

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
	21,466,723.150	Local	100.000000	21,466,723.15	100.000000	21,466,723.15	0.00	1.63
		Base	100.000000	21,466,723.15	100.000000	21,466,723.15	0.00	1.63

US DOLLAR Total	21,466,723.150	Local		21,466,723.15		21,466,723.15	0.00	1.63
		Base		21,466,723.15		21,466,723.15	0.00	1.63

CASH EQUIVALENT Total	21,466,723.150	Base		21,466,723.15		21,466,723.15	0.00	1.63
------------------------------	----------------	------	--	---------------	--	---------------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004							
	45,237.000	Local	77.383336	3,500,589.99	75.050000	3,395,036.85	-105,553.14	0.26
		Base	77.383336	3,500,589.99	75.050000	3,395,036.85	-105,553.14	0.26

001084102	AGCO CORP COMMON STOCK USD.01							
	29,737.000	Local	52.370020	1,557,327.28	107.330000	3,191,672.21	1,634,344.93	0.24
		Base	52.370020	1,557,327.28	107.330000	3,191,672.21	1,634,344.93	0.24

00191U102	ASGN INC COMMON STOCK USD.01							
	22,584.000	Local	67.776873	1,530,672.91	93.910000	2,120,863.44	590,190.53	0.16
		Base	67.776873	1,530,672.91	93.910000	2,120,863.44	590,190.53	0.16

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	44,123.000	Local	42.997163	1,897,163.81	68.890000	3,039,633.47	1,142,469.66	0.23
		Base	42.997163	1,897,163.81	68.890000	3,039,633.47	1,142,469.66	0.23

00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	14,601.000	Local	122.823712	1,793,349.02	259.610000	3,790,565.61	1,997,216.59	0.29
		Base	122.823712	1,793,349.02	259.610000	3,790,565.61	1,997,216.59	0.29

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00766T100	AECOM COMMON STOCK USD.01	16,332.000	Local 45.274268	739,419.35	87.340000	1,426,436.88	687,017.53	0.11
			Base 45.274268	739,419.35	87.340000	1,426,436.88	687,017.53	0.11
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	32,681.000	Local 80.509611	2,631,134.61	173.490000	5,669,826.69	3,038,692.08	0.43
			Base 80.509611	2,631,134.61	173.490000	5,669,826.69	3,038,692.08	0.43
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	16,177.000	Local 87.998936	1,423,558.79	162.600000	2,630,380.20	1,206,821.41	0.20
			Base 87.998936	1,423,558.79	162.600000	2,630,380.20	1,206,821.41	0.20
008492100	AGREE REALTY CORP REIT USD.0001	47,823.000	Local 60.665330	2,901,198.07	60.760000	2,905,725.48	4,527.41	0.22
			Base 60.665330	2,901,198.07	60.760000	2,905,725.48	4,527.41	0.22
013872106	ALCOA CORP COMMON STOCK USD.01	85,394.000	Local 58.353131	4,983,007.25	44.270000	3,780,392.38	-1,202,614.87	0.29
			Base 58.353131	4,983,007.25	44.270000	3,780,392.38	-1,202,614.87	0.29
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01	34,190.000	Local 30.705930	1,049,835.74	30.140000	1,030,486.60	-19,349.14	0.08
			Base 30.705930	1,049,835.74	30.140000	1,030,486.60	-19,349.14	0.08
018522300	ALLETE INC COMMON STOCK	27,501.000	Local 66.272028	1,822,547.04	63.150000	1,736,688.15	-85,858.89	0.13
			Base 66.272028	1,822,547.04	63.150000	1,736,688.15	-85,858.89	0.13
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01	129,889.000	Local 27.267976	3,541,810.11	38.970000	5,061,774.33	1,519,964.22	0.39
			Base 27.267976	3,541,810.11	38.970000	5,061,774.33	1,519,964.22	0.39
023436108	AMEDISYS INC COMMON STOCK USD.001	15,614.000	Local 132.156258	2,063,487.82	91.150000	1,423,216.10	-640,271.72	0.11
			Base 132.156258	2,063,487.82	91.150000	1,423,216.10	-640,271.72	0.11
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK	31,214.000	Local 63.306569	1,976,051.23	129.910000	4,055,010.74	2,078,959.51	0.31
			Base 63.306569	1,976,051.23	129.910000	4,055,010.74	2,078,959.51	0.31

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01		152,178.000	Local 36.202400	5,509,208.83	36.040000	5,484,495.12	-24,713.71	0.42
				Base 36.202400	5,509,208.83	36.040000	5,484,495.12	-24,713.71	0.42
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		49,389.000	Local 24.936165	1,231,572.24	32.590000	1,609,587.51	378,015.27	0.12
				Base 24.936165	1,231,572.24	32.590000	1,609,587.51	378,015.27	0.12
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01		239,274.000	Local 17.952895	4,295,661.04	19.700000	4,713,697.80	418,036.76	0.36
				Base 17.952895	4,295,661.04	19.700000	4,713,697.80	418,036.76	0.36
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01		135,173.000	Local 33.508595	4,529,457.30	35.630000	4,816,213.99	286,756.69	0.37
				Base 33.508595	4,529,457.30	35.630000	4,816,213.99	286,756.69	0.37
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK		162,965.000	Local 7.377580	1,202,287.40	14.650000	2,387,437.25	1,185,149.85	0.18
				Base 7.377580	1,202,287.40	14.650000	2,387,437.25	1,185,149.85	0.18
03750L109	APARTMENT INCOME REIT CO REIT USD.01		69,131.000	Local 39.232859	2,712,206.75	38.750000	2,678,826.25	-33,380.50	0.20
				Base 39.232859	2,712,206.75	38.750000	2,678,826.25	-33,380.50	0.20
03783C100	APPFOLIO INC A COMMON STOCK USD.0001		9,783.000	Local 236.284000	2,311,566.37	228.320000	2,233,654.56	-77,911.81	0.17
				Base 236.284000	2,311,566.37	228.320000	2,233,654.56	-77,911.81	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK		18,502.000	Local 196.767400	3,640,590.44	193.000000	3,570,886.00	-69,704.44	0.27
				Base 196.767400	3,640,590.44	193.000000	3,570,886.00	-69,704.44	0.27
038336103	APTARGROUP INC COMMON STOCK USD.01		31,587.000	Local 63.194179	1,996,114.53	147.690000	4,665,084.03	2,668,969.50	0.36
				Base 63.194179	1,996,114.53	147.690000	4,665,084.03	2,668,969.50	0.36
03852U106	ARAMARK COMMON STOCK USD.01		125,577.000	Local 25.402701	3,189,994.96	32.150000	4,037,300.55	847,305.59	0.31
				Base 25.402701	3,189,994.96	32.150000	4,037,300.55	847,305.59	0.31

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0	25,747.000	Local	47.020071	1,210,625.78	131.310000	3,380,838.57	2,170,212.79	0.26
			Base	47.020071	1,210,625.78	131.310000	3,380,838.57	2,170,212.79	0.26
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001	59,281.000	Local	53.352098	3,162,765.70	22.950000	1,360,498.95	-1,802,266.75	0.10
			Base	53.352098	3,162,765.70	22.950000	1,360,498.95	-1,802,266.75	0.10
044186104	ASHLAND INC COMMON STOCK	23,969.000	Local	43.023608	1,031,232.86	100.170000	2,400,974.73	1,369,741.87	0.18
			Base	43.023608	1,031,232.86	100.170000	2,400,974.73	1,369,741.87	0.18
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01	71,167.000	Local	19.302949	1,373,732.99	21.420000	1,524,397.14	150,664.15	0.12
			Base	19.302949	1,373,732.99	21.420000	1,524,397.14	150,664.15	0.12
052800109	AUTOLIV INC COMMON STOCK USD1.0	35,193.000	Local	88.612849	3,118,551.98	127.570000	4,489,571.01	1,371,019.03	0.34
			Base	88.612849	3,118,551.98	127.570000	4,489,571.01	1,371,019.03	0.34
05329W102	AUTONATION INC COMMON STOCK USD.01	12,410.000	Local	54.227931	672,968.62	170.250000	2,112,802.50	1,439,833.88	0.16
			Base	54.227931	672,968.62	170.250000	2,112,802.50	1,439,833.88	0.16
05368V106	AVIENT CORP COMMON STOCK USD.01	43,618.000	Local	35.024713	1,527,707.93	44.680000	1,948,852.24	421,144.31	0.15
			Base	35.024713	1,527,707.93	44.680000	1,948,852.24	421,144.31	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01	8,839.000	Local	51.974211	459,400.05	113.730000	1,005,259.47	545,859.42	0.08
			Base	51.974211	459,400.05	113.730000	1,005,259.47	545,859.42	0.08
053807103	AVNET INC COMMON STOCK USD1.0	43,237.000	Local	31.318043	1,354,098.21	54.600000	2,360,740.20	1,006,641.99	0.18
			Base	31.318043	1,354,098.21	54.600000	2,360,740.20	1,006,641.99	0.18
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	63,819.000	Local	31.476958	2,008,827.96	88.070000	5,620,539.33	3,611,711.37	0.43
			Base	31.476958	2,008,827.96	88.070000	5,620,539.33	3,611,711.37	0.43

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01	43,786.000	Local	69.438389	3,040,429.31	92.130000	4,034,004.18	993,574.87	0.31
			Base	69.438389	3,040,429.31	92.130000	4,034,004.18	993,574.87	0.31
06417N103	BANK OZK COMMON STOCK	50,343.000	Local	40.305636	2,029,106.64	41.880000	2,108,364.84	79,258.20	0.16
			Base	40.305636	2,029,106.64	41.880000	2,108,364.84	79,258.20	0.16
077454106	BELDEN INC COMMON STOCK USD.01	19,944.000	Local	65.946478	1,315,236.55	95.690000	1,908,441.36	593,204.81	0.15
			Base	65.946478	1,315,236.55	95.690000	1,908,441.36	593,204.81	0.15
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01	62,670.000	Local	19.231373	1,205,230.15	58.170000	3,645,513.90	2,440,283.75	0.28
			Base	19.231373	1,205,230.15	58.170000	3,645,513.90	2,440,283.75	0.28
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	55,455.000	Local	62.949548	3,490,867.21	59.880000	3,320,645.40	-170,221.81	0.25
			Base	62.949548	3,490,867.21	59.880000	3,320,645.40	-170,221.81	0.25
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	32,532.000	Local	49.254971	1,602,362.72	56.450000	1,836,431.40	234,068.68	0.14
			Base	49.254971	1,602,362.72	56.450000	1,836,431.40	234,068.68	0.14
09227Q100	BLACKBAUD INC COMMON STOCK USD.001	20,098.000	Local	80.011261	1,608,066.33	77.940000	1,566,438.12	-41,628.21	0.12
			Base	80.011261	1,608,066.33	77.940000	1,566,438.12	-41,628.21	0.12
093671105	H+R BLOCK INC COMMON STOCK	66,757.000	Local	17.639706	1,177,573.83	49.640000	3,313,817.48	2,136,243.65	0.25
			Base	17.639706	1,177,573.83	49.640000	3,313,817.48	2,136,243.65	0.25
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	4,503.000	Local	331.877004	1,494,442.15	313.670000	1,412,456.01	-81,986.14	0.11
			Base	331.877004	1,494,442.15	313.670000	1,412,456.01	-81,986.14	0.11
103304101	BOYD GAMING CORP COMMON STOCK USD.01	33,245.000	Local	35.980221	1,196,162.44	53.320000	1,772,623.40	576,460.96	0.13
			Base	35.980221	1,196,162.44	53.320000	1,772,623.40	576,460.96	0.13

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
	30,720.000	Local	38.405385	1,179,813.42	44.510000	1,367,347.20	187,533.78	0.10	
		Base	38.405385	1,179,813.42	44.510000	1,367,347.20	187,533.78	0.10	
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
	21,556.000	Local	76.127022	1,640,994.08	103.240000	2,225,441.44	584,447.36	0.17	
		Base	76.127022	1,640,994.08	103.240000	2,225,441.44	584,447.36	0.17	
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
	143,826.000	Local	17.667386	2,541,029.39	22.510000	3,237,523.26	696,493.87	0.25	
		Base	17.667386	2,541,029.39	22.510000	3,237,523.26	696,493.87	0.25	
114340102	AZENTA INC COMMON STOCK USD.01								
	26,682.000	Local	77.976938	2,080,580.67	50.510000	1,347,707.82	-732,872.85	0.10	
		Base	77.976938	2,080,580.67	50.510000	1,347,707.82	-732,872.85	0.10	
116794108	BRUKER CORP COMMON STOCK USD.01								
	44,371.000	Local	82.481228	3,659,774.58	65.510000	2,906,744.21	-753,030.37	0.22	
		Base	82.481228	3,659,774.58	65.510000	2,906,744.21	-753,030.37	0.22	
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
	32,925.000	Local	34.304616	1,129,479.47	82.530000	2,717,300.25	1,587,820.78	0.21	
		Base	34.304616	1,129,479.47	82.530000	2,717,300.25	1,587,820.78	0.21	
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
	30,593.000	Local	128.336441	3,926,196.75	240.050000	7,343,849.65	3,417,652.90	0.56	
		Base	128.336441	3,926,196.75	240.050000	7,343,849.65	3,417,652.90	0.56	
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
	52,345.000	Local	17.510915	916,608.82	28.690000	1,501,778.05	585,169.23	0.11	
		Base	17.510915	916,608.82	28.690000	1,501,778.05	585,169.23	0.11	
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	72,628.000	Local	10.990455	798,214.77	26.300000	1,910,116.40	1,111,901.63	0.15	
		Base	10.990455	798,214.77	26.300000	1,910,116.40	1,111,901.63	0.15	
127055101	CABOT CORP COMMON STOCK USD1.0								
	26,522.000	Local	36.097685	957,382.79	102.300000	2,713,200.60	1,755,817.81	0.21	
		Base	36.097685	957,382.79	102.300000	2,713,200.60	1,755,817.81	0.21	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		10,663.000	Local 187.199863	1,996,112.14	424.480000	4,526,230.24	2,530,118.10		0.34
			Base 187.199863	1,996,112.14	424.480000	4,526,230.24	2,530,118.10		0.34
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		87,400.000	Local 25.799403	2,254,867.85	28.550000	2,495,270.00	240,402.15		0.19
			Base 25.799403	2,254,867.85	28.550000	2,495,270.00	240,402.15		0.19
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		23,234.000	Local 84.547911	1,964,386.16	418.290000	9,718,549.86	7,754,163.70		0.74
			Base 84.547911	1,964,386.16	418.290000	9,718,549.86	7,754,163.70		0.74
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		103,578.000	Local 44.716705	4,631,666.89	42.960000	4,449,710.88	-181,956.01		0.34
			Base 44.716705	4,631,666.89	42.960000	4,449,710.88	-181,956.01		0.34
146229109	CARTER S INC COMMON STOCK USD.01								
		17,620.000	Local 59.696022	1,051,843.90	68.400000	1,205,208.00	153,364.10		0.09
			Base 59.696022	1,051,843.90	68.400000	1,205,208.00	153,364.10		0.09
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		17,756.000	Local 121.017721	2,148,790.66	331.780000	5,891,085.68	3,742,295.02		0.45
			Base 121.017721	2,148,790.66	331.780000	5,891,085.68	3,742,295.02		0.45
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		70,944.000	Local 34.404345	2,440,781.84	79.980000	5,674,101.12	3,233,319.28		0.43
			Base 34.404345	2,440,781.84	79.980000	5,674,101.12	3,233,319.28		0.43
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		91,436.000	Local 21.830445	1,996,088.61	32.620000	2,982,642.32	986,553.71		0.23
			Base 21.830445	1,996,088.61	32.620000	2,982,642.32	986,553.71		0.23
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		20,091.000	Local 164.685202	3,308,690.39	157.030000	3,154,889.73	-153,800.66		0.24
			Base 164.685202	3,308,690.39	157.030000	3,154,889.73	-153,800.66		0.24
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		7,207.000	Local 359.735162	2,592,611.31	554.370000	3,995,344.59	1,402,733.28		0.30
			Base 359.735162	2,592,611.31	554.370000	3,995,344.59	1,402,733.28		0.30

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
		71,023.000	Local 22.574315	1,603,295.58	24.820000	1,762,790.86	159,495.28	0.13
			Base 22.574315	1,603,295.58	24.820000	1,762,790.86	159,495.28	0.13
165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01							
		53,194.000	Local 84.349043	4,486,863.01	90.930000	4,836,930.42	350,067.41	0.37
			Base 84.349043	4,486,863.01	90.930000	4,836,930.42	350,067.41	0.37
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		11,826.000	Local 106.552158	1,260,085.82	113.190000	1,338,584.94	78,499.12	0.10
			Base 106.552158	1,260,085.82	113.190000	1,338,584.94	78,499.12	0.10
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		32,479.000	Local 37.316510	1,212,002.93	129.500000	4,206,030.50	2,994,027.57	0.32
			Base 37.316510	1,212,002.93	129.500000	4,206,030.50	2,994,027.57	0.32
171779309	CIENA CORP COMMON STOCK USD.01							
		69,383.000	Local 26.297981	1,824,632.81	48.170000	3,342,179.11	1,517,546.30	0.25
			Base 26.297981	1,824,632.81	48.170000	3,342,179.11	1,517,546.30	0.25
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		25,806.000	Local 60.427197	1,559,384.25	114.700000	2,959,948.20	1,400,563.95	0.23
			Base 60.427197	1,559,384.25	114.700000	2,959,948.20	1,400,563.95	0.23
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		44,305.000	Local 80.150645	3,551,074.32	73.560000	3,259,075.80	-291,998.52	0.25
			Base 80.150645	3,551,074.32	73.560000	3,259,075.80	-291,998.52	0.25
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		24,067.000	Local 52.822892	1,271,288.55	216.590000	5,212,671.53	3,941,382.98	0.40
			Base 52.822892	1,271,288.55	216.590000	5,212,671.53	3,941,382.98	0.40
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		238,417.000	Local 17.204170	4,101,766.63	17.280000	4,119,845.76	18,079.13	0.31
			Base 17.204170	4,101,766.63	17.280000	4,119,845.76	18,079.13	0.31
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		2,242.000	Local 450.991552	1,011,123.06	981.040000	2,199,491.68	1,188,368.62	0.17
			Base 450.991552	1,011,123.06	981.040000	2,199,491.68	1,188,368.62	0.17

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
192422103	COGNEX CORP COMMON STOCK USD.002								
		82,365.000	Local 29.935116	2,465,605.79	45.520000	3,749,254.80	1,283,649.01		0.29
			Base 29.935116	2,465,605.79	45.520000	3,749,254.80	1,283,649.01		0.29
19247G107	COHERENT CORP COMMON STOCK								
		63,195.000	Local 38.593634	2,438,924.73	57.060000	3,605,906.70	1,166,981.97		0.27
			Base 38.593634	2,438,924.73	57.060000	3,605,906.70	1,166,981.97		0.27
194014502	ENOVIS CORP COMMON STOCK USD.001								
		23,771.000	Local 54.305707	1,290,900.96	50.270000	1,194,968.17	-95,932.79		0.09
			Base 54.305707	1,290,900.96	50.270000	1,194,968.17	-95,932.79		0.09
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		99,802.000	Local 27.141762	2,708,802.15	19.280000	1,924,182.56	-784,619.59		0.15
			Base 27.141762	2,708,802.15	19.280000	1,924,182.56	-784,619.59		0.15
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		16,502.000	Local 93.174810	1,537,570.72	85.620000	1,412,901.24	-124,669.48		0.11
			Base 93.174810	1,537,570.72	85.620000	1,412,901.24	-124,669.48		0.11
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		17,039.000	Local 211.214900	3,598,890.68	327.340000	5,577,546.26	1,978,655.58		0.42
			Base 211.214900	3,598,890.68	327.340000	5,577,546.26	1,978,655.58		0.42
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		56,678.000	Local 32.661513	1,851,189.22	55.640000	3,153,563.92	1,302,374.70		0.24
			Base 32.661513	1,851,189.22	55.640000	3,153,563.92	1,302,374.70		0.24
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		55,688.000	Local 18.230312	1,015,209.59	56.320000	3,136,348.16	2,121,138.57		0.24
			Base 18.230312	1,015,209.59	56.320000	3,136,348.16	2,121,138.57		0.24
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		20,891.000	Local 63.915703	1,335,262.95	107.585000	2,247,558.24	912,295.29		0.17
			Base 63.915703	1,335,262.95	107.585000	2,247,558.24	912,295.29		0.17
20602D101	CONCENTRIX CORP COMMON STOCK								
		22,497.000	Local 62.585919	1,407,995.43	61.330000	1,379,741.01	-28,254.42		0.11
			Base 62.585919	1,407,995.43	61.330000	1,379,741.01	-28,254.42		0.11

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01		81,618.000	Local	39.343051	3,211,101.12	57.560000	4,697,932.08	1,486,830.96	0.36
				Base	39.343051	3,211,101.12	57.560000	4,697,932.08	1,486,830.96	0.36
219798105	QUIDELORTHO CORP COMMON STOCK USD.001		23,658.000	Local	158.992635	3,761,447.77	44.190000	1,045,447.02	-2,716,000.75	0.08
				Base	158.992635	3,761,447.77	44.190000	1,045,447.02	-2,716,000.75	0.08
22002T108	COPT DEFENSE PROPERTIES REIT USD.01		53,687.000	Local	29.713562	1,595,232.00	24.670000	1,324,458.29	-270,773.71	0.10
				Base	29.713562	1,595,232.00	24.670000	1,324,458.29	-270,773.71	0.10
222070203	COTY INC CL A COMMON STOCK USD.01		179,891.000	Local	4.982918	896,382.18	10.360000	1,863,670.76	967,288.58	0.14
				Base	4.982918	896,382.18	10.360000	1,863,670.76	967,288.58	0.14
222795502	COUSINS PROPERTIES INC REIT USD1.0		72,619.000	Local	36.360761	2,640,482.08	23.130000	1,679,677.47	-960,804.61	0.13
				Base	36.360761	2,640,482.08	23.130000	1,679,677.47	-960,804.61	0.13
224408104	CRANE CO COMMON STOCK USD1.0		23,379.000	Local	33.073873	773,234.07	149.080000	3,485,341.32	2,712,107.25	0.27
				Base	33.073873	773,234.07	149.080000	3,485,341.32	2,712,107.25	0.27
224441105	CRANE NXT CO COMMON STOCK USD1.0		23,099.000	Local	18.071158	417,425.69	63.220000	1,460,318.78	1,042,893.09	0.11
				Base	18.071158	417,425.69	63.220000	1,460,318.78	1,042,893.09	0.11
227046109	CROCS INC COMMON STOCK USD.001		28,980.000	Local	104.258765	3,021,419.01	155.640000	4,510,447.20	1,489,028.19	0.34
				Base	104.258765	3,021,419.01	155.640000	4,510,447.20	1,489,028.19	0.34
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0		57,273.000	Local	88.361704	5,060,739.89	84.190000	4,821,813.87	-238,926.02	0.37
				Base	88.361704	5,060,739.89	84.190000	4,821,813.87	-238,926.02	0.37
229663109	CUBESMART REIT USD.01		107,589.000	Local	40.222431	4,327,491.12	42.310000	4,552,090.59	224,599.47	0.35
				Base	40.222431	4,327,491.12	42.310000	4,552,090.59	224,599.47	0.35

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01		30,719.000	Local	80.269443	2,465,797.01	101.580000	3,120,436.02	654,639.01	0.24
				Base	80.269443	2,465,797.01	101.580000	3,120,436.02	654,639.01	0.24
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0		18,297.000	Local	85.842482	1,570,659.89	282.820000	5,174,757.54	3,604,097.65	0.39
				Base	85.842482	1,570,659.89	282.820000	5,174,757.54	3,604,097.65	0.39
23282W605	CYTOKINETICS INC COMMON STOCK USD.001		51,598.000	Local	65.560294	3,382,780.06	48.510000	2,503,018.98	-879,761.08	0.19
				Base	65.560294	3,382,780.06	48.510000	2,503,018.98	-879,761.08	0.19
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01		46,398.000	Local	41.814183	1,940,094.44	67.080000	3,112,377.84	1,172,283.40	0.24
				Base	41.814183	1,940,094.44	67.080000	3,112,377.84	1,172,283.40	0.24
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01		76,331.000	Local	32.947356	2,514,904.66	40.400000	3,083,772.40	568,867.74	0.23
				Base	32.947356	2,514,904.66	40.400000	3,083,772.40	568,867.74	0.23
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01		100,926.000	Local	31.111170	3,139,925.99	28.010000	2,826,937.26	-312,988.73	0.22
				Base	31.111170	3,139,925.99	28.010000	2,826,937.26	-312,988.73	0.22
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01		27,835.000	Local	46.404143	1,291,659.33	227.640000	6,336,359.40	5,044,700.07	0.48
				Base	46.404143	1,291,659.33	227.640000	6,336,359.40	5,044,700.07	0.48
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		28,466.000	Local	83.396380	2,373,961.35	81.010000	2,306,030.66	-67,930.69	0.18
				Base	83.396380	2,373,961.35	81.010000	2,306,030.66	-67,930.69	0.18
257651109	DONALDSON CO INC COMMON STOCK USD5.0		57,482.000	Local	32.787506	1,884,691.42	73.680000	4,235,273.76	2,350,582.34	0.32
				Base	32.787506	1,884,691.42	73.680000	4,235,273.76	2,350,582.34	0.32
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001		122,576.000	Local	26.064600	3,194,894.40	22.530000	2,761,637.28	-433,257.12	0.21
				Base	26.064600	3,194,894.40	22.530000	2,761,637.28	-433,257.12	0.21

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26603R106	DUOLINGO COMMON STOCK USD.0001	17,232.000	Local	186.180500	3,208,262.38	191.400000	3,298,204.80	89,942.42	0.25
			Base	186.180500	3,208,262.38	191.400000	3,298,204.80	89,942.42	0.25
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001	58,451.000	Local	31.300668	1,829,555.33	27.730000	1,620,846.23	-208,709.10	0.12
			Base	31.300668	1,829,555.33	27.730000	1,620,846.23	-208,709.10	0.12
268150109	DYNATRACE INC COMMON STOCK USD.001	114,718.000	Local	35.889026	4,117,117.29	45.730000	5,246,054.14	1,128,936.85	0.40
			Base	35.889026	4,117,117.29	45.730000	5,246,054.14	1,128,936.85	0.40
26856L103	ELF BEAUTY INC COMMON STOCK USD.01	26,558.000	Local	161.056641	4,277,342.28	186.910000	4,963,955.78	686,613.50	0.38
			Base	161.056641	4,277,342.28	186.910000	4,963,955.78	686,613.50	0.38
26884U109	EPR PROPERTIES REIT USD.01	36,043.000	Local	54.133455	1,951,132.13	41.040000	1,479,204.72	-471,927.41	0.11
			Base	54.133455	1,951,132.13	41.040000	1,479,204.72	-471,927.41	0.11
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01	16,483.000	Local	77.820149	1,282,709.52	232.390000	3,830,484.37	2,547,774.85	0.29
			Base	77.820149	1,282,709.52	232.390000	3,830,484.37	2,547,774.85	0.29
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001	67,431.000	Local	31.024355	2,092,003.30	74.190000	5,002,705.89	2,910,702.59	0.38
			Base	31.024355	2,092,003.30	74.190000	5,002,705.89	2,910,702.59	0.38
277276101	EASTGROUP PROPERTIES INC REIT	22,823.000	Local	127.469459	2,909,235.46	165.180000	3,769,903.14	860,667.68	0.29
			Base	127.469459	2,909,235.46	165.180000	3,769,903.14	860,667.68	0.29
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01	22,509.000	Local	61.035018	1,373,837.21	388.660000	8,748,347.94	7,374,510.73	0.67
			Base	61.035018	1,373,837.21	388.660000	8,748,347.94	7,374,510.73	0.67
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK USD.0001	13,379.000	Local	184.750383	2,471,775.38	210.650000	2,818,286.35	346,510.97	0.21
			Base	184.750383	2,471,775.38	210.650000	2,818,286.35	346,510.97	0.21

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	47,962.000	Local	39.145512	1,877,497.04	86.390000	4,143,437.18	2,265,940.14	0.32	
		Base	39.145512	1,877,497.04	86.390000	4,143,437.18	2,265,940.14	0.32	
29275Y102	ENERSYS COMMON STOCK USD.01								
	19,338.000	Local	66.864673	1,293,029.04	107.840000	2,085,409.92	792,380.88	0.16	
		Base	66.864673	1,293,029.04	107.840000	2,085,409.92	792,380.88	0.16	
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01								
	82,058.000	Local	42.173252	3,460,652.69	19.360000	1,588,642.88	-1,872,009.81	0.12	
		Base	42.173252	3,460,652.69	19.360000	1,588,642.88	-1,872,009.81	0.12	
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01								
	150,131.000	Local	33.950600	5,097,037.54	41.490000	6,228,935.19	1,131,897.65	0.47	
		Base	33.950600	5,097,037.54	41.490000	6,228,935.19	1,131,897.65	0.47	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
	207,303.000	Local	13.032283	2,701,631.33	14.280000	2,960,286.84	258,655.51	0.23	
		Base	13.032283	2,701,631.33	14.280000	2,960,286.84	258,655.51	0.23	
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
	89,199.000	Local	69.715142	6,218,520.93	62.770000	5,599,021.23	-619,499.70	0.43	
		Base	69.715142	6,218,520.93	62.770000	5,599,021.23	-619,499.70	0.43	
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
	11,934.000	Local	282.733456	3,374,141.06	362.430000	4,325,239.62	951,098.56	0.33	
		Base	282.733456	3,374,141.06	362.430000	4,325,239.62	951,098.56	0.33	
29605J106	ESAB CORP COMMON STOCK USD.001								
	27,108.000	Local	47.292590	1,282,007.52	102.820000	2,787,244.56	1,505,237.04	0.21	
		Base	47.292590	1,282,007.52	102.820000	2,787,244.56	1,505,237.04	0.21	
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	120,304.000	Local	29.452594	3,543,264.92	37.730000	4,539,069.92	995,805.00	0.35	
		Base	29.452594	3,543,264.92	37.730000	4,539,069.92	995,805.00	0.35	
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02								
	20,964.000	Local	128.928531	2,702,857.72	116.580000	2,443,983.12	-258,874.60	0.19	
		Base	128.928531	2,702,857.72	116.580000	2,443,983.12	-258,874.60	0.19	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	16,583.000	Local	83.977829	1,392,604.34	202.940000	3,365,354.02	1,972,749.68	0.26	
		Base	83.977829	1,392,604.34	202.940000	3,365,354.02	1,972,749.68	0.26	
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	145,069.000	Local	20.636167	2,993,668.09	21.690000	3,146,546.61	152,878.52	0.24	
		Base	20.636167	2,993,668.09	21.690000	3,146,546.61	152,878.52	0.24	
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
	78,911.000	Local	30.061192	2,372,158.73	29.860000	2,356,282.46	-15,876.27	0.18	
		Base	30.061192	2,372,158.73	29.860000	2,356,282.46	-15,876.27	0.18	
30214U102	EXPONENT INC COMMON STOCK USD.001								
	24,221.000	Local	97.966418	2,372,844.61	95.120000	2,303,901.52	-68,943.09	0.18	
		Base	97.966418	2,372,844.61	95.120000	2,303,901.52	-68,943.09	0.18	
302520101	FNB CORP COMMON STOCK USD.01								
	171,689.000	Local	12.129641	2,082,525.85	13.770000	2,364,157.53	281,631.68	0.18	
		Base	12.129641	2,082,525.85	13.770000	2,364,157.53	281,631.68	0.18	
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	16,663.000	Local	120.949417	2,015,380.13	214.800000	3,579,212.40	1,563,832.27	0.27	
		Base	120.949417	2,015,380.13	214.800000	3,579,212.40	1,563,832.27	0.27	
314211103	FEDERATED HERMES INC COMMON STOCK								
	39,095.000	Local	24.334835	951,370.36	33.170000	1,296,781.15	345,410.79	0.10	
		Base	24.334835	951,370.36	33.170000	1,296,781.15	345,410.79	0.10	
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
	123,709.000	Local	41.850697	5,177,307.83	50.360000	6,229,985.24	1,052,677.41	0.47	
		Base	41.850697	5,177,307.83	50.360000	6,229,985.24	1,052,677.41	0.47	
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
	49,369.000	Local	28.184497	1,391,440.42	55.580000	2,743,929.02	1,352,488.60	0.21	
		Base	28.184497	1,391,440.42	55.580000	2,743,929.02	1,352,488.60	0.21	
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
	61,454.000	Local	29.066314	1,786,241.28	29.980000	1,842,390.92	56,149.64	0.14	
		Base	29.066314	1,786,241.28	29.980000	1,842,390.92	56,149.64	0.14	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
320517105	FIRST HORIZON CORP COMMON STOCK USD.625		267,355.000	Local	12.596559	3,367,752.96	15.840000	4,234,903.20	867,150.24	0.32
				Base	12.596559	3,367,752.96	15.840000	4,234,903.20	867,150.24	0.32
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01		63,290.000	Local	29.917970	1,893,508.35	47.120000	2,982,224.80	1,088,716.45	0.23
				Base	29.917970	1,893,508.35	47.120000	2,982,224.80	1,088,716.45	0.23
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01		37,209.000	Local	81.505643	3,032,743.46	117.920000	4,387,685.28	1,354,941.82	0.33
				Base	81.505643	3,032,743.46	117.920000	4,387,685.28	1,354,941.82	0.33
33829M101	FIVE BELOW COMMON STOCK USD.01		26,408.000	Local	88.089812	2,326,275.75	138.130000	3,647,737.04	1,321,461.29	0.28
				Base	88.089812	2,326,275.75	138.130000	3,647,737.04	1,321,461.29	0.28
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001		50,991.000	Local	81.903422	4,176,337.38	116.860000	5,958,808.26	1,782,470.88	0.45
				Base	81.903422	4,176,337.38	116.860000	5,958,808.26	1,782,470.88	0.45
343412102	FLUOR CORP COMMON STOCK USD.01		81,519.000	Local	29.732265	2,423,744.53	43.400000	3,537,924.60	1,114,180.07	0.27
				Base	29.732265	2,423,744.53	43.400000	3,537,924.60	1,114,180.07	0.27
343498101	FLOWERS FOODS INC COMMON STOCK USD.01		91,922.000	Local	16.638243	1,529,420.57	23.220000	2,134,428.84	605,008.27	0.16
				Base	16.638243	1,529,420.57	23.220000	2,134,428.84	605,008.27	0.16
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25		62,780.000	Local	38.951794	2,445,393.60	49.700000	3,120,166.00	674,772.40	0.24
				Base	38.951794	2,445,393.60	49.700000	3,120,166.00	674,772.40	0.24
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01		60,333.000	Local	56.606020	3,415,211.02	70.060000	4,226,929.98	811,718.96	0.32
				Base	56.606020	3,415,211.02	70.060000	4,226,929.98	811,718.96	0.32
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25		105,843.000	Local	22.176392	2,347,215.88	26.660000	2,821,774.38	474,558.50	0.21
				Base	22.176392	2,347,215.88	26.660000	2,821,774.38	474,558.50	0.21

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
361448103	GATX CORP COMMON STOCK USD.625	16,986.000	Local	47.112732	800,256.87	137.960000	2,343,388.56	1,543,131.69	0.18
			Base	47.112732	800,256.87	137.960000	2,343,388.56	1,543,131.69	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01	56,916.000	Local	32.171664	1,831,082.43	50.230000	2,858,890.68	1,027,808.25	0.22
			Base	32.171664	1,831,082.43	50.230000	2,858,890.68	1,027,808.25	0.22
36467J108	GAMING AND LEISURE PROPRTIE REIT	127,759.000	Local	47.400562	6,055,848.41	44.900000	5,736,379.10	-319,469.31	0.44
			Base	47.400562	6,055,848.41	44.900000	5,736,379.10	-319,469.31	0.44
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	128,520.000	Local	50.504545	6,490,844.07	23.140000	2,973,952.80	-3,516,891.27	0.23
			Base	50.504545	6,490,844.07	23.140000	2,973,952.80	-3,516,891.27	0.23
364760108	GAP INC/THE COMMON STOCK USD.05	102,911.000	Local	15.223331	1,566,648.19	28.960000	2,980,302.56	1,413,654.37	0.23
			Base	15.223331	1,566,648.19	28.960000	2,980,302.56	1,413,654.37	0.23
371901109	GENTEX CORP COMMON STOCK USD.06	111,605.000	Local	14.716883	1,642,477.74	35.000000	3,906,175.00	2,263,697.26	0.30
			Base	14.716883	1,642,477.74	35.000000	3,906,175.00	2,263,697.26	0.30
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	53,054.000	Local	38.045473	2,018,464.55	37.380000	1,983,158.52	-35,306.03	0.15
			Base	38.045473	2,018,464.55	37.380000	1,983,158.52	-35,306.03	0.15
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	55,198.000	Local	39.915678	2,203,265.59	67.110000	3,704,337.78	1,501,072.19	0.28
			Base	39.915678	2,203,265.59	67.110000	3,704,337.78	1,501,072.19	0.28
380237107	GODADDY INC CLASS A COMMON STOCK USD.001	67,381.000	Local	73.504600	4,952,813.46	139.630000	9,408,409.03	4,455,595.57	0.72
			Base	73.504600	4,952,813.46	139.630000	9,408,409.03	4,455,595.57	0.72
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	135,669.000	Local	17.096989	2,319,531.44	12.310000	1,670,085.39	-649,446.05	0.13
			Base	17.096989	2,319,531.44	12.310000	1,670,085.39	-649,446.05	0.13

