.00 0.00 GN 0.00 LS	8,898,721.82 9,998,086.14 GN -1,099,364.32 LS	
Original Face:	275,124,813.000							
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FUND Total	0.000	467,028,709.940	473,099,992.83	481,998,714.65	100.00	8,898,721.82 9,998,086.14 GN -1,099,364.32 LS	0.00 0.00 GN 0.00 LS	8,898,721.82 9,998,086.14 GN -1,099,364.32 LS
Original Face:	275,124,813.000							

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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		4,805.380	4,805.38	4,805.38	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
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FUND Total	0.000	4,805.380	4,805.38	4,805.38	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	259,245.780	259,245.78	259,245.78	0.08	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	37,500,000.000	37,494,869.78	37,494,869.78	12.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	264,107,514.370	266,543,748.22	274,549,892.70	87.91	8,006,144.48 8,643,342.86 GN -637,198.38 LS	0.00 0.00 GN 0.00 LS	8,006,144.48 8,643,342.86 GN -637,198.38 LS	
Original Face:	201,922,434.000							
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FUND Total	0.000	301,866,760.150	304,297,863.78	312,304,008.26	100.00	8,006,144.48 8,643,342.86 GN -637,198.38 LS	0.00 0.00 GN 0.00 LS	8,006,144.48 8,643,342.86 GN -637,198.38 LS
Original Face:	201,922,434.000							

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	5,312,384.230	5,312,384.23	5,312,384.23	1.34	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	208,405,763.910	208,463,359.92	208,463,359.92	52.76	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	176,925,930.510	176,894,193.22	181,303,170.27	45.89	4,408,977.05 4,477,175.81 GN -68,198.76 LS	0.00 0.00 GN 0.00 LS	4,408,977.05 4,477,175.81 GN -68,198.76 LS	
Original Face:	362,328,931.000							
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FUND Total	0.000	390,644,078.650	390,669,937.37	395,078,914.42	100.00	4,408,977.05 4,477,175.81 GN -68,198.76 LS	0.00 0.00 GN 0.00 LS	4,408,977.05 4,477,175.81 GN -68,198.76 LS
Original Face:	362,328,931.000							

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	18,680,881.250	18,680,881.25	18,680,881.25	4.28	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	237,432,129.560	237,228,737.95	237,228,737.94	54.38	-0.01 0.00 GN -0.01 LS	0.00 0.00 GN 0.00 LS	-0.01 0.00 GN -0.01 LS	
EQUITY	175,367,269.890	175,363,772.65	175,367,269.89	40.20	3,497.24 3,497.24 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,497.24 3,497.24 GN 0.00 LS	
FIXED INCOME	5,000,000.000	4,999,999.95	4,999,502.80	1.15	-497.15 0.05 GN -497.20 LS	0.00 0.00 GN 0.00 LS	-497.15 0.05 GN -497.20 LS	
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FUND Total	0.000	436,480,280.700	436,273,391.80	436,276,391.88	100.00	3,000.08 3,497.29 GN -497.21 LS	0.00 0.00 GN 0.00 LS	3,000.08 3,497.29 GN -497.21 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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	2,236.230	2,236.23	2,236.23	0.06	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	11,303.510	3,314,000.93	3,717,820.93	99.94	403,820.00 403,820.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	403,820.00 403,820.00 GN 0.00 LS	
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FUND Total	0.000	13,539.740	3,316,237.16	3,720,057.16	100.00	403,820.00 403,820.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	403,820.00 403,820.00 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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							
	1,768.260	1,768.26	1,768.26	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	4,484.450	1,493,945.00	1,469,315.33	99.88	-24,629.67	0.00	-24,629.67
					0.56 GN	0.00 GN	0.56 GN
					-24,630.23 LS	0.00 LS	-24,630.23 LS
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FUND Total							
0.000	6,252.710	1,495,713.26	1,471,083.59	100.00	-24,629.67	0.00	-24,629.67
					0.56 GN	0.00 GN	0.56 GN
					-24,630.23 LS	0.00 LS	-24,630.23 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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							
	4,137.200	4,137.20	4,137.20	0.43	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	13,839.520	1,054,748.17	955,644.44	99.57	-99,103.73	0.00	-99,103.73
					0.57 GN	0.00 GN	0.57 GN
					-99,104.30 LS	0.00 LS	-99,104.30 LS
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FUND Total							
0.000	17,976.720	1,058,885.37	959,781.64	100.00	-99,103.73	0.00	-99,103.73
					0.57 GN	0.00 GN	0.57 GN
					-99,104.30 LS	0.00 LS	-99,104.30 LS

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 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							
	7,181.560	7,181.56	7,181.56	0.18	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	34,934.810	3,935,777.02	4,090,478.51	99.82	154,701.49	0.00	154,701.49
					154,701.49 GN	0.00 GN	154,701.49 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	42,116.370	3,942,958.58	4,097,660.07	100.00	154,701.49	0.00	154,701.49
					154,701.49 GN	0.00 GN	154,701.49 GN
					0.00 LS	0.00 LS	0.00 LS