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
384109104	GRACO INC COMMON STOCK USD1.0								
	80,760.000	Local	24.991141	2,018,284.54	80.750000	6,521,370.00	4,503,085.46	0.50	
		Base	24.991141	2,018,284.54	80.750000	6,521,370.00	4,503,085.46	0.50	
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
	1,713.000	Local	459.888144	787,788.39	752.430000	1,288,912.59	501,124.20	0.10	
		Base	459.888144	787,788.39	752.430000	1,288,912.59	501,124.20	0.10	
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
	14,142.000	Local	93.416073	1,321,090.11	142.460000	2,014,669.32	693,579.21	0.15	
		Base	93.416073	1,321,090.11	142.460000	2,014,669.32	693,579.21	0.15	
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01								
	146,437.000	Local	24.938600	3,651,933.78	28.320000	4,147,095.84	495,162.06	0.32	
		Base	24.938600	3,651,933.78	28.320000	4,147,095.84	495,162.06	0.32	
397624107	GREIF INC CL A COMMON STOCK								
	12,189.000	Local	50.638420	617,231.70	64.940000	791,553.66	174,321.96	0.06	
		Base	50.638420	617,231.70	64.940000	791,553.66	174,321.96	0.06	
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001								
	47,497.000	Local	37.336000	1,773,347.97	21.990000	1,044,459.03	-728,888.94	0.08	
		Base	37.336000	1,773,347.97	21.990000	1,044,459.03	-728,888.94	0.08	
403949100	HF SINCLAIR CORP COMMON STOCK								
	74,640.000	Local	38.601283	2,881,199.78	55.230000	4,122,367.20	1,241,167.42	0.31	
		Base	38.601283	2,881,199.78	55.230000	4,122,367.20	1,241,167.42	0.31	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
	24,300.000	Local	91.574404	2,225,258.01	84.080000	2,043,144.00	-182,114.01	0.16	
		Base	91.574404	2,225,258.01	84.080000	2,043,144.00	-182,114.01	0.16	
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001								
	63,205.000	Local	42.439375	2,682,380.68	44.290000	2,799,349.45	116,968.77	0.21	
		Base	42.439375	2,682,380.68	44.290000	2,799,349.45	116,968.77	0.21	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	41,221.000	Local	33.794047	1,393,024.43	46.730000	1,926,257.33	533,232.90	0.15	
		Base	33.794047	1,393,024.43	46.730000	1,926,257.33	533,232.90	0.15	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	17,129.000	Local 69.792342	1,195,473.02	131.930000	2,259,828.97	1,064,355.95	0.17	
			Base 69.792342	1,195,473.02	131.930000	2,259,828.97	1,064,355.95	0.17	
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01	60,639.000	Local 24.770331	1,502,048.13	35.880000	2,175,727.32	673,679.19	0.17	
			Base 24.770331	1,502,048.13	35.880000	2,175,727.32	673,679.19	0.17	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	41,053.000	Local 79.650665	3,269,898.73	81.680000	3,353,209.04	83,310.31	0.26	
			Base 79.650665	3,269,898.73	81.680000	3,353,209.04	83,310.31	0.26	
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01	182,237.000	Local 26.522239	4,833,333.32	16.230000	2,957,706.51	-1,875,626.81	0.23	
			Base 26.522239	4,833,333.32	16.230000	2,957,706.51	-1,875,626.81	0.23	
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	62,788.000	Local 15.368479	964,956.04	4.360000	273,755.68	-691,200.36	0.02	
			Base 15.368479	964,956.04	4.360000	273,755.68	-691,200.36	0.02	
428291108	HEXCEL CORP COMMON STOCK USD.01	40,377.000	Local 43.941604	1,774,230.15	68.870000	2,780,763.99	1,006,533.84	0.21	
			Base 43.941604	1,774,230.15	68.870000	2,780,763.99	1,006,533.84	0.21	
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	34,100.000	Local 45.831581	1,562,856.90	41.330000	1,409,353.00	-153,503.90	0.11	
			Base 45.831581	1,562,856.90	41.330000	1,409,353.00	-153,503.90	0.11	
436893200	HOME BANCSHARES INC COMMON STOCK USD.01	89,675.000	Local 21.454057	1,923,892.53	23.520000	2,109,156.00	185,263.47	0.16	
			Base 21.454057	1,923,892.53	23.520000	2,109,156.00	185,263.47	0.16	
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001	24,937.000	Local 119.780900	2,986,976.30	135.350000	3,375,222.95	388,246.65	0.26	
			Base 119.780900	2,986,976.30	135.350000	3,375,222.95	388,246.65	0.26	
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01	21,158.000	Local 102.127900	2,160,822.11	147.470000	3,120,170.26	959,348.15	0.24	
			Base 102.127900	2,160,822.11	147.470000	3,120,170.26	959,348.15	0.24	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		14,144.000	Local 93.637024	1,324,402.07	86.730000	1,226,709.12	-97,692.95	0.09
			Base 93.637024	1,324,402.07	86.730000	1,226,709.12	-97,692.95	0.09
45073V108	ITT INC COMMON STOCK USD1.0							
		39,282.000	Local 33.743368	1,325,507.00	132.880000	5,219,792.16	3,894,285.16	0.40
			Base 33.743368	1,325,507.00	132.880000	5,219,792.16	3,894,285.16	0.40
451107106	IDACORP INC COMMON STOCK							
		24,218.000	Local 57.284853	1,387,324.58	95.470000	2,312,092.46	924,767.88	0.18
			Base 57.284853	1,387,324.58	95.470000	2,312,092.46	924,767.88	0.18
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		107,383.000	Local 21.913638	2,353,152.15	16.700000	1,793,296.10	-559,856.05	0.14
			Base 21.913638	2,353,152.15	16.700000	1,793,296.10	-559,856.05	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
		31,196.000	Local 58.198207	1,815,551.27	117.580000	3,668,025.68	1,852,474.41	0.28
			Base 58.198207	1,815,551.27	117.580000	3,668,025.68	1,852,474.41	0.28
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		16,950.000	Local 92.722028	1,571,638.38	94.720000	1,605,504.00	33,865.62	0.12
			Base 92.722028	1,571,638.38	94.720000	1,605,504.00	33,865.62	0.12
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		32,542.000	Local 59.601335	1,939,546.64	30.900000	1,005,547.80	-933,998.84	0.08
			Base 59.601335	1,939,546.64	30.900000	1,005,547.80	-933,998.84	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		51,204.000	Local 59.499545	3,046,614.70	125.720000	6,437,366.88	3,390,752.18	0.49
			Base 59.499545	3,046,614.70	125.720000	6,437,366.88	3,390,752.18	0.49
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		25,536.000	Local 25.031330	639,200.04	56.830000	1,451,210.88	812,010.84	0.11
			Base 25.031330	639,200.04	56.830000	1,451,210.88	812,010.84	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		59,259.000	Local 40.850807	2,420,777.98	30.110000	1,784,288.49	-636,489.49	0.14
			Base 40.850807	2,420,777.98	30.110000	1,784,288.49	-636,489.49	0.14

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		81,125.000	Local 18.581808	1,507,449.15	46.520000	3,773,935.00	2,266,485.85		0.29
			Base 18.581808	1,507,449.15	46.520000	3,773,935.00	2,266,485.85		0.29
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		22,762.000	Local 105.297695	2,396,786.14	202.070000	4,599,517.34	2,202,731.20		0.35
			Base 105.297695	2,396,786.14	202.070000	4,599,517.34	2,202,731.20		0.35
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
		22,002.000	Local 74.236086	1,633,342.37	57.610000	1,267,535.22	-365,807.15		0.10
			Base 74.236086	1,633,342.37	57.610000	1,267,535.22	-365,807.15		0.10
48242W106	KBR INC COMMON STOCK USD.001								
		64,595.000	Local 28.119736	1,816,394.32	65.660000	4,241,307.70	2,424,913.38		0.32
			Base 28.119736	1,816,394.32	65.660000	4,241,307.70	2,424,913.38		0.32
48666K109	KB HOME COMMON STOCK USD1.0								
		35,162.000	Local 18.693846	657,313.01	70.600000	2,482,437.20	1,825,124.19		0.19
			Base 18.693846	657,313.01	70.600000	2,482,437.20	1,825,124.19		0.19
488401100	KEMPER CORP COMMON STOCK USD.1								
		28,931.000	Local 45.056510	1,303,529.88	59.840000	1,731,231.04	427,701.16		0.13
			Base 45.056510	1,303,529.88	59.840000	1,731,231.04	427,701.16		0.13
49427F108	KILROY REALTY CORP REIT USD.01								
		51,085.000	Local 59.411550	3,035,039.03	33.530000	1,712,880.05	-1,322,158.98		0.13
			Base 59.411550	3,035,039.03	33.530000	1,712,880.05	-1,322,158.98		0.13
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		10,533.000	Local 205.038511	2,159,670.64	383.620000	4,040,669.46	1,880,998.82		0.31
			Base 205.038511	2,159,670.64	383.620000	4,040,669.46	1,880,998.82		0.31
497266106	KIRBY CORP COMMON STOCK USD.1								
		28,278.000	Local 55.576460	1,571,591.13	124.170000	3,511,279.26	1,939,688.13		0.27
			Base 55.576460	1,571,591.13	124.170000	3,511,279.26	1,939,688.13		0.27
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		104,970.000	Local 21.952923	2,304,398.36	21.920000	2,300,942.40	-3,455.96		0.18
			Base 21.952923	2,304,398.36	21.920000	2,300,942.40	-3,455.96		0.18

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
498894104	KNIFE RIVER CORP COMMON STOCK USD.01	27,065.000	Local	30.751958	832,301.74	70.710000	1,913,766.15	1,081,464.41	0.15
			Base	30.751958	832,301.74	70.710000	1,913,766.15	1,081,464.41	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	77,210.000	Local	43.797838	3,381,631.05	48.250000	3,725,382.50	343,751.45	0.28
			Base	43.797838	3,381,631.05	48.250000	3,725,382.50	343,751.45	0.28
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01	110,098.000	Local	16.658470	1,834,064.28	26.610000	2,929,707.78	1,095,643.50	0.22
			Base	16.658470	1,834,064.28	26.610000	2,929,707.78	1,095,643.50	0.22
512816109	LAMAR ADVERTISING CO A REIT USD.001	41,904.000	Local	50.707110	2,124,830.72	118.110000	4,949,281.44	2,824,450.72	0.38
			Base	50.707110	2,124,830.72	118.110000	4,949,281.44	2,824,450.72	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK	9,743.000	Local	87.676461	854,231.76	185.500000	1,807,326.50	953,094.74	0.14
			Base	87.676461	854,231.76	185.500000	1,807,326.50	953,094.74	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	17,199.000	Local	67.163048	1,155,137.26	182.030000	3,130,733.97	1,975,596.71	0.24
			Base	67.163048	1,155,137.26	182.030000	3,130,733.97	1,975,596.71	0.24
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	32,770.000	Local	66.579359	2,181,805.59	81.830000	2,681,569.10	499,763.51	0.20
			Base	66.579359	2,181,805.59	81.830000	2,681,569.10	499,763.51	0.20
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	66,042.000	Local	57.436607	3,793,228.41	74.240000	4,902,958.08	1,109,729.67	0.37
			Base	57.436607	3,793,228.41	74.240000	4,902,958.08	1,109,729.67	0.37
521865204	LEAR CORP COMMON STOCK USD.01	27,289.000	Local	135.019820	3,684,555.87	125.350000	3,420,676.15	-263,879.72	0.26
			Base	135.019820	3,684,555.87	125.350000	3,420,676.15	-263,879.72	0.26
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01	63,828.000	Local	40.089853	2,558,855.12	11.600000	740,404.80	-1,818,450.32	0.06
			Base	40.089853	2,558,855.12	11.600000	740,404.80	-1,818,450.32	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	15,322.000	Local 100.793135	1,544,352.41	502.600000	7,700,837.20	6,156,484.79	0.59
			Base 100.793135	1,544,352.41	502.600000	7,700,837.20	6,156,484.79	0.59
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	27,369.000	Local 55.637932	1,522,754.55	196.360000	5,374,176.84	3,851,422.29	0.41
			Base 55.637932	1,522,754.55	196.360000	5,374,176.84	3,851,422.29	0.41
536797103	LITHIA MOTORS INC COMMON STOCK	922.000	Local 285.215835	262,969.00	253.140000	233,395.08	-29,573.92	0.02
			Base 285.215835	262,969.00	253.140000	233,395.08	-29,573.92	0.02
537008104	LITTELFUSE INC COMMON STOCK USD.01	11,915.000	Local 168.595056	2,008,810.09	256.600000	3,057,389.00	1,048,578.91	0.23
			Base 168.595056	2,008,810.09	256.600000	3,057,389.00	1,048,578.91	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	30,709.000	Local 18.177734	558,220.04	91.680000	2,815,401.12	2,257,181.08	0.21
			Base 18.177734	558,220.04	91.680000	2,815,401.12	2,257,181.08	0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	32,249.000	Local 61.303006	1,976,960.63	43.500000	1,402,831.50	-574,129.13	0.11
			Base 61.303006	1,976,960.63	43.500000	1,402,831.50	-574,129.13	0.11
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0	97,435.000	Local 15.283105	1,489,109.33	25.240000	2,459,259.40	970,150.07	0.19
			Base 15.283105	1,489,109.33	25.240000	2,459,259.40	970,150.07	0.19
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0	130,380.000	Local 12.668434	1,651,710.46	21.000000	2,737,980.00	1,086,269.54	0.21
			Base 12.668434	1,651,710.46	21.000000	2,737,980.00	1,086,269.54	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK	30,079.000	Local 102.284650	3,076,619.98	126.590000	3,807,700.61	731,080.63	0.29
			Base 102.284650	3,076,619.98	126.590000	3,807,700.61	731,080.63	0.29
553368101	MP MATERIALS CORP COMMON STOCK USD.0001	68,914.000	Local 25.144701	1,732,821.92	16.220000	1,117,785.08	-615,036.84	0.09
			Base 25.144701	1,732,821.92	16.220000	1,117,785.08	-615,036.84	0.09

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
553498106	MSA SAFETY INC COMMON STOCK		17,681.000	Local	61.991978	1,096,080.16	180.000000	3,182,580.00	2,086,499.84	0.24
				Base	61.991978	1,096,080.16	180.000000	3,182,580.00	2,086,499.84	0.24
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001		21,858.000	Local	66.748505	1,458,988.83	85.900000	1,877,602.20	418,613.37	0.14
				Base	66.748505	1,458,988.83	85.900000	1,877,602.20	418,613.37	0.14
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001		26,206.000	Local	58.693378	1,538,118.66	101.140000	2,650,474.84	1,112,356.18	0.20
				Base	58.693378	1,538,118.66	101.140000	2,650,474.84	1,112,356.18	0.20
55616P104	MACY S INC COMMON STOCK USD.01		131,136.000	Local	25.948882	3,402,832.65	19.480000	2,554,529.28	-848,303.37	0.19
				Base	25.948882	3,402,832.65	19.480000	2,554,529.28	-848,303.37	0.19
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01		29,458.000	Local	67.406204	1,985,651.96	219.540000	6,467,209.32	4,481,557.36	0.49
				Base	67.406204	1,985,651.96	219.540000	6,467,209.32	4,481,557.36	0.49
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01		23,354.000	Local	57.865769	1,351,397.18	74.620000	1,742,675.48	391,278.30	0.13
				Base	57.865769	1,351,397.18	74.620000	1,742,675.48	391,278.30	0.13
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		15,804.000	Local	115.048469	1,818,226.00	90.270000	1,426,627.08	-391,598.92	0.11
				Base	115.048469	1,818,226.00	90.270000	1,426,627.08	-391,598.92	0.11
574795100	MASIMO CORP COMMON STOCK USD.001		21,238.000	Local	115.126694	2,445,060.73	124.500000	2,644,131.00	199,070.27	0.20
				Base	115.126694	2,445,060.73	124.500000	2,644,131.00	199,070.27	0.20
576323109	MASTEC INC COMMON STOCK USD.1		28,921.000	Local	51.580574	1,491,761.79	112.250000	3,246,382.25	1,754,620.46	0.25
				Base	51.580574	1,491,761.79	112.250000	3,246,382.25	1,754,620.46	0.25
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01		29,870.000	Local	62.112023	1,855,286.12	63.450000	1,895,251.50	39,965.38	0.14
				Base	62.112023	1,855,286.12	63.450000	1,895,251.50	39,965.38	0.14

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
577081102	MATTEL INC COMMON STOCK USD1.0	169,012.000	Local	12.205916	2,062,946.24	17.790000	3,006,723.48	943,777.24	0.23
			Base	12.205916	2,062,946.24	17.790000	3,006,723.48	943,777.24	0.23
577933104	MAXIMUS INC COMMON STOCK	29,202.000	Local	64.115271	1,872,294.14	86.100000	2,514,292.20	641,998.06	0.19
			Base	64.115271	1,872,294.14	86.100000	2,514,292.20	641,998.06	0.19
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01	11,157.000	Local	119.955436	1,338,342.80	386.340000	4,310,395.38	2,972,052.58	0.33
			Base	119.955436	1,338,342.80	386.340000	4,310,395.38	2,972,052.58	0.33
596278101	MIDDLEBY CORP COMMON STOCK USD.01	25,647.000	Local	84.788645	2,174,574.37	128.910000	3,306,154.77	1,131,580.40	0.25
			Base	84.788645	2,174,574.37	128.910000	3,306,154.77	1,131,580.40	0.25
617700109	MORNINGSTAR INC COMMON STOCK	12,463.000	Local	247.350698	3,082,731.75	288.250000	3,592,459.75	509,728.00	0.27
			Base	247.350698	3,082,731.75	288.250000	3,592,459.75	509,728.00	0.27
626717102	MURPHY OIL CORP COMMON STOCK USD1.0	69,409.000	Local	26.198644	1,818,421.67	42.790000	2,970,011.11	1,151,589.44	0.23
			Base	26.198644	1,818,421.67	42.790000	2,970,011.11	1,151,589.44	0.23
626755102	MURPHY USA INC COMMON STOCK USD.01	9,073.000	Local	72.711590	659,712.26	438.750000	3,980,778.75	3,321,066.49	0.30
			Base	72.711590	659,712.26	438.750000	3,980,778.75	3,321,066.49	0.30
62955J103	NOV INC COMMON STOCK USD.01	188,483.000	Local	12.851453	2,422,280.37	18.820000	3,547,250.06	1,124,969.69	0.27
			Base	12.851453	2,422,280.37	18.820000	3,547,250.06	1,124,969.69	0.27
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	44,081.000	Local	46.926905	2,068,584.92	57.160000	2,519,669.96	451,085.04	0.19
			Base	46.926905	2,068,584.92	57.160000	2,519,669.96	451,085.04	0.19
637417106	NNN REIT INC REIT USD.01	87,309.000	Local	36.113461	3,153,030.18	41.770000	3,646,896.93	493,866.75	0.28
			Base	36.113461	3,153,030.18	41.770000	3,646,896.93	493,866.75	0.28

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		36,958.000	Local 47.312451	1,748,573.57	36.580000	1,351,923.64	-396,649.93	0.10
			Base 47.312451	1,748,573.57	36.580000	1,351,923.64	-396,649.93	0.10
640491106	NEOGEN CORP COMMON STOCK USD.16							
		94,275.000	Local 25.600636	2,413,499.93	13.150000	1,239,716.25	-1,173,783.68	0.09
			Base 25.600636	2,413,499.93	13.150000	1,239,716.25	-1,173,783.68	0.09
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
		47,611.000	Local 94.946671	4,520,505.93	135.410000	6,447,005.51	1,926,499.58	0.49
			Base 94.946671	4,520,505.93	135.410000	6,447,005.51	1,926,499.58	0.49
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		47,036.000	Local 36.512913	1,717,421.36	43.460000	2,044,184.56	326,763.20	0.16
			Base 36.512913	1,717,421.36	43.460000	2,044,184.56	326,763.20	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
		345,487.000	Local 12.399091	4,283,724.60	3.290000	1,136,652.23	-3,147,072.37	0.09
			Base 12.399091	4,283,724.60	3.290000	1,136,652.23	-3,147,072.37	0.09
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
		78,290.000	Local 21.819634	1,708,259.18	51.200000	4,008,448.00	2,300,188.82	0.31
			Base 21.819634	1,708,259.18	51.200000	4,008,448.00	2,300,188.82	0.31
651587107	NEWMARKET CORP COMMON STOCK							
		3,304.000	Local 226.829779	749,445.59	535.070000	1,767,871.28	1,018,425.69	0.13
			Base 226.829779	749,445.59	535.070000	1,767,871.28	1,018,425.69	0.13
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
		15,423.000	Local 175.224849	2,702,492.85	165.690000	2,555,436.87	-147,055.98	0.19
			Base 175.224849	2,702,492.85	165.690000	2,555,436.87	-147,055.98	0.19
655664100	NORDSTROM INC COMMON STOCK							
		46,603.000	Local 16.927874	788,889.70	22.100000	1,029,926.30	241,036.60	0.08
			Base 16.927874	788,889.70	22.100000	1,029,926.30	241,036.60	0.08
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
		29,303.000	Local 59.946442	1,756,610.58	51.960000	1,522,583.88	-234,026.70	0.12
			Base 59.946442	1,756,610.58	51.960000	1,522,583.88	-234,026.70	0.12

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67000B104	NOVANTA INC COMMON STOCK	17,134.000	Local 133.267399	2,283,403.61	162.160000	2,778,449.44	495,045.83	0.21
			Base 133.267399	2,283,403.61	162.160000	2,778,449.44	495,045.83	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01	95,831.000	Local 25.313078	2,425,777.55	36.300000	3,478,665.30	1,052,887.75	0.26
			Base 25.313078	2,425,777.55	36.300000	3,478,665.30	1,052,887.75	0.26
674215207	CHORD ENERGY CORP COMMON STOCK	19,750.000	Local 144.297402	2,849,873.68	185.410000	3,661,847.50	811,973.82	0.28
			Base 144.297402	2,849,873.68	185.410000	3,661,847.50	811,973.82	0.28
680033107	OLD NATIONAL BANCORP COMMON STOCK	148,908.000	Local 16.352999	2,435,092.39	17.090000	2,544,837.72	109,745.33	0.19
			Base 16.352999	2,435,092.39	17.090000	2,544,837.72	109,745.33	0.19
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	124,762.000	Local 17.228570	2,149,470.85	31.780000	3,964,936.36	1,815,465.51	0.30
			Base 17.228570	2,149,470.85	31.780000	3,964,936.36	1,815,465.51	0.30
680665205	OLIN CORP COMMON STOCK USD1.0	57,512.000	Local 22.934080	1,318,984.80	53.760000	3,091,845.12	1,772,860.32	0.24
			Base 22.934080	1,318,984.80	53.760000	3,091,845.12	1,772,860.32	0.24
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	29,470.000	Local 68.213165	2,010,241.97	82.430000	2,429,212.10	418,970.13	0.18
			Base 68.213165	2,010,241.97	82.430000	2,429,212.10	418,970.13	0.18
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1	117,360.000	Local 30.025673	3,523,812.96	32.330000	3,794,248.80	270,435.84	0.29
			Base 30.025673	3,523,812.96	32.330000	3,794,248.80	270,435.84	0.29
68235P108	ONE GAS INC COMMON STOCK	26,533.000	Local 50.411584	1,337,570.55	61.630000	1,635,228.79	297,658.24	0.12
			Base 50.411584	1,337,570.55	61.630000	1,635,228.79	297,658.24	0.12
683344105	ONTO INNOVATION INC COMMON STOCK	23,484.000	Local 115.300701	2,707,721.66	216.700000	5,088,982.80	2,381,261.14	0.39
			Base 115.300701	2,707,721.66	216.700000	5,088,982.80	2,381,261.14	0.39

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001	84,752.000	Local	29.206283	2,475,290.91	29.820000	2,527,304.64	52,013.73	0.19
			Base	29.206283	2,475,290.91	29.820000	2,527,304.64	52,013.73	0.19
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	25,701.000	Local	85.112838	2,187,485.04	75.400000	1,937,855.40	-249,629.64	0.15
			Base	85.112838	2,187,485.04	75.400000	1,937,855.40	-249,629.64	0.15
688239201	OSHKOSH CORP COMMON STOCK USD.01	31,299.000	Local	47.619225	1,490,434.11	113.730000	3,559,635.27	2,069,201.16	0.27
			Base	47.619225	1,490,434.11	113.730000	3,559,635.27	2,069,201.16	0.27
69047Q102	OVINTIV INC COMMON STOCK	120,900.000	Local	36.557532	4,419,805.59	51.670000	6,246,903.00	1,827,097.41	0.48
			Base	36.557532	4,419,805.59	51.670000	6,246,903.00	1,827,097.41	0.48
690742101	OWENS CORNING COMMON STOCK USD.001	42,524.000	Local	62.568350	2,660,656.50	181.070000	7,699,820.68	5,039,164.18	0.59
			Base	62.568350	2,660,656.50	181.070000	7,699,820.68	5,039,164.18	0.59
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001	52,038.000	Local	32.940205	1,714,142.41	46.330000	2,410,920.54	696,778.13	0.18
			Base	32.940205	1,714,142.41	46.330000	2,410,920.54	696,778.13	0.18
69349H107	PNM RESOURCES INC COMMON STOCK	41,070.000	Local	25.184230	1,034,316.31	38.340000	1,574,623.80	540,307.49	0.12
			Base	25.184230	1,034,316.31	38.340000	1,574,623.80	540,307.49	0.12
693656100	PVH CORP COMMON STOCK USD1.0	28,535.000	Local	47.237167	1,347,912.55	120.010000	3,424,485.35	2,076,572.80	0.26
			Base	47.237167	1,347,912.55	120.010000	3,424,485.35	2,076,572.80	0.26
700517105	PARK HOTELS + RESORTS INC REIT USD.01	100,471.000	Local	21.833313	2,193,614.78	15.860000	1,593,470.06	-600,144.72	0.12
			Base	21.833313	2,193,614.78	15.860000	1,593,470.06	-600,144.72	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	20,754.000	Local	150.214986	3,117,561.82	142.170000	2,950,596.18	-166,965.64	0.22
			Base	150.214986	3,117,561.82	142.170000	2,950,596.18	-166,965.64	0.22

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	49,220.000	Local 30.493865	1,500,908.04	14.150000	696,463.00	-804,445.04	0.05
			Base 30.493865	1,500,908.04	14.150000	696,463.00	-804,445.04	0.05
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01	71,287.000	Local 27.552707	1,964,149.83	17.500000	1,247,522.50	-716,627.33	0.09
			Base 27.552707	1,964,149.83	17.500000	1,247,522.50	-716,627.33	0.09
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	9,326.000	Local 167.275901	1,560,015.05	152.100000	1,418,484.60	-141,530.45	0.11
			Base 167.275901	1,560,015.05	152.100000	1,418,484.60	-141,530.45	0.11
70975L107	PENUMBRA INC COMMON STOCK USD.001	18,467.000	Local 152.604942	2,818,155.46	189.470000	3,498,942.49	680,787.03	0.27
			Base 152.604942	2,818,155.46	189.470000	3,498,942.49	680,787.03	0.27
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	74,443.000	Local 45.741962	3,405,168.90	69.600000	5,181,232.80	1,776,063.90	0.39
			Base 45.741962	3,405,168.90	69.600000	5,181,232.80	1,776,063.90	0.39
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001	244,873.000	Local 14.239091	3,486,769.00	16.390000	4,013,468.47	526,699.47	0.31
			Base 14.239091	3,486,769.00	16.390000	4,013,468.47	526,699.47	0.31
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01	19,261.000	Local 29.138013	561,227.27	35.930000	692,047.73	130,820.46	0.05
			Base 29.138013	561,227.27	35.930000	692,047.73	130,820.46	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	36,391.000	Local 62.394663	2,270,604.18	79.510000	2,893,448.41	622,844.23	0.22
			Base 62.394663	2,270,604.18	79.510000	2,893,448.41	622,844.23	0.22
72703H101	PLANET FITNESS INC CL A COMMON STOCK	40,880.000	Local 67.632857	2,764,831.19	63.640000	2,601,603.20	-163,227.99	0.20
			Base 67.632857	2,764,831.19	63.640000	2,601,603.20	-163,227.99	0.20
731068102	POLARIS INC COMMON STOCK USD.01	25,399.000	Local 66.142620	1,679,956.40	83.600000	2,123,356.40	443,400.00	0.16
			Base 66.142620	1,679,956.40	83.600000	2,123,356.40	443,400.00	0.16

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		48,385.000	Local 48.294160	2,336,712.94	44.560000	2,156,035.60	-180,677.34	0.16
			Base 48.294160	2,336,712.94	44.560000	2,156,035.60	-180,677.34	0.16
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		24,098.000	Local 41.143464	991,475.19	106.570000	2,568,123.86	1,576,648.67	0.20
			Base 41.143464	991,475.19	106.570000	2,568,123.86	1,576,648.67	0.20
737630103	POTLATCHDELTA CORP REIT USD1.0							
		40,723.000	Local 40.957162	1,667,898.51	42.730000	1,740,093.79	72,195.28	0.13
			Base 40.957162	1,667,898.51	42.730000	1,740,093.79	72,195.28	0.13
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		27,205.000	Local 91.688973	2,494,398.50	76.010000	2,067,852.05	-426,546.45	0.16
			Base 91.688973	2,494,398.50	76.010000	2,067,852.05	-426,546.45	0.16
74164M108	PRIMERICA INC COMMON STOCK							
		16,763.000	Local 59.005737	989,113.17	225.890000	3,786,594.07	2,797,480.90	0.29
			Base 59.005737	989,113.17	225.890000	3,786,594.07	2,797,480.90	0.29
74340E103	PROGYNY INC COMMON STOCK USD.0001							
		39,894.000	Local 53.499938	2,134,326.52	26.950000	1,075,143.30	-1,059,183.22	0.08
			Base 53.499938	2,134,326.52	26.950000	1,075,143.30	-1,059,183.22	0.08
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		44,843.000	Local 55.566711	2,491,778.00	62.300000	2,793,718.90	301,940.90	0.21
			Base 55.566711	2,491,778.00	62.300000	2,793,718.90	301,940.90	0.21
74624M102	PURE STORAGE INC CLASS A COMMON STOCK USD.0001							
		142,113.000	Local 51.653800	7,340,676.48	60.290000	8,567,992.77	1,227,316.29	0.65
			Base 51.653800	7,340,676.48	60.290000	8,567,992.77	1,227,316.29	0.65
74758T303	QUALYS INC COMMON STOCK USD.001							
		17,601.000	Local 109.030585	1,919,047.32	140.620000	2,475,052.62	556,005.30	0.19
			Base 109.030585	1,919,047.32	140.620000	2,475,052.62	556,005.30	0.19
749607107	RLI CORP COMMON STOCK USD1.0							
		9,403.000	Local 147.057946	1,382,785.87	145.980000	1,372,649.94	-10,135.93	0.10
			Base 147.057946	1,382,785.87	145.980000	1,372,649.94	-10,135.93	0.10

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74967X103	RH COMMON STOCK USD.0001	4.000	Local 284.082500	1,136.33	271.930000	1,087.72	-48.61	0.00
			Base 284.082500	1,136.33	271.930000	1,087.72	-48.61	0.00
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01	61,661.000	Local 39.589280	2,441,114.58	112.100000	6,912,198.10	4,471,083.52	0.53
			Base 39.589280	2,441,114.58	112.100000	6,912,198.10	4,471,083.52	0.53
750917106	RAMBUS INC COMMON STOCK USD.001	51,440.000	Local 68.014000	3,498,640.16	55.260000	2,842,574.40	-656,065.76	0.22
			Base 68.014000	3,498,640.16	55.260000	2,842,574.40	-656,065.76	0.22
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01	115,457.000	Local 30.622121	3,535,538.20	36.910000	4,261,517.87	725,979.67	0.32
			Base 30.622121	3,535,538.20	36.910000	4,261,517.87	725,979.67	0.32
754907103	RAYONIER INC REIT	65,272.000	Local 26.127035	1,705,363.81	30.020000	1,959,465.44	254,101.63	0.15
			Base 26.127035	1,705,363.81	30.020000	1,959,465.44	254,101.63	0.15
75524B104	RBC BEARINGS INC COMMON STOCK USD.01	13,871.000	Local 233.827641	3,243,423.21	295.280000	4,095,828.88	852,405.67	0.31
			Base 233.827641	3,243,423.21	295.280000	4,095,828.88	852,405.67	0.31
758750103	REGAL REXNORD CORP COMMON STOCK USD.01	31,723.000	Local 110.035016	3,490,640.80	149.540000	4,743,857.42	1,253,216.62	0.36
			Base 110.035016	3,490,640.80	149.540000	4,743,857.42	1,253,216.62	0.36
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	31,534.000	Local 69.972312	2,206,506.90	209.800000	6,615,833.20	4,409,326.30	0.50
			Base 69.972312	2,206,506.90	209.800000	6,615,833.20	4,409,326.30	0.50
759509102	RELIANCE INC COMMON STOCK USD.001	27,498.000	Local 66.312193	1,823,452.69	300.780000	8,270,848.44	6,447,395.75	0.63
			Base 66.312193	1,823,452.69	300.780000	8,270,848.44	6,447,395.75	0.63
759916109	REPLIGEN CORP COMMON STOCK USD.01	24,844.000	Local 95.926310	2,383,193.25	149.090000	3,703,991.96	1,320,798.71	0.28
			Base 95.926310	2,383,193.25	149.090000	3,703,991.96	1,320,798.71	0.28

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
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	100,837.000	Local	53.239439	5,368,505.28	45.360000	4,573,966.32	-794,538.96	0.35
			Base	53.239439	5,368,505.28	45.360000	4,573,966.32	-794,538.96	0.35
77634L105	R1 RCM INC COMMON STOCK USD.01	94,294.000	Local	20.564614	1,939,119.74	12.860000	1,212,620.84	-726,498.90	0.09
			Base	20.564614	1,939,119.74	12.860000	1,212,620.84	-726,498.90	0.09
780287108	ROYAL GOLD INC COMMON STOCK USD.01	31,432.000	Local	85.684903	2,693,247.87	128.190000	4,029,268.08	1,336,020.21	0.31
			Base	85.684903	2,693,247.87	128.190000	4,029,268.08	1,336,020.21	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5	21,207.000	Local	66.697040	1,414,444.12	121.470000	2,576,014.29	1,161,570.17	0.20
			Base	66.697040	1,414,444.12	121.470000	2,576,014.29	1,161,570.17	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01	47,701.000	Local	33.819562	1,613,226.91	67.710000	3,229,834.71	1,616,607.80	0.25
			Base	33.819562	1,613,226.91	67.710000	3,229,834.71	1,616,607.80	0.25
78442P106	SLM CORP COMMON STOCK USD.2	105,407.000	Local	10.173731	1,072,382.43	21.460000	2,262,034.22	1,189,651.79	0.17
			Base	10.173731	1,072,382.43	21.460000	2,262,034.22	1,189,651.79	0.17
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST	26,148.000	Local	539.837059	14,115,659.42	546.180000	14,281,514.64	165,855.22	1.09
			Base	539.837059	14,115,659.42	546.180000	14,281,514.64	165,855.22	1.09
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01	110,630.000	Local	21.172017	2,342,260.22	14.580000	1,612,985.40	-729,274.82	0.12
			Base	21.172017	2,342,260.22	14.580000	1,612,985.40	-729,274.82	0.12
78709Y105	SAIA INC COMMON STOCK USD.001	12,702.000	Local	333.886316	4,241,023.99	409.480000	5,201,214.96	960,190.97	0.40
			Base	333.886316	4,241,023.99	409.480000	5,201,214.96	960,190.97	0.40
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	24,911.000	Local	59.740778	1,488,202.52	134.650000	3,354,266.15	1,866,063.63	0.26
			Base	59.740778	1,488,202.52	134.650000	3,354,266.15	1,866,063.63	0.26

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001	43,085.000	Local 52.781524	2,274,091.96	95.480000	4,113,755.80	1,839,663.84	0.31
			Base 52.781524	2,274,091.96	95.480000	4,113,755.80	1,839,663.84	0.31
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	20,073.000	Local 64.254578	1,289,782.14	69.690000	1,398,887.37	109,105.23	0.11
			Base 64.254578	1,289,782.14	69.690000	1,398,887.37	109,105.23	0.11
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	29,015.000	Local 72.689897	2,109,097.37	97.610000	2,832,154.15	723,056.78	0.22
			Base 72.689897	2,109,097.37	97.610000	2,832,154.15	723,056.78	0.22
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	70,692.000	Local 21.938431	1,550,871.53	71.660000	5,065,788.72	3,514,917.19	0.39
			Base 21.938431	1,550,871.53	71.660000	5,065,788.72	3,514,917.19	0.39
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	17,654.000	Local 172.966963	3,053,558.77	334.750000	5,909,676.50	2,856,117.73	0.45
			Base 172.966963	3,053,558.77	334.750000	5,909,676.50	2,856,117.73	0.45
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001	15,262.000	Local 65.888022	1,005,582.99	126.170000	1,925,606.54	920,023.55	0.15
			Base 65.888022	1,005,582.99	126.170000	1,925,606.54	920,023.55	0.15
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01	38,727.000	Local 23.657970	916,202.20	47.250000	1,829,850.75	913,648.55	0.14
			Base 23.657970	916,202.20	47.250000	1,829,850.75	913,648.55	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	20,418.000	Local 92.303968	1,884,662.42	165.920000	3,387,754.56	1,503,092.14	0.26
			Base 92.303968	1,884,662.42	165.920000	3,387,754.56	1,503,092.14	0.26
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001	63,922.000	Local 36.011475	2,301,925.53	71.420000	4,565,309.24	2,263,383.71	0.35
			Base 36.011475	2,301,925.53	71.420000	4,565,309.24	2,263,383.71	0.35
835495102	SONOCO PRODUCTS CO COMMON STOCK	46,869.000	Local 37.990152	1,780,560.45	61.370000	2,876,350.53	1,095,790.08	0.22
			Base 37.990152	1,780,560.45	61.370000	2,876,350.53	1,095,790.08	0.22

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
	59,500.000	Local	18.305905	1,089,201.32	11.180000	665,210.00	-423,991.32	0.05	
		Base	18.305905	1,089,201.32	11.180000	665,210.00	-423,991.32	0.05	
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
	36,366.000	Local	68.962737	2,507,898.89	77.310000	2,811,455.46	303,556.57	0.21	
		Base	68.962737	2,507,898.89	77.310000	2,811,455.46	303,556.57	0.21	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
	28,745.000	Local	77.491741	2,227,500.10	77.590000	2,230,324.55	2,824.45	0.17	
		Base	77.491741	2,227,500.10	77.590000	2,230,324.55	2,824.45	0.17	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	526,938.000	Local	6.031943	3,178,459.73	7.530000	3,967,843.14	789,383.41	0.30	
		Base	6.031943	3,178,459.73	7.530000	3,967,843.14	789,383.41	0.30	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	26,308.000	Local	76.134032	2,002,934.12	61.290000	1,612,417.32	-390,516.80	0.12	
		Base	76.134032	2,002,934.12	61.290000	1,612,417.32	-390,516.80	0.12	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	48,594.000	Local	22.062145	1,072,087.89	78.980000	3,837,954.12	2,765,866.23	0.29	
		Base	22.062145	1,072,087.89	78.980000	3,837,954.12	2,765,866.23	0.29	
85254J102	STAG INDUSTRIAL INC REIT USD.01								
	86,876.000	Local	35.030364	3,043,297.86	35.060000	3,045,872.56	2,574.70	0.23	
		Base	35.030364	3,043,297.86	35.060000	3,045,872.56	2,574.70	0.23	
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
	142,376.000	Local	16.790425	2,390,553.62	19.440000	2,767,789.44	377,235.82	0.21	
		Base	16.790425	2,390,553.62	19.440000	2,767,789.44	377,235.82	0.21	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	44,270.000	Local	48.289700	2,137,785.03	51.540000	2,281,675.80	143,890.77	0.17	
		Base	48.289700	2,137,785.03	51.540000	2,281,675.80	143,890.77	0.17	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	48,802.000	Local	36.605852	1,786,438.80	80.950000	3,950,521.90	2,164,083.10	0.30	
		Base	36.605852	1,786,438.80	80.950000	3,950,521.90	2,164,083.10	0.30	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87157D109	SYNAPTICS INC COMMON STOCK USD.001		18,806.000	103.474867	1,945,948.35	93.710000	1,762,310.26	-183,638.09	0.13
				103.474867	1,945,948.35	93.710000	1,762,310.26	-183,638.09	0.13
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		69,973.000	25.870224	1,810,217.21	39.690000	2,777,228.37	967,011.16	0.21
				25.870224	1,810,217.21	39.690000	2,777,228.37	967,011.16	0.21
87162W100	TD SYNEX CORP COMMON STOCK USD.001		36,924.000	78.423587	2,895,712.52	130.840000	4,831,136.16	1,935,423.64	0.37
				78.423587	2,895,712.52	130.840000	4,831,136.16	1,935,423.64	0.37
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001		28,664.000	74.746289	2,142,527.64	109.070000	3,126,382.48	983,854.84	0.24
				74.746289	2,142,527.64	109.070000	3,126,382.48	983,854.84	0.24
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		51,411.000	25.096680	1,290,245.41	57.830000	2,973,098.13	1,682,852.72	0.23
				25.096680	1,290,245.41	57.830000	2,973,098.13	1,682,852.72	0.23
87901J105	TEGNA INC COMMON STOCK USD1.0		94,243.000	15.042298	1,417,631.32	14.910000	1,405,163.13	-12,468.19	0.11
				15.042298	1,417,631.32	14.910000	1,405,163.13	-12,468.19	0.11
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01		82,428.000	17.004995	1,401,687.70	51.360000	4,233,502.08	2,831,814.38	0.32
				17.004995	1,401,687.70	51.360000	4,233,502.08	2,831,814.38	0.32
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05		48,590.000	33.238065	1,615,037.60	135.220000	6,570,339.80	4,955,302.20	0.50
				33.238065	1,615,037.60	135.220000	6,570,339.80	4,955,302.20	0.50
88076W103	TERADATA CORP COMMON STOCK USD.01		46,794.000	30.061982	1,406,720.38	32.610000	1,525,952.34	119,231.96	0.12
				30.061982	1,406,720.38	32.610000	1,525,952.34	119,231.96	0.12
880779103	TEREX CORP COMMON STOCK USD.01		32,058.000	24.443574	783,612.11	59.670000	1,912,900.86	1,129,288.75	0.15
				24.443574	783,612.11	59.670000	1,912,900.86	1,129,288.75	0.15

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88162G103	TETRA TECH INC COMMON STOCK USD.01		25,582.000	85.413648	2,185,051.95	209.490000	5,359,173.18	3,174,121.23	0.41
		Local		85.413648	2,185,051.95	209.490000	5,359,173.18	3,174,121.23	0.41
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		22,602.000	70.179279	1,586,192.07	60.280000	1,362,448.56	-223,743.51	0.10
		Local		70.179279	1,586,192.07	60.280000	1,362,448.56	-223,743.51	0.10
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001		31,954.000	52.798660	1,687,128.37	172.670000	5,517,497.18	3,830,368.81	0.42
		Local		52.798660	1,687,128.37	172.670000	5,517,497.18	3,830,368.81	0.42
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1		25,513.000	47.595174	1,214,295.68	99.240000	2,531,910.12	1,317,614.44	0.19
		Local		47.595174	1,214,295.68	99.240000	2,531,910.12	1,317,614.44	0.19
887389104	TIMKEN CO COMMON STOCK		31,056.000	33.025671	1,025,645.24	86.890000	2,698,455.84	1,672,810.60	0.21
		Local		33.025671	1,025,645.24	86.890000	2,698,455.84	1,672,810.60	0.21
889478103	TOLL BROTHERS INC COMMON STOCK USD.01		49,899.000	32.782742	1,635,826.02	121.640000	6,069,714.36	4,433,888.34	0.46
		Local		32.782742	1,635,826.02	121.640000	6,069,714.36	4,433,888.34	0.46
89055F103	TOPBUILD CORP COMMON STOCK		15,122.000	128.570122	1,944,237.39	417.950000	6,320,239.90	4,376,002.51	0.48
		Local		128.570122	1,944,237.39	417.950000	6,320,239.90	4,376,002.51	0.48
891092108	TORO CO COMMON STOCK USD1.0		49,951.000	47.184547	2,356,915.29	80.190000	4,005,570.69	1,648,655.40	0.30
		Local		47.184547	2,356,915.29	80.190000	4,005,570.69	1,648,655.40	0.30
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01		34,651.000	43.514704	1,507,828.00	43.940000	1,522,564.94	14,736.94	0.12
		Local		43.514704	1,507,828.00	43.940000	1,522,564.94	14,736.94	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01		51,960.000	36.410342	1,891,881.39	86.480000	4,493,500.80	2,601,619.41	0.34
		Local		36.410342	1,891,881.39	86.480000	4,493,500.80	2,601,619.41	0.34

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
902681105	UGI CORP COMMON STOCK		100,264.000	Local	28.276779	2,835,143.00	25.460000	2,552,721.44	-282,421.56	0.19
				Base	28.276779	2,835,143.00	25.460000	2,552,721.44	-282,421.56	0.19
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0		20,899.000	Local	74.632113	1,559,736.54	82.440000	1,722,913.56	163,177.02	0.13
				Base	74.632113	1,559,736.54	82.440000	1,722,913.56	163,177.02	0.13
90278Q108	UFP INDUSTRIES INC COMMON STOCK		29,576.000	Local	83.893859	2,481,244.78	119.480000	3,533,740.48	1,052,495.70	0.27
				Base	83.893859	2,481,244.78	119.480000	3,533,740.48	1,052,495.70	0.27
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		90,336.000	Local	8.848850	799,369.71	7.190000	649,515.84	-149,853.87	0.05
				Base	8.848850	799,369.71	7.190000	649,515.84	-149,853.87	0.05
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		91,305.000	Local	8.008172	731,186.14	6.960000	635,482.80	-95,703.34	0.05
				Base	8.008172	731,186.14	6.960000	635,482.80	-95,703.34	0.05
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5		64,409.000	Local	36.102381	2,325,318.23	32.440000	2,089,427.96	-235,890.27	0.16
				Base	36.102381	2,325,318.23	32.440000	2,089,427.96	-235,890.27	0.16
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01		108,222.000	Local	38.491489	4,165,625.93	52.830000	5,717,368.26	1,551,742.33	0.44
				Base	38.491489	4,165,625.93	52.830000	5,717,368.26	1,551,742.33	0.44
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0		107,048.000	Local	22.472398	2,405,625.31	38.350000	4,105,290.80	1,699,665.49	0.31
				Base	22.472398	2,405,625.31	38.350000	4,105,290.80	1,699,665.49	0.31
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		22,485.000	Local	89.730065	2,017,580.51	275.130000	6,186,298.05	4,168,717.54	0.47
				Base	89.730065	2,017,580.51	275.130000	6,186,298.05	4,168,717.54	0.47
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01		20,847.000	Local	107.731334	2,245,875.12	175.700000	3,662,817.90	1,416,942.78	0.28
				Base	107.731334	2,245,875.12	175.700000	3,662,817.90	1,416,942.78	0.28

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		86,984.000	Local 26.811937	2,332,209.50	53.860000	4,684,958.24	2,352,748.74	0.36
			Base 26.811937	2,332,209.50	53.860000	4,684,958.24	2,352,748.74	0.36
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
		18,166.000	Local 246.348200	4,475,161.40	188.720000	3,428,287.52	-1,046,873.88	0.26
			Base 246.348200	4,475,161.40	188.720000	3,428,287.52	-1,046,873.88	0.26
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		204,056.000	Local 10.678308	2,178,972.91	7.130000	1,454,919.28	-724,053.63	0.11
			Base 10.678308	2,178,972.91	7.130000	1,454,919.28	-724,053.63	0.11
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		9,996.000	Local 119.961080	1,199,130.96	251.400000	2,512,994.40	1,313,863.44	0.19
			Base 119.961080	1,199,130.96	251.400000	2,512,994.40	1,313,863.44	0.19
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		62,033.000	Local 14.884791	923,348.24	40.600000	2,518,539.80	1,595,191.56	0.19
			Base 14.884791	923,348.24	40.600000	2,518,539.80	1,595,191.56	0.19
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		101,997.000	Local 88.828494	9,060,239.91	101.150000	10,316,996.55	1,256,756.64	0.79
			Base 88.828494	9,060,239.91	101.150000	10,316,996.55	1,256,756.64	0.79
925815102	VICOR CORP COMMON STOCK USD.01							
		10,944.000	Local 116.135803	1,270,990.23	34.990000	382,930.56	-888,059.67	0.03
			Base 116.135803	1,270,990.23	34.990000	382,930.56	-888,059.67	0.03
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		60,402.000	Local 11.844610	715,438.16	23.630000	1,427,299.26	711,861.10	0.11
			Base 11.844610	715,438.16	23.630000	1,427,299.26	711,861.10	0.11
92839U206	VISTEON CORP COMMON STOCK							
		13,307.000	Local 118.327093	1,574,578.62	111.370000	1,482,000.59	-92,578.03	0.11
			Base 118.327093	1,574,578.62	111.370000	1,482,000.59	-92,578.03	0.11
928881101	VONTIER CORP COMMON STOCK USD.0001							
		73,841.000	Local 30.586291	2,258,522.28	39.980000	2,952,163.18	693,640.90	0.22
			Base 30.586291	2,258,522.28	39.980000	2,952,163.18	693,640.90	0.22

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
929042109	VORNADO REALTY TRUST REIT USD.04		76,493.000	Local	22.462501	1,718,224.09	24.520000	1,875,608.36	157,384.27	0.14
				Base	22.462501	1,718,224.09	24.520000	1,875,608.36	157,384.27	0.14
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01		49,282.000	Local	66.467430	3,275,647.89	75.820000	3,736,561.24	460,913.35	0.28
				Base	66.467430	3,275,647.89	75.820000	3,736,561.24	460,913.35	0.28
92936U109	WP CAREY INC REIT USD.001		104,628.000	Local	61.565586	6,441,484.11	56.400000	5,901,019.20	-540,464.91	0.45
				Base	61.565586	6,441,484.11	56.400000	5,901,019.20	-540,464.91	0.45
942622200	WATSCO INC COMMON STOCK USD.5		14,965.000	Local	125.240621	1,874,225.90	474.900000	7,106,878.50	5,232,652.60	0.54
				Base	125.240621	1,874,225.90	474.900000	7,106,878.50	5,232,652.60	0.54
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1		13,095.000	Local	151.518244	1,984,131.40	199.130000	2,607,607.35	623,475.95	0.20
				Base	151.518244	1,984,131.40	199.130000	2,607,607.35	623,475.95	0.20
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		82,307.000	Local	38.076012	3,133,922.30	44.220000	3,639,615.54	505,693.24	0.28
				Base	38.076012	3,133,922.30	44.220000	3,639,615.54	505,693.24	0.28
95058W100	WENDY S CO/THE COMMON STOCK USD.1		79,938.000	Local	9.473764	757,313.75	17.450000	1,394,918.10	637,604.35	0.11
				Base	9.473764	757,313.75	17.450000	1,394,918.10	637,604.35	0.11
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01		30,357.000	Local	32.011419	971,770.65	37.570000	1,140,512.49	168,741.84	0.09
				Base	32.011419	971,770.65	37.570000	1,140,512.49	168,741.84	0.09
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01		21,017.000	Local	169.183600	3,555,731.73	179.490000	3,772,341.33	216,609.60	0.29
				Base	169.183600	3,555,731.73	179.490000	3,772,341.33	216,609.60	0.29
959802109	WESTERN UNION CO COMMON STOCK USD.01		167,704.000	Local	17.795819	2,984,430.01	12.800000	2,146,611.20	-837,818.81	0.16
				Base	17.795819	2,984,430.01	12.800000	2,146,611.20	-837,818.81	0.16

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
960413102	WESTLAKE CORP COMMON STOCK USD.01								
	15,328.000	Local	93.124176	1,427,407.37	160.560000	2,461,063.68	1,033,656.31	0.19	
		Base	93.124176	1,427,407.37	160.560000	2,461,063.68	1,033,656.31	0.19	
96208T104	WEX INC COMMON STOCK USD.01								
	20,448.000	Local	103.938606	2,125,336.62	187.320000	3,830,319.36	1,704,982.74	0.29	
		Base	103.938606	2,125,336.62	187.320000	3,830,319.36	1,704,982.74	0.29	
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
	26,316.000	Local	109.757100	2,888,367.85	93.030000	2,448,177.48	-440,190.37	0.19	
		Base	109.757100	2,888,367.85	93.030000	2,448,177.48	-440,190.37	0.19	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	30,692.000	Local	46.373752	1,423,303.21	293.220000	8,999,508.24	7,576,205.03	0.69	
		Base	46.373752	1,423,303.21	293.220000	8,999,508.24	7,576,205.03	0.69	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	14,074.000	Local	135.553939	1,907,786.14	368.650000	5,188,380.10	3,280,593.96	0.39	
		Base	135.553939	1,907,786.14	368.650000	5,188,380.10	3,280,593.96	0.39	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	29,300.000	Local	70.432223	2,063,664.12	98.610000	2,889,273.00	825,608.88	0.22	
		Base	70.432223	2,063,664.12	98.610000	2,889,273.00	825,608.88	0.22	
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
	60,192.000	Local	47.147533	2,837,904.29	25.700000	1,546,934.40	-1,290,969.89	0.12	
		Base	47.147533	2,837,904.29	25.700000	1,546,934.40	-1,290,969.89	0.12	
980745103	WOODWARD INC COMMON STOCK USD.001455								
	28,851.000	Local	53.653151	1,547,947.07	186.500000	5,380,711.50	3,832,764.43	0.41	
		Base	53.653151	1,547,947.07	186.500000	5,380,711.50	3,832,764.43	0.41	
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
	39,695.000	Local	58.501788	2,322,228.49	70.760000	2,808,818.20	486,589.71	0.21	
		Base	58.501788	2,322,228.49	70.760000	2,808,818.20	486,589.71	0.21	
983793100	XPO INC COMMON STOCK USD.001								
	55,557.000	Local	26.258630	1,458,850.73	106.980000	5,943,487.86	4,484,637.13	0.45	
		Base	26.258630	1,458,850.73	106.980000	5,943,487.86	4,484,637.13	0.45	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01	41,557.000	Local 73.600636	3,058,621.64	40.740000	1,693,032.18	-1,365,589.46	0.13
			Base 73.600636	3,058,621.64	40.740000	1,693,032.18	-1,365,589.46	0.13
989701107	ZIONS BANCORP NA COMMON STOCK USD.001	70,885.000	Local 41.361400	2,931,902.85	43.190000	3,061,523.15	129,620.30	0.23
			Base 41.361400	2,931,902.85	43.190000	3,061,523.15	129,620.30	0.23
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK	141,739.000	Local 25.668949	3,638,291.14	12.280000	1,740,554.92	-1,897,736.22	0.13
			Base 25.668949	3,638,291.14	12.280000	1,740,554.92	-1,897,736.22	0.13
G0084W101	ADIANT PLC COMMON STOCK USD.001	43,659.000	Local 37.121539	1,620,689.28	28.240000	1,232,930.16	-387,759.12	0.09
			Base 37.121539	1,620,689.28	28.240000	1,232,930.16	-387,759.12	0.09
G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD.001	493,322.000	Local 5.493000	2,709,817.74	4.430000	2,185,416.46	-524,401.28	0.17
			Base 5.493000	2,709,817.74	4.430000	2,185,416.46	-524,401.28	0.17
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	105,303.000	Local 30.530548	3,214,958.29	35.590000	3,747,733.77	532,775.48	0.29
			Base 30.530548	3,214,958.29	35.590000	3,747,733.77	532,775.48	0.29
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	55,774.000	Local 43.558272	2,429,419.04	34.550000	1,926,991.70	-502,427.34	0.15
			Base 43.558272	2,429,419.04	34.550000	1,926,991.70	-502,427.34	0.15
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	51,004.000	Local 35.971112	1,834,670.61	56.700000	2,891,926.80	1,057,256.19	0.22
			Base 35.971112	1,834,670.61	56.700000	2,891,926.80	1,057,256.19	0.22
G3922B107	GENPACT LTD COMMON STOCK USD.01	79,012.000	Local 44.724000	3,533,732.66	33.060000	2,612,136.72	-921,595.94	0.20
			Base 44.724000	3,533,732.66	33.060000	2,612,136.72	-921,595.94	0.20
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	11,362.000	Local 117.929396	1,339,913.80	106.880000	1,214,370.56	-125,543.24	0.09
			Base 117.929396	1,339,913.80	106.880000	1,214,370.56	-125,543.24	0.09

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	63,410.000	Local	26.636319	1,689,008.98	33.500000	2,124,235.00	435,226.02	0.16
			Base	26.636319	1,689,008.98	33.500000	2,124,235.00	435,226.02	0.16
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	34,601.000	Local	91.163557	3,154,350.22	120.340000	4,163,884.34	1,009,534.12	0.32
			Base	91.163557	3,154,350.22	120.340000	4,163,884.34	1,009,534.12	0.32
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	30,123.000	Local	143.574593	4,324,897.48	105.250000	3,170,445.75	-1,154,451.73	0.24
			Base	143.574593	4,324,897.48	105.250000	3,170,445.75	-1,154,451.73	0.24
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	25,776.000	Local	70.438049	1,815,611.15	61.070000	1,574,140.32	-241,470.83	0.12
			Base	70.438049	1,815,611.15	61.070000	1,574,140.32	-241,470.83	0.12
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	79,384.000	Local	26.098853	2,071,831.34	81.380000	6,460,269.92	4,388,438.58	0.49
			Base	26.098853	2,071,831.34	81.380000	6,460,269.92	4,388,438.58	0.49
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	25,213.000	Local	134.351009	3,387,391.99	227.860000	5,745,034.18	2,357,642.19	0.44
			Base	134.351009	3,387,391.99	227.860000	5,745,034.18	2,357,642.19	0.44
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001	161,047.000	Local	10.469161	1,686,027.02	10.360000	1,668,446.92	-17,580.10	0.13
			Base	10.469161	1,686,027.02	10.360000	1,668,446.92	-17,580.10	0.13
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	72,419.000	Local	36.851500	2,668,748.79	41.320000	2,992,353.08	323,604.29	0.23
			Base	36.851500	2,668,748.79	41.320000	2,992,353.08	323,604.29	0.23
G8473T100	STERIS PLC COMMON STOCK USD75.0	6,188.000	Local	247.764919	1,533,169.32	222.880000	1,379,181.44	-153,987.88	0.10
			Base	247.764919	1,533,169.32	222.880000	1,379,181.44	-153,987.88	0.10
G9460G101	VALARIS LTD COMMON STOCK USD.01	29,995.000	Local	66.263836	1,987,583.76	77.400000	2,321,613.00	334,029.24	0.18
			Base	66.263836	1,987,583.76	77.400000	2,321,613.00	334,029.24	0.18

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

Books Open

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		64,836.000	Local	38.837603	2,518,074.80	27.530000	1,784,935.08	-733,139.72	0.14
			Base	38.837603	2,518,074.80	27.530000	1,784,935.08	-733,139.72	0.14
US DOLLAR Total									
		23,141,319.000	Local		919,016,040.89		1,292,269,050.20	373,253,009.31	98.37
			Base		919,016,040.89		1,292,269,050.20	373,253,009.31	98.37
EQUITY Total									
		23,141,319.000	Base		919,016,040.89		1,292,269,050.20	373,253,009.31	98.37

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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		44,608,042.150	Base	940,482,764.04		1,313,735,773.35	373,253,009.31	100.00

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00

US DOLLAR Total		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00

CASH Total		-0.010	Base		-0.01		-0.01	0.00	0.00
-------------------	--	--------	------	--	-------	--	-------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030			
	8,352,535.630	Local	100.000000	8,352,535.63	100.000000	8,352,535.63	0.00	0.97	
		Base	100.000000	8,352,535.63	100.000000	8,352,535.63	0.00	0.97	

US DOLLAR Total	8,352,535.630	Local		8,352,535.63		8,352,535.63	0.00	0.97	
		Base		8,352,535.63		8,352,535.63	0.00	0.97	

CASH EQUIVALENT Total	8,352,535.630	Base		8,352,535.63		8,352,535.63	0.00	0.97	
------------------------------	---------------	------	--	--------------	--	--------------	------	------	--

EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004								
	10,165.000	Local	22.522932	228,945.60	75.050000	762,883.25	533,937.65	0.09	
		Base	22.522932	228,945.60	75.050000	762,883.25	533,937.65	0.09	

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
	23,761.000	Local	30.065705	714,391.22	70.990000	1,686,793.39	972,402.17	0.20	
		Base	30.065705	714,391.22	70.990000	1,686,793.39	972,402.17	0.20	
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
	45,011.000	Local	30.711672	1,382,363.08	47.270000	2,127,669.97	745,306.89	0.25	
		Base	30.711672	1,382,363.08	47.270000	2,127,669.97	745,306.89	0.25	
00164V103	AMC NETWORKS INC A COMMON STOCK								
	21,820.000	Local	34.696588	757,079.55	17.340000	378,358.80	-378,720.75	0.04	
		Base	34.696588	757,079.55	17.340000	378,358.80	-378,720.75	0.04	
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
	27,058.000	Local	40.495435	1,095,725.48	55.940000	1,513,624.52	417,899.04	0.18	
		Base	40.495435	1,095,725.48	55.940000	1,513,624.52	417,899.04	0.18	
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
	10,795.000	Local	51.445972	555,359.27	64.900000	700,595.50	145,236.23	0.08	
		Base	51.445972	555,359.27	64.900000	700,595.50	145,236.23	0.08	
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
	50,049.000	Local	14.105305	705,956.43	15.150000	758,242.35	52,285.92	0.09	
		Base	14.105305	705,956.43	15.150000	758,242.35	52,285.92	0.09	
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
	7,382.000	Local	47.225436	348,618.17	24.340000	179,677.88	-168,940.29	0.02	
		Base	47.225436	348,618.17	24.340000	179,677.88	-168,940.29	0.02	
002474104	AZZ INC COMMON STOCK USD1.0								
	20,820.000	Local	40.537679	843,994.47	83.880000	1,746,381.60	902,387.13	0.20	
		Base	40.537679	843,994.47	83.880000	1,746,381.60	902,387.13	0.20	
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
	36,093.000	Local	20.552289	741,793.75	172.870000	6,239,396.91	5,497,603.16	0.72	
		Base	20.552289	741,793.75	172.870000	6,239,396.91	5,497,603.16	0.72	
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
	53,095.000	Local	39.035813	2,072,606.49	57.690000	3,063,050.55	990,444.06	0.35	
		Base	39.035813	2,072,606.49	57.690000	3,063,050.55	990,444.06	0.35	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
004239109	ACADIA REALTY TRUST REIT USD.001							
		73,233.000	Local 22.384918	1,639,314.72	17.240000	1,262,536.92	-376,777.80	0.15
			Base 22.384918	1,639,314.72	17.240000	1,262,536.92	-376,777.80	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		77,850.000	Local 26.330694	2,049,844.49	36.010000	2,803,378.50	753,534.01	0.32
			Base 26.330694	2,049,844.49	36.010000	2,803,378.50	753,534.01	0.32
00486H105	ADTRAN HOLDINGS INC COMMON STOCK USD.01							
		50,716.000	Local 18.202327	923,149.24	5.550000	281,473.80	-641,675.44	0.03
			Base 18.202327	923,149.24	5.550000	281,473.80	-641,675.44	0.03
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001							
		58,596.000	Local 22.569261	1,322,468.40	9.480000	555,490.08	-766,978.32	0.06
			Base 22.569261	1,322,468.40	9.480000	555,490.08	-766,978.32	0.06
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		11,460.000	Local 77.618929	889,512.93	114.810000	1,315,722.60	426,209.67	0.15
			Base 77.618929	889,512.93	114.810000	1,315,722.60	426,209.67	0.15
00676P107	ADEIA INC COMMON STOCK							
		76,740.000	Local 10.629181	815,683.37	11.830000	907,834.20	92,150.83	0.11
			Base 10.629181	815,683.37	11.830000	907,834.20	92,150.83	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		28,060.000	Local 35.711372	1,002,061.09	64.390000	1,806,783.40	804,722.31	0.21
			Base 35.711372	1,002,061.09	64.390000	1,806,783.40	804,722.31	0.21
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		42,324.000	Local 64.963523	2,749,516.15	70.640000	2,989,767.36	240,251.21	0.35
			Base 64.963523	2,749,516.15	70.640000	2,989,767.36	240,251.21	0.35
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		19,300.000	Local 21.800347	420,746.69	23.700000	457,410.00	36,663.31	0.05
			Base 21.800347	420,746.69	23.700000	457,410.00	36,663.31	0.05
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		26,695.000	Local 39.495495	1,054,332.23	107.430000	2,867,843.85	1,813,511.62	0.33
			Base 39.495495	1,054,332.23	107.430000	2,867,843.85	1,813,511.62	0.33

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001	20,042.000	Local	56.909663	1,140,583.47	202.150000	4,051,490.30	2,910,906.83	0.47
			Base	56.909663	1,140,583.47	202.150000	4,051,490.30	2,910,906.83	0.47
00847J105	AGILYSYS INC COMMON STOCK USD.3	14,447.000	Local	21.677203	313,170.55	95.470000	1,379,255.09	1,066,084.54	0.16
			Base	21.677203	313,170.55	95.470000	1,379,255.09	1,066,084.54	0.16
00912X302	AIR LEASE CORP COMMON STOCK USD.01	73,935.000	Local	50.101141	3,704,227.84	47.640000	3,522,263.40	-181,964.44	0.41
			Base	50.101141	3,704,227.84	47.640000	3,522,263.40	-181,964.44	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1	7,397.000	Local	89.377923	661,128.50	189.990000	1,405,356.03	744,227.53	0.16
			Base	89.377923	661,128.50	189.990000	1,405,356.03	744,227.53	0.16
011642105	ALARM.COM HOLDINGS INC COMMON STOCK	35,793.000	Local	50.661633	1,813,331.83	65.410000	2,341,220.13	527,888.30	0.27
			Base	50.661633	1,813,331.83	65.410000	2,341,220.13	527,888.30	0.27
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01	90,285.000	Local	40.278649	3,636,557.85	42.020000	3,793,775.70	157,217.85	0.44
			Base	40.278649	3,636,557.85	42.020000	3,793,775.70	157,217.85	0.44
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001	22,340.000	Local	49.313131	1,101,655.34	87.720000	1,959,664.80	858,009.46	0.23
			Base	49.313131	1,101,655.34	87.720000	1,959,664.80	858,009.46	0.23
014491104	ALEXANDER + BALDWIN INC REIT	51,939.000	Local	20.112684	1,044,632.72	16.800000	872,575.20	-172,057.52	0.10
			Base	20.112684	1,044,632.72	16.800000	872,575.20	-172,057.52	0.10
01741R102	ATI INC COMMON STOCK USD.1	91,350.000	Local	13.872684	1,267,269.71	61.340000	5,603,409.00	4,336,139.29	0.65
			Base	13.872684	1,267,269.71	61.340000	5,603,409.00	4,336,139.29	0.65
01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD.001	10,258.000	Local	102.081657	1,047,153.64	53.200000	545,725.60	-501,428.04	0.06
			Base	102.081657	1,047,153.64	53.200000	545,725.60	-501,428.04	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
	35,323.000	Local	34.950256	1,234,547.89	41.760000	1,475,088.48	240,540.59	0.17	
		Base	34.950256	1,234,547.89	41.760000	1,475,088.48	240,540.59	0.17	
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01								
	8,466.000	Local	246.344493	2,085,552.48	315.410000	2,670,261.06	584,708.58	0.31	
		Base	246.344493	2,085,552.48	315.410000	2,670,261.06	584,708.58	0.31	
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
	32,361.000	Local	17.351795	561,521.44	17.720000	573,436.92	11,915.48	0.07	
		Base	17.351795	561,521.44	17.720000	573,436.92	11,915.48	0.07	
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
	34,883.000	Local	34.491281	1,203,159.37	21.750000	758,705.25	-444,454.12	0.09	
		Base	34.491281	1,203,159.37	21.750000	758,705.25	-444,454.12	0.09	
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
	83,820.000	Local	12.404417	1,039,738.24	7.640000	640,384.80	-399,353.44	0.07	
		Base	12.404417	1,039,738.24	7.640000	640,384.80	-399,353.44	0.07	
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
	132,958.000	Local	11.505198	1,529,708.15	21.970000	2,921,087.26	1,391,379.11	0.34	
		Base	11.505198	1,529,708.15	21.970000	2,921,087.26	1,391,379.11	0.34	
029899101	AMERICAN STATES WATER CO COMMON STOCK								
	26,480.000	Local	48.310224	1,279,254.72	73.590000	1,948,663.20	669,408.48	0.23	
		Base	48.310224	1,279,254.72	73.590000	1,948,663.20	669,408.48	0.23	
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
	11,475.000	Local	54.571786	626,211.24	86.110000	988,112.25	361,901.01	0.11	
		Base	54.571786	626,211.24	86.110000	988,112.25	361,901.01	0.11	
03071H100	AMERISAFE INC COMMON STOCK USD.01								
	13,726.000	Local	40.203320	551,830.77	43.830000	601,610.58	49,779.81	0.07	
		Base	40.203320	551,830.77	43.830000	601,610.58	49,779.81	0.07	
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
	46,329.000	Local	34.216452	1,585,214.00	49.950000	2,314,133.55	728,919.55	0.27	
		Base	34.216452	1,585,214.00	49.950000	2,314,133.55	728,919.55	0.27	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	26,757.000	Local 22.254616	595,466.75	42.330000	1,132,623.81	537,157.06	0.13
			Base 22.254616	595,466.75	42.330000	1,132,623.81	537,157.06	0.13
034164103	ANDERSONS INC/THE COMMON STOCK	22,548.000	Local 30.663133	691,392.32	52.340000	1,180,162.32	488,770.00	0.14
			Base 30.663133	691,392.32	52.340000	1,180,162.32	488,770.00	0.14
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333	15,814.000	Local 26.670897	421,773.56	64.970000	1,027,435.58	605,662.02	0.12
			Base 26.670897	421,773.56	64.970000	1,027,435.58	605,662.02	0.12
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01	93,607.000	Local 15.923543	1,490,555.07	10.100000	945,430.70	-545,124.37	0.11
			Base 15.923543	1,490,555.07	10.100000	945,430.70	-545,124.37	0.11
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001	30,153.000	Local 73.332344	2,211,190.18	41.430000	1,249,238.79	-961,951.39	0.14
			Base 73.332344	2,211,190.18	41.430000	1,249,238.79	-961,951.39	0.14
03784Y200	APPLE HOSPITALITY REIT INC REIT	152,366.000	Local 15.664804	2,386,783.53	14.440000	2,200,165.04	-186,618.49	0.25
			Base 15.664804	2,386,783.53	14.440000	2,200,165.04	-186,618.49	0.25
038923108	ARBOR REALTY TRUST INC REIT USD.01	134,975.000	Local 13.849075	1,869,278.89	13.680000	1,846,458.00	-22,820.89	0.21
			Base 13.849075	1,869,278.89	13.680000	1,846,458.00	-22,820.89	0.21
03937C105	ARCBEST CORP COMMON STOCK USD.01	16,943.000	Local 39.178800	663,806.41	105.520000	1,787,825.36	1,124,018.95	0.21
			Base 39.178800	663,806.41	105.520000	1,787,825.36	1,124,018.95	0.21
03940R107	ARCH RESOURCES INC COMMON STOCK USD.01	13,153.000	Local 157.271835	2,068,596.45	173.930000	2,287,701.29	219,104.84	0.26
			Base 157.271835	2,068,596.45	173.930000	2,287,701.29	219,104.84	0.26
03957W106	ARCHROCK INC COMMON STOCK USD.01	98,334.000	Local 9.901759	973,679.59	20.240000	1,990,280.16	1,016,600.57	0.23
			Base 9.901759	973,679.59	20.240000	1,990,280.16	1,016,600.57	0.23

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
039653100	ARCOSA INC COMMON STOCK USD.01							
		34,914.000	Local 36.687409	1,280,904.20	87.910000	3,069,289.74	1,788,385.54	0.36
			Base 36.687409	1,280,904.20	87.910000	3,069,289.74	1,788,385.54	0.36
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
		38,706.000	Local 29.755390	1,151,712.14	15.070000	583,299.42	-568,412.72	0.07
			Base 29.755390	1,151,712.14	15.070000	583,299.42	-568,412.72	0.07
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		67,758.000	Local 6.682233	452,774.74	14.210000	962,841.18	510,066.44	0.11
			Base 6.682233	452,774.74	14.210000	962,841.18	510,066.44	0.11
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		48,262.000	Local 13.350543	644,323.92	11.340000	547,291.08	-97,032.84	0.06
			Base 13.350543	644,323.92	11.340000	547,291.08	-97,032.84	0.06
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		35,082.000	Local 47.157415	1,654,376.43	19.340000	678,485.88	-975,890.55	0.08
			Base 47.157415	1,654,376.43	19.340000	678,485.88	-975,890.55	0.08
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01							
		31,635.000	Local 98.564622	3,118,091.82	115.800000	3,663,333.00	545,241.18	0.42
			Base 98.564622	3,118,091.82	115.800000	3,663,333.00	545,241.18	0.42
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		49,120.000	Local 38.039386	1,868,494.66	44.030000	2,162,753.60	294,258.94	0.25
			Base 38.039386	1,868,494.66	44.030000	2,162,753.60	294,258.94	0.25
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		14,734.000	Local 96.540052	1,422,421.13	235.070000	3,463,521.38	2,041,100.25	0.40
			Base 96.540052	1,422,421.13	235.070000	3,463,521.38	2,041,100.25	0.40
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		16,282.000	Local 39.358497	640,835.05	32.490000	529,002.18	-111,832.87	0.06
			Base 39.358497	640,835.05	32.490000	529,002.18	-111,832.87	0.06
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
		63,998.000	Local 30.884794	1,976,565.02	32.630000	2,088,254.74	111,689.72	0.24
			Base 30.884794	1,976,565.02	32.630000	2,088,254.74	111,689.72	0.24

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01	33,243.000	Local 36.321102	1,207,422.39	19.910000	661,868.13	-545,554.26	0.08
			Base 36.321102	1,207,422.39	19.910000	661,868.13	-545,554.26	0.08
05379B107	AVISTA CORP COMMON STOCK	55,399.000	Local 34.967897	1,937,186.55	36.980000	2,048,655.02	111,468.47	0.24
			Base 34.967897	1,937,186.55	36.980000	2,048,655.02	111,468.47	0.24
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	23,404.000	Local 38.201589	894,069.98	112.490000	2,632,715.96	1,738,645.98	0.30
			Base 38.201589	894,069.98	112.490000	2,632,715.96	1,738,645.98	0.30
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01	36,260.000	Local 26.735756	969,438.52	53.870000	1,953,326.20	983,887.68	0.23
			Base 26.735756	969,438.52	53.870000	1,953,326.20	983,887.68	0.23
05508R106	B+G FOODS INC COMMON STOCK USD.01	56,298.000	Local 22.739417	1,280,183.69	9.540000	537,082.92	-743,100.77	0.06
			Base 22.739417	1,280,183.69	9.540000	537,082.92	-743,100.77	0.06
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001	11,825.000	Local 68.267964	807,268.67	23.960000	283,327.00	-523,941.67	0.03
			Base 68.267964	807,268.67	23.960000	283,327.00	-523,941.67	0.03
056525108	BADGER METER INC COMMON STOCK USD1.0	21,014.000	Local 46.582529	978,885.27	192.960000	4,054,861.44	3,075,976.17	0.47
			Base 46.582529	978,885.27	192.960000	4,054,861.44	3,075,976.17	0.47
057665200	BALCHEM CORP COMMON STOCK USD.0667	23,086.000	Local 75.954493	1,753,485.42	153.600000	3,546,009.60	1,792,524.18	0.41
			Base 75.954493	1,753,485.42	153.600000	3,546,009.60	1,792,524.18	0.41
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	10,376.000	Local 53.828981	558,529.51	86.150000	893,892.40	335,362.89	0.10
			Base 53.828981	558,529.51	86.150000	893,892.40	335,362.89	0.10
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	38,420.000	Local 24.307413	933,890.81	33.590000	1,290,527.80	356,636.99	0.15
			Base 24.307413	933,890.81	33.590000	1,290,527.80	356,636.99	0.15

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		99,243.000	Local 15.722603	1,560,358.33	13.860000	1,375,507.98	-184,850.35	0.16
			Base 15.722603	1,560,358.33	13.860000	1,375,507.98	-184,850.35	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		28,463.000	Local 43.173434	1,228,845.46	57.740000	1,643,453.62	414,608.16	0.19
			Base 43.173434	1,228,845.46	57.740000	1,643,453.62	414,608.16	0.19
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		53,254.000	Local 25.029187	1,332,904.32	28.690000	1,527,857.26	194,952.94	0.18
			Base 25.029187	1,332,904.32	28.690000	1,527,857.26	194,952.94	0.18
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		24,595.000	Local 45.572237	1,120,849.16	46.830000	1,151,783.85	30,934.69	0.13
			Base 45.572237	1,120,849.16	46.830000	1,151,783.85	30,934.69	0.13
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		36,285.000	Local 33.271003	1,207,238.36	38.490000	1,396,609.65	189,371.29	0.16
			Base 33.271003	1,207,238.36	38.490000	1,396,609.65	189,371.29	0.16
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		25,550.000	Local 20.462582	522,818.98	43.070000	1,100,438.50	577,619.52	0.13
			Base 20.462582	522,818.98	43.070000	1,100,438.50	577,619.52	0.13
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		30,578.000	Local 30.288929	926,174.87	22.230000	679,748.94	-246,425.93	0.08
			Base 30.288929	926,174.87	22.230000	679,748.94	-246,425.93	0.08
088929104	BGC GROUP INC A COMMON STOCK USD.01							
		276,957.000	Local 7.709041	2,135,073.00	8.670000	2,401,217.19	266,144.19	0.28
			Base 7.709041	2,135,073.00	8.670000	2,401,217.19	266,144.19	0.28
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		25,482.000	Local 44.795514	1,141,479.28	21.480000	547,353.36	-594,125.92	0.06
			Base 44.795514	1,141,479.28	21.480000	547,353.36	-594,125.92	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		16,639.000	Local 36.701680	610,679.25	35.040000	583,030.56	-27,648.69	0.07
			Base 36.701680	610,679.25	35.040000	583,030.56	-27,648.69	0.07

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09239B109	BLACKLINE INC COMMON STOCK USD.01							
		36,414.000	Local 62.382146	2,271,583.48	47.720000	1,737,676.08	-533,907.40	0.20
			Base 62.382146	2,271,583.48	47.720000	1,737,676.08	-533,907.40	0.20
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01							
		123,372.000	Local 22.118013	2,728,743.47	17.440000	2,151,607.68	-577,135.79	0.25
			Base 22.118013	2,728,743.47	17.440000	2,151,607.68	-577,135.79	0.25
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		62,162.000	Local 18.447329	1,146,722.85	21.800000	1,355,131.60	208,408.75	0.16
			Base 18.447329	1,146,722.85	21.800000	1,355,131.60	208,408.75	0.16
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		28,348.000	Local 42.090714	1,193,187.57	137.290000	3,891,896.92	2,698,709.35	0.45
			Base 42.090714	1,193,187.57	137.290000	3,891,896.92	2,698,709.35	0.45
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		21,697.000	Local 43.619728	946,417.24	118.930000	2,580,424.21	1,634,006.97	0.30
			Base 43.619728	946,417.24	118.930000	2,580,424.21	1,634,006.97	0.30
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		102,817.000	Local 28.262596	2,905,875.38	27.250000	2,801,763.25	-104,112.13	0.32
			Base 28.262596	2,905,875.38	27.250000	2,801,763.25	-104,112.13	0.32
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		32,074.000	Local 37.891406	1,215,328.96	68.270000	2,189,691.98	974,363.02	0.25
			Base 37.891406	1,215,328.96	68.270000	2,189,691.98	974,363.02	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		123,229.000	Local 10.196447	1,256,497.92	4.610000	568,085.69	-688,412.23	0.07
			Base 10.196447	1,256,497.92	4.610000	568,085.69	-688,412.23	0.07
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		23,183.000	Local 12.967970	300,636.46	22.170000	513,967.11	213,330.65	0.06
			Base 12.967970	300,636.46	22.170000	513,967.11	213,330.65	0.06
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		31,668.000	Local 25.692953	813,644.45	70.630000	2,236,710.84	1,423,066.39	0.26
			Base 25.692953	813,644.45	70.630000	2,236,710.84	1,423,066.39	0.26

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		17,191.000	Local 29.221372	502,344.60	35.910000	617,328.81	114,984.21	0.07
			Base 29.221372	502,344.60	35.910000	617,328.81	114,984.21	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		63,632.000	Local 11.700447	744,522.84	8.650000	550,416.80	-194,106.04	0.06
			Base 11.700447	744,522.84	8.650000	550,416.80	-194,106.04	0.06
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		20,917.000	Local 36.028514	753,608.42	38.540000	806,141.18	52,532.76	0.09
			Base 36.028514	753,608.42	38.540000	806,141.18	52,532.76	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		20,244.000	Local 34.298884	694,346.61	43.150000	873,528.60	179,181.99	0.10
			Base 34.298884	694,346.61	43.150000	873,528.60	179,181.99	0.10
126501105	CTS CORP COMMON STOCK							
		22,310.000	Local 20.400255	455,129.69	52.950000	1,181,314.50	726,184.81	0.14
			Base 20.400255	455,129.69	52.950000	1,181,314.50	726,184.81	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK							
		94,788.000	Local 17.785707	1,685,871.61	16.540000	1,567,793.52	-118,078.09	0.18
			Base 17.785707	1,685,871.61	16.540000	1,567,793.52	-118,078.09	0.18
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		20,875.000	Local 26.616040	555,609.84	27.860000	581,577.50	25,967.66	0.07
			Base 26.616040	555,609.84	27.860000	581,577.50	25,967.66	0.07
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		3,258.000	Local 388.792532	1,266,686.07	385.910000	1,257,294.78	-9,391.29	0.15
			Base 388.792532	1,266,686.07	385.910000	1,257,294.78	-9,391.29	0.15
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		29,106.000	Local 34.875709	1,015,092.40	61.670000	1,794,967.02	779,874.62	0.21
			Base 34.875709	1,015,092.40	61.670000	1,794,967.02	779,874.62	0.21
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		12,745.000	Local 40.676717	518,424.76	26.970000	343,732.65	-174,692.11	0.04
			Base 40.676717	518,424.76	26.970000	343,732.65	-174,692.11	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
129500104	CALERES INC COMMON STOCK USD.01								
	23,896.000	Local	16.870764	403,143.78	34.680000	828,713.28	425,569.50	0.10	
		Base	16.870764	403,143.78	34.680000	828,713.28	425,569.50	0.10	
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
	46,187.000	Local	43.825465	2,024,166.76	47.350000	2,186,954.45	162,787.69	0.25	
		Base	43.825465	2,024,166.76	47.350000	2,186,954.45	162,787.69	0.25	
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
	41,323.000	Local	39.171179	1,618,670.63	49.890000	2,061,604.47	442,933.84	0.24	
		Base	39.171179	1,618,670.63	49.890000	2,061,604.47	442,933.84	0.24	
13100M509	CALIX INC COMMON STOCK								
	41,975.000	Local	31.958767	1,341,469.26	35.700000	1,498,507.50	157,038.24	0.17	
		Base	31.958767	1,341,469.26	35.700000	1,498,507.50	157,038.24	0.17	
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01								
	101,733.000	Local	14.256429	1,450,349.33	15.650000	1,592,121.45	141,772.12	0.18	
		Base	14.256429	1,450,349.33	15.650000	1,592,121.45	141,772.12	0.18	
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
	88,996.000	Local	11.396522	1,014,244.86	5.170000	460,109.32	-554,135.54	0.05	
		Base	11.396522	1,014,244.86	5.170000	460,109.32	-554,135.54	0.05	
14174T107	CARETRUST REIT INC REIT USD.01								
	100,763.000	Local	17.635138	1,776,969.44	25.570000	2,576,509.91	799,540.47	0.30	
		Base	17.635138	1,776,969.44	25.570000	2,576,509.91	799,540.47	0.30	
141788109	CARGURUS INC COMMON STOCK USD.001								
	61,350.000	Local	21.873841	1,341,960.16	24.210000	1,485,283.50	143,323.34	0.17	
		Base	21.873841	1,341,960.16	24.210000	1,485,283.50	143,323.34	0.17	
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
	35,381.000	Local	25.329158	896,170.95	110.870000	3,922,691.47	3,026,520.52	0.45	
		Base	25.329158	896,170.95	110.870000	3,922,691.47	3,026,520.52	0.45	
14575E105	CARS.COM INC COMMON STOCK USD.01								
	44,103.000	Local	15.578950	687,078.41	20.230000	892,203.69	205,125.28	0.10	
		Base	15.578950	687,078.41	20.230000	892,203.69	205,125.28	0.10	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		79,972.000	Local 13.664124	1,092,747.35	16.170000	1,293,147.24	200,399.89	0.15
			Base 13.664124	1,092,747.35	16.170000	1,293,147.24	200,399.89	0.15
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		52,020.000	Local 35.243492	1,833,366.45	36.840000	1,916,416.80	83,050.35	0.22
			Base 35.243492	1,833,366.45	36.840000	1,916,416.80	83,050.35	0.22
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		5,558.000	Local 150.704543	837,615.85	357.200000	1,985,317.60	1,147,701.75	0.23
			Base 150.704543	837,615.85	357.200000	1,985,317.60	1,147,701.75	0.23
15202L107	CENTERSPACE REIT							
		10,779.000	Local 76.749141	827,278.99	68.260000	735,774.54	-91,504.45	0.09
			Base 76.749141	827,278.99	68.260000	735,774.54	-91,504.45	0.09
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		6,822.000	Local 20.646271	140,848.86	43.450000	296,415.90	155,567.04	0.03
			Base 20.646271	140,848.86	43.450000	296,415.90	155,567.04	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		40,353.000	Local 19.392264	782,536.04	37.350000	1,507,184.55	724,648.51	0.17
			Base 19.392264	782,536.04	37.350000	1,507,184.55	724,648.51	0.17
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		19,364.000	Local 22.042947	426,839.62	20.280000	392,701.92	-34,137.70	0.05
			Base 22.042947	426,839.62	20.280000	392,701.92	-34,137.70	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		37,053.000	Local 11.994589	444,435.50	18.330000	679,181.49	234,745.99	0.08
			Base 11.994589	444,435.50	18.330000	679,181.49	234,745.99	0.08
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		20,249.000	Local 34.277784	694,090.84	84.410000	1,709,218.09	1,015,127.25	0.20
			Base 34.277784	694,090.84	84.410000	1,709,218.09	1,015,127.25	0.20
156727109	CERENCE INC COMMON STOCK USD.01							
		29,841.000	Local 34.119815	1,018,169.41	3.440000	102,653.04	-915,516.37	0.01
			Base 34.119815	1,018,169.41	3.440000	102,653.04	-915,516.37	0.01

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15687V109	CERTARA INC COMMON STOCK USD.01	76,685.000	Local 22.967371	1,761,252.82	16.950000	1,299,810.75	-461,442.07	0.15
			Base 22.967371	1,761,252.82	16.950000	1,299,810.75	-461,442.07	0.15
157210105	CEVA INC COMMON STOCK USD.001	16,871.000	Local 28.114220	474,315.00	19.920000	336,070.32	-138,244.68	0.04
			Base 28.114220	474,315.00	19.920000	336,070.32	-138,244.68	0.04
16208T102	CHATHAM LODGING TRUST REIT USD.01	34,981.000	Local 16.589477	580,316.48	8.460000	295,939.26	-284,377.22	0.03
			Base 16.589477	580,316.48	8.460000	295,939.26	-284,377.22	0.03
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	33,447.000	Local 27.959724	935,168.88	38.480000	1,287,040.56	351,871.68	0.15
			Base 27.959724	935,168.88	38.480000	1,287,040.56	351,871.68	0.15
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	25,278.000	Local 29.437365	744,117.71	39.420000	996,458.76	252,341.05	0.12
			Base 29.437365	744,117.71	39.420000	996,458.76	252,341.05	0.12
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	15,921.000	Local 100.244301	1,595,989.51	112.010000	1,783,311.21	187,321.70	0.21
			Base 100.244301	1,595,989.51	112.010000	1,783,311.21	187,321.70	0.21
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01	12,425.000	Local 25.665344	318,891.90	26.710000	331,871.75	12,979.85	0.04
			Base 25.665344	318,891.90	26.710000	331,871.75	12,979.85	0.04
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001	75,959.000	Local 15.915170	1,208,900.40	17.270000	1,311,811.93	102,911.53	0.15
			Base 15.915170	1,208,900.40	17.270000	1,311,811.93	102,911.53	0.15
177835105	CITY HOLDING CO COMMON STOCK USD2.5	10,597.000	Local 55.423905	587,327.12	102.220000	1,083,225.34	495,898.22	0.13
			Base 55.423905	587,327.12	102.220000	1,083,225.34	495,898.22	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001	11,860.000	Local 35.844073	425,110.71	53.140000	630,240.40	205,129.69	0.07
			Base 35.844073	425,110.71	53.140000	630,240.40	205,129.69	0.07

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01	24,785.000	Local	23.574699	584,298.92	25.680000	636,478.80	52,179.88	0.07
			Base	23.574699	584,298.92	25.680000	636,478.80	52,179.88	0.07
18539C204	CLEARWAY ENERGY INC C COMMON STOCK	58,994.000	Local	24.913774	1,469,763.17	28.000000	1,651,832.00	182,068.83	0.19
			Base	24.913774	1,469,763.17	28.000000	1,651,832.00	182,068.83	0.19
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	30,098.000	Local	50.621468	1,523,604.94	59.220000	1,782,403.56	258,798.62	0.21
			Base	50.621468	1,523,604.94	59.220000	1,782,403.56	258,798.62	0.21
19247A100	COHEN + STEERS INC COMMON STOCK USD.01	18,296.000	Local	69.858043	1,278,122.76	70.290000	1,286,025.84	7,903.08	0.15
			Base	69.858043	1,278,122.76	70.290000	1,286,025.84	7,903.08	0.15
192576106	COHU INC COMMON STOCK USD1.0	34,015.000	Local	19.044029	647,782.63	32.240000	1,096,643.60	448,860.97	0.13
			Base	19.044029	647,782.63	32.240000	1,096,643.60	448,860.97	0.13
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001	23,351.000	Local	22.460173	524,467.51	33.140000	773,852.14	249,384.63	0.09
			Base	22.460173	524,467.51	33.140000	773,852.14	249,384.63	0.09
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0	38,184.000	Local	45.287914	1,729,273.70	45.460000	1,735,844.64	6,570.94	0.20
			Base	45.287914	1,729,273.70	45.460000	1,735,844.64	6,570.94	0.20
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01	17,354.000	Local	33.274205	577,440.56	23.460000	407,124.84	-170,315.72	0.05
			Base	33.274205	577,440.56	23.460000	407,124.84	-170,315.72	0.05
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	24,256.000	Local	56.907891	1,380,357.81	12.960000	314,357.76	-1,066,000.05	0.04
			Base	56.907891	1,380,357.81	12.960000	314,357.76	-1,066,000.05	0.04
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5	65,791.000	Local	11.675961	768,173.14	11.710000	770,412.61	2,239.47	0.09
			Base	11.675961	768,173.14	11.710000	770,412.61	2,239.47	0.09

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
207410101	CONMED CORP COMMON STOCK USD.01							
		22,020.000	Local 62.937591	1,385,885.76	76.440000	1,683,208.80	297,323.04	0.19
			Base 62.937591	1,385,885.76	76.440000	1,683,208.80	297,323.04	0.19
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		19,077.000	Local 26.431686	504,237.27	103.670000	1,977,712.59	1,473,475.32	0.23
			Base 26.431686	504,237.27	103.670000	1,977,712.59	1,473,475.32	0.23
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		53,247.000	Local 15.079243	802,924.47	4.400000	234,286.80	-568,637.67	0.03
			Base 15.079243	802,924.47	4.400000	234,286.80	-568,637.67	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		64,953.000	Local 19.246645	1,250,127.35	30.170000	1,959,632.01	709,504.66	0.23
			Base 19.246645	1,250,127.35	30.170000	1,959,632.01	709,504.66	0.23
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01							
		33,456.000	Local 21.536986	720,541.40	18.740000	626,965.44	-93,575.96	0.07
			Base 21.536986	720,541.40	18.740000	626,965.44	-93,575.96	0.07
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		81,346.000	Local 10.160582	826,522.68	16.050000	1,305,603.30	479,080.62	0.15
			Base 10.160582	826,522.68	16.050000	1,305,603.30	479,080.62	0.15
22041X102	CORSAIR GAMING INC COMMON STOCK							
		30,970.000	Local 18.875589	584,576.99	11.590000	358,942.30	-225,634.69	0.04
			Base 18.875589	584,576.99	11.590000	358,942.30	-225,634.69	0.04
221006109	CORVEL CORP COMMON STOCK USD.0001							
		6,487.000	Local 73.643279	477,723.95	239.850000	1,555,906.95	1,078,183.00	0.18
			Base 73.643279	477,723.95	239.850000	1,555,906.95	1,078,183.00	0.18
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		15,885.000	Local 104.838180	1,665,354.49	48.780000	774,870.30	-890,484.19	0.09
			Base 104.838180	1,665,354.49	48.780000	774,870.30	-890,484.19	0.09
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		23,659.000	Local 12.069223	285,545.74	15.120000	357,724.08	72,178.34	0.04
			Base 12.069223	285,545.74	15.120000	357,724.08	72,178.34	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
228903100	ARTIVION INC COMMON STOCK USD.01							
		27,923.000	Local 15.165329	423,461.47	23.600000	658,982.80	235,521.33	0.08
			Base 15.165329	423,461.47	23.600000	658,982.80	235,521.33	0.08
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		20,262.000	Local 29.218131	592,017.77	45.300000	917,868.60	325,850.83	0.11
			Base 29.218131	592,017.77	45.300000	917,868.60	325,850.83	0.11
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
		70,853.000	Local 10.629159	753,107.80	5.630000	398,902.39	-354,205.41	0.05
			Base 10.629159	753,107.80	5.630000	398,902.39	-354,205.41	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		9,498.000	Local 44.580903	423,429.42	49.680000	471,860.64	48,431.22	0.05
			Base 44.580903	423,429.42	49.680000	471,860.64	48,431.22	0.05
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		130,943.000	Local 21.004919	2,750,447.12	15.550000	2,036,163.65	-714,283.47	0.24
			Base 21.004919	2,750,447.12	15.550000	2,036,163.65	-714,283.47	0.24
235825205	DANA INC COMMON STOCK USD.01							
		91,983.000	Local 16.368660	1,505,638.48	14.060000	1,293,280.98	-212,357.50	0.15
			Base 16.368660	1,505,638.48	14.060000	1,293,280.98	-212,357.50	0.15
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		23,022.000	Local 32.985373	759,389.26	51.090000	1,176,193.98	416,804.72	0.14
			Base 32.985373	759,389.26	51.090000	1,176,193.98	416,804.72	0.14
248019101	DELUXE CORP COMMON STOCK USD1.0							
		31,291.000	Local 28.278418	884,859.99	22.730000	711,244.43	-173,615.56	0.08
			Base 28.278418	884,859.99	22.730000	711,244.43	-173,615.56	0.08
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		30,602.000	Local 16.356118	500,529.93	10.050000	307,550.10	-192,979.83	0.04
			Base 16.356118	500,529.93	10.050000	307,550.10	-192,979.83	0.04
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		150,101.000	Local 9.529882	1,430,444.80	8.470000	1,271,355.47	-159,089.33	0.15
			Base 9.529882	1,430,444.80	8.470000	1,271,355.47	-159,089.33	0.15

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		25,961.000	Local 14.719168	382,124.31	24.360000	632,409.96	250,285.65	0.07
			Base 14.719168	382,124.31	24.360000	632,409.96	250,285.65	0.07
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025							
		2,340.000	Local 36.214299	84,741.46	37.050000	86,697.00	1,955.54	0.01
			Base 36.214299	84,741.46	37.050000	86,697.00	1,955.54	0.01
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		25,019.000	Local 27.217776	680,961.55	18.470000	462,100.93	-218,860.62	0.05
			Base 27.217776	680,961.55	18.470000	462,100.93	-218,860.62	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		11,058.000	Local 61.128486	675,958.80	39.450000	436,238.10	-239,720.70	0.05
			Base 61.128486	675,958.80	39.450000	436,238.10	-239,720.70	0.05
254543101	DIODES INC COMMON STOCK USD.667							
		32,895.000	Local 45.168916	1,485,831.49	74.130000	2,438,506.35	952,674.86	0.28
			Base 45.168916	1,485,831.49	74.130000	2,438,506.35	952,674.86	0.28
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		17,716.000	Local 24.675878	437,157.85	60.960000	1,079,967.36	642,809.51	0.12
			Base 24.675878	437,157.85	60.960000	1,079,967.36	642,809.51	0.12
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		20,292.000	Local 57.765947	1,172,186.60	91.970000	1,866,255.24	694,068.64	0.22
			Base 57.765947	1,172,186.60	91.970000	1,866,255.24	694,068.64	0.22
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
		99,808.000	Local 28.301255	2,824,691.63	18.200000	1,816,505.60	-1,008,186.03	0.21
			Base 28.301255	2,824,691.63	18.200000	1,816,505.60	-1,008,186.03	0.21
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		119,391.000	Local 12.544184	1,497,662.73	13.950000	1,665,504.45	167,841.72	0.19
			Base 12.544184	1,497,662.73	13.950000	1,665,504.45	167,841.72	0.19
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		24,476.000	Local 34.525651	845,049.84	19.340000	473,365.84	-371,684.00	0.05
			Base 34.525651	845,049.84	19.340000	473,365.84	-371,684.00	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333								
	21,007.000	Local	91.809902	1,928,650.62	179.960000	3,780,419.72	1,851,769.10	0.44	
		Base	91.809902	1,928,650.62	179.960000	3,780,419.72	1,851,769.10	0.44	
268158201	DYNVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	92,556.000	Local	10.659880	986,635.89	11.990000	1,109,746.44	123,110.55	0.13	
		Base	10.659880	986,635.89	11.990000	1,109,746.44	123,110.55	0.13	
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
	21,428.000	Local	50.584623	1,083,927.31	18.030000	386,346.84	-697,580.47	0.04	
		Base	50.584623	1,083,927.31	18.030000	386,346.84	-697,580.47	0.04	
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
	68,168.000	Local	20.867708	1,422,509.95	11.840000	807,109.12	-615,400.83	0.09	
		Base	20.867708	1,422,509.95	11.840000	807,109.12	-615,400.83	0.09	
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
	86,251.000	Local	17.526153	1,511,648.23	19.200000	1,656,019.20	144,370.97	0.19	
		Base	17.526153	1,511,648.23	19.200000	1,656,019.20	144,370.97	0.19	
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
	35,754.000	Local	42.744085	1,528,272.01	38.580000	1,379,389.32	-148,882.69	0.16	
		Base	42.744085	1,528,272.01	38.580000	1,379,389.32	-148,882.69	0.16	
28852N109	ELLINGTON FINANCIAL INC REIT								
	56,764.000	Local	16.667621	946,120.86	12.120000	687,979.68	-258,141.18	0.08	
		Base	16.667621	946,120.86	12.120000	687,979.68	-258,141.18	0.08	
29082K105	EMBECTA CORP COMMON STOCK USD.01								
	41,229.000	Local	31.554063	1,300,942.45	12.370000	510,002.73	-790,939.72	0.06	
		Base	31.554063	1,300,942.45	12.370000	510,002.73	-790,939.72	0.06	
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
	18,417.000	Local	27.311418	502,994.39	42.180000	776,829.06	273,834.67	0.09	
		Base	27.311418	502,994.39	42.180000	776,829.06	273,834.67	0.09	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	16,848.000	Local	36.113756	608,444.56	44.240000	745,355.52	136,910.96	0.09	
		Base	36.113756	608,444.56	44.240000	745,355.52	136,910.96	0.09	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		11,296.000	Local 59.447942	671,523.95	288.730000	3,261,494.08	2,589,970.13	0.38
			Base 59.447942	671,523.95	288.730000	3,261,494.08	2,589,970.13	0.38
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		47,801.000	Local 33.287762	1,591,188.33	28.620000	1,368,064.62	-223,123.71	0.16
			Base 33.287762	1,591,188.33	28.620000	1,368,064.62	-223,123.71	0.16
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		38,758.000	Local 23.446888	908,754.50	39.320000	1,523,964.56	615,210.06	0.18
			Base 23.446888	908,754.50	39.320000	1,523,964.56	615,210.06	0.18
29332G102	ENHABIT INC COMMON STOCK USD.01							
		35,895.000	Local 20.379841	731,534.39	9.190000	329,875.05	-401,659.34	0.04
			Base 20.379841	731,534.39	9.190000	329,875.05	-401,659.34	0.04
29355X107	ENPRO INC COMMON STOCK USD.01							
		14,970.000	Local 61.694432	923,565.64	153.260000	2,294,302.20	1,370,736.56	0.27
			Base 61.694432	923,565.64	153.260000	2,294,302.20	1,370,736.56	0.27
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		20,829.000	Local 25.118657	523,196.50	61.650000	1,284,107.85	760,911.35	0.15
			Base 25.118657	523,196.50	61.650000	1,284,107.85	760,911.35	0.15
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		40,247.000	Local 37.371588	1,504,094.31	121.240000	4,879,546.28	3,375,451.97	0.56
			Base 37.371588	1,504,094.31	121.240000	4,879,546.28	3,375,451.97	0.56
29404K106	ENVESTNET INC COMMON STOCK							
		35,614.000	Local 34.959163	1,245,035.64	65.510000	2,333,073.14	1,088,037.50	0.27
			Base 34.959163	1,245,035.64	65.510000	2,333,073.14	1,088,037.50	0.27
294268107	EPLUS INC COMMON STOCK USD.01							
		19,078.000	Local 31.536334	601,650.18	74.840000	1,427,797.52	826,147.34	0.17
			Base 31.536334	601,650.18	74.840000	1,427,797.52	826,147.34	0.17
29430C102	VESTIS CORP COMMON STOCK USD.01							
		94,118.000	Local 20.188142	1,900,067.57	12.320000	1,159,533.76	-740,533.81	0.13
			Base 20.188142	1,900,067.57	12.320000	1,159,533.76	-740,533.81	0.13

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		18,472.000	Local 53.841529	994,560.72	109.130000	2,015,849.36	1,021,288.64	0.23
			Base 53.841529	994,560.72	109.130000	2,015,849.36	1,021,288.64	0.23
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		111,719.000	Local 22.984422	2,567,796.61	26.780000	2,991,834.82	424,038.21	0.35
			Base 22.984422	2,567,796.61	26.780000	2,991,834.82	424,038.21	0.35
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		16,369.000	Local 21.073530	344,952.62	29.110000	476,501.59	131,548.97	0.06
			Base 21.073530	344,952.62	29.110000	476,501.59	131,548.97	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
		46,278.000	Local 26.367190	1,220,220.80	34.970000	1,618,341.66	398,120.86	0.19
			Base 26.367190	1,220,220.80	34.970000	1,618,341.66	398,120.86	0.19
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK USD.001							
		2,097.000	Local 22.000000	46,134.00	40.410000	84,739.77	38,605.77	0.01
			Base 22.000000	46,134.00	40.410000	84,739.77	38,605.77	0.01
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
		55,063.000	Local 19.174463	1,055,803.48	11.210000	617,256.23	-438,547.25	0.07
			Base 19.174463	1,055,803.48	11.210000	617,256.23	-438,547.25	0.07
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		92,176.000	Local 12.049842	1,110,706.25	11.150000	1,027,762.40	-82,943.85	0.12
			Base 12.049842	1,110,706.25	11.150000	1,027,762.40	-82,943.85	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		37,366.000	Local 15.412039	575,886.24	10.490000	391,969.34	-183,916.90	0.05
			Base 15.412039	575,886.24	10.490000	391,969.34	-183,916.90	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		25,156.000	Local 33.169595	834,414.34	37.000000	930,772.00	96,357.66	0.11
			Base 33.169595	834,414.34	37.000000	930,772.00	96,357.66	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		43,628.000	Local 20.563906	897,162.08	92.020000	4,014,648.56	3,117,486.48	0.46
			Base 20.563906	897,162.08	92.020000	4,014,648.56	3,117,486.48	0.46

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	120,585.000	Local 7.787446	939,049.15	17.730000	2,137,972.05	1,198,922.90	0.25
			Base 7.787446	939,049.15	17.730000	2,137,972.05	1,198,922.90	0.25
318910106	FIRST BANCORP/NC COMMON STOCK	29,436.000	Local 36.223353	1,066,270.61	31.550000	928,705.80	-137,564.81	0.11
			Base 36.223353	1,066,270.61	31.550000	928,705.80	-137,564.81	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	72,895.000	Local 9.614666	700,861.09	13.510000	984,811.45	283,950.36	0.11
			Base 9.614666	700,861.09	13.510000	984,811.45	283,950.36	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK	68,125.000	Local 20.815800	1,418,076.35	22.300000	1,519,187.50	101,111.15	0.18
			Base 20.815800	1,418,076.35	22.300000	1,519,187.50	101,111.15	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01	91,380.000	Local 19.329915	1,766,367.62	20.330000	1,857,755.40	91,387.78	0.21
			Base 19.329915	1,766,367.62	20.330000	1,857,755.40	91,387.78	0.21
344849104	FOOT LOCKER INC COMMON STOCK USD.01	58,659.000	Local 18.180044	1,066,423.18	27.730000	1,626,614.07	560,190.89	0.19
			Base 18.180044	1,066,423.18	27.730000	1,626,614.07	560,190.89	0.19
346375108	FORMFACTOR INC COMMON STOCK USD.001	55,738.000	Local 21.449278	1,195,539.87	54.720000	3,049,983.36	1,854,443.49	0.35
			Base 21.449278	1,195,539.87	54.720000	3,049,983.36	1,854,443.49	0.35
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001	63,584.000	Local 32.704898	2,079,508.24	25.390000	1,614,397.76	-465,110.48	0.19
			Base 32.704898	2,079,508.24	25.390000	1,614,397.76	-465,110.48	0.19
349853101	FORWARD AIR CORP COMMON STOCK USD.01	22,052.000	Local 47.781066	1,053,668.06	16.800000	370,473.60	-683,194.46	0.04
			Base 47.781066	1,053,668.06	16.800000	370,473.60	-683,194.46	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001	79,434.000	Local 22.184580	1,762,209.90	24.410000	1,938,983.94	176,774.04	0.22
			Base 22.184580	1,762,209.90	24.410000	1,938,983.94	176,774.04	0.22

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	30,346.000	Local 46.622207	1,414,797.48	46.620000	1,414,730.52	-66.96	0.16
			Base 46.622207	1,414,797.48	46.620000	1,414,730.52	-66.96	0.16
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01	58,767.000	Local 15.198903	893,193.95	12.740000	748,691.58	-144,502.37	0.09
			Base 15.198903	893,193.95	12.740000	748,691.58	-144,502.37	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	28,405.000	Local 44.820538	1,273,127.38	99.480000	2,825,729.40	1,552,602.02	0.33
			Base 44.820538	1,273,127.38	99.480000	2,825,729.40	1,552,602.02	0.33
35905A109	FRONTDOOR INC COMMON STOCK USD.01	57,012.000	Local 23.811792	1,357,557.89	35.370000	2,016,514.44	658,956.55	0.23
			Base 23.811792	1,357,557.89	35.370000	2,016,514.44	658,956.55	0.23
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	14,429.000	Local 52.496114	757,466.43	20.650000	297,958.85	-459,507.58	0.03
			Base 52.496114	757,466.43	20.650000	297,958.85	-459,507.58	0.03
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	38,815.000	Local 40.081190	1,555,751.40	79.630000	3,090,838.45	1,535,087.05	0.36
			Base 40.081190	1,555,751.40	79.630000	3,090,838.45	1,535,087.05	0.36
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	129,222.000	Local 13.087467	1,691,188.66	16.840000	2,176,098.48	484,909.82	0.25
			Base 13.087467	1,691,188.66	16.840000	2,176,098.48	484,909.82	0.25
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01	87,400.000	Local 8.709878	761,243.32	14.540000	1,270,796.00	509,552.68	0.15
			Base 8.709878	761,243.32	14.540000	1,270,796.00	509,552.68	0.15
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	29,141.000	Local 30.744745	895,932.61	30.060000	875,978.46	-19,954.15	0.10
			Base 30.744745	895,932.61	30.060000	875,978.46	-19,954.15	0.10
36251C103	GMS INC COMMON STOCK USD.01	28,511.000	Local 28.681273	817,731.78	93.960000	2,678,893.56	1,861,161.78	0.31
			Base 28.681273	817,731.78	93.960000	2,678,893.56	1,861,161.78	0.31

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		322,937.000	Local 4.103458	1,325,158.32	6.290000	2,031,273.73	706,115.41	0.23
			Base 4.103458	1,325,158.32	6.290000	2,031,273.73	706,115.41	0.23
37253A103	GENTHERM INC COMMON STOCK							
		23,483.000	Local 52.776561	1,239,351.98	53.940000	1,266,673.02	27,321.04	0.15
			Base 52.776561	1,239,351.98	53.940000	1,266,673.02	27,321.04	0.15
374297109	GETTY REALTY CORP REIT USD.01							
		35,403.000	Local 24.664033	873,180.77	27.610000	977,476.83	104,296.06	0.11
			Base 24.664033	873,180.77	27.610000	977,476.83	104,296.06	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		21,793.000	Local 29.492982	642,740.56	75.460000	1,644,499.78	1,001,759.22	0.19
			Base 29.492982	642,740.56	75.460000	1,644,499.78	1,001,759.22	0.19
377322102	GLAUKOS CORP COMMON STOCK USD.001							
		34,943.000	Local 41.421961	1,447,407.58	112.720000	3,938,774.96	2,491,367.38	0.46
			Base 41.421961	1,447,407.58	112.720000	3,938,774.96	2,491,367.38	0.46
379378201	GLOBAL NET LEASE INC REIT USD.01							
		139,846.000	Local 13.471567	1,883,944.75	7.480000	1,046,048.08	-837,896.67	0.12
			Base 13.471567	1,883,944.75	7.480000	1,046,048.08	-837,896.67	0.12
38046C109	GOGO INC COMMON STOCK USD.0001							
		44,282.000	Local 22.148998	980,801.93	10.585000	468,724.97	-512,076.96	0.05
			Base 22.148998	980,801.93	10.585000	468,724.97	-512,076.96	0.05
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
		15,368.000	Local 54.701473	840,652.24	30.270000	465,189.36	-375,462.88	0.05
			Base 54.701473	840,652.24	30.270000	465,189.36	-375,462.88	0.05
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
		17,507.000	Local 75.224994	1,316,963.97	64.500000	1,129,201.50	-187,762.47	0.13
			Base 75.224994	1,316,963.97	64.500000	1,129,201.50	-187,762.47	0.13
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		31,458.000	Local 28.019738	881,444.93	62.290000	1,959,518.82	1,078,073.89	0.23
			Base 28.019738	881,444.93	62.290000	1,959,518.82	1,078,073.89	0.23

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	18,196.000	Local 24.021410	437,093.58	54.600000	993,501.60	556,408.02	0.11
			Base 24.021410	437,093.58	54.600000	993,501.60	556,408.02	0.11
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	32,300.000	Local 32.412179	1,046,913.38	9.910000	320,093.00	-726,820.38	0.04
			Base 32.412179	1,046,913.38	9.910000	320,093.00	-726,820.38	0.04
393222104	GREEN PLAINS INC COMMON STOCK USD.001	46,016.000	Local 25.709894	1,183,066.49	17.170000	790,094.72	-392,971.77	0.09
			Base 25.709894	1,183,066.49	17.170000	790,094.72	-392,971.77	0.09
393657101	GREENBRIER COMPANIES INC COMMON STOCK	22,262.000	Local 33.637745	748,843.47	55.250000	1,229,975.50	481,132.03	0.14
			Base 33.637745	748,843.47	55.250000	1,229,975.50	481,132.03	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25	27,359.000	Local 19.887200	544,093.90	67.540000	1,847,826.86	1,303,732.96	0.21
			Base 19.887200	544,093.90	67.540000	1,847,826.86	1,303,732.96	0.21
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	9,509.000	Local 92.973617	884,086.12	310.980000	2,957,108.82	2,073,022.70	0.34
			Base 92.973617	884,086.12	310.980000	2,957,108.82	2,073,022.70	0.34
401617105	GUESS? INC COMMON STOCK USD.01	19,610.000	Local 15.314125	300,310.00	23.270000	456,324.70	156,014.70	0.05
			Base 15.314125	300,310.00	23.270000	456,324.70	156,014.70	0.05
40416E103	HCI GROUP INC COMMON STOCK	4,881.000	Local 63.239168	308,670.38	95.880000	467,990.28	159,319.90	0.05
			Base 63.239168	308,670.38	95.880000	467,990.28	159,319.90	0.05
404251100	HNI CORP COMMON STOCK USD1.0	33,352.000	Local 40.993896	1,367,228.41	47.050000	1,569,211.60	201,983.19	0.18
			Base 40.993896	1,367,228.41	47.050000	1,569,211.60	201,983.19	0.18
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	64,323.000	Local 16.357650	1,052,173.09	7.660000	492,714.18	-559,458.91	0.06
			Base 16.357650	1,052,173.09	7.660000	492,714.18	-559,458.91	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
410345102	HANESBRANDS INC COMMON STOCK USD.01	250,643.000	Local 5.169726	1,295,755.75	5.120000	1,283,292.16	-12,463.59	0.15
			Base 5.169726	1,295,755.75	5.120000	1,283,292.16	-12,463.59	0.15
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	21,633.000	Local 14.777923	319,690.80	15.760000	340,936.08	21,245.28	0.04
			Base 14.777923	319,690.80	15.760000	340,936.08	21,245.28	0.04
41068X100	HANNON ARMSTRONG SUSTAINABLE REIT USD.01	79,601.000	Local 23.615350	1,879,805.44	33.290000	2,649,917.29	770,111.85	0.31
			Base 23.615350	1,879,805.44	33.290000	2,649,917.29	770,111.85	0.31
413160102	HARMONIC INC COMMON STOCK USD.001	80,488.000	Local 7.390976	594,884.90	12.230000	984,368.24	389,483.34	0.11
			Base 7.390976	594,884.90	12.230000	984,368.24	389,483.34	0.11
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	23,486.000	Local 39.142636	919,303.95	29.400000	690,488.40	-228,815.55	0.08
			Base 39.142636	919,303.95	29.400000	690,488.40	-228,815.55	0.08
415864107	ENVIRI CORP COMMON STOCK USD1.25	57,164.000	Local 13.679406	781,969.57	8.850000	505,901.40	-276,068.17	0.06
			Base 13.679406	781,969.57	8.850000	505,901.40	-276,068.17	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0	9,551.000	Local 17.469697	166,853.08	28.410000	271,343.91	104,490.83	0.03
			Base 17.469697	166,853.08	28.410000	271,343.91	104,490.83	0.03
420261109	HAWKINS INC COMMON STOCK USD.01	13,648.000	Local 24.789538	338,327.62	87.320000	1,191,743.36	853,415.74	0.14
			Base 24.789538	338,327.62	87.320000	1,191,743.36	853,415.74	0.14
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	9,063.000	Local 45.380067	411,279.55	58.820000	533,085.66	121,806.11	0.06
			Base 45.380067	411,279.55	58.820000	533,085.66	121,806.11	0.06
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001	90,280.000	Local 13.902995	1,255,162.35	14.490000	1,308,157.20	52,994.85	0.15
			Base 13.902995	1,255,162.35	14.490000	1,308,157.20	52,994.85	0.15

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		52,879.000	Local 17.275150	913,492.65	10.780000	570,035.62	-343,457.03	0.07
			Base 17.275150	913,492.65	10.780000	570,035.62	-343,457.03	0.07
42222N103	HEALTHSTREAM INC COMMON STOCK							
		17,131.000	Local 25.541568	437,552.60	27.290000	467,504.99	29,952.39	0.05
			Base 25.541568	437,552.60	27.290000	467,504.99	29,952.39	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		32,825.000	Local 17.378625	570,453.38	11.320000	371,579.00	-198,874.38	0.04
			Base 17.378625	570,453.38	11.320000	371,579.00	-198,874.38	0.04
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		14,408.000	Local 25.444849	366,609.39	34.280000	493,906.24	127,296.85	0.06
			Base 25.444849	366,609.39	34.280000	493,906.24	127,296.85	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		101,440.000	Local 5.604273	568,497.41	11.510000	1,167,574.40	599,076.99	0.14
			Base 5.604273	568,497.41	11.510000	1,167,574.40	599,076.99	0.14
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		70,764.000	Local 24.642798	1,743,822.97	38.060000	2,693,277.84	949,454.87	0.31
			Base 24.642798	1,743,822.97	38.060000	2,693,277.84	949,454.87	0.31
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		24,994.000	Local 29.353177	733,653.31	18.130000	453,141.22	-280,512.09	0.05
			Base 29.353177	733,653.31	18.130000	453,141.22	-280,512.09	0.05
428567101	HIBBETT INC COMMON STOCK USD.01							
		8,429.000	Local 39.667441	334,356.86	86.580000	729,782.82	395,425.96	0.08
			Base 39.667441	334,356.86	86.580000	729,782.82	395,425.96	0.08
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		75,692.000	Local 21.413139	1,620,803.28	25.970000	1,965,721.24	344,917.96	0.23
			Base 21.413139	1,620,803.28	25.970000	1,965,721.24	344,917.96	0.23
431571108	HILLENBRAND INC COMMON STOCK							
		50,232.000	Local 28.275538	1,420,336.81	46.490000	2,335,285.68	914,948.87	0.27
			Base 28.275538	1,420,336.81	46.490000	2,335,285.68	914,948.87	0.27

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01		33,123.000	Local	34.643854	1,147,508.37	30.590000	1,013,232.57	-134,275.80	0.12
				Base	34.643854	1,147,508.37	30.590000	1,013,232.57	-134,275.80	0.12
43940T109	HOPE BANCORP INC COMMON STOCK USD.001		86,016.000	Local	11.016200	947,569.50	10.530000	905,748.48	-41,821.02	0.10
				Base	11.016200	947,569.50	10.530000	905,748.48	-41,821.02	0.10
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001		29,241.000	Local	27.301424	798,320.94	34.170000	999,164.97	200,844.03	0.12
				Base	27.301424	798,320.94	34.170000	999,164.97	200,844.03	0.12
443320106	HUB GROUP INC CL A COMMON STOCK USD.01		44,669.000	Local	23.684953	1,057,983.17	43.150000	1,927,467.35	869,484.18	0.22
				Base	23.684953	1,057,983.17	43.150000	1,927,467.35	869,484.18	0.22
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01		90,703.000	Local	11.278250	1,022,971.11	4.910000	445,351.73	-577,619.38	0.05
				Base	11.278250	1,022,971.11	4.910000	445,351.73	-577,619.38	0.05
44891N208	IAC INC COMMON STOCK USD.0001		49,872.000	Local	53.391100	2,662,720.94	49.790000	2,483,126.88	-179,594.06	0.29
				Base	53.391100	2,662,720.94	49.790000	2,483,126.88	-179,594.06	0.29
44930G107	ICU MEDICAL INC COMMON STOCK USD.1		14,520.000	Local	105.540801	1,532,452.43	106.340000	1,544,056.80	11,604.37	0.18
				Base	105.540801	1,532,452.43	106.340000	1,544,056.80	11,604.37	0.18
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001		36,701.000	Local	47.415487	1,740,195.78	50.000000	1,835,050.00	94,854.22	0.21
				Base	47.415487	1,740,195.78	50.000000	1,835,050.00	94,854.22	0.21
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01		30,699.000	Local	62.723588	1,925,551.43	50.790000	1,559,202.21	-366,349.22	0.18
				Base	62.723588	1,925,551.43	50.790000	1,559,202.21	-366,349.22	0.18
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		25,717.000	Local	48.071194	1,236,246.90	46.040000	1,184,010.68	-52,236.22	0.14
				Base	48.071194	1,236,246.90	46.040000	1,184,010.68	-52,236.22	0.14

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45688C107	INGEVITY CORP COMMON STOCK USD.01	24,127.000	Local 51.809087	1,249,997.83	48.850000	1,178,603.95	-71,393.88	0.14
			Base 51.809087	1,249,997.83	48.850000	1,178,603.95	-71,393.88	0.14
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	19,827.000	Local 45.257876	897,327.90	195.500000	3,876,178.50	2,978,850.60	0.45
			Base 45.257876	897,327.90	195.500000	3,876,178.50	2,978,850.60	0.45
45768S105	INNOSPEC INC COMMON STOCK USD.01	17,805.000	Local 65.257053	1,161,901.82	130.800000	2,328,894.00	1,166,992.18	0.27
			Base 65.257053	1,161,901.82	130.800000	2,328,894.00	1,166,992.18	0.27
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	13,926.000	Local 34.590187	481,702.95	32.870000	457,747.62	-23,955.33	0.05
			Base 34.590187	481,702.95	32.870000	457,747.62	-23,955.33	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	16,786.000	Local 59.645013	1,001,201.18	211.840000	3,555,946.24	2,554,745.06	0.41
			Base 59.645013	1,001,201.18	211.840000	3,555,946.24	2,554,745.06	0.41
45781M101	INNOVIVA INC COMMON STOCK USD.01	40,382.000	Local 12.201370	492,715.74	15.790000	637,631.78	144,916.04	0.07
			Base 12.201370	492,715.74	15.790000	637,631.78	144,916.04	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001	20,078.000	Local 111.565588	2,240,013.88	107.780000	2,164,006.84	-76,007.04	0.25
			Base 111.565588	2,240,013.88	107.780000	2,164,006.84	-76,007.04	0.25
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001	23,863.000	Local 51.762566	1,235,210.11	121.240000	2,893,150.12	1,657,940.01	0.33
			Base 51.762566	1,235,210.11	121.240000	2,893,150.12	1,657,940.01	0.33
458334109	INTER PARFUMS INC COMMON STOCK USD.001	12,824.000	Local 43.950477	563,620.92	119.780000	1,536,058.72	972,437.80	0.18
			Base 43.950477	563,620.92	119.780000	1,536,058.72	972,437.80	0.18
458665304	INTERFACE INC COMMON STOCK USD.1	41,607.000	Local 14.695953	611,454.53	16.110000	670,288.77	58,834.24	0.08
			Base 14.695953	611,454.53	16.110000	670,288.77	58,834.24	0.08

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		18,404.000	Local 73.052772	1,344,463.22	113.870000	2,095,663.48	751,200.26	0.24
			Base 73.052772	1,344,463.22	113.870000	2,095,663.48	751,200.26	0.24
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		98,379.000	Local 11.510234	1,132,365.34	6.300000	619,787.70	-512,577.64	0.07
			Base 11.510234	1,132,365.34	6.300000	619,787.70	-512,577.64	0.07
465741106	ITRON INC COMMON STOCK							
		32,575.000	Local 48.789087	1,589,304.52	107.550000	3,503,441.25	1,914,136.73	0.41
			Base 48.789087	1,589,304.52	107.550000	3,503,441.25	1,914,136.73	0.41
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		62,358.000	Local 13.897960	866,649.00	14.400000	897,955.20	31,306.20	0.10
			Base 13.897960	866,649.00	14.400000	897,955.20	31,306.20	0.10
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		11,101.000	Local 97.351767	1,080,701.96	162.710000	1,806,243.71	725,541.75	0.21
			Base 97.351767	1,080,701.96	162.710000	1,806,243.71	725,541.75	0.21
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		14,004.000	Local 87.734177	1,228,629.41	55.360000	775,261.44	-453,367.97	0.09
			Base 87.734177	1,228,629.41	55.360000	775,261.44	-453,367.97	0.09
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
		50,663.000	Local 39.271601	1,989,617.14	76.010000	3,850,894.63	1,861,277.49	0.45
			Base 39.271601	1,989,617.14	76.010000	3,850,894.63	1,861,277.49	0.45
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		238,648.000	Local 4.603569	1,098,632.50	5.590000	1,334,042.32	235,409.82	0.15
			Base 4.603569	1,098,632.50	5.590000	1,334,042.32	235,409.82	0.15
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		22,798.000	Local 60.113539	1,370,468.46	95.530000	2,177,892.94	807,424.48	0.25
			Base 60.113539	1,370,468.46	95.530000	2,177,892.94	807,424.48	0.25
48238T109	OPENLANE INC COMMON STOCK USD.01							
		77,345.000	Local 15.575029	1,204,650.62	17.250000	1,334,201.25	129,550.63	0.15
			Base 15.575029	1,204,650.62	17.250000	1,334,201.25	129,550.63	0.15

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		41,690.000	Local 18.919884	788,769.95	9.460000	394,387.40	-394,382.55	0.05
			Base 18.919884	788,769.95	9.460000	394,387.40	-394,382.55	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		11,381.000	Local 71.164367	809,921.66	97.800000	1,113,061.80	303,140.14	0.13
			Base 71.164367	809,921.66	97.800000	1,113,061.80	303,140.14	0.13
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		22,880.000	Local 17.525495	400,983.32	21.740000	497,411.20	96,427.88	0.06
			Base 17.525495	400,983.32	21.740000	497,411.20	96,427.88	0.06
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		56,760.000	Local 25.885532	1,469,262.79	25.750000	1,461,570.00	-7,692.79	0.17
			Base 25.885532	1,469,262.79	25.750000	1,461,570.00	-7,692.79	0.17
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
		84,838.000	Local 15.843057	1,344,093.27	10.220000	867,044.36	-477,048.91	0.10
			Base 15.843057	1,344,093.27	10.220000	867,044.36	-477,048.91	0.10
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		63,794.000	Local 15.198659	969,583.25	17.520000	1,117,670.88	148,087.63	0.13
			Base 15.198659	969,583.25	17.520000	1,117,670.88	148,087.63	0.13
500255104	KOHL'S CORP COMMON STOCK USD.01							
		79,274.000	Local 20.417728	1,618,594.97	22.390000	1,774,944.86	156,349.89	0.21
			Base 20.417728	1,618,594.97	22.390000	1,774,944.86	156,349.89	0.21
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		35,802.000	Local 37.316806	1,336,016.30	73.340000	2,625,718.68	1,289,702.38	0.30
			Base 37.316806	1,336,016.30	73.340000	2,625,718.68	1,289,702.38	0.30
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		14,910.000	Local 30.848846	459,956.30	44.330000	660,960.30	201,004.00	0.08
			Base 30.848846	459,956.30	44.330000	660,960.30	201,004.00	0.08
500643200	KORN FERRY COMMON STOCK USD.01							
		37,621.000	Local 33.536068	1,261,660.41	65.940000	2,480,728.74	1,219,068.33	0.29
			Base 33.536068	1,261,660.41	65.940000	2,480,728.74	1,219,068.33	0.29

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		40,342.000	Local 22.411742	904,134.48	45.670000	1,842,419.14	938,284.66	0.21
			Base 22.411742	904,134.48	45.670000	1,842,419.14	938,284.66	0.21
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		14,679.000	Local 60.214596	883,890.05	96.000000	1,409,184.00	525,293.95	0.16
			Base 60.214596	883,890.05	96.000000	1,409,184.00	525,293.95	0.16
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		18,134.000	Local 64.450851	1,168,751.74	109.880000	1,992,563.92	823,812.18	0.23
			Base 64.450851	1,168,751.74	109.880000	1,992,563.92	823,812.18	0.23
502175102	LTC PROPERTIES INC REIT USD.01							
		29,653.000	Local 35.847571	1,062,988.03	34.400000	1,020,063.20	-42,924.83	0.12
			Base 35.847571	1,062,988.03	34.400000	1,020,063.20	-42,924.83	0.12
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		30,632.000	Local 19.138509	586,250.82	37.520000	1,149,312.64	563,061.82	0.13
			Base 19.138509	586,250.82	37.520000	1,149,312.64	563,061.82	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		18,210.000	Local 70.713538	1,287,693.53	62.030000	1,129,566.30	-158,127.23	0.13
			Base 70.713538	1,287,693.53	62.030000	1,129,566.30	-158,127.23	0.13
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
		17,757.000	Local 63.525753	1,128,026.80	48.850000	867,429.45	-260,597.35	0.10
			Base 63.525753	1,128,026.80	48.850000	867,429.45	-260,597.35	0.10
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,188.000	Local 36.496327	517,809.89	78.880000	1,119,149.44	601,339.55	0.13
			Base 36.496327	517,809.89	78.880000	1,119,149.44	601,339.55	0.13
527064109	LESLIE S INC COMMON STOCK USD.001							
		132,119.000	Local 11.858332	1,566,710.90	5.720000	755,720.68	-810,990.22	0.09
			Base 11.858332	1,566,710.90	5.720000	755,720.68	-810,990.22	0.09
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
		209,538.000	Local 10.476581	2,195,241.86	8.500000	1,781,073.00	-414,168.86	0.21
			Base 10.476581	2,195,241.86	8.500000	1,781,073.00	-414,168.86	0.21

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
53115L104	LIBERTY ENERGY INC COMMON STOCK	108,609.000	Local 17.794004	1,932,589.02	24.690000	2,681,556.21	748,967.19	0.31
			Base 17.794004	1,932,589.02	24.690000	2,681,556.21	748,967.19	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001	11,736.000	Local 102.865809	1,207,233.13	85.050000	998,146.80	-209,086.33	0.12
			Base 102.865809	1,207,233.13	85.050000	998,146.80	-209,086.33	0.12
534187109	LINCOLN NATIONAL CORP COMMON STOCK	121,485.000	Local 25.154498	3,055,894.20	32.990000	4,007,790.15	951,895.95	0.46
			Base 25.154498	3,055,894.20	32.990000	4,007,790.15	951,895.95	0.46
535555106	LINDSAY CORP COMMON STOCK USD1.0	7,899.000	Local 89.600352	707,753.18	114.820000	906,963.18	199,210.00	0.10
			Base 89.600352	707,753.18	114.820000	906,963.18	199,210.00	0.10
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001	16,057.000	Local 18.310076	294,004.89	19.610000	314,877.77	20,872.88	0.04
			Base 18.310076	294,004.89	19.610000	314,877.77	20,872.88	0.04
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1	47,390.000	Local 27.761928	1,315,637.77	31.290000	1,482,833.10	167,195.33	0.17
			Base 27.761928	1,315,637.77	31.290000	1,482,833.10	167,195.33	0.17
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	722,411.000	Local 2.375386	1,716,004.89	1.290000	931,910.19	-784,094.70	0.11
			Base 2.375386	1,716,004.89	1.290000	931,910.19	-784,094.70	0.11
55277P104	MGE ENERGY INC COMMON STOCK USD1.0	25,894.000	Local 79.182766	2,050,358.54	80.130000	2,074,886.22	24,527.68	0.24
			Base 79.182766	2,050,358.54	80.130000	2,074,886.22	24,527.68	0.24
55303J106	MGP INGREDIENTS INC COMMON STOCK	11,193.000	Local 82.367015	921,934.00	77.620000	868,800.66	-53,133.34	0.10
			Base 82.367015	921,934.00	77.620000	868,800.66	-53,133.34	0.10
55305B101	M/I HOMES INC COMMON STOCK USD.01	19,941.000	Local 29.388098	586,028.06	124.920000	2,491,029.72	1,905,001.66	0.29
			Base 29.388098	586,028.06	124.920000	2,491,029.72	1,905,001.66	0.29

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		11,965.000	Local 46.670337	558,410.58	155.060000	1,855,292.90	1,296,882.32	0.21
			Base 46.670337	558,410.58	155.060000	1,855,292.90	1,296,882.32	0.21
554382101	MACERICH CO/THE REIT USD.01							
		154,648.000	Local 11.209803	1,733,573.68	15.120000	2,338,277.76	604,704.08	0.27
			Base 11.209803	1,733,573.68	15.120000	2,338,277.76	604,704.08	0.27
554489104	VERIS RESIDENTIAL INC REIT USD.01							
		57,416.000	Local 13.249363	760,725.40	15.290000	877,890.64	117,165.24	0.10
			Base 13.249363	760,725.40	15.290000	877,890.64	117,165.24	0.10
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		50,217.000	Local 24.583883	1,234,528.85	44.450000	2,232,145.65	997,616.80	0.26
			Base 24.583883	1,234,528.85	44.450000	2,232,145.65	997,616.80	0.26
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01							
		11,956.000	Local 211.188908	2,524,974.58	184.650000	2,207,675.40	-317,299.18	0.26
			Base 211.188908	2,524,974.58	184.650000	2,207,675.40	-317,299.18	0.26
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001							
		132,627.000	Local 26.202944	3,475,217.91	25.950000	3,441,670.65	-33,547.26	0.40
			Base 26.202944	3,475,217.91	25.950000	3,441,670.65	-33,547.26	0.40
565788106	MARATHON DIGITAL HOLDINGS IN COMMON STOCK USD.001							
		159,277.000	Local 17.120700	2,726,933.74	19.520000	3,109,087.04	382,153.30	0.36
			Base 17.120700	2,726,933.74	19.520000	3,109,087.04	382,153.30	0.36
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		17,035.000	Local 36.365918	619,493.41	32.330000	550,741.55	-68,751.86	0.06
			Base 36.365918	619,493.41	32.330000	550,741.55	-68,751.86	0.06
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		17,627.000	Local 16.830659	296,674.02	10.650000	187,727.55	-108,946.47	0.02
			Base 16.830659	296,674.02	10.650000	187,727.55	-108,946.47	0.02
567908108	MARINEMAX INC COMMON STOCK USD.001							
		14,531.000	Local 18.581441	270,006.92	28.480000	413,842.88	143,835.96	0.05
			Base 18.581441	270,006.92	28.480000	413,842.88	143,835.96	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		41,338.000	Local 11.680627	482,853.76	17.700000	731,682.60	248,828.84	0.08
			Base 11.680627	482,853.76	17.700000	731,682.60	248,828.84	0.08
57638P104	MASTERBRAND INC COMMON STOCK USD.01							
		90,767.000	Local 7.914869	718,408.88	16.710000	1,516,716.57	798,307.69	0.18
			Base 7.914869	718,408.88	16.710000	1,516,716.57	798,307.69	0.18
576690101	MATERION CORP COMMON STOCK							
		14,780.000	Local 48.408049	715,470.96	114.380000	1,690,536.40	975,065.44	0.20
			Base 48.408049	715,470.96	114.380000	1,690,536.40	975,065.44	0.20
57686G105	MATSON INC COMMON STOCK							
		25,015.000	Local 42.232932	1,056,456.80	128.200000	3,206,923.00	2,150,466.20	0.37
			Base 42.232932	1,056,456.80	128.200000	3,206,923.00	2,150,466.20	0.37
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		21,970.000	Local 37.276281	818,959.89	28.330000	622,410.10	-196,549.79	0.07
			Base 37.276281	818,959.89	28.330000	622,410.10	-196,549.79	0.07
57776J100	MAXLINEAR INC COMMON STOCK							
		53,383.000	Local 31.708013	1,692,668.87	17.770000	948,615.91	-744,052.96	0.11
			Base 31.708013	1,692,668.87	17.770000	948,615.91	-744,052.96	0.11
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		428,907.000	Local 4.409275	1,891,168.97	5.360000	2,298,941.52	407,772.55	0.27
			Base 4.409275	1,891,168.97	5.360000	2,298,941.52	407,772.55	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		7,717.000	Local 76.171315	587,814.04	25.740000	198,635.58	-389,178.46	0.02
			Base 76.171315	587,814.04	25.740000	198,635.58	-389,178.46	0.02
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
		59,309.000	Local 23.533709	1,395,760.72	7.310000	433,548.79	-962,211.93	0.05
			Base 23.533709	1,395,760.72	7.310000	433,548.79	-962,211.93	0.05
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		31,413.000	Local 12.747266	400,429.87	9.500000	298,423.50	-102,006.37	0.03
			Base 12.747266	400,429.87	9.500000	298,423.50	-102,006.37	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		37,407.000	Local 37.169215	1,390,388.82	30.950000	1,157,746.65	-232,642.17	0.13
			Base 37.169215	1,390,388.82	30.950000	1,157,746.65	-232,642.17	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK							
		19,031.000	Local 30.838480	586,887.12	55.830000	1,062,500.73	475,613.61	0.12
			Base 30.838480	586,887.12	55.830000	1,062,500.73	475,613.61	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		41,351.000	Local 36.076508	1,491,799.69	81.150000	3,355,633.65	1,863,833.96	0.39
			Base 36.076508	1,491,799.69	81.150000	3,355,633.65	1,863,833.96	0.39
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		26,100.000	Local 53.231352	1,389,338.29	176.350000	4,602,735.00	3,213,396.71	0.53
			Base 53.231352	1,389,338.29	176.350000	4,602,735.00	3,213,396.71	0.53
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,669.000	Local 238.030376	873,333.45	95.700000	351,123.30	-522,210.15	0.04
			Base 238.030376	873,333.45	95.700000	351,123.30	-522,210.15	0.04
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
		18,253.000	Local 30.119644	549,773.87	53.310000	973,067.43	423,293.56	0.11
			Base 30.119644	549,773.87	53.310000	973,067.43	423,293.56	0.11
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		25,490.000	Local 24.057243	613,219.13	11.780000	300,272.20	-312,946.93	0.03
			Base 24.057243	613,219.13	11.780000	300,272.20	-312,946.93	0.03
596680108	MIDDLESEX WATER CO COMMON STOCK							
		12,751.000	Local 100.261985	1,278,440.57	53.880000	687,023.88	-591,416.69	0.08
			Base 100.261985	1,278,440.57	53.880000	687,023.88	-591,416.69	0.08
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
		52,141.000	Local 20.551569	1,071,579.34	27.580000	1,438,048.78	366,469.44	0.17
			Base 20.551569	1,071,579.34	27.580000	1,438,048.78	366,469.44	0.17
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		23,303.000	Local 52.535368	1,224,231.67	86.750000	2,021,535.25	797,303.58	0.23
			Base 52.535368	1,224,231.67	86.750000	2,021,535.25	797,303.58	0.23

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	65,217.000	Local 8.025617	523,406.68	7.030000	458,475.51	-64,931.17	0.05
			Base 8.025617	523,406.68	7.030000	458,475.51	-64,931.17	0.05
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01	47,735.000	Local 44.771799	2,137,181.83	56.610000	2,702,278.35	565,096.52	0.31
			Base 44.771799	2,137,181.83	56.610000	2,702,278.35	565,096.52	0.31
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	9,557.000	Local 31.804357	303,954.24	66.970000	640,032.29	336,078.05	0.07
			Base 31.804357	303,954.24	66.970000	640,032.29	336,078.05	0.07
610236101	MONRO INC COMMON STOCK USD.01	21,411.000	Local 45.529303	974,827.90	23.650000	506,370.15	-468,457.75	0.06
			Base 45.529303	974,827.90	23.650000	506,370.15	-468,457.75	0.06
615394202	MOOG INC CLASS A COMMON STOCK USD1.0	20,589.000	Local 59.520464	1,225,466.84	169.430000	3,488,394.27	2,262,927.43	0.40
			Base 59.520464	1,225,466.84	169.430000	3,488,394.27	2,262,927.43	0.40
624580106	MOVADO GROUP INC COMMON STOCK USD.01	11,168.000	Local 22.854937	255,243.94	26.500000	295,952.00	40,708.06	0.03
			Base 22.854937	255,243.94	26.500000	295,952.00	40,708.06	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01	81,291.000	Local 16.439981	1,336,422.49	58.910000	4,788,852.81	3,452,430.32	0.55
			Base 16.439981	1,336,422.49	58.910000	4,788,852.81	3,452,430.32	0.55
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01	46,256.000	Local 31.047233	1,436,120.79	83.400000	3,857,750.40	2,421,629.61	0.45
			Base 31.047233	1,436,120.79	83.400000	3,857,750.40	2,421,629.61	0.45
628464109	MYERS INDUSTRIES INC COMMON STOCK	26,377.000	Local 15.561093	410,454.96	15.800000	416,756.60	6,301.64	0.05
			Base 15.561093	410,454.96	15.800000	416,756.60	6,301.64	0.05
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01	63,395.000	Local 21.014866	1,332,237.43	22.760000	1,442,870.20	110,632.77	0.17
			Base 21.014866	1,332,237.43	22.760000	1,442,870.20	110,632.77	0.17

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
628778102	N B T BANCORP INC COMMON STOCK USD.01	33,717.000	Local 28.958689	976,400.11	37.180000	1,253,598.06	277,197.95	0.15
			Base 28.958689	976,400.11	37.180000	1,253,598.06	277,197.95	0.15
62878D100	N ABLE INC COMMON STOCK USD.001	49,773.000	Local 13.160546	655,039.84	13.350000	664,469.55	9,429.71	0.08
			Base 13.160546	655,039.84	13.350000	664,469.55	9,429.71	0.08
62886E108	NCR VOYIX CORP COMMON STOCK USD.01	96,049.000	Local 16.568033	1,591,343.04	13.180000	1,265,925.82	-325,417.22	0.15
			Base 16.568033	1,591,343.04	13.180000	1,265,925.82	-325,417.22	0.15
629209305	NMI HOLDINGS INC COMMON STOCK USD.01	58,057.000	Local 17.659498	1,025,257.46	33.180000	1,926,331.26	901,073.80	0.22
			Base 17.659498	1,025,257.46	33.180000	1,926,331.26	901,073.80	0.22
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01	9,106.000	Local 121.863072	1,109,685.13	93.980000	855,781.88	-253,903.25	0.10
			Base 121.863072	1,109,685.13	93.980000	855,781.88	-253,903.25	0.10
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01	47,907.000	Local 23.880996	1,144,066.87	27.830000	1,333,251.81	189,184.94	0.15
			Base 23.880996	1,144,066.87	27.830000	1,333,251.81	189,184.94	0.15
633707104	NATIONAL BANK HOLD CL A COMMON STOCK	27,056.000	Local 34.617603	936,613.88	36.470000	986,732.32	50,118.44	0.11
			Base 34.617603	936,613.88	36.470000	986,732.32	50,118.44	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	16,718.000	Local 26.982580	451,094.78	46.200000	772,371.60	321,276.82	0.09
			Base 26.982580	451,094.78	46.200000	772,371.60	321,276.82	0.09
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	9,657.000	Local 95.224771	919,585.61	105.750000	1,021,227.75	101,642.14	0.12
			Base 95.224771	919,585.61	105.750000	1,021,227.75	101,642.14	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	3,753.000	Local 87.170344	327,150.30	74.480000	279,523.44	-47,626.86	0.03
			Base 87.170344	327,150.30	74.480000	279,523.44	-47,626.86	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
		56,027.000	Local 26.639155	1,492,511.92	15.090000	845,447.43	-647,064.49	0.10
			Base 26.639155	1,492,511.92	15.090000	845,447.43	-647,064.49	0.10
63938C108	NAVIENT CORP COMMON STOCK USD.01							
		58,772.000	Local 18.177294	1,068,315.91	15.070000	885,694.04	-182,621.87	0.10
			Base 18.177294	1,068,315.91	15.070000	885,694.04	-182,621.87	0.10
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		91,271.000	Local 19.317588	1,763,135.61	13.710000	1,251,325.41	-511,810.20	0.14
			Base 19.317588	1,763,135.61	13.710000	1,251,325.41	-511,810.20	0.14
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		50,864.000	Local 30.168388	1,534,484.91	20.540000	1,044,746.56	-489,738.35	0.12
			Base 30.168388	1,534,484.91	20.540000	1,044,746.56	-489,738.35	0.12
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		64,933.000	Local 19.239383	1,249,270.84	5.950000	386,351.35	-862,919.49	0.04
			Base 19.239383	1,249,270.84	5.950000	386,351.35	-862,919.49	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		272,857.000	Local 9.032365	2,464,544.13	7.720000	2,106,456.04	-358,088.09	0.24
			Base 9.032365	2,464,544.13	7.720000	2,106,456.04	-358,088.09	0.24
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		18,242.000	Local 48.313713	881,338.76	36.670000	668,934.14	-212,404.62	0.08
			Base 48.313713	881,338.76	36.670000	668,934.14	-212,404.62	0.08
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
		65,356.000	Local 32.386810	2,116,672.37	40.930000	2,675,021.08	558,348.71	0.31
			Base 32.386810	2,116,672.37	40.930000	2,675,021.08	558,348.71	0.31
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		28,056.000	Local 14.154516	397,119.10	8.860000	248,576.16	-148,542.94	0.03
			Base 14.154516	397,119.10	8.860000	248,576.16	-148,542.94	0.03
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		91,016.000	Local 12.267424	1,116,531.87	10.950000	996,625.20	-119,906.67	0.12
			Base 12.267424	1,116,531.87	10.950000	996,625.20	-119,906.67	0.12

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK	26,334.000	Local 51.050556	1,344,365.34	37.420000	985,418.28	-358,947.06	0.11
			Base 51.050556	1,344,365.34	37.420000	985,418.28	-358,947.06	0.11
67011P100	DNOW INC COMMON STOCK USD.01	76,137.000	Local 9.160959	697,487.96	14.590000	1,110,838.83	413,350.87	0.13
			Base 9.160959	697,487.96	14.590000	1,110,838.83	413,350.87	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001	35,379.000	Local 39.873729	1,410,692.65	13.350000	472,309.65	-938,383.00	0.05
			Base 39.873729	1,410,692.65	13.350000	472,309.65	-938,383.00	0.05
67098H104	O I GLASS INC COMMON STOCK USD.01	110,791.000	Local 15.786205	1,748,969.41	12.690000	1,405,937.79	-343,031.62	0.16
			Base 15.786205	1,748,969.41	12.690000	1,405,937.79	-343,031.62	0.16
67103X102	OFG BANCORP COMMON STOCK USD1.0	33,700.000	Local 18.485788	622,971.05	37.160000	1,252,292.00	629,320.95	0.14
			Base 18.485788	622,971.05	37.160000	1,252,292.00	629,320.95	0.14
671044105	OSI SYSTEMS INC COMMON STOCK	11,229.000	Local 64.841352	728,103.54	143.740000	1,614,056.46	885,952.92	0.19
			Base 64.841352	728,103.54	143.740000	1,614,056.46	885,952.92	0.19
675232102	OCEANEERING INTL INC COMMON STOCK USD.25	72,123.000	Local 12.700527	916,000.14	23.680000	1,707,872.64	791,872.50	0.20
			Base 12.700527	916,000.14	23.680000	1,707,872.64	791,872.50	0.20
68162K106	OLYMPIC STEEL INC COMMON STOCK	7,015.000	Local 23.392322	164,097.14	52.140000	365,762.10	201,664.96	0.04
			Base 23.392322	164,097.14	52.140000	365,762.10	201,664.96	0.04
68213N109	OMNICELL INC COMMON STOCK USD.001	32,558.000	Local 50.233926	1,635,516.16	32.590000	1,061,065.22	-574,450.94	0.12
			Base 50.233926	1,635,516.16	32.590000	1,061,065.22	-574,450.94	0.12
68218J103	OMNIAB INC COMMON STOCK USD.0001	62,740.000	Local 8.780774	550,905.73	4.340000	272,291.60	-278,614.13	0.03
			Base 8.780774	550,905.73	4.340000	272,291.60	-278,614.13	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		52,617.000	Local 10.519465	553,502.69	4.730000	248,878.41	-304,624.28	0.03
			Base 10.519465	553,502.69	4.730000	248,878.41	-304,624.28	0.03
68622V106	ORGANON + CO COMMON STOCK USD.01							
		183,024.000	Local 15.717989	2,876,769.30	21.330000	3,903,901.92	1,027,132.62	0.45
			Base 15.717989	2,876,769.30	21.330000	3,903,901.92	1,027,132.62	0.45
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		29,867.000	Local 71.177347	2,125,853.82	90.470000	2,702,067.49	576,213.67	0.31
			Base 71.177347	2,125,853.82	90.470000	2,702,067.49	576,213.67	0.31
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		104,000.000	Local 15.451920	1,606,999.72	14.450000	1,502,800.00	-104,199.72	0.17
			Base 15.451920	1,606,999.72	14.450000	1,502,800.00	-104,199.72	0.17
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		54,778.000	Local 19.631575	1,075,378.42	17.430000	954,780.54	-120,597.88	0.11
			Base 19.631575	1,075,378.42	17.430000	954,780.54	-120,597.88	0.11
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,517.000	Local 57.113866	600,666.53	110.690000	1,164,126.73	563,460.20	0.13
			Base 57.113866	600,666.53	110.690000	1,164,126.73	563,460.20	0.13
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		8,089.000	Local 49.759290	402,502.90	67.640000	547,139.96	144,637.06	0.06
			Base 49.759290	402,502.90	67.640000	547,139.96	144,637.06	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		21,917.000	Local 19.284131	422,650.31	35.020000	767,533.34	344,883.03	0.09
			Base 19.284131	422,650.31	35.020000	767,533.34	344,883.03	0.09

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01	15,968.000	Local 98.574600	1,574,039.21	106.670000	1,703,306.56	129,267.35	0.20
			Base 98.574600	1,574,039.21	106.670000	1,703,306.56	129,267.35	0.20
69354N106	PRA GROUP INC COMMON STOCK USD.01	28,100.000	Local 32.490507	912,983.24	21.580000	606,398.00	-306,585.24	0.07
			Base 32.490507	912,983.24	21.580000	606,398.00	-306,585.24	0.07
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	68,668.000	Local 31.629521	2,171,935.94	22.240000	1,527,176.32	-644,759.62	0.18
			Base 31.629521	2,171,935.94	22.240000	1,527,176.32	-644,759.62	0.18
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	33,251.000	Local 42.403481	1,409,958.15	30.330000	1,008,502.83	-401,455.32	0.12
			Base 42.403481	1,409,958.15	30.330000	1,008,502.83	-401,455.32	0.12
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	17,708.000	Local 81.903800	1,450,352.49	84.840000	1,502,346.72	51,994.23	0.17
			Base 81.903800	1,450,352.49	84.840000	1,502,346.72	51,994.23	0.17
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01	23,455.000	Local 72.226145	1,694,064.23	46.460000	1,089,719.30	-604,344.93	0.13
			Base 72.226145	1,694,064.23	46.460000	1,089,719.30	-604,344.93	0.13
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	39,855.000	Local 17.621157	702,291.21	27.140000	1,081,664.70	379,373.49	0.13
			Base 17.621157	702,291.21	27.140000	1,081,664.70	379,373.49	0.13
700658107	PARK NATIONAL CORP COMMON STOCK	10,270.000	Local 95.223561	977,945.97	137.460000	1,411,714.20	433,768.23	0.16
			Base 95.223561	977,945.97	137.460000	1,411,714.20	433,768.23	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK	14,898.000	Local 48.367172	720,574.13	114.600000	1,707,310.80	986,736.67	0.20
			Base 48.367172	720,574.13	114.600000	1,707,310.80	986,736.67	0.20
703395103	PATTERSON COS INC COMMON STOCK USD.01	59,051.000	Local 27.572700	1,628,195.51	24.590000	1,452,064.09	-176,131.42	0.17
			Base 27.572700	1,628,195.51	24.590000	1,452,064.09	-176,131.42	0.17

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		230,069.000	Local 8.125400	1,869,402.70	11.020000	2,535,360.38	665,957.68	0.29
			Base 8.125400	1,869,402.70	11.020000	2,535,360.38	665,957.68	0.29
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
		186,529.000	Local 7.051306	1,315,273.14	5.990000	1,117,308.71	-197,964.43	0.13
			Base 7.051306	1,315,273.14	5.990000	1,117,308.71	-197,964.43	0.13
704551100	PEABODY ENERGY CORP COMMON STOCK							
		78,853.000	Local 24.958373	1,968,042.59	24.780000	1,953,977.34	-14,065.25	0.23
			Base 24.958373	1,968,042.59	24.780000	1,953,977.34	-14,065.25	0.23
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		86,284.000	Local 14.258597	1,230,288.80	14.150000	1,220,918.60	-9,370.20	0.14
			Base 14.258597	1,230,288.80	14.150000	1,220,918.60	-9,370.20	0.14
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		62,026.000	Local 17.128783	1,062,429.87	13.680000	848,515.68	-213,914.19	0.10
			Base 17.128783	1,062,429.87	13.680000	848,515.68	-213,914.19	0.10
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		47,035.000	Local 8.978502	422,303.83	22.500000	1,058,287.50	635,983.67	0.12
			Base 8.978502	422,303.83	22.500000	1,058,287.50	635,983.67	0.12
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		24,898.000	Local 37.901680	943,676.03	74.150000	1,846,186.70	902,510.67	0.21
			Base 37.901680	943,676.03	74.150000	1,846,186.70	902,510.67	0.21
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		14,563.000	Local 26.980275	392,913.74	17.630000	256,745.69	-136,168.05	0.03
			Base 26.980275	392,913.74	17.630000	256,745.69	-136,168.05	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
		87,374.000	Local 33.774178	2,950,984.99	31.940000	2,790,725.56	-160,259.43	0.32
			Base 33.774178	2,950,984.99	31.940000	2,790,725.56	-160,259.43	0.32
71880K101	PHINIA INC COMMON STOCK USD.01							
		33,428.000	Local 33.726533	1,127,410.55	44.760000	1,496,237.28	368,826.73	0.17
			Base 33.726533	1,127,410.55	44.760000	1,496,237.28	368,826.73	0.17

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		44,828.000	Local 11.922873	534,478.56	27.350000	1,226,045.80	691,567.24	0.14
			Base 11.922873	534,478.56	27.350000	1,226,045.80	691,567.24	0.14
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,884.000	Local 73.167407	796,354.06	211.780000	2,305,013.52	1,508,659.46	0.27
			Base 73.167407	796,354.06	211.780000	2,305,013.52	1,508,659.46	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		109,846.000	Local 5.627358	618,142.80	5.420000	595,365.32	-22,777.48	0.07
			Base 5.627358	618,142.80	5.420000	595,365.32	-22,777.48	0.07
729132100	PLEXUS CORP COMMON STOCK USD.01							
		19,771.000	Local 50.035914	989,260.06	110.140000	2,177,577.94	1,188,317.88	0.25
			Base 50.035914	989,260.06	110.140000	2,177,577.94	1,188,317.88	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		6,599.000	Local 36.955774	243,871.15	179.860000	1,186,896.14	943,024.99	0.14
			Base 36.955774	243,871.15	179.860000	1,186,896.14	943,024.99	0.14
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		8,970.000	Local 63.075314	565,785.57	74.720000	670,238.40	104,452.83	0.08
			Base 63.075314	565,785.57	74.720000	670,238.40	104,452.83	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
		85,794.000	Local 21.634928	1,856,147.03	18.920000	1,623,222.48	-232,924.55	0.19
			Base 21.634928	1,856,147.03	18.920000	1,623,222.48	-232,924.55	0.19
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		35,551.000	Local 53.545331	1,903,590.05	64.310000	2,286,284.81	382,694.76	0.26
			Base 53.545331	1,903,590.05	64.310000	2,286,284.81	382,694.76	0.26
741511109	PRICESMART INC COMMON STOCK USD.0001							
		17,932.000	Local 69.228420	1,241,404.03	84.150000	1,508,977.80	267,573.77	0.17
			Base 69.228420	1,241,404.03	84.150000	1,508,977.80	267,573.77	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		36,496.000	Local 32.460451	1,184,676.62	14.370000	524,447.52	-660,229.10	0.06
			Base 32.460451	1,184,676.62	14.370000	524,447.52	-660,229.10	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01	73,548.000	Local 26.891465	1,977,813.49	17.370000	1,277,528.76	-700,284.73	0.15
			Base 26.891465	1,977,813.49	17.370000	1,277,528.76	-700,284.73	0.15
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5	4,503.000	Local 27.778057	125,084.59	37.790000	170,168.37	45,083.78	0.02
			Base 27.778057	125,084.59	37.790000	170,168.37	45,083.78	0.02
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	31,420.000	Local 32.101691	1,008,635.13	50.650000	1,591,423.00	582,787.87	0.18
			Base 32.101691	1,008,635.13	50.650000	1,591,423.00	582,787.87	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK	60,780.000	Local 13.022652	791,516.80	9.580000	582,272.40	-209,244.40	0.07
			Base 13.022652	791,516.80	9.580000	582,272.40	-209,244.40	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001	18,464.000	Local 72.826399	1,344,666.64	30.970000	571,830.08	-772,836.56	0.07
			Base 72.826399	1,344,666.64	30.970000	571,830.08	-772,836.56	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	92,739.000	Local 16.604508	1,539,885.44	14.400000	1,335,441.60	-204,443.84	0.15
			Base 16.604508	1,539,885.44	14.400000	1,335,441.60	-204,443.84	0.15
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	9,916.000	Local 103.362182	1,024,939.40	181.350000	1,798,266.60	773,327.20	0.21
			Base 103.362182	1,024,939.40	181.350000	1,798,266.60	773,327.20	0.21
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	23,704.000	Local 17.865869	423,492.55	32.960000	781,283.84	357,791.29	0.09
			Base 17.865869	423,492.55	32.960000	781,283.84	357,791.29	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001	37,339.000	Local 10.300060	384,593.93	17.610000	657,539.79	272,945.86	0.08
			Base 10.300060	384,593.93	17.610000	657,539.79	272,945.86	0.08
749660106	RPC INC COMMON STOCK USD.1	60,919.000	Local 5.599788	341,133.49	6.830000	416,076.77	74,943.28	0.05
			Base 5.599788	341,133.49	6.830000	416,076.77	74,943.28	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74967X103	RH COMMON STOCK USD.0001	7,538.000	Local 37.290816	281,098.17	271.930000	2,049,808.34	1,768,710.17	0.24
			Base 37.290816	281,098.17	271.930000	2,049,808.34	1,768,710.17	0.24
74982T103	RXO INC COMMON STOCK USD.01	83,795.000	Local 17.121366	1,434,684.90	20.410000	1,710,255.95	275,571.05	0.20
			Base 17.121366	1,434,684.90	20.410000	1,710,255.95	275,571.05	0.20
750236101	RADIAN GROUP INC COMMON STOCK USD.001	109,682.000	Local 24.453741	2,682,135.17	31.240000	3,426,465.68	744,330.51	0.40
			Base 24.453741	2,682,135.17	31.240000	3,426,465.68	744,330.51	0.40
750491102	RADNET INC COMMON STOCK USD.0001	46,686.000	Local 23.336547	1,089,490.04	58.640000	2,737,667.04	1,648,177.00	0.32
			Base 23.336547	1,089,490.04	58.640000	2,737,667.04	1,648,177.00	0.32
75574U101	READY CAPITAL CORP REIT USD.0001	115,434.000	Local 12.179834	1,405,966.94	8.300000	958,102.20	-447,864.74	0.11
			Base 12.179834	1,405,966.94	8.300000	958,102.20	-447,864.74	0.11
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01	79,114.000	Local 7.898938	624,916.60	4.070000	321,993.98	-302,922.62	0.04
			Base 7.898938	624,916.60	4.070000	321,993.98	-302,922.62	0.04
758075402	REDWOOD TRUST INC REIT USD.01	94,159.000	Local 10.526137	991,130.53	6.340000	596,968.06	-394,162.47	0.07
			Base 10.526137	991,130.53	6.340000	596,968.06	-394,162.47	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001	28,980.000	Local 50.319704	1,458,265.03	14.350000	415,863.00	-1,042,402.03	0.05
			Base 50.319704	1,458,265.03	14.350000	415,863.00	-1,042,402.03	0.05
75970E107	RENASANT CORP COMMON STOCK USD5.0	40,200.000	Local 32.058129	1,288,736.79	30.120000	1,210,824.00	-77,912.79	0.14
			Base 32.058129	1,288,736.79	30.120000	1,210,824.00	-77,912.79	0.14
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01	31,879.000	Local 23.634916	753,457.48	32.820000	1,046,268.78	292,811.30	0.12
			Base 23.634916	753,457.48	32.820000	1,046,268.78	292,811.30	0.12

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		104,605.000	Local 15.338870	1,604,522.46	21.600000	2,259,468.00	654,945.54	0.26
			Base 15.338870	1,604,522.46	21.600000	2,259,468.00	654,945.54	0.26
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		22,793.000	Local 13.149990	299,727.72	11.450000	260,979.85	-38,747.87	0.03
			Base 13.149990	299,727.72	11.450000	260,979.85	-38,747.87	0.03
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		90,222.000	Local 15.727531	1,418,969.26	12.520000	1,129,579.44	-289,389.82	0.13
			Base 15.727531	1,418,969.26	12.520000	1,129,579.44	-289,389.82	0.13
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		10,904.000	Local 22.903623	249,741.10	49.990000	545,090.96	295,349.86	0.06
			Base 22.903623	249,741.10	49.990000	545,090.96	295,349.86	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0							
		11,997.000	Local 107.051109	1,284,292.16	118.000000	1,415,646.00	131,353.84	0.16
			Base 107.051109	1,284,292.16	118.000000	1,415,646.00	131,353.84	0.16
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		44,107.000	Local 46.623866	2,056,438.86	45.130000	1,990,548.91	-65,889.95	0.23
			Base 46.623866	2,056,438.86	45.130000	1,990,548.91	-65,889.95	0.23
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		27,376.000	Local 26.801920	733,729.37	31.910000	873,568.16	139,838.79	0.10
			Base 26.801920	733,729.37	31.910000	873,568.16	139,838.79	0.10
784305104	SJW GROUP COMMON STOCK USD.001							
		20,807.000	Local 78.922488	1,642,140.20	54.710000	1,138,350.97	-503,789.23	0.13
			Base 78.922488	1,642,140.20	54.710000	1,138,350.97	-503,789.23	0.13
78440X887	SL GREEN REALTY CORP REIT USD.01							
		46,346.000	Local 24.126941	1,118,187.21	52.970000	2,454,947.62	1,336,760.41	0.28
			Base 24.126941	1,118,187.21	52.970000	2,454,947.62	1,336,760.41	0.28
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		82,846.000	Local 17.891870	1,482,269.83	50.430000	4,177,923.78	2,695,653.95	0.48
			Base 17.891870	1,482,269.83	50.430000	4,177,923.78	2,695,653.95	0.48

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78463M107	SPS COMMERCE INC COMMON STOCK USD.001	26,277.000	Local 59.902170	1,574,049.32	188.090000	4,942,440.93	3,368,391.61	0.57
			Base 59.902170	1,574,049.32	188.090000	4,942,440.93	3,368,391.61	0.57
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01	32,686.000	Local 28.859464	943,300.44	139.420000	4,557,082.12	3,613,781.68	0.53
			Base 28.859464	943,300.44	139.420000	4,557,082.12	3,613,781.68	0.53
78573M104	SABRE CORP COMMON STOCK USD.01	271,723.000	Local 5.796879	1,575,145.31	3.130000	850,492.99	-724,652.32	0.10
			Base 5.796879	1,575,145.31	3.130000	850,492.99	-724,652.32	0.10
78646V107	SAFEHOLD INC REIT USD.001	32,058.000	Local 50.325048	1,613,320.38	19.280000	618,078.24	-995,242.14	0.07
			Base 50.325048	1,613,320.38	19.280000	618,078.24	-995,242.14	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	10,592.000	Local 65.000319	688,483.38	77.350000	819,291.20	130,807.82	0.09
			Base 65.000319	688,483.38	77.350000	819,291.20	130,807.82	0.09
790148100	ST JOE CO/THE COMMON STOCK	25,496.000	Local 27.627594	704,393.14	56.600000	1,443,073.60	738,680.46	0.17
			Base 27.627594	704,393.14	56.600000	1,443,073.60	738,680.46	0.17
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	75,101.000	Local 9.840319	739,017.83	12.180000	914,730.18	175,712.35	0.11
			Base 9.840319	739,017.83	12.180000	914,730.18	175,712.35	0.11
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	6,446.000	Local 76.561589	493,516.00	100.830000	649,950.18	156,434.18	0.08
			Base 76.561589	493,516.00	100.830000	649,950.18	156,434.18	0.08
801056102	SANMINA CORP COMMON STOCK USD.01	39,938.000	Local 25.022514	999,349.15	68.540000	2,737,350.52	1,738,001.37	0.32
			Base 25.022514	999,349.15	68.540000	2,737,350.52	1,738,001.37	0.32
804395101	SAUL CENTERS INC REIT USD.01	9,258.000	Local 42.280994	391,437.44	36.390000	336,898.62	-54,538.82	0.04
			Base 42.280994	391,437.44	36.390000	336,898.62	-54,538.82	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
806037107	SCANSOURCE INC COMMON STOCK	18,023.000	Local 33.269946	599,624.23	47.430000	854,830.89	255,206.66	0.10
			Base 33.269946	599,624.23	47.430000	854,830.89	255,206.66	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01	18,793.000	Local 33.017226	620,492.73	36.280000	681,810.04	61,317.31	0.08
			Base 33.017226	620,492.73	36.280000	681,810.04	61,317.31	0.08
80810D103	SCHRODINGER INC COMMON STOCK USD.01	39,164.000	Local 46.127239	1,806,527.18	21.520000	842,809.28	-963,717.90	0.10
			Base 46.127239	1,806,527.18	21.520000	842,809.28	-963,717.90	0.10
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1	38,810.000	Local 28.833923	1,119,044.54	17.970000	697,415.70	-421,628.84	0.08
			Base 28.833923	1,119,044.54	17.970000	697,415.70	-421,628.84	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	60,382.000	Local 28.742896	1,735,553.53	23.670000	1,429,241.94	-306,311.59	0.17
			Base 28.742896	1,735,553.53	23.670000	1,429,241.94	-306,311.59	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1	103,422.000	Local 35.553141	3,676,976.90	38.870000	4,020,013.14	343,036.24	0.47
			Base 35.553141	3,676,976.90	38.870000	4,020,013.14	343,036.24	0.47
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	75,281.000	Local 16.992587	1,279,218.94	34.550000	2,600,958.55	1,321,739.61	0.30
			Base 16.992587	1,279,218.94	34.550000	2,600,958.55	1,321,739.61	0.30
816850101	SEMTECH CORP COMMON STOCK USD.01	46,031.000	Local 27.382099	1,260,425.39	38.890000	1,790,145.59	529,720.20	0.21
			Base 27.382099	1,260,425.39	38.890000	1,790,145.59	529,720.20	0.21
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	30,253.000	Local 61.183512	1,850,984.80	77.670000	2,349,750.51	498,765.71	0.27
			Base 61.183512	1,850,984.80	77.670000	2,349,750.51	498,765.71	0.27
81761L102	SERVICE PROPERTIES TRUST REIT USD.01	118,698.000	Local 11.383512	1,351,200.14	5.380000	638,595.24	-712,604.90	0.07
			Base 11.383512	1,351,200.14	5.380000	638,595.24	-712,604.90	0.07

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		35,080.000	Local 39.183194	1,374,546.46	61.800000	2,167,944.00	793,397.54	0.25
			Base 39.183194	1,374,546.46	61.800000	2,167,944.00	793,397.54	0.25
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		26,848.000	Local 55.139963	1,480,397.73	94.890000	2,547,606.72	1,067,208.99	0.29
			Base 55.139963	1,480,397.73	94.890000	2,547,606.72	1,067,208.99	0.29
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		35,991.000	Local 34.633551	1,246,496.14	18.810000	676,990.71	-569,505.43	0.08
			Base 34.633551	1,246,496.14	18.810000	676,990.71	-569,505.43	0.08
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		12,822.000	Local 18.526528	237,547.14	37.750000	484,030.50	246,483.36	0.06
			Base 18.526528	237,547.14	37.750000	484,030.50	246,483.36	0.06
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		17,133.000	Local 53.137842	910,410.64	40.630000	696,113.79	-214,296.85	0.08
			Base 53.137842	910,410.64	40.630000	696,113.79	-214,296.85	0.08
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		89,637.000	Local 23.172995	2,077,157.73	17.380000	1,557,891.06	-519,266.67	0.18
			Base 23.172995	2,077,157.73	17.380000	1,557,891.06	-519,266.67	0.18
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		65,038.000	Local 32.562761	2,117,816.84	38.490000	2,503,312.62	385,495.78	0.29
			Base 32.562761	2,117,816.84	38.490000	2,503,312.62	385,495.78	0.29
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		11,438.000	Local 57.361969	656,106.20	48.240000	551,769.12	-104,337.08	0.06
			Base 57.361969	656,106.20	48.240000	551,769.12	-104,337.08	0.06
82981J109	SITE CENTERS CORP REIT USD.1							
		128,897.000	Local 9.832807	1,267,419.27	14.420000	1,858,694.74	591,275.47	0.22
			Base 9.832807	1,267,419.27	14.420000	1,858,694.74	591,275.47	0.22
82982T106	SITIME CORP COMMON STOCK USD.0001							
		12,511.000	Local 116.084100	1,452,328.18	121.820000	1,524,090.02	71,761.84	0.18
			Base 116.084100	1,452,328.18	121.820000	1,524,090.02	71,761.84	0.18

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	51,804.000	Local 23.533656	1,219,137.50	25.450000	1,318,411.80	99,274.30	0.15
			Base 23.533656	1,219,137.50	25.450000	1,318,411.80	99,274.30	0.15
830879102	SKYWEST INC COMMON STOCK	29,318.000	Local 24.019937	704,216.51	74.670000	2,189,175.06	1,484,958.55	0.25
			Base 24.019937	704,216.51	74.670000	2,189,175.06	1,484,958.55	0.25
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	40,679.000	Local 94.429803	3,841,309.95	48.990000	1,992,864.21	-1,848,445.74	0.23
			Base 94.429803	3,841,309.95	48.990000	1,992,864.21	-1,848,445.74	0.23
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	10,642.000	Local 23.197582	246,868.67	56.670000	603,082.14	356,213.47	0.07
			Base 23.197582	246,868.67	56.670000	603,082.14	356,213.47	0.07
83570H108	SONOS INC COMMON STOCK USD.001	88,676.000	Local 26.970517	2,391,637.59	15.800000	1,401,080.80	-990,556.79	0.16
			Base 26.970517	2,391,637.59	15.800000	1,401,080.80	-990,556.79	0.16
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	20,576.000	Local 30.734719	632,397.57	26.810000	551,642.56	-80,755.01	0.06
			Base 30.734719	632,397.57	26.810000	551,642.56	-80,755.01	0.06
847215100	SPARTANNASH CO COMMON STOCK	24,792.000	Local 21.858012	541,903.84	19.650000	487,162.80	-54,741.04	0.06
			Base 21.858012	541,903.84	19.650000	487,162.80	-54,741.04	0.06
85208T107	SPRINKLR INC A COMMON STOCK USD.00003	84,674.000	Local 12.191286	1,032,284.92	11.210000	949,195.54	-83,089.38	0.11
			Base 12.191286	1,032,284.92	11.210000	949,195.54	-83,089.38	0.11
852312305	STAAR SURGICAL CO COMMON STOCK USD.01	34,946.000	Local 42.233683	1,475,898.29	41.530000	1,451,307.38	-24,590.91	0.17
			Base 42.233683	1,475,898.29	41.530000	1,451,307.38	-24,590.91	0.17
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0	13,381.000	Local 29.897659	400,060.57	30.710000	410,930.51	10,869.94	0.05
			Base 29.897659	400,060.57	30.710000	410,930.51	10,869.94	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		8,500.000	61.360641	521,565.45	168.210000	1,429,785.00	908,219.55	0.17
			61.360641	521,565.45	168.210000	1,429,785.00	908,219.55	0.17
858586100	STEPAN CO COMMON STOCK USD1.0							
		15,215.000	69.603834	1,059,022.33	87.170000	1,326,291.55	267,269.22	0.15
			69.603834	1,059,022.33	87.170000	1,326,291.55	267,269.22	0.15
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
		33,579.000	25.981621	872,436.85	22.590000	758,549.61	-113,887.24	0.09
			25.981621	872,436.85	22.590000	758,549.61	-113,887.24	0.09
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		19,598.000	34.150873	669,288.81	63.310000	1,240,749.38	571,460.57	0.14
			34.150873	669,288.81	63.310000	1,240,749.38	571,460.57	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		19,428.000	29.259280	568,449.30	75.070000	1,458,459.96	890,010.66	0.17
			29.259280	568,449.30	75.070000	1,458,459.96	890,010.66	0.17
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		15,577.000	75.906012	1,182,387.95	113.420000	1,766,743.34	584,355.39	0.20
			75.906012	1,182,387.95	113.420000	1,766,743.34	584,355.39	0.20
86333M108	STRIDE INC COMMON STOCK USD.0001							
		28,497.000	41.809234	1,191,437.73	68.660000	1,956,604.02	765,166.29	0.23
			41.809234	1,191,437.73	68.660000	1,956,604.02	765,166.29	0.23
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		12,690.000	45.494759	577,328.49	44.440000	563,943.60	-13,384.89	0.07
			45.494759	577,328.49	44.440000	563,943.60	-13,384.89	0.07
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		77,031.000	11.262218	867,539.94	6.120000	471,429.72	-396,110.22	0.05
			11.262218	867,539.94	6.120000	471,429.72	-396,110.22	0.05
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
		27,909.000	18.115580	505,587.72	10.590000	295,556.31	-210,031.41	0.03
			18.115580	505,587.72	10.590000	295,556.31	-210,031.41	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01	59,973.000	Local 9.587606	574,997.52	10.550000	632,715.15	57,717.63	0.07
			Base 9.587606	574,997.52	10.550000	632,715.15	57,717.63	0.07
867652406	SUNPOWER CORP COMMON STOCK USD.001	61,527.000	Local 10.297456	633,571.57	3.340000	205,500.18	-428,071.39	0.02
			Base 10.297456	633,571.57	3.340000	205,500.18	-428,071.39	0.02
86771W105	SUNRUN INC COMMON STOCK USD.0001	156,010.000	Local 12.843096	2,003,651.36	14.460000	2,255,904.60	252,253.24	0.26
			Base 12.843096	2,003,651.36	14.460000	2,255,904.60	252,253.24	0.26
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01	147,106.000	Local 10.856592	1,597,069.85	10.280000	1,512,249.68	-84,820.17	0.17
			Base 10.856592	1,597,069.85	10.280000	1,512,249.68	-84,820.17	0.17
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	39,119.000	Local 22.179821	867,652.42	27.120000	1,060,907.28	193,254.86	0.12
			Base 22.179821	867,652.42	27.120000	1,060,907.28	193,254.86	0.12
871332102	SYLVAMO CORP COMMON STOCK USD1.0	25,291.000	Local 33.985516	859,527.68	71.320000	1,803,754.12	944,226.44	0.21
			Base 33.985516	859,527.68	71.320000	1,803,754.12	944,226.44	0.21
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01	15,569.000	Local 22.309038	347,329.41	38.730000	602,987.37	255,657.96	0.07
			Base 22.309038	347,329.41	38.730000	602,987.37	255,657.96	0.07
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001	73,211.000	Local 12.587009	921,507.52	18.600000	1,361,724.60	440,217.08	0.16
			Base 12.587009	921,507.52	18.600000	1,361,724.60	440,217.08	0.16
87484T108	TALOS ENERGY INC COMMON STOCK	96,517.000	Local 14.600317	1,409,178.82	12.010000	1,159,169.17	-250,009.65	0.13
			Base 14.600317	1,409,178.82	12.010000	1,159,169.17	-250,009.65	0.13
875372203	TANDEM DIABETES CARE INC COMMON STOCK	46,693.000	Local 40.158245	1,875,108.92	51.230000	2,392,082.39	516,973.47	0.28
			Base 40.158245	1,875,108.92	51.230000	2,392,082.39	516,973.47	0.28

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
875465106	TANGER INC REIT USD.01	77,105.000	Local 15.307304	1,180,269.70	27.750000	2,139,663.75	959,394.05	0.25
			Base 15.307304	1,180,269.70	27.750000	2,139,663.75	959,394.05	0.25
87874R100	TECHTARGET COMMON STOCK USD.001	18,515.000	Local 38.684108	716,236.26	30.220000	559,523.30	-156,712.96	0.06
			Base 38.684108	716,236.26	30.220000	559,523.30	-156,712.96	0.06
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	70,587.000	Local 19.700349	1,390,588.54	19.890000	1,403,975.43	13,386.89	0.16
			Base 19.700349	1,390,588.54	19.890000	1,403,975.43	13,386.89	0.16
880345103	TENNANT CO COMMON STOCK USD.375	13,376.000	Local 55.830580	746,789.84	102.660000	1,373,180.16	626,390.32	0.16
			Base 55.830580	746,789.84	102.660000	1,373,180.16	626,390.32	0.16
88337F105	ODP CORP/THE COMMON STOCK USD.01	69,322.000	Local 25.883118	1,794,269.48	39.160000	2,714,649.52	920,380.04	0.31
			Base 25.883118	1,794,269.48	39.160000	2,714,649.52	920,380.04	0.31
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001	95,544.000	Local 11.553323	1,103,850.74	3.520000	336,314.88	-767,535.86	0.04
			Base 11.553323	1,103,850.74	3.520000	336,314.88	-767,535.86	0.04
886029206	THRYV HOLDINGS INC COMMON STOCK	22,158.000	Local 29.909719	662,739.56	21.070000	466,869.06	-195,870.50	0.05
			Base 29.909719	662,739.56	21.070000	466,869.06	-195,870.50	0.05
887399103	METALLUS INC COMMON STOCK	27,502.000	Local 15.461961	425,234.86	24.010000	660,323.02	235,088.16	0.08
			Base 15.461961	425,234.86	24.010000	660,323.02	235,088.16	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK	36,339.000	Local 15.526024	564,200.18	8.270000	300,523.53	-263,676.65	0.03
			Base 15.526024	564,200.18	8.270000	300,523.53	-263,676.65	0.03
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	8,974.000	Local 58.195947	522,250.43	46.910000	420,970.34	-101,280.09	0.05
			Base 58.195947	522,250.43	46.910000	420,970.34	-101,280.09	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		12,740.000	Local 32.971458	420,056.37	29.260000	372,772.40	-47,283.97	0.04
			Base 32.971458	420,056.37	29.260000	372,772.40	-47,283.97	0.04
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		36,033.000	Local 38.387776	1,383,226.74	36.310000	1,308,358.23	-74,868.51	0.15
			Base 38.387776	1,383,226.74	36.310000	1,308,358.23	-74,868.51	0.15
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		58,623.000	Local 24.000826	1,407,000.40	31.450000	1,843,693.35	436,692.95	0.21
			Base 24.000826	1,407,000.40	31.450000	1,843,693.35	436,692.95	0.21
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
		15,435.000	Local 51.420333	793,672.84	74.300000	1,146,820.50	353,147.66	0.13
			Base 51.420333	793,672.84	74.300000	1,146,820.50	353,147.66	0.13
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		55,039.000	Local 12.831420	706,228.52	14.110000	776,600.29	70,371.77	0.09
			Base 12.831420	706,228.52	14.110000	776,600.29	70,371.77	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		77,414.000	Local 16.241046	1,257,284.32	18.350000	1,420,546.90	163,262.58	0.16
			Base 16.241046	1,257,284.32	18.350000	1,420,546.90	163,262.58	0.16
898202106	TRUPANION INC COMMON STOCK USD.00001							
		25,583.000	Local 77.692031	1,987,595.24	29.870000	764,164.21	-1,223,431.03	0.09
			Base 77.692031	1,987,595.24	29.870000	764,164.21	-1,223,431.03	0.09
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		13,622.000	Local 29.515508	402,060.25	27.800000	378,691.60	-23,368.65	0.04
			Base 29.515508	402,060.25	27.800000	378,691.60	-23,368.65	0.04
898402102	TRUSTMARK CORP COMMON STOCK							
		43,729.000	Local 30.913260	1,351,805.93	29.150000	1,274,700.35	-77,105.58	0.15
			Base 30.913260	1,351,805.93	29.150000	1,274,700.35	-77,105.58	0.15
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		13,583.000	Local 35.760542	485,735.44	6.280000	85,301.24	-400,434.20	0.01
			Base 35.760542	485,735.44	6.280000	85,301.24	-400,434.20	0.01

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0		73,900.000	Local	25.385393	1,875,980.55	12.850000	949,615.00	-926,365.55	0.11
				Base	25.385393	1,875,980.55	12.850000	949,615.00	-926,365.55	0.11
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01		5,032.000	Local	195.204420	982,268.64	260.360000	1,310,131.52	327,862.88	0.15
				Base	195.204420	982,268.64	260.360000	1,310,131.52	327,862.88	0.15
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001		7,945.000	Local	66.997753	532,297.15	47.600000	378,182.00	-154,115.15	0.04
				Base	66.997753	532,297.15	47.600000	378,182.00	-154,115.15	0.04
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01		10,731.000	Local	72.377992	776,688.23	102.570000	1,100,678.67	323,990.44	0.13
				Base	72.377992	776,688.23	102.570000	1,100,678.67	323,990.44	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01		55,245.000	Local	22.365358	1,235,574.19	15.490000	855,745.05	-379,829.14	0.10
				Base	22.365358	1,235,574.19	15.490000	855,745.05	-379,829.14	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		32,101.000	Local	27.305492	876,533.59	46.380000	1,488,844.38	612,310.79	0.17
				Base	27.305492	876,533.59	46.380000	1,488,844.38	612,310.79	0.17
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1		10,820.000	Local	112.848130	1,221,016.77	158.600000	1,716,052.00	495,035.23	0.20
				Base	112.848130	1,221,016.77	158.600000	1,716,052.00	495,035.23	0.20
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		85,194.000	Local	23.505764	2,002,550.08	25.660000	2,186,078.04	183,527.96	0.25
				Base	23.505764	2,002,550.08	25.660000	2,186,078.04	183,527.96	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001		15,196.000	Local	26.560864	403,618.89	22.250000	338,111.00	-65,507.89	0.04
				Base	26.560864	403,618.89	22.250000	338,111.00	-65,507.89	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01		42,538.000	Local	23.637392	1,005,487.37	12.010000	510,881.38	-494,605.99	0.06
				Base	23.637392	1,005,487.37	12.010000	510,881.38	-494,605.99	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
913259107	UNITIL CORP COMMON STOCK	11,527.000	Local	52.740748	607,942.60	53.490000	616,579.23	8,636.63	0.07
			Base	52.740748	607,942.60	53.490000	616,579.23	8,636.63	0.07
91325V108	UNITI GROUP INC REIT USD.0001	170,898.000	Local	9.010938	1,539,951.21	3.160000	540,037.68	-999,913.53	0.06
			Base	9.010938	1,539,951.21	3.160000	540,037.68	-999,913.53	0.06
913456109	UNIVERSAL CORP/VA COMMON STOCK	17,595.000	Local	49.220811	866,040.17	47.960000	843,856.20	-22,183.97	0.10
			Base	49.220811	866,040.17	47.960000	843,856.20	-22,183.97	0.10
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	9,106.000	Local	55.767201	507,816.13	37.580000	342,203.48	-165,612.65	0.04
			Base	55.767201	507,816.13	37.580000	342,203.48	-165,612.65	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001	40,527.000	Local	20.733897	840,282.64	41.710000	1,690,381.17	850,098.53	0.20
			Base	20.733897	840,282.64	41.710000	1,690,381.17	850,098.53	0.20
91704F104	URBAN EDGE PROPERTIES REIT USD.01	84,236.000	Local	18.220521	1,534,823.84	17.730000	1,493,504.28	-41,319.56	0.17
			Base	18.220521	1,534,823.84	17.730000	1,493,504.28	-41,319.56	0.17
918204108	VF CORP COMMON STOCK	236,646.000	Local	13.638289	3,227,446.65	13.280000	3,142,658.88	-84,787.77	0.36
			Base	13.638289	3,227,446.65	13.280000	3,142,658.88	-84,787.77	0.36
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E	98,617.000	Local	93.173993	9,188,539.70	100.600000	9,920,870.20	732,330.50	1.15
			Base	93.173993	9,188,539.70	100.600000	9,920,870.20	732,330.50	1.15
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01	29,071.000	Local	26.343730	765,838.57	15.450000	449,146.95	-316,691.62	0.05
			Base	26.343730	765,838.57	15.450000	449,146.95	-316,691.62	0.05
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1	94,906.000	Local	8.658895	821,781.07	10.970000	1,041,118.82	219,337.75	0.12
			Base	8.658895	821,781.07	10.970000	1,041,118.82	219,337.75	0.12

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01	40,343.000	Local 27.936161	1,127,028.55	40.650000	1,639,942.95	512,914.40	0.19
			Base 27.936161	1,127,028.55	40.650000	1,639,942.95	512,914.40	0.19
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01	38,877.000	Local 25.690584	998,772.85	20.400000	793,090.80	-205,682.05	0.09
			Base 25.690584	998,772.85	20.400000	793,090.80	-205,682.05	0.09
92346J108	VERICEL CORP COMMON STOCK	34,173.000	Local 48.617765	1,661,414.90	47.700000	1,630,052.10	-31,362.80	0.19
			Base 48.617765	1,661,414.90	47.700000	1,630,052.10	-31,362.80	0.19
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001	119,087.000	Local 17.190204	2,047,129.77	26.640000	3,172,477.68	1,125,347.91	0.37
			Base 17.190204	2,047,129.77	26.640000	3,172,477.68	1,125,347.91	0.37
92552R406	VIAD CORP COMMON STOCK USD1.5	14,979.000	Local 28.703412	429,948.41	34.950000	523,516.05	93,567.64	0.06
			Base 28.703412	429,948.41	34.950000	523,516.05	93,567.64	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001	53,840.000	Local 33.040630	1,778,907.54	16.890000	909,357.60	-869,549.94	0.11
			Base 33.040630	1,778,907.54	16.890000	909,357.60	-869,549.94	0.11
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	159,366.000	Local 9.527618	1,518,378.36	7.520000	1,198,432.32	-319,946.04	0.14
			Base 9.527618	1,518,378.36	7.520000	1,198,432.32	-319,946.04	0.14
925815102	VICOR CORP COMMON STOCK USD.01	5,215.000	Local 38.310859	199,791.13	34.990000	182,472.85	-17,318.28	0.02
			Base 38.310859	199,791.13	34.990000	182,472.85	-17,318.28	0.02
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01	55,446.000	Local 18.930491	1,049,619.98	22.790000	1,263,614.34	213,994.36	0.15
			Base 18.930491	1,049,619.98	22.790000	1,263,614.34	213,994.36	0.15
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK	61,646.000	Local 21.691546	1,337,197.02	10.270000	633,104.42	-704,092.60	0.07
			Base 21.691546	1,337,197.02	10.270000	633,104.42	-704,092.60	0.07

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	4,836.000	Local 130.817322	632,632.57	228.590000	1,105,461.24	472,828.67	0.13
			Base 130.817322	632,632.57	228.590000	1,105,461.24	472,828.67	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01	41,636.000	Local 21.234247	884,109.09	34.880000	1,452,263.68	568,154.59	0.17
			Base 21.234247	884,109.09	34.880000	1,452,263.68	568,154.59	0.17
929236107	WD 40 CO COMMON STOCK USD.001	9,711.000	Local 114.940390	1,116,186.13	224.690000	2,181,964.59	1,065,778.46	0.25
			Base 114.940390	1,116,186.13	224.690000	2,181,964.59	1,065,778.46	0.25
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01	43,348.000	Local 47.522267	2,059,995.23	44.060000	1,909,912.88	-150,082.35	0.22
			Base 47.522267	2,059,995.23	44.060000	1,909,912.88	-150,082.35	0.22
92942W107	WK KELLOGG CO COMMON STOCK USD.0001	47,213.000	Local 10.786078	509,243.10	18.990000	896,574.87	387,331.77	0.10
			Base 10.786078	509,243.10	18.990000	896,574.87	387,331.77	0.10
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01	32,503.000	Local 13.875664	451,000.70	22.610000	734,892.83	283,892.13	0.09
			Base 13.875664	451,000.70	22.610000	734,892.83	283,892.13	0.09
93148P102	WALKER + DUNLOP INC COMMON STOCK	23,952.000	Local 49.666718	1,189,617.24	95.990000	2,299,152.48	1,109,535.24	0.27
			Base 49.666718	1,189,617.24	95.990000	2,299,152.48	1,109,535.24	0.27
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01	37,248.000	Local 22.255816	828,984.63	68.430000	2,548,880.64	1,719,896.01	0.29
			Base 22.255816	828,984.63	68.430000	2,548,880.64	1,719,896.01	0.29
938824109	WAFD INC COMMON STOCK USD1.0	48,640.000	Local 29.259558	1,423,184.88	28.010000	1,362,406.40	-60,778.48	0.16
			Base 29.259558	1,423,184.88	28.010000	1,362,406.40	-60,778.48	0.16
939653101	ELME COMMUNITIES REIT USD.01	62,892.000	Local 25.479073	1,602,429.85	15.410000	969,165.72	-633,264.13	0.11
			Base 25.479073	1,602,429.85	15.410000	969,165.72	-633,264.13	0.11

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK	19,097.000	Local 51.729750	987,883.03	48.820000	932,315.54	-55,567.49	0.11
			Base 51.729750	987,883.03	48.820000	932,315.54	-55,567.49	0.11
966084204	WHITESTONE REIT REIT USD.001	33,730.000	Local 11.493231	387,666.69	13.040000	439,839.20	52,172.51	0.05
			Base 11.493231	387,666.69	13.040000	439,839.20	52,172.51	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	30,202.000	Local 32.909583	993,935.22	36.450000	1,100,862.90	106,927.68	0.13
			Base 32.909583	993,935.22	36.450000	1,100,862.90	106,927.68	0.13
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	20,936.000	Local 31.404977	657,494.59	62.050000	1,299,078.80	641,584.21	0.15
			Base 31.404977	657,494.59	62.050000	1,299,078.80	641,584.21	0.15
97717P104	WISDOMTREE INC COMMON STOCK USD.01	79,065.000	Local 7.060748	558,258.01	9.970000	788,278.05	230,020.04	0.09
			Base 7.060748	558,258.01	9.970000	788,278.05	230,020.04	0.09
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	56,948.000	Local 21.280481	1,211,880.81	13.620000	775,631.76	-436,249.05	0.09
			Base 21.280481	1,211,880.81	13.620000	775,631.76	-436,249.05	0.09
981419104	WORLD ACCEPTANCE CORP COMMON STOCK	2,405.000	Local 97.392790	234,229.66	128.490000	309,018.45	74,788.79	0.04
			Base 97.392790	234,229.66	128.490000	309,018.45	74,788.79	0.04
981475106	WORLD KINECT CORP COMMON STOCK USD.01	43,107.000	Local 30.569982	1,317,780.22	26.340000	1,135,438.38	-182,341.84	0.13
			Base 30.569982	1,317,780.22	26.340000	1,135,438.38	-182,341.84	0.13
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK	21,837.000	Local 62.042692	1,354,826.26	57.030000	1,245,364.11	-109,462.15	0.14
			Base 62.042692	1,354,826.26	57.030000	1,245,364.11	-109,462.15	0.14
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001	21,814.000	Local 31.835531	694,460.28	32.990000	719,643.86	25,183.58	0.08
			Base 31.835531	694,460.28	32.990000	719,643.86	25,183.58	0.08

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98379L100	XPEL INC COMMON STOCK	15,233.000	Local 60.805900	926,256.28	38.000000	578,854.00	-347,402.28	0.07
			Base 60.805900	926,256.28	38.000000	578,854.00	-347,402.28	0.07
984017103	XENIA HOTELS + RESORTS INC REIT USD.01	75,328.000	Local 18.817048	1,417,450.60	14.490000	1,091,502.72	-325,947.88	0.13
			Base 18.817048	1,417,450.60	14.490000	1,091,502.72	-325,947.88	0.13
98401F105	XENCOR INC COMMON STOCK USD.01	43,589.000	Local 37.353346	1,628,195.00	23.760000	1,035,674.64	-592,520.36	0.12
			Base 37.353346	1,628,195.00	23.760000	1,035,674.64	-592,520.36	0.12
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0	80,965.000	Local 16.306047	1,320,219.12	14.060000	1,138,367.90	-181,851.22	0.13
			Base 16.306047	1,320,219.12	14.060000	1,138,367.90	-181,851.22	0.13
98423J101	XPERI INC COMMON STOCK USD.001	31,123.000	Local 27.390574	852,476.84	8.810000	274,193.63	-578,283.21	0.03
			Base 27.390574	852,476.84	8.810000	274,193.63	-578,283.21	0.03
985817105	YELP INC COMMON STOCK USD.000001	49,029.000	Local 29.518983	1,447,286.23	36.970000	1,812,602.13	365,315.90	0.21
			Base 29.518983	1,447,286.23	36.970000	1,812,602.13	365,315.90	0.21
G01767105	ALKERMES PLC COMMON STOCK USD.01	119,493.000	Local 27.163855	3,245,890.54	23.400000	2,796,136.20	-449,754.34	0.32
			Base 27.163855	3,245,890.54	23.400000	2,796,136.20	-449,754.34	0.32
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	38,922.000	Local 32.301026	1,257,220.55	77.720000	3,025,017.84	1,767,797.29	0.35
			Base 32.301026	1,257,220.55	77.720000	3,025,017.84	1,767,797.29	0.35
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01	120,414.000	Local 11.657526	1,403,729.33	11.110000	1,337,799.54	-65,929.79	0.15
			Base 11.657526	1,403,729.33	11.110000	1,337,799.54	-65,929.79	0.15
G3323L100	FABRINET COMMON STOCK USD.01	25,998.000	Local 51.241962	1,332,188.54	239.530000	6,227,300.94	4,895,112.40	0.72
			Base 51.241962	1,332,188.54	239.530000	6,227,300.94	4,895,112.40	0.72

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
	24,123.000	Local	31.044589	748,888.61	23.360000	563,513.28	-185,375.33	0.07	
		Base	31.044589	748,888.61	23.360000	563,513.28	-185,375.33	0.07	
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
	21,077.000	Local	27.883102	587,692.15	37.990000	800,715.23	213,023.08	0.09	
		Base	27.883102	587,692.15	37.990000	800,715.23	213,023.08	0.09	
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
	16,401.000	Local	37.791797	619,823.27	29.310000	480,713.31	-139,109.96	0.06	
		Base	37.791797	619,823.27	29.310000	480,713.31	-139,109.96	0.06	
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
	6,371.000	Local	111.313422	709,177.81	74.760000	476,295.96	-232,881.85	0.06	
		Base	111.313422	709,177.81	74.760000	476,295.96	-232,881.85	0.06	
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
	31,733.000	Local	30.104685	955,311.98	109.490000	3,474,446.17	2,519,134.19	0.40	
		Base	30.104685	955,311.98	109.490000	3,474,446.17	2,519,134.19	0.40	
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
	64,797.000	Local	12.041381	780,245.37	13.150000	852,080.55	71,835.18	0.10	
		Base	12.041381	780,245.37	13.150000	852,080.55	71,835.18	0.10	
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
	37,112.000	Local	22.305517	827,802.36	20.580000	763,764.96	-64,037.40	0.09	
		Base	22.305517	827,802.36	20.580000	763,764.96	-64,037.40	0.09	
G9059U107	TRINSEO PLC COMMON STOCK								
	24,692.000	Local	41.692722	1,029,476.68	3.830000	94,570.36	-934,906.32	0.01	
		Base	41.692722	1,029,476.68	3.830000	94,570.36	-934,906.32	0.01	
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
	24,416.000	Local	14.064986	343,410.70	50.610000	1,235,693.76	892,283.06	0.14	
		Base	14.064986	343,410.70	50.610000	1,235,693.76	892,283.06	0.14	
US DOLLAR Total									
	29,261,792.000	Local		685,362,794.11		856,073,695.46	170,710,901.35	99.03	
		Base		685,362,794.11		856,073,695.46	170,710,901.35	99.03	

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

Books Open

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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

		29,261,792.000	Base	685,362,794.11		856,073,695.46	170,710,901.35	99.03
--	--	----------------	------	----------------	--	----------------	----------------	-------

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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		37,614,327.620	Base	693,715,329.73		864,426,231.08	170,710,901.35	100.00

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
	-2,522,441.500	Local	1.000000	-2,522,441.50	1.000000	-2,522,441.50	0.00	0.09
		Base	1.000000	-2,522,441.50	1.000000	-2,522,441.50	0.00	0.09
US DOLLAR Total								
	-2,522,441.500	Local		-2,522,441.50		-2,522,441.50	0.00	0.09
		Base		-2,522,441.50		-2,522,441.50	0.00	0.09
CASH Total								
	-2,522,441.500	Base		-2,522,441.50		-2,522,441.50	0.00	0.09
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
02665JF70	AMERICAN HONDA FINAN				5.570000	07 Jun 2024		
	10,000,000.000	Local	99.907167	9,990,716.67	99.907167	9,990,716.70	0.03	0.34
		Base	99.907167	9,990,716.67	99.907167	9,990,716.70	0.03	0.34
15963TF61	CHARIOT FNDG LLC				5.330000	06 Jun 2024		
	15,000,000.000	Local	99.925972	14,988,895.83	99.925972	14,988,895.80	-0.03	0.51
		Base	99.925972	14,988,895.83	99.925972	14,988,895.80	-0.03	0.51
38346LLC8	GOTHAM FDG CORP				5.360000	12 Nov 2024		
	15,000,000.000	Local	97.558222	14,633,733.34	97.536458	14,630,468.70	-3,264.64	0.50
		Base	97.558222	14,633,733.34	97.536458	14,630,468.70	-3,264.64	0.50
40588LF53	HALKIN FINANCE LLC USC				5.330000	05 Jun 2024		
	20,000,000.000	Local	99.940778	19,988,155.56	99.940778	19,988,155.60	0.04	0.68
		Base	99.940778	19,988,155.56	99.940778	19,988,155.60	0.04	0.68
40588LFD6	HALKIN FINANCE LLC USC				5.350000	13 Jun 2024		
	10,000,000.000	Local	99.821667	9,982,166.67	99.821667	9,982,166.70	0.03	0.34
		Base	99.821667	9,982,166.67	99.821667	9,982,166.70	0.03	0.34

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
4499929H1	ILA FINANCIAL SQUARE GOVT	27,495,606.440	Local	100.000000	27,495,606.44	100.000000	27,495,606.44	0.00	0.94
			Base	100.000000	27,495,606.44	100.000000	27,495,606.44	0.00	0.94
52953AGV1	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.134833	9,913,483.34	99.134833	9,913,483.30	-0.04	0.34
			Base	99.134833	9,913,483.34	99.134833	9,913,483.30	-0.04	0.34
56274LF33	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.970556	9,997,055.55	99.970556	9,997,055.60	0.05	0.34
			Base	99.970556	9,997,055.55	99.970556	9,997,055.60	0.05	0.34
56274LHG2	MANHATTAN ASSET FDG.	10,000,000.000	Local	98.868444	9,886,844.44	98.840722	9,884,072.20	-2,772.24	0.34
			Base	98.868444	9,886,844.44	98.840722	9,884,072.20	-2,772.24	0.34
57978CFS5	MCCORMICK + COMPANY	15,000,000.000	Local	99.621528	14,943,229.17	99.621528	14,943,229.20	0.03	0.51
			Base	99.621528	14,943,229.17	99.621528	14,943,229.20	0.03	0.51
73044DG83	PODIUM FDG TR	10,000,000.000	Local	99.450139	9,945,013.89	99.450139	9,945,013.89	0.00	0.34
			Base	99.450139	9,945,013.89	99.450139	9,945,013.89	0.00	0.34
912797JS7	TREASURY BILL 07/24 0.00000	10,000,000.000	Local	99.314257	9,931,425.69	99.314257	9,931,425.69	0.00	0.34
			Base	99.314257	9,931,425.69	99.314257	9,931,425.69	0.00	0.34
92646KG97	VICTORY RECEIVABLES	15,000,000.000	Local	99.435278	14,915,291.67	99.435278	14,915,291.70	0.03	0.51
			Base	99.435278	14,915,291.67	99.435278	14,915,291.70	0.03	0.51
92646KKW1	VICTORY RECEIVABLES	15,000,000.000	Local	97.747583	14,662,137.50	97.716904	14,657,535.60	-4,601.90	0.50
			Base	97.747583	14,662,137.50	97.716904	14,657,535.60	-4,601.90	0.50
93114EF36	WAL MART STORES INC	20,000,000.000	Local	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.68
			Base	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.68

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

Books Open

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94107MGA8	WASTE MANAGEMENT INC				5.470000	10 Jul 2024		
	15,000,000.000	Local	99.407417	14,911,112.50	99.407417	14,911,112.55	0.05	0.51
		Base	99.407417	14,911,112.50	99.407417	14,911,112.55	0.05	0.51
US DOLLAR Total								
	227,495,606.440	Local		226,178,979.37		226,168,340.87	-10,638.50	7.70
		Base		226,178,979.37		226,168,340.87	-10,638.50	7.70
CASH EQUIVALENT Total								
	227,495,606.440	Base		226,178,979.37		226,168,340.87	-10,638.50	7.70
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	106.700000	30,219,787.40	-6,075,212.57	1.03
		Base	128.150355	36,294,999.97	106.700000	30,219,787.40	-6,075,212.57	1.03
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	24.940000	4,421,862.00	-249,078.41	0.15
		Base	26.344842	4,670,940.41	24.940000	4,421,862.00	-249,078.41	0.15
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
	622,165.000	Local	29.576310	18,401,344.62	26.860000	16,711,351.90	-1,689,992.72	0.57
		Base	29.576310	18,401,344.62	26.860000	16,711,351.90	-1,689,992.72	0.57
US DOLLAR Total								
	1,082,687.000	Local		59,367,285.00		51,353,001.30	-8,014,283.70	1.75
		Base		59,367,285.00		51,353,001.30	-8,014,283.70	1.75
EQUITY Total								
	1,082,687.000	Base		59,367,285.00		51,353,001.30	-8,014,283.70	1.75
FIXED INCOME								

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.965497	7,497,412.27	92.790252	6,959,268.90	-538,143.37	0.24
		Base	99.965497	7,497,412.27	92.790252	6,959,268.90	-538,143.37	0.24
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.850837	6,989,558.57	97.109440	6,797,660.80	-191,897.77	0.23
		Base	99.850837	6,989,558.57	97.109440	6,797,660.80	-191,897.77	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.107597	10,215,980.31	96.122288	9,809,279.49	-406,700.82	0.33
		Base	100.107597	10,215,980.31	96.122288	9,809,279.49	-406,700.82	0.33
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	91.950427	9,252,051.96	-796,629.98	0.31
		Base	99.867640	10,048,681.94	91.950427	9,252,051.96	-796,629.98	0.31
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.714674	9,971,467.39	80.596392	8,059,639.20	-1,911,828.19	0.27
		Base	99.714674	9,971,467.39	80.596392	8,059,639.20	-1,911,828.19	0.27
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.995436	9,999,543.57	93.033271	9,303,327.10	-696,216.47	0.32
		Base	99.995436	9,999,543.57	93.033271	9,303,327.10	-696,216.47	0.32
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.976274	9,997,627.44	94.754734	9,475,473.40	-522,154.04	0.32
		Base	99.976274	9,997,627.44	94.754734	9,475,473.40	-522,154.04	0.32
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.665799	9,966,579.88	99.220552	9,922,055.20	-44,524.68	0.34
		Base	99.665799	9,966,579.88	99.220552	9,922,055.20	-44,524.68	0.34
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.831193	4,991,559.67	121.760282	6,088,014.10	1,096,454.43	0.21
		Base	99.831193	4,991,559.67	121.760282	6,088,014.10	1,096,454.43	0.21
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.971617	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.136942	14,019,171.88	19,171.88	0.48

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

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	14,000,000.00	100.136942	14,019,171.88	19,171.88	0.48
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	106.297051	5,314,852.55	314,852.55	0.18
		Base	100.000000	5,000,000.00	106.297051	5,314,852.55	314,852.55	0.18
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	98.359142	9,835,914.20	98.024070	9,802,407.00	-33,507.20	0.33
Original Face:	10,000,000.000	Base	98.359142	9,835,914.20	98.024070	9,802,407.00	-33,507.20	0.33
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.971414	2,999,142.42	103.568106	3,107,043.18	107,900.76	0.11
		Base	99.971414	2,999,142.42	103.568106	3,107,043.18	107,900.76	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.915146	7,464,136.93	88.571851	6,683,631.88	-780,505.05	0.23
		Base	98.915146	7,464,136.93	88.571851	6,683,631.88	-780,505.05	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.934486	4,996,724.32	88.267179	4,413,358.95	-583,365.37	0.15
		Base	99.934486	4,996,724.32	88.267179	4,413,358.95	-583,365.37	0.15
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.876014	4,993,800.72	92.230707	4,611,535.35	-382,265.37	0.16
		Base	99.876014	4,993,800.72	92.230707	4,611,535.35	-382,265.37	0.16
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.157665	9,915,766.53	94.267503	9,426,750.30	-489,016.23	0.32
		Base	99.157665	9,915,766.53	94.267503	9,426,750.30	-489,016.23	0.32
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.998519	9,999,851.86	95.958031	9,595,803.10	-404,048.76	0.33
		Base	99.998519	9,999,851.86	95.958031	9,595,803.10	-404,048.76	0.33
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.919247	4,995,962.35	95.425487	4,771,274.35	-224,688.00	0.16
		Base	99.919247	4,995,962.35	95.425487	4,771,274.35	-224,688.00	0.16
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	92.190816	13,828,622.40	-1,171,377.60	0.47

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

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	15,000,000.00	92.190816	13,828,622.40	-1,171,377.60	0.47
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	99.493250	9,949,324.98	98.911897	9,891,189.70	-58,135.28	0.34
		Base	99.493250	9,949,324.98	98.911897	9,891,189.70	-58,135.28	0.34
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	104.152390	10,936,000.98	96.861604	10,170,468.42	-765,532.56	0.35
		Base	104.152390	10,936,000.98	96.861604	10,170,468.42	-765,532.56	0.35
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	100.681636	5,034,081.82	96.428858	4,821,442.90	-212,638.92	0.16
		Base	100.681636	5,034,081.82	96.428858	4,821,442.90	-212,638.92	0.16
06055JBB4	BANK OF AMERICA CORP SR UNSECURED 05/26 5.5				5.500000	19 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.850000	9,985,000.00	-15,000.00	0.34
		Base	100.000000	10,000,000.00	99.850000	9,985,000.00	-15,000.00	0.34
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	25,000,000.000	Local	99.990728	24,997,681.94	99.590873	24,897,718.25	-99,963.69	0.85
		Base	99.990728	24,997,681.94	99.590873	24,897,718.25	-99,963.69	0.85
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	7,500,000.000	Local	100.000000	7,500,000.00	96.530230	7,239,767.25	-260,232.75	0.25
		Base	100.000000	7,500,000.00	96.530230	7,239,767.25	-260,232.75	0.25
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.860442	2,995,813.25	100.023030	3,000,690.90	4,877.65	0.10
		Base	99.860442	2,995,813.25	100.023030	3,000,690.90	4,877.65	0.10
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.983217	2,999,496.51	96.673410	2,900,202.30	-99,294.21	0.10
		Base	99.983217	2,999,496.51	96.673410	2,900,202.30	-99,294.21	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.953892	9,995,389.21	86.843778	8,684,377.80	-1,311,011.41	0.30
		Base	99.953892	9,995,389.21	86.843778	8,684,377.80	-1,311,011.41	0.30
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	97.646733	29,294,019.90	-705,980.10	1.00

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	30,000,000.00	97.646733	29,294,019.90	-705,980.10	1.00
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	113.986519	5,699,325.95	91.756325	4,587,816.25	-1,111,509.70	0.16
		Base	113.986519	5,699,325.95	91.756325	4,587,816.25	-1,111,509.70	0.16
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	89.289807	4,464,490.35	-535,509.65	0.15
		Base	100.000000	5,000,000.00	89.289807	4,464,490.35	-535,509.65	0.15
097023DH5	BOEING CO SR UNSECURED 144A 05/27 6.259				6.259000	01 May 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.577614	2,011,552.28	11,552.28	0.07
		Base	100.000000	2,000,000.00	100.577614	2,011,552.28	11,552.28	0.07
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	10,096,099.400	Local	91.314252	9,219,177.66	88.610650	8,946,219.30	-272,958.36	0.30
Original Face:	10,000,000.000	Base	91.314252	9,219,177.66	88.610650	8,946,219.30	-272,958.36	0.30
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,706,006.600	Local	95.243682	7,339,484.40	93.426530	7,199,454.57	-140,029.83	0.25
Original Face:	8,035,647.000	Base	95.243682	7,339,484.40	93.426530	7,199,454.57	-140,029.83	0.25
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	13,887,483.680	Local	93.943684	13,046,413.72	85.577250	11,884,526.63	-1,161,887.09	0.40
Original Face:	19,500,000.000	Base	93.943684	13,046,413.72	85.577250	11,884,526.63	-1,161,887.09	0.40
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,308,082.700	Local	98.207346	8,159,147.53	89.209040	7,411,560.82	-747,586.71	0.25
Original Face:	10,000,000.000	Base	98.207346	8,159,147.53	89.209040	7,411,560.82	-747,586.71	0.25
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	11,946,052.420	Local	90.710935	10,836,375.80	87.313130	10,430,472.28	-405,903.52	0.36
Original Face:	14,200,000.000	Base	90.710935	10,836,375.80	87.313130	10,430,472.28	-405,903.52	0.36
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	101.909375	3,363,009.39	99.077310	3,269,551.23	-93,458.16	0.11
Original Face:	3,300,000.000	Base	101.909375	3,363,009.39	99.077310	3,269,551.23	-93,458.16	0.11
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029		
	10,000,000.000	Local	99.989134	9,998,913.40	100.415830	10,041,583.00	42,669.60	0.34

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,000,000.000	Base	99.989134	9,998,913.40	100.415830	10,041,583.00	42,669.60	0.34	
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34	
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34	
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
	3,000,000.000	Local	99.656132	2,989,683.97	71.327864	2,139,835.92	-849,848.05	0.07	
		Base	99.656132	2,989,683.97	71.327864	2,139,835.92	-849,848.05	0.07	
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	96.082508	9,608,250.80	-391,749.20	0.33	
		Base	100.000000	10,000,000.00	96.082508	9,608,250.80	-391,749.20	0.33	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
	10,000,000.000	Local	104.391314	10,439,131.35	94.101591	9,410,159.10	-1,028,972.25	0.32	
		Base	104.391314	10,439,131.35	94.101591	9,410,159.10	-1,028,972.25	0.32	
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.204350	14 May 2029			
	10,000,000.000	Local	101.024128	10,102,412.80	101.115150	10,111,515.00	9,102.20	0.34	
Original Face:	10,000,000.000	Base	101.024128	10,102,412.80	101.115150	10,111,515.00	9,102.20	0.34	
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.974325	06 Oct 2028			
	15,000,000.000	Local	100.000000	15,000,000.00	97.692743	14,653,911.45	-346,088.55	0.50	
		Base	100.000000	15,000,000.00	97.692743	14,653,911.45	-346,088.55	0.50	
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6				6.000000	20 Oct 2027			
	10,000,000.000	Local	100.000000	10,000,000.00	99.977452	9,997,745.20	-2,254.80	0.34	
		Base	100.000000	10,000,000.00	99.977452	9,997,745.20	-2,254.80	0.34	
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028			
	5,000,000.000	Local	100.000000	5,000,000.00	96.552044	4,827,602.20	-172,397.80	0.16	
		Base	100.000000	5,000,000.00	96.552044	4,827,602.20	-172,397.80	0.16	
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
	5,000,000.000	Local	102.148648	5,107,432.42	98.433340	4,921,667.00	-185,765.42	0.17	
Original Face:	5,000,000.000	Base	102.148648	5,107,432.42	98.433340	4,921,667.00	-185,765.42	0.17	
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026			
	10,000,000.000	Local	99.891039	9,989,103.85	99.787642	9,978,764.20	-10,339.65	0.34	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.891039	9,989,103.85	99.787642	9,978,764.20	-10,339.65	0.34
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.824322	9,982,432.17	103.435478	10,343,547.80	361,115.63	0.35
		Base	99.824322	9,982,432.17	103.435478	10,343,547.80	361,115.63	0.35
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.901717	5,994,103.01	99.832678	5,989,960.68	-4,142.33	0.20
		Base	99.901717	5,994,103.01	99.832678	5,989,960.68	-4,142.33	0.20
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.365856	4,968,292.79	95.955410	4,797,770.50	-170,522.29	0.16
		Base	99.365856	4,968,292.79	95.955410	4,797,770.50	-170,522.29	0.16
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.675213	4,983,760.67	99.593625	4,979,681.25	-4,079.42	0.17
		Base	99.675213	4,983,760.67	99.593625	4,979,681.25	-4,079.42	0.17
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.983632	4,999,181.58	92.839202	4,641,960.10	-357,221.48	0.16
		Base	99.983632	4,999,181.58	92.839202	4,641,960.10	-357,221.48	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.809504	12,975,235.54	85.115719	11,065,043.47	-1,910,192.07	0.38
		Base	99.809504	12,975,235.54	85.115719	11,065,043.47	-1,910,192.07	0.38
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	91.680034	4,584,001.69	90.893982	4,544,699.10	-39,302.59	0.15
		Base	91.680034	4,584,001.69	90.893982	4,544,699.10	-39,302.59	0.15
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	94.229255	4,711,462.75	-288,537.25	0.16
		Base	100.000000	5,000,000.00	94.229255	4,711,462.75	-288,537.25	0.16
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	19,773.900	Local	100.096592	19,793.00	101.340826	20,039.03	246.03	0.00
Original Face:	5,000,000.000	Base	100.096592	19,793.00	101.340826	20,039.03	246.03	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR				6.042000	01 Jan 2054		
	9,887,589.800	Local	100.765625	9,963,291.66	100.489714	9,936,010.71	-27,280.95	0.34

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,000,000.000	Base	100.765625	9,963,291.66	100.489714	9,936,010.71	-27,280.95	0.34	
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.716000	01 Feb 2054			
	9,881,920.500	Local	100.974246	9,978,194.72	99.381807	9,820,831.16	-157,363.56	0.33	
Original Face:	10,000,000.000	Base	100.974246	9,978,194.72	99.381807	9,820,831.16	-157,363.56	0.33	
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.836000	01 Apr 2054			
	4,920,154.350	Local	99.702357	4,905,509.86	99.900635	4,915,265.44	9,755.58	0.17	
Original Face:	5,000,000.000	Base	99.702357	4,905,509.86	99.900635	4,915,265.44	9,755.58	0.17	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
	1,049,963.300	Local	91.177116	957,326.26	88.520676	929,434.61	-27,891.65	0.03	
Original Face:	10,000,000.000	Base	91.177116	957,326.26	88.520676	929,434.61	-27,891.65	0.03	
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026			
	78,155.990	Local	100.605622	78,629.32	99.446577	77,723.46	-905.86	0.00	
Original Face:	5,085,000.000	Base	100.605622	78,629.32	99.446577	77,723.46	-905.86	0.00	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
	677,341.850	Local	101.970258	690,687.23	96.646669	654,628.34	-36,058.89	0.02	
Original Face:	5,000,000.000	Base	101.970258	690,687.23	96.646669	654,628.34	-36,058.89	0.02	
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047			
	678,847.100	Local	105.912112	718,981.30	95.548903	648,630.96	-70,350.34	0.02	
Original Face:	5,000,000.000	Base	105.912112	718,981.30	95.548903	648,630.96	-70,350.34	0.02	
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033			
	1,148,010.850	Local	102.096552	1,172,079.49	92.896614	1,066,463.21	-105,616.28	0.04	
Original Face:	7,000,000.000	Base	102.096552	1,172,079.49	92.896614	1,066,463.21	-105,616.28	0.04	
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036			
	832,124.470	Local	100.651628	837,546.83	91.603551	762,255.56	-75,291.27	0.03	
Original Face:	3,550,000.000	Base	100.651628	837,546.83	91.603551	762,255.56	-75,291.27	0.03	
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037			
	829,882.750	Local	102.324156	849,170.52	93.609371	776,848.02	-72,322.50	0.03	
Original Face:	5,000,000.000	Base	102.324156	849,170.52	93.609371	776,848.02	-72,322.50	0.03	
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039			
	444,955.880	Local	103.419687	460,171.98	100.376620	446,631.67	-13,540.31	0.02	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,300,000.000	Base		103.419687	460,171.98	100.376620	446,631.67	-13,540.31	0.02	
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033			
	234,386.410	Local		99.758745	233,820.94	98.744357	231,443.35	-2,377.59	0.01	
Original Face:	14,598,876.000	Base		99.758745	233,820.94	98.744357	231,443.35	-2,377.59	0.01	
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033			
	243,672.900	Local		99.752213	243,069.11	98.743919	240,612.17	-2,456.94	0.01	
Original Face:	11,774,977.000	Base		99.752213	243,069.11	98.743919	240,612.17	-2,456.94	0.01	
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033			
	129,685.390	Local		99.713244	129,313.51	98.744255	128,056.87	-1,256.64	0.00	
Original Face:	3,598,890.000	Base		99.713244	129,313.51	98.744255	128,056.87	-1,256.64	0.00	
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033			
	52,799.450	Local		99.770168	52,678.10	97.760871	51,617.20	-1,060.90	0.00	
Original Face:	6,241,535.000	Base		99.770168	52,678.10	97.760871	51,617.20	-1,060.90	0.00	
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034			
	56,932.050	Local		100.149336	57,017.07	99.980741	56,921.09	-95.98	0.00	
Original Face:	5,000,000.000	Base		100.149336	57,017.07	99.980741	56,921.09	-95.98	0.00	
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034			
	139,163.450	Local		100.570365	139,957.19	100.374576	139,684.72	-272.47	0.00	
Original Face:	5,000,000.000	Base		100.570365	139,957.19	100.374576	139,684.72	-272.47	0.00	
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035			
	106,891.100	Local		100.388320	107,306.18	100.374556	107,291.47	-14.71	0.00	
Original Face:	5,000,000.000	Base		100.388320	107,306.18	100.374556	107,291.47	-14.71	0.00	
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					6.300000	01 Jan 2037			
	319,163.520	Local		102.564331	327,347.93	102.513654	327,186.19	-161.74	0.01	
Original Face:	6,000,000.000	Base		102.564331	327,347.93	102.513654	327,186.19	-161.74	0.01	
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.020000	01 Oct 2036			
	267,894.850	Local		102.512728	274,626.32	102.453345	274,467.23	-159.09	0.01	
Original Face:	5,000,000.000	Base		102.512728	274,626.32	102.453345	274,467.23	-159.09	0.01	
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031			
	842,987.550	Local		99.957432	842,628.71	94.119393	793,414.77	-49,213.94	0.03	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	8,208,821.000	Base	99.957432	842,628.71	94.119393	793,414.77	-49,213.94	0.03	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027			
	13,860,000.000	Local	92.041786	12,756,991.53	89.991778	12,472,860.43	-284,131.10	0.42	
		Base	92.041786	12,756,991.53	89.991778	12,472,860.43	-284,131.10	0.42	
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026			
	10,000,000.000	Local	97.676042	9,767,604.16	92.870378	9,287,037.80	-480,566.36	0.32	
		Base	97.676042	9,767,604.16	92.870378	9,287,037.80	-480,566.36	0.32	
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024			
	10,000,000.000	Local	99.172713	9,917,271.30	97.538796	9,753,879.60	-163,391.70	0.33	
		Base	99.172713	9,917,271.30	97.538796	9,753,879.60	-163,391.70	0.33	
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025			
	5,000,000.000	Local	100.000000	5,000,000.00	97.616020	4,880,801.00	-119,199.00	0.17	
		Base	100.000000	5,000,000.00	97.616020	4,880,801.00	-119,199.00	0.17	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
	9,000,000.000	Local	99.811820	8,983,063.78	99.402210	8,946,198.90	-36,864.88	0.30	
		Base	99.811820	8,983,063.78	99.402210	8,946,198.90	-36,864.88	0.30	
3130B07A1	FEDERAL HOME LOAN BANK BONDS 03/29 6				6.000000	21 Mar 2029			
	4,940,000.000	Local	100.000000	4,940,000.00	99.782952	4,929,277.83	-10,722.17	0.17	
		Base	100.000000	4,940,000.00	99.782952	4,929,277.83	-10,722.17	0.17	
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033			
	851,208.950	Local	102.561776	873,015.02	94.438307	803,867.32	-69,147.70	0.03	
Original Face:	5,000,000.000	Base	102.561776	873,015.02	94.438307	803,867.32	-69,147.70	0.03	
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042			
	1,050,045.630	Local	108.336870	1,137,586.57	95.656334	1,004,435.15	-133,151.42	0.03	
Original Face:	7,231,153.000	Base	108.336870	1,137,586.57	95.656334	1,004,435.15	-133,151.42	0.03	
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044			
	1,501,161.280	Local	99.829020	1,498,594.59	88.469322	1,328,067.21	-170,527.38	0.05	
Original Face:	8,000,000.000	Base	99.829020	1,498,594.59	88.469322	1,328,067.21	-170,527.38	0.05	
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033			
	678,603.660	Local	102.284129	694,103.84	96.378935	654,030.98	-40,072.86	0.02	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	6,000,000.000	Base	102.284129	694,103.84	96.378935	654,030.98	-40,072.86	0.02	
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037			
	1,301,470.650	Local	100.346185	1,305,976.15	91.161312	1,186,437.72	-119,538.43	0.04	
Original Face:	5,000,000.000	Base	100.346185	1,305,976.15	91.161312	1,186,437.72	-119,538.43	0.04	
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
	5,000,000.000	Local	102.179769	5,108,988.43	99.973766	4,998,688.30	-110,300.13	0.17	
		Base	102.179769	5,108,988.43	99.973766	4,998,688.30	-110,300.13	0.17	
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024			
	5,000,000.000	Local	100.035185	5,001,759.26	99.999165	4,999,958.25	-1,801.01	0.17	
		Base	100.035185	5,001,759.26	99.999165	4,999,958.25	-1,801.01	0.17	
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053			
	8,945,018.680	Local	103.326810	9,242,602.48	102.042873	9,127,754.05	-114,848.43	0.31	
Original Face:	10,193,893.000	Base	103.326810	9,242,602.48	102.042873	9,127,754.05	-114,848.43	0.31	
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053			
	15,172,312.280	Local	103.900562	15,764,117.66	103.028570	15,631,816.38	-132,301.28	0.53	
Original Face:	19,717,301.000	Base	103.900562	15,764,117.66	103.028570	15,631,816.38	-132,301.28	0.53	
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053			
	6,505,918.870	Local	98.290247	6,394,683.73	93.889790	6,108,393.56	-286,290.17	0.21	
Original Face:	7,006,501.000	Base	98.290247	6,394,683.73	93.889790	6,108,393.56	-286,290.17	0.21	
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
	4,240,000.000	Local	112.243981	4,759,144.81	83.465511	3,538,937.67	-1,220,207.14	0.12	
		Base	112.243981	4,759,144.81	83.465511	3,538,937.67	-1,220,207.14	0.12	
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030			
	4,000,000.000	Local	89.206475	3,568,258.99	82.528410	3,301,136.40	-267,122.59	0.11	
		Base	89.206475	3,568,258.99	82.528410	3,301,136.40	-267,122.59	0.11	
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030			
	3,500,000.000	Local	90.746051	3,176,111.79	83.905498	2,936,692.43	-239,419.36	0.10	
		Base	90.746051	3,176,111.79	83.905498	2,936,692.43	-239,419.36	0.10	
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030			
	3,771,000.000	Local	88.465382	3,336,029.57	82.277306	3,102,677.21	-233,352.36	0.11	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	88.465382	3,336,029.57	82.277306	3,102,677.21	-233,352.36	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	89.974332	2,820,695.32	84.194325	2,639,492.09	-181,203.23	0.09
		Base	89.974332	2,820,695.32	84.194325	2,639,492.09	-181,203.23	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	90.042050	8,103,784.51	82.431635	7,418,847.15	-684,937.36	0.25
		Base	90.042050	8,103,784.51	82.431635	7,418,847.15	-684,937.36	0.25
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.410000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.022491	10,002,249.10	2,249.10	0.34
		Base	100.000000	10,000,000.00	100.022491	10,002,249.10	2,249.10	0.34
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	90.222165	5,168,827.86	82.103830	4,703,728.42	-465,099.44	0.16
		Base	90.222165	5,168,827.86	82.103830	4,703,728.42	-465,099.44	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	92.211334	6,547,004.71	84.209240	5,978,856.04	-568,148.67	0.20
		Base	92.211334	6,547,004.71	84.209240	5,978,856.04	-568,148.67	0.20
3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030		
	10,000,000.000	Local	99.784457	9,978,445.70	99.481513	9,948,151.30	-30,294.40	0.34
		Base	99.784457	9,978,445.70	99.481513	9,948,151.30	-30,294.40	0.34
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000008	20,000,001.60	1.60	0.68
		Base	100.000000	20,000,000.00	100.000008	20,000,001.60	1.60	0.68
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.584808	4,979,240.38	98.769876	4,938,493.80	-40,746.58	0.17
		Base	99.584808	4,979,240.38	98.769876	4,938,493.80	-40,746.58	0.17
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	12,144,244.630	Local	101.996297	12,386,679.84	100.272633	12,177,353.85	-209,325.99	0.41
Original Face:	12,845,689.000	Base	101.996297	12,386,679.84	100.272633	12,177,353.85	-209,325.99	0.41
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	124.143758	6,207,187.92	110.808516	5,540,425.80	-666,762.12	0.19

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	124.143758	6,207,187.92	110.808516	5,540,425.80	-666,762.12	0.19
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.896984	4,994,849.20	93.786697	4,689,334.85	-305,514.35	0.16
		Base	99.896984	4,994,849.20	93.786697	4,689,334.85	-305,514.35	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.637673	25 Mar 2052		
	200,756.980	Local	107.709904	216,235.15	100.795330	202,353.66	-13,881.49	0.01
Original Face:	4,261,779.000	Base	107.709904	216,235.15	100.795330	202,353.66	-13,881.49	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	342,962.750	Local	102.485010	351,485.41	96.893870	332,309.88	-19,175.53	0.01
Original Face:	5,000,000.000	Base	102.485010	351,485.41	96.893870	332,309.88	-19,175.53	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	2,977,701.600	Local	98.619673	2,936,599.57	88.014220	2,620,800.84	-315,798.73	0.09
Original Face:	30,000,000.000	Base	98.619673	2,936,599.57	88.014220	2,620,800.84	-315,798.73	0.09
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	324,687.350	Local	100.756435	327,143.40	95.313940	309,472.31	-17,671.09	0.01
Original Face:	5,000,000.000	Base	100.756435	327,143.40	95.313940	309,472.31	-17,671.09	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	810,050.520	Local	99.939343	809,559.17	91.134760	738,237.60	-71,321.57	0.03
Original Face:	6,000,000.000	Base	99.939343	809,559.17	91.134760	738,237.60	-71,321.57	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	672,150.700	Local	99.440813	668,392.12	93.033470	625,325.12	-43,067.00	0.02
Original Face:	5,000,000.000	Base	99.440813	668,392.12	93.033470	625,325.12	-43,067.00	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	458,070.660	Local	100.676828	461,171.01	90.459670	414,369.21	-46,801.80	0.01
Original Face:	6,000,000.000	Base	100.676828	461,171.01	90.459670	414,369.21	-46,801.80	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				5.788220	25 Apr 2038		
	711,224.400	Local	99.892454	710,459.51	98.386670	699,750.00	-10,709.51	0.02
Original Face:	5,000,000.000	Base	99.892454	710,459.51	98.386670	699,750.00	-10,709.51	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	148,698.900	Local	104.774400	155,798.38	97.571340	145,087.51	-10,710.87	0.00

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	5,000,000.000	Base	104.774400		155,798.38	97.571340	145,087.51	-10,710.87	0.00
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
	297,725.170	Local	95.308898		283,758.58	99.228140	295,427.15	11,668.57	0.01
Original Face:	3,651,802.000	Base	95.308898		283,758.58	99.228140	295,427.15	11,668.57	0.01
3136AHP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
	33,828.560	Local	100.973231		34,157.79	99.432610	33,636.62	-521.17	0.00
Original Face:	8,500,000.000	Base	100.973231		34,157.79	99.432610	33,636.62	-521.17	0.00
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
	20,814.100	Local	102.171124		21,266.00	99.155190	20,638.26	-627.74	0.00
Original Face:	5,000,000.000	Base	102.171124		21,266.00	99.155190	20,638.26	-627.74	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
	280,624.750	Local	101.574719		285,043.80	97.215410	272,810.50	-12,233.30	0.01
Original Face:	5,000,000.000	Base	101.574719		285,043.80	97.215410	272,810.50	-12,233.30	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
	239,187.300	Local	101.259047		242,198.78	97.682510	233,644.16	-8,554.62	0.01
Original Face:	5,000,000.000	Base	101.259047		242,198.78	97.682510	233,644.16	-8,554.62	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
	369,291.900	Local	101.470463		374,722.20	97.196860	358,940.13	-15,782.07	0.01
Original Face:	6,000,000.000	Base	101.470463		374,722.20	97.196860	358,940.13	-15,782.07	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
	1,059,410.460	Local	88.230188		934,719.84	100.000000	1,059,410.46	124,690.62	0.04
Original Face:	6,000,000.000	Base	88.230188		934,719.84	100.000000	1,059,410.46	124,690.62	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
	8,876,795.080	Local	101.541537		9,013,634.17	97.253720	8,633,013.43	-380,620.74	0.29
Original Face:	10,692,273.000	Base	101.541537		9,013,634.17	97.253720	8,633,013.43	-380,620.74	0.29
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
	945,633.730	Local	106.293962		1,005,151.56	90.716480	857,845.63	-147,305.93	0.03
Original Face:	4,600,000.000	Base	106.293962		1,005,151.56	90.716480	857,845.63	-147,305.93	0.03
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
	1,574,964.890	Local	101.527169		1,599,017.27	99.085030	1,560,554.43	-38,462.84	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	6,976,000.000	Base	101.527169	1,599,017.27	99.085030	1,560,554.43	-38,462.84	0.05	
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
	1,010,932.680	Local	100.786555	1,018,884.22	94.136590	951,657.55	-67,226.67	0.03	
Original Face:	6,000,000.000	Base	100.786555	1,018,884.22	94.136590	951,657.55	-67,226.67	0.03	
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
	1,034,305.680	Local	101.115612	1,045,844.52	89.270140	923,326.13	-122,518.39	0.03	
Original Face:	6,000,000.000	Base	101.115612	1,045,844.52	89.270140	923,326.13	-122,518.39	0.03	
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
	1,723,842.800	Local	99.203937	1,710,119.92	89.270140	1,538,876.88	-171,243.04	0.05	
Original Face:	10,000,000.000	Base	99.203937	1,710,119.92	89.270140	1,538,876.88	-171,243.04	0.05	
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
	861,921.400	Local	99.883783	860,919.70	89.270140	769,438.44	-91,481.26	0.03	
Original Face:	5,000,000.000	Base	99.883783	860,919.70	89.270140	769,438.44	-91,481.26	0.03	
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
	3,527,654.900	Local	103.399597	3,647,580.96	88.461330	3,120,610.44	-526,970.52	0.11	
Original Face:	5,000,000.000	Base	103.399597	3,647,580.96	88.461330	3,120,610.44	-526,970.52	0.11	
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
	4,937,667.000	Local	103.648928	5,117,838.90	88.454190	4,367,573.35	-750,265.55	0.15	
Original Face:	7,000,000.000	Base	103.648928	5,117,838.90	88.454190	4,367,573.35	-750,265.55	0.15	
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
	2,722,740.000	Local	100.389412	2,733,342.68	70.702330	1,925,040.62	-808,302.06	0.07	
Original Face:	5,000,000.000	Base	100.389412	2,733,342.68	70.702330	1,925,040.62	-808,302.06	0.07	
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033			
	4,243,151.700	Local	100.571160	4,267,386.87	90.702690	3,848,652.73	-418,734.14	0.13	
Original Face:	5,173,000.000	Base	100.571160	4,267,386.87	90.702690	3,848,652.73	-418,734.14	0.13	
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033			
	5,183,364.050	Local	102.087746	5,291,579.50	95.574010	4,953,948.88	-337,630.62	0.17	
Original Face:	6,075,000.000	Base	102.087746	5,291,579.50	95.574010	4,953,948.88	-337,630.62	0.17	
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053			
	4,575,111.190	Local	99.923406	4,571,606.93	93.564340	4,280,672.59	-290,934.34	0.15	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,330,819.000	Base	99.923406	4,571,606.93	93.564340	4,280,672.59	-290,934.34	0.15	
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
	9,864,526.760	Local	98.679252	9,734,241.25	98.522570	9,718,785.28	-15,455.97	0.33	
Original Face:	11,000,000.000	Base	98.679252	9,734,241.25	98.522570	9,718,785.28	-15,455.97	0.33	
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
	4,217,089.240	Local	100.402824	4,234,076.68	101.466490	4,278,932.43	44,855.75	0.15	
Original Face:	5,482,000.000	Base	100.402824	4,234,076.68	101.466490	4,278,932.43	44,855.75	0.15	
3136BR3U9	FANNIE MAE REMICS 07/51 5.5					5.500000	25 Jul 2051		
	10,000,000.000	Local	99.203161	9,920,316.05	98.851680	9,885,168.00	-35,148.05	0.34	
Original Face:	10,000,000.000	Base	99.203161	9,920,316.05	98.851680	9,885,168.00	-35,148.05	0.34	
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
	9,493,498.600	Local	99.161512	9,413,896.77	98.574180	9,358,138.40	-55,758.37	0.32	
Original Face:	10,000,000.000	Base	99.161512	9,413,896.77	98.574180	9,358,138.40	-55,758.37	0.32	
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
	86,482.880	Local	99.911647	86,406.47	98.609029	85,279.93	-1,126.54	0.00	
Original Face:	6,625,000.000	Base	99.911647	86,406.47	98.609029	85,279.93	-1,126.54	0.00	
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	92,966.220	Local	99.957791	92,926.98	100.239133	93,188.53	261.55	0.00	
Original Face:	6,000,000.000	Base	99.957791	92,926.98	100.239133	93,188.53	261.55	0.00	
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
	153,753.410	Local	103.201744	158,676.20	97.607170	150,074.35	-8,601.85	0.01	
Original Face:	7,703,000.000	Base	103.201744	158,676.20	97.607170	150,074.35	-8,601.85	0.01	
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
	386,119.400	Local	102.419878	395,463.02	95.943780	370,457.55	-25,005.47	0.01	
Original Face:	10,000,000.000	Base	102.419878	395,463.02	95.943780	370,457.55	-25,005.47	0.01	
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
	621,256.740	Local	102.026483	633,846.40	88.551720	550,133.53	-83,712.87	0.02	
Original Face:	13,000,000.000	Base	102.026483	633,846.40	88.551720	550,133.53	-83,712.87	0.02	
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
	79,983.360	Local	100.257241	80,189.11	96.941150	77,536.79	-2,652.32	0.00	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	3,000,000.000	Base	100.257241	80,189.11	96.941150	77,536.79	-2,652.32	0.00	
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
	133,325.250	Local	102.438293	136,576.11	97.929850	130,565.22	-6,010.89	0.00	
Original Face:	12,500,000.000	Base	102.438293	136,576.11	97.929850	130,565.22	-6,010.89	0.00	
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
	443,946.700	Local	105.191175	466,992.75	95.241520	422,821.59	-44,171.16	0.01	
Original Face:	5,000,000.000	Base	105.191175	466,992.75	95.241520	422,821.59	-44,171.16	0.01	
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
	1,057,712.720	Local	100.800823	1,066,183.13	98.710310	1,044,071.50	-22,111.63	0.04	
Original Face:	8,000,000.000	Base	100.800823	1,066,183.13	98.710310	1,044,071.50	-22,111.63	0.04	
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
	621,517.550	Local	101.771466	632,527.52	87.766200	545,482.34	-87,045.18	0.02	
Original Face:	5,000,000.000	Base	101.771466	632,527.52	87.766200	545,482.34	-87,045.18	0.02	
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
	88,960.700	Local	103.031372	91,657.43	97.839450	87,038.66	-4,618.77	0.00	
Original Face:	5,000,000.000	Base	103.031372	91,657.43	97.839450	87,038.66	-4,618.77	0.00	
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
	629,280.450	Local	100.513612	632,512.51	93.332560	587,323.55	-45,188.96	0.02	
Original Face:	5,000,000.000	Base	100.513612	632,512.51	93.332560	587,323.55	-45,188.96	0.02	
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
	734,962.850	Local	102.366028	752,352.28	93.780630	689,252.79	-63,099.49	0.02	
Original Face:	5,000,000.000	Base	102.366028	752,352.28	93.780630	689,252.79	-63,099.49	0.02	
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
	579,149.650	Local	103.678410	600,453.15	95.484290	552,996.93	-47,456.22	0.02	
Original Face:	5,000,000.000	Base	103.678410	600,453.15	95.484290	552,996.93	-47,456.22	0.02	
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
	3,244.910	Local	100.545161	3,262.60	99.762650	3,237.21	-25.39	0.00	
Original Face:	1,000,000.000	Base	100.545161	3,262.60	99.762650	3,237.21	-25.39	0.00	
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
	1,556,167.300	Local	102.112700	1,589,044.44	94.192390	1,465,791.17	-123,253.27	0.05	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	102.112700	1,589,044.44	94.192390	1,465,791.17	-123,253.27	0.05	
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
	171,182.900	Local	101.080476	173,032.49	98.699750	168,957.09	-4,075.40	0.01	
Original Face:	5,000,000.000	Base	101.080476	173,032.49	98.699750	168,957.09	-4,075.40	0.01	
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
	1,784,977.000	Local	99.133229	1,769,505.34	88.776470	1,584,639.57	-184,865.77	0.05	
Original Face:	1,784,977.000	Base	99.133229	1,769,505.34	88.776470	1,584,639.57	-184,865.77	0.05	
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
	750,912.980	Local	100.456139	754,338.19	97.820150	734,544.20	-19,793.99	0.03	
Original Face:	5,183,921.000	Base	100.456139	754,338.19	97.820150	734,544.20	-19,793.99	0.03	
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
	227,560.800	Local	100.640000	229,017.19	96.792030	220,260.72	-8,756.47	0.01	
Original Face:	5,000,000.000	Base	100.640000	229,017.19	96.792030	220,260.72	-8,756.47	0.01	
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
	729,373.080	Local	101.658475	741,469.55	99.081800	722,675.98	-18,793.57	0.02	
Original Face:	3,000,000.000	Base	101.658475	741,469.55	99.081800	722,675.98	-18,793.57	0.02	
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
	606,894.210	Local	101.123665	613,713.67	97.450380	591,420.71	-22,292.96	0.02	
Original Face:	2,579,263.000	Base	101.123665	613,713.67	97.450380	591,420.71	-22,292.96	0.02	
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
	106,193.500	Local	102.368394	108,708.58	98.655940	104,766.20	-3,942.38	0.00	
Original Face:	5,000,000.000	Base	102.368394	108,708.58	98.655940	104,766.20	-3,942.38	0.00	
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
	6,441,868.100	Local	82.656833	5,324,644.17	87.827860	5,657,754.90	333,110.73	0.19	
Original Face:	5,000,000.000	Base	82.656833	5,324,644.17	87.827860	5,657,754.90	333,110.73	0.19	
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
	10,000,000.000	Local	99.920955	9,992,095.45	94.051477	9,405,147.70	-586,947.75	0.32	
		Base	99.920955	9,992,095.45	94.051477	9,405,147.70	-586,947.75	0.32	
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
	1,693,426.280	Local	97.416482	1,649,676.30	96.898980	1,640,912.79	-8,763.51	0.06	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	3,867,000.000	Base	97.416482	1,649,676.30	96.898980	1,640,912.79	-8,763.51	0.06	
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047			
	1,757,855.350	Local	100.538683	1,767,324.61	86.061960	1,512,844.77	-254,479.84	0.05	
Original Face:	5,000,000.000	Base	100.538683	1,767,324.61	86.061960	1,512,844.77	-254,479.84	0.05	
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031			
	3,358,222.020	Local	99.619133	3,345,431.67	95.632420	3,211,548.99	-133,882.68	0.11	
Original Face:	6,000,000.000	Base	99.619133	3,345,431.67	95.632420	3,211,548.99	-133,882.68	0.11	
3137FDPE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047			
	1,491,437.200	Local	110.996769	1,655,447.10	99.643270	1,486,116.80	-169,330.30	0.05	
Original Face:	10,000,000.000	Base	110.996769	1,655,447.10	99.643270	1,486,116.80	-169,330.30	0.05	
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029			
	302,918.460	Local	102.579258	310,731.51	99.766810	302,212.08	-8,519.43	0.01	
Original Face:	11,739,000.000	Base	102.579258	310,731.51	99.766810	302,212.08	-8,519.43	0.01	
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040			
	1,678,586.300	Local	101.958150	1,711,455.53	92.737070	1,556,671.75	-154,783.78	0.05	
Original Face:	5,000,000.000	Base	101.958150	1,711,455.53	92.737070	1,556,671.75	-154,783.78	0.05	
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051			
	8,291,033.600	Local	102.628676	8,508,978.01	82.042790	6,802,195.29	-1,706,782.72	0.23	
Original Face:	10,000,000.000	Base	102.628676	8,508,978.01	82.042790	6,802,195.29	-1,706,782.72	0.23	
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				5.527420	25 Oct 2026			
	3,658,579.320	Local	99.707274	3,647,869.69	99.296380	3,632,836.82	-15,032.87	0.12	
Original Face:	6,000,000.000	Base	99.707274	3,647,869.69	99.296380	3,632,836.82	-15,032.87	0.12	
3137H8QV6	FREDDIE MAC FHR 5250 MA				4.000000	25 May 2052			
	8,644,914.700	Local	97.444265	8,423,973.58	94.989930	8,211,798.42	-212,175.16	0.28	
Original Face:	10,000,000.000	Base	97.444265	8,423,973.58	94.989930	8,211,798.42	-212,175.16	0.28	
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039			
	5,757,063.980	Local	100.145538	5,765,442.72	98.068990	5,645,894.50	-119,548.22	0.19	
Original Face:	10,963,000.000	Base	100.145538	5,765,442.72	98.068990	5,645,894.50	-119,548.22	0.19	
3137H9KJ7	FREDDIE MAC FHR 5282 MA				5.500000	25 Jun 2042			
	8,414,520.400	Local	100.141755	8,426,448.43	97.778850	8,227,621.28	-198,827.15	0.28	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	100.141755		8,426,448.43	97.778850	8,227,621.28	-198,827.15	0.28
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
	9,457,257.700	Local	100.248811		9,480,788.40	100.025808	9,459,698.43	-21,089.97	0.32
Original Face:	10,000,000.000	Base	100.248811		9,480,788.40	100.025808	9,459,698.43	-21,089.97	0.32
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
	2,943,645.750	Local	99.843750		2,939,046.30	100.605240	2,961,461.87	22,415.57	0.10
Original Face:	3,000,000.000	Base	99.843750		2,939,046.30	100.605240	2,961,461.87	22,415.57	0.10
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
	14,835,799.950	Local	99.882975		14,818,438.32	100.221320	14,868,634.54	50,196.22	0.51
Original Face:	15,000,000.000	Base	99.882975		14,818,438.32	100.221320	14,868,634.54	50,196.22	0.51
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
	10,000,000.000	Local	99.757813		9,975,781.25	100.024270	10,002,427.00	26,645.75	0.34
Original Face:	10,000,000.000	Base	99.757813		9,975,781.25	100.024270	10,002,427.00	26,645.75	0.34
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
	922,370.200	Local	103.254435		952,388.14	93.549040	862,868.47	-89,519.67	0.03
Original Face:	10,000,000.000	Base	103.254435		952,388.14	93.549040	862,868.47	-89,519.67	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
	218,559.390	Local	100.799247		220,306.22	97.262552	212,576.44	-7,729.78	0.01
Original Face:	7,000,000.000	Base	100.799247		220,306.22	97.262552	212,576.44	-7,729.78	0.01
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					6.286000	01 Nov 2035		
	241,532.650	Local	102.385292		247,293.91	100.903148	243,714.05	-3,579.86	0.01
Original Face:	5,000,000.000	Base	102.385292		247,293.91	100.903148	243,714.05	-3,579.86	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
	1,373,048.800	Local	104.548488		1,435,501.76	96.388047	1,323,454.92	-112,046.84	0.05
Original Face:	20,000,000.000	Base	104.548488		1,435,501.76	96.388047	1,323,454.92	-112,046.84	0.05
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					6.675000	01 May 2036		
	273,136.650	Local	102.519984		280,019.65	102.215526	279,188.06	-831.59	0.01
Original Face:	5,000,000.000	Base	102.519984		280,019.65	102.215526	279,188.06	-831.59	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.777000	01 Oct 2037		
	103,157.760	Local	104.886690		108,198.76	100.319402	103,487.25	-4,711.51	0.00

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,000,000.000	Base	104.886690	108,198.76	100.319402	103,487.25	-4,711.51	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	567,862.560	Local	102.801046	583,768.65	96.034077	545,341.57	-38,427.08	0.02
Original Face:	8,000,000.000	Base	102.801046	583,768.65	96.034077	545,341.57	-38,427.08	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				6.111000	01 Aug 2037		
	56,151.500	Local	105.067576	58,997.02	99.163481	55,681.78	-3,315.24	0.00
Original Face:	5,000,000.000	Base	105.067576	58,997.02	99.163481	55,681.78	-3,315.24	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	318,763.260	Local	101.059708	322,141.22	96.419360	307,349.50	-14,791.72	0.01
Original Face:	6,000,000.000	Base	101.059708	322,141.22	96.419360	307,349.50	-14,791.72	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	200,948.400	Local	101.108673	203,176.26	98.293606	197,519.43	-5,656.83	0.01
Original Face:	10,000,000.000	Base	101.108673	203,176.26	98.293606	197,519.43	-5,656.83	0.01
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	777,004.020	Local	103.151464	801,491.02	93.938219	729,903.74	-71,587.28	0.02
Original Face:	6,000,000.000	Base	103.151464	801,491.02	93.938219	729,903.74	-71,587.28	0.02
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,456,933.300	Local	104.151141	1,517,412.66	89.952808	1,310,552.41	-206,860.25	0.04
Original Face:	6,750,000.000	Base	104.151141	1,517,412.66	89.952808	1,310,552.41	-206,860.25	0.04
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	872,759.790	Local	102.301642	892,847.60	92.898058	810,776.90	-82,070.70	0.03
Original Face:	7,000,000.000	Base	102.301642	892,847.60	92.898058	810,776.90	-82,070.70	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.909768	5,611,931.66	94.919136	5,331,607.87	-280,323.79	0.18
Original Face:	5,617,000.000	Base	99.909768	5,611,931.66	94.919136	5,331,607.87	-280,323.79	0.18
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	903,348.760	Local	100.824171	910,793.90	92.115033	832,120.01	-78,673.89	0.03
Original Face:	5,948,304.000	Base	100.824171	910,793.90	92.115033	832,120.01	-78,673.89	0.03
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	1,356,561.340	Local	101.632513	1,378,707.38	91.505022	1,241,321.75	-137,385.63	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	7,922,201.000	Base	101.632513	1,378,707.38	91.505022	1,241,321.75	-137,385.63	0.04	
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
	848,533.680	Local	101.539358	861,595.65	94.775921	804,205.61	-57,390.04	0.03	
Original Face:	6,000,000.000	Base	101.539358	861,595.65	94.775921	804,205.61	-57,390.04	0.03	
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
	1,843,442.350	Local	103.110188	1,900,776.88	95.934469	1,768,496.63	-132,280.25	0.06	
Original Face:	11,523,254.000	Base	103.110188	1,900,776.88	95.934469	1,768,496.63	-132,280.25	0.06	
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
	2,377,300.950	Local	114.247438	2,716,005.44	101.101480	2,403,486.44	-312,519.00	0.08	
Original Face:	41,000,000.000	Base	114.247438	2,716,005.44	101.101480	2,403,486.44	-312,519.00	0.08	
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
	70,954.500	Local	101.069967	71,713.69	101.626540	72,108.60	394.91	0.00	
Original Face:	5,000,000.000	Base	101.069967	71,713.69	101.626540	72,108.60	394.91	0.00	
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
	257,705.980	Local	105.881288	272,862.41	98.929810	254,948.04	-17,914.37	0.01	
Original Face:	5,855,000.000	Base	105.881288	272,862.41	98.929810	254,948.04	-17,914.37	0.01	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.003086	25 Sep 2039		
	176,529.200	Local	103.854258	183,333.09	99.762810	176,110.49	-7,222.60	0.01	
Original Face:	5,000,000.000	Base	103.854258	183,333.09	99.762810	176,110.49	-7,222.60	0.01	
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.577704	25 Aug 2039		
	514,115.700	Local	102.065936	524,737.00	98.902490	508,473.23	-16,263.77	0.02	
Original Face:	10,000,000.000	Base	102.065936	524,737.00	98.902490	508,473.23	-16,263.77	0.02	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	1,521,243.500	Local	101.522711	1,544,407.64	97.318330	1,480,448.77	-63,958.87	0.05	
Original Face:	8,609,641.000	Base	101.522711	1,544,407.64	97.318330	1,480,448.77	-63,958.87	0.05	
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
	430,193.650	Local	99.867976	429,625.69	97.973800	421,477.07	-8,148.62	0.01	
Original Face:	5,000,000.000	Base	99.867976	429,625.69	97.973800	421,477.07	-8,148.62	0.01	
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.995128	25 Oct 2040		
	380,493.500	Local	106.496939	405,213.93	100.539130	382,544.85	-22,669.08	0.01	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	5,000,000.000	Base	106.496939	405,213.93	100.539130	382,544.85	-22,669.08	0.01	
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034			
	520,658.900	Local	99.754976	519,383.16	98.608422	513,413.53	-5,969.63	0.02	
Original Face:	11,959,998.000	Base	99.754976	519,383.16	98.608422	513,413.53	-5,969.63	0.02	
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035			
	54,007.750	Local	99.556767	53,768.37	98.116393	52,990.46	-777.91	0.00	
Original Face:	5,000,000.000	Base	99.556767	53,768.37	98.116393	52,990.46	-777.91	0.00	
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033			
	81,742.700	Local	100.408709	82,076.79	100.238995	81,938.06	-138.73	0.00	
Original Face:	6,500,000.000	Base	100.408709	82,076.79	100.238995	81,938.06	-138.73	0.00	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
	158,009.360	Local	100.097551	158,163.50	100.238646	158,386.44	222.94	0.01	
Original Face:	8,000,000.000	Base	100.097551	158,163.50	100.238646	158,386.44	222.94	0.01	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034			
	29,046.600	Local	100.325959	29,141.28	101.571002	29,502.92	361.64	0.00	
Original Face:	5,457,127.000	Base	100.325959	29,141.28	101.571002	29,502.92	361.64	0.00	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034			
	212,816.450	Local	100.369267	213,602.31	100.239630	213,326.42	-275.89	0.01	
Original Face:	5,000,000.000	Base	100.369267	213,602.31	100.239630	213,326.42	-275.89	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034			
	314,489.360	Local	100.679667	316,626.84	100.239757	315,243.37	-1,383.47	0.01	
Original Face:	10,547,657.000	Base	100.679667	316,626.84	100.239757	315,243.37	-1,383.47	0.01	
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034			
	228,975.780	Local	100.378092	229,841.52	100.239024	229,523.09	-318.43	0.01	
Original Face:	17,500,000.000	Base	100.378092	229,841.52	100.239024	229,523.09	-318.43	0.01	
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036			
	54,714.450	Local	102.458912	56,059.83	99.845713	54,630.03	-1,429.80	0.00	
Original Face:	9,397,749.000	Base	102.458912	56,059.83	99.845713	54,630.03	-1,429.80	0.00	
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6				6.000000	01 Jan 2054			
	3,317,756.810	Local	99.903966	3,314,570.64	99.044252	3,286,047.42	-28,523.22	0.11	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,303,991.000	Base	99.903966		3,314,570.64	99.044252	3,286,047.42	-28,523.22	0.11	
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046			
	3,367,637.530	Local	104.559260		3,521,176.88	92.834564	3,126,331.62	-394,845.26	0.11	
Original Face:	15,243,777.000	Base	104.559260		3,521,176.88	92.834564	3,126,331.62	-394,845.26	0.11	
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036			
	509,421.080	Local	100.468406		511,807.24	90.888743	463,006.42	-48,800.82	0.02	
Original Face:	4,744,826.000	Base	100.468406		511,807.24	90.888743	463,006.42	-48,800.82	0.02	
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036			
	582,742.290	Local	100.489125		585,592.63	90.698851	528,540.56	-57,052.07	0.02	
Original Face:	4,166,154.000	Base	100.489125		585,592.63	90.698851	528,540.56	-57,052.07	0.02	
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047			
	2,035,007.000	Local	102.160277		2,078,968.79	89.374269	1,818,772.63	-260,196.16	0.06	
Original Face:	10,000,000.000	Base	102.160277		2,078,968.79	89.374269	1,818,772.63	-260,196.16	0.06	
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047			
	3,191,988.430	Local	106.961227		3,414,190.00	94.531136	3,017,422.92	-396,767.08	0.10	
Original Face:	9,938,165.000	Base	106.961227		3,414,190.00	94.531136	3,017,422.92	-396,767.08	0.10	
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047			
	1,660,629.440	Local	106.955392		1,776,132.73	94.531212	1,569,813.14	-206,319.59	0.05	
Original Face:	6,864,195.000	Base	106.955392		1,776,132.73	94.531212	1,569,813.14	-206,319.59	0.05	
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048			
	897,215.220	Local	104.597223		938,462.20	95.126517	853,489.59	-84,972.61	0.03	
Original Face:	11,668,342.000	Base	104.597223		938,462.20	95.126517	853,489.59	-84,972.61	0.03	
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031			
	1,672,257.300	Local	99.889482		1,670,409.16	94.291522	1,576,796.86	-93,612.30	0.05	
Original Face:	10,000,000.000	Base	99.889482		1,670,409.16	94.291522	1,576,796.86	-93,612.30	0.05	
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051			
	9,566,239.590	Local	105.700492		10,111,562.28	82.695727	7,910,871.38	-2,200,690.90	0.27	
Original Face:	12,784,918.000	Base	105.700492		10,111,562.28	82.695727	7,910,871.38	-2,200,690.90	0.27	
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052			
	4,349,082.660	Local	98.501875		4,283,927.97	94.894847	4,127,055.34	-156,872.63	0.14	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	4,455,713.000	Base	98.501875	4,283,927.97	94.894847	4,127,055.34	-156,872.63	0.14	
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053			
	11,438,585.690	Local	103.229240	11,807,965.08	102.532095	11,728,221.55	-79,743.53	0.40	
Original Face:	11,591,129.000	Base	103.229240	11,807,965.08	102.532095	11,728,221.55	-79,743.53	0.40	
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053			
	4,868,682.500	Local	96.449478	4,695,818.88	91.558214	4,457,678.74	-238,140.14	0.15	
Original Face:	4,949,005.000	Base	96.449478	4,695,818.88	91.558214	4,457,678.74	-238,140.14	0.15	
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031			
	935,262.840	Local	100.454219	939,510.98	94.063994	879,745.58	-59,765.40	0.03	
Original Face:	6,000,000.000	Base	100.454219	939,510.98	94.063994	879,745.58	-59,765.40	0.03	
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039			
	349,101.660	Local	103.992760	363,040.45	100.240841	349,942.44	-13,098.01	0.01	
Original Face:	9,100,000.000	Base	103.992760	363,040.45	100.240841	349,942.44	-13,098.01	0.01	
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026			
	72,132.230	Local	100.336188	72,374.73	98.381025	70,964.43	-1,410.30	0.00	
Original Face:	7,060,000.000	Base	100.336188	72,374.73	98.381025	70,964.43	-1,410.30	0.00	
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026			
	91,261.860	Local	100.877146	92,062.36	98.356282	89,761.77	-2,300.59	0.00	
Original Face:	6,000,000.000	Base	100.877146	92,062.36	98.356282	89,761.77	-2,300.59	0.00	
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042			
	672,040.350	Local	103.371970	694,701.35	93.547349	628,675.93	-66,025.42	0.02	
Original Face:	5,000,000.000	Base	103.371970	694,701.35	93.547349	628,675.93	-66,025.42	0.02	
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043			
	1,602,788.600	Local	102.884474	1,649,020.62	87.581252	1,403,742.32	-245,278.30	0.05	
Original Face:	7,000,000.000	Base	102.884474	1,649,020.62	87.581252	1,403,742.32	-245,278.30	0.05	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025			
	12,746.650	Local	100.124268	12,762.49	99.019717	12,621.70	-140.79	0.00	
Original Face:	7,000,000.000	Base	100.124268	12,762.49	99.019717	12,621.70	-140.79	0.00	
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031			
	377,664.600	Local	103.590167	391,223.39	96.490739	364,411.36	-26,812.03	0.01	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	6,100,000.000	Base	103.590167		391,223.39	96.490739	364,411.36	-26,812.03	0.01	
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028			
	824,063.350	Local	100.921626		831,658.13	95.887949	790,177.44	-41,480.69	0.03	
Original Face:	9,500,000.000	Base	100.921626		831,658.13	95.887949	790,177.44	-41,480.69	0.03	
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034			
	615,441.000	Local	101.970543		627,568.53	94.324185	580,509.71	-47,058.82	0.02	
Original Face:	5,000,000.000	Base	101.970543		627,568.53	94.324185	580,509.71	-47,058.82	0.02	
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034			
	1,006,664.350	Local	102.787172		1,034,721.82	96.114082	967,546.20	-67,175.62	0.03	
Original Face:	7,899,440.000	Base	102.787172		1,034,721.82	96.114082	967,546.20	-67,175.62	0.03	
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034			
	1,126,144.560	Local	104.248373		1,173,987.38	97.785758	1,101,208.99	-72,778.39	0.04	
Original Face:	8,000,000.000	Base	104.248373		1,173,987.38	97.785758	1,101,208.99	-72,778.39	0.04	
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031			
	1,140,993.900	Local	101.469498		1,157,760.78	94.240796	1,075,281.73	-82,479.05	0.04	
Original Face:	6,000,000.000	Base	101.469498		1,157,760.78	94.240796	1,075,281.73	-82,479.05	0.04	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032			
	829,075.550	Local	101.579501		842,170.81	93.737400	777,153.86	-65,016.95	0.03	
Original Face:	5,000,000.000	Base	101.579501		842,170.81	93.737400	777,153.86	-65,016.95	0.03	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033			
	557,909.950	Local	102.247169		570,447.13	96.656146	539,254.26	-31,192.87	0.02	
Original Face:	5,000,000.000	Base	102.247169		570,447.13	96.656146	539,254.26	-31,192.87	0.02	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					6.325000	01 Feb 2037			
	166,394.400	Local	102.288502		170,202.34	102.563238	170,659.48	457.14	0.01	
Original Face:	5,000,000.000	Base	102.288502		170,202.34	102.563238	170,659.48	457.14	0.01	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032			
	164,636.010	Local	103.910809		171,074.61	99.146568	163,230.95	-7,843.66	0.01	
Original Face:	3,262,241.000	Base	103.910809		171,074.61	99.146568	163,230.95	-7,843.66	0.01	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					6.515000	01 Jan 2037			
	271,674.390	Local	102.278492		277,864.47	102.201081	277,654.16	-210.31	0.01	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	6,271,091.000	Base	102.278492	277,864.47	102.201081	277,654.16	-210.31	0.01	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025			
	94,132.920	Local	100.716062	94,806.97	98.363043	92,592.00	-2,214.97	0.00	
Original Face:	12,000,000.000	Base	100.716062	94,806.97	98.363043	92,592.00	-2,214.97	0.00	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
	10,000,000.000	Local	99.180987	9,918,098.68	91.713904	9,171,390.40	-746,708.28	0.31	
		Base	99.180987	9,918,098.68	91.713904	9,171,390.40	-746,708.28	0.31	
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025			
	4,000,000.000	Local	102.347135	4,093,885.41	97.963378	3,918,535.12	-175,350.29	0.13	
		Base	102.347135	4,093,885.41	97.963378	3,918,535.12	-175,350.29	0.13	
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038			
	5,000,000.000	Local	99.752504	4,987,625.21	104.374694	5,218,734.70	231,109.49	0.18	
		Base	99.752504	4,987,625.21	104.374694	5,218,734.70	231,109.49	0.18	
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053			
	5,000,000.000	Local	99.510739	4,975,536.97	96.210142	4,810,507.10	-165,029.87	0.16	
		Base	99.510739	4,975,536.97	96.210142	4,810,507.10	-165,029.87	0.16	
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
	4,000,000.000	Local	98.014843	3,920,593.73	94.515450	3,780,618.00	-139,975.73	0.13	
Original Face:	4,000,000.000	Base	98.014843	3,920,593.73	94.515450	3,780,618.00	-139,975.73	0.13	
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
	13,750,000.000	Local	99.927048	13,739,969.16	94.097400	12,938,392.50	-801,576.66	0.44	
Original Face:	13,750,000.000	Base	99.927048	13,739,969.16	94.097400	12,938,392.50	-801,576.66	0.44	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
	6,090,000.000	Local	102.346154	6,232,880.77	98.458150	5,996,101.34	-236,779.43	0.20	
Original Face:	6,090,000.000	Base	102.346154	6,232,880.77	98.458150	5,996,101.34	-236,779.43	0.20	
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046			
	961,083.760	Local	109.122249	1,048,756.21	103.785828	997,468.74	-51,287.47	0.03	
Original Face:	8,707,929.000	Base	109.122249	1,048,756.21	103.785828	997,468.74	-51,287.47	0.03	
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047			
	4,311,998.630	Local	104.896609	4,523,140.35	92.195208	3,975,456.11	-547,684.24	0.14	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	11,805,572.000	Base	104.896609		4,523,140.35	92.195208	3,975,456.11	-547,684.24	0.14	
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048			
	596,308.300	Local	100.000000		596,308.30	87.978873	524,625.32	-71,682.98	0.02	
Original Face:	10,000,000.000	Base	100.000000		596,308.30	87.978873	524,625.32	-71,682.98	0.02	
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050			
	6,595,592.010	Local	110.810853		7,308,631.77	92.011295	6,068,689.62	-1,239,942.15	0.21	
Original Face:	9,821,806.000	Base	110.810853		7,308,631.77	92.011295	6,068,689.62	-1,239,942.15	0.21	
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051			
	11,550,147.760	Local	106.168132		12,262,576.14	86.298398	9,967,592.48	-2,294,983.66	0.34	
Original Face:	12,889,444.000	Base	106.168132		12,262,576.14	86.298398	9,967,592.48	-2,294,983.66	0.34	
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051			
	8,517,590.700	Local	108.467787		9,238,842.17	89.182084	7,596,164.89	-1,642,677.28	0.26	
Original Face:	10,000,000.000	Base	108.467787		9,238,842.17	89.182084	7,596,164.89	-1,642,677.28	0.26	
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051			
	8,272,414.870	Local	105.842703		8,755,747.54	88.291110	7,303,806.91	-1,451,940.63	0.25	
Original Face:	10,204,176.000	Base	105.842703		8,755,747.54	88.291110	7,303,806.91	-1,451,940.63	0.25	
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051			
	10,159,423.670	Local	108.259267		10,998,517.59	89.737345	9,116,797.07	-1,881,720.52	0.31	
Original Face:	12,373,645.000	Base	108.259267		10,998,517.59	89.737345	9,116,797.07	-1,881,720.52	0.31	
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040			
	786,725.580	Local	107.286885		844,053.37	101.214038	796,276.73	-47,776.64	0.03	
Original Face:	6,000,000.000	Base	107.286885		844,053.37	101.214038	796,276.73	-47,776.64	0.03	
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053			
	10,335,861.610	Local	100.363367		10,373,418.72	100.589635	10,396,805.47	23,386.75	0.35	
Original Face:	10,422,298.000	Base	100.363367		10,373,418.72	100.589635	10,396,805.47	23,386.75	0.35	
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063			
	4,264,785.300	Local	97.901840		4,175,303.26	96.082785	4,097,724.49	-77,578.77	0.14	
Original Face:	5,000,000.000	Base	97.901840		4,175,303.26	96.082785	4,097,724.49	-77,578.77	0.14	
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046			
	1,692,852.940	Local	104.828347		1,774,589.75	91.995941	1,557,355.99	-217,233.76	0.05	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	5,682,660.000	Base	104.828347		1,774,589.75	91.995941	1,557,355.99	-217,233.76	0.05
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
	522,453.330	Local	105.054802		548,862.31	94.467066	493,546.33	-55,315.98	0.02
Original Face:	5,271,946.000	Base	105.054802		548,862.31	94.467066	493,546.33	-55,315.98	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
	3,373,117.850	Local	104.871043		3,537,423.87	91.992673	3,103,021.27	-434,402.60	0.11
Original Face:	8,934,236.000	Base	104.871043		3,537,423.87	91.992673	3,103,021.27	-434,402.60	0.11
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
	78,022.840	Local	100.630841		78,515.04	101.701220	79,350.18	835.14	0.00
Original Face:	7,000,000.000	Base	100.630841		78,515.04	101.701220	79,350.18	835.14	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
	298,029.700	Local	101.414409		302,245.06	98.418375	293,315.99	-8,929.07	0.01
Original Face:	22,821,698.000	Base	101.414409		302,245.06	98.418375	293,315.99	-8,929.07	0.01
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
	85,602.100	Local	102.176827		87,465.51	88.432392	75,699.98	-11,765.53	0.00
Original Face:	5,000,000.000	Base	102.176827		87,465.51	88.432392	75,699.98	-11,765.53	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	894,407.040	Local	100.546499		899,294.97	95.591292	854,975.25	-44,319.72	0.03
Original Face:	13,640,889.000	Base	100.546499		899,294.97	95.591292	854,975.25	-44,319.72	0.03
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
	543,384.200	Local	106.595746		579,224.44	97.454297	529,551.25	-49,673.19	0.02
Original Face:	5,000,000.000	Base	106.595746		579,224.44	97.454297	529,551.25	-49,673.19	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
	1,352,406.500	Local	105.314137		1,424,275.23	93.439671	1,263,684.18	-160,591.05	0.04
Original Face:	10,000,000.000	Base	105.314137		1,424,275.23	93.439671	1,263,684.18	-160,591.05	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.713000	20 Mar 2070		
	4,624,573.810	Local	105.968762		4,900,603.60	103.725050	4,796,841.50	-103,762.10	0.16
Original Face:	6,631,731.000	Base	105.968762		4,900,603.60	103.725050	4,796,841.50	-103,762.10	0.16
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					7.287000	20 Apr 2070		
	5,175,821.990	Local	111.271130		5,759,195.59	106.205810	5,497,023.67	-262,171.92	0.19

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,005,856.000	Base	111.271130	5,759,195.59	106.205810	5,497,023.67	-262,171.92	0.19	
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050			
	3,700,902.600	Local	106.199973	3,930,357.55	87.950739	3,254,971.19	-675,386.36	0.11	
Original Face:	7,538,423.000	Base	106.199973	3,930,357.55	87.950739	3,254,971.19	-675,386.36	0.11	
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				6.909000	20 May 2070			
	4,784,207.800	Local	109.964748	5,260,942.06	104.347100	4,992,182.10	-268,759.96	0.17	
Original Face:	10,000,000.000	Base	109.964748	5,260,942.06	104.347100	4,992,182.10	-268,759.96	0.17	
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				7.588000	20 Oct 2070			
	4,467,870.000	Local	108.132827	4,831,234.15	102.298125	4,570,547.24	-260,686.91	0.16	
Original Face:	10,000,000.000	Base	108.132827	4,831,234.15	102.298125	4,570,547.24	-260,686.91	0.16	
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.550000	20 Jan 2071			
	2,635,073.370	Local	111.879365	2,948,103.35	97.421560	2,567,129.58	-380,973.77	0.09	
Original Face:	6,168,892.000	Base	111.879365	2,948,103.35	97.421560	2,567,129.58	-380,973.77	0.09	
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.545000	20 Aug 2071			
	4,611,022.400	Local	109.209930	5,035,694.35	98.219123	4,528,905.76	-506,788.59	0.15	
Original Face:	10,000,000.000	Base	109.209930	5,035,694.35	98.219123	4,528,905.76	-506,788.59	0.15	
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				6.685000	20 Feb 2072			
	9,935,798.700	Local	107.491308	10,680,119.94	104.364799	10,369,476.34	-310,643.60	0.35	
Original Face:	10,000,000.000	Base	107.491308	10,680,119.94	104.364799	10,369,476.34	-310,643.60	0.35	
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.565000	20 Oct 2067			
	8,924,459.010	Local	102.208520	9,121,557.45	97.947530	8,741,287.17	-380,270.28	0.30	
Original Face:	18,000,000.000	Base	102.208520	9,121,557.45	97.947530	8,741,287.17	-380,270.28	0.30	
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE				4.503000	20 Nov 2073			
	5,506,705.870	Local	96.499106	5,313,921.93	97.103471	5,347,202.54	33,280.61	0.18	
Original Face:	5,709,398.000	Base	96.499106	5,313,921.93	97.103471	5,347,202.54	33,280.61	0.18	
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034			
	70,714.890	Local	100.602956	71,141.27	101.701937	71,918.41	777.14	0.00	
Original Face:	7,322,535.000	Base	100.602956	71,141.27	101.701937	71,918.41	777.14	0.00	
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039			
	357,046.980	Local	104.070585	371,580.88	99.730973	356,086.43	-15,494.45	0.01	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	8,800,000.000	Base	104.070585	371,580.88	99.730973	356,086.43	-15,494.45	0.01	
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028			
	5,000,000.000	Local	99.898559	4,994,927.97	98.137600	4,906,880.00	-88,047.97	0.17	
		Base	99.898559	4,994,927.97	98.137600	4,906,880.00	-88,047.97	0.17	
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.166716	10 Sep 2027			
	10,000,000.000	Local	99.737404	9,973,740.42	99.897034	9,989,703.40	15,962.98	0.34	
		Base	99.737404	9,973,740.42	99.897034	9,989,703.40	15,962.98	0.34	
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	91.540867	9,154,086.70	-845,913.30	0.31	
		Base	100.000000	10,000,000.00	91.540867	9,154,086.70	-845,913.30	0.31	
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	89.941776	8,994,177.60	-1,005,822.40	0.31	
		Base	100.000000	10,000,000.00	89.941776	8,994,177.60	-1,005,822.40	0.31	
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
	10,000,000.000	Local	100.000000	10,000,000.00	95.429791	9,542,979.10	-457,020.90	0.32	
		Base	100.000000	10,000,000.00	95.429791	9,542,979.10	-457,020.90	0.32	
38150AS97	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 5.5				5.500000	04 Apr 2025			
	25,000,000.000	Local	100.000000	25,000,000.00	99.928556	24,982,139.00	-17,861.00	0.85	
		Base	100.000000	25,000,000.00	99.928556	24,982,139.00	-17,861.00	0.85	
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
	335,483.850	Local	105.239495	353,061.51	92.829350	311,427.48	-41,634.03	0.01	
Original Face:	2,500,000.000	Base	105.239495	353,061.51	92.829350	311,427.48	-41,634.03	0.01	
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
	2,200,642.650	Local	105.073310	2,312,288.07	91.218270	2,007,388.15	-304,899.92	0.07	
Original Face:	8,000,000.000	Base	105.073310	2,312,288.07	91.218270	2,007,388.15	-304,899.92	0.07	
38375UY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				6.521670	20 Apr 2067			
	4,802,518.300	Local	103.251156	4,958,655.66	100.293140	4,816,596.40	-142,059.26	0.16	
Original Face:	10,000,000.000	Base	103.251156	4,958,655.66	100.293140	4,816,596.40	-142,059.26	0.16	
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039			
	175,301.500	Local	102.788339	180,189.50	92.854060	162,774.56	-17,414.94	0.01	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,000,000.000	Base	102.788339	180,189.50	92.854060	162,774.56	-17,414.94	0.01	
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				6.508820	20 Dec 2066			
	4,929,968.740	Local	100.937846	4,976,204.27	99.830310	4,921,603.08	-54,601.19	0.17	
Original Face:	10,000,000.000	Base	100.937846	4,976,204.27	99.830310	4,921,603.08	-54,601.19	0.17	
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.669110	20 Aug 2034			
	341,556.340	Local	105.070554	358,875.14	100.060520	341,763.05	-17,112.09	0.01	
Original Face:	5,000,000.000	Base	105.070554	358,875.14	100.060520	341,763.05	-17,112.09	0.01	
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.872090	20 Apr 2037			
	674,989.130	Local	106.240179	717,109.66	100.676220	679,553.54	-37,556.12	0.02	
Original Face:	10,000,000.000	Base	106.240179	717,109.66	100.676220	679,553.54	-37,556.12	0.02	
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027			
	73,483.480	Local	100.890744	74,138.03	97.624390	71,737.80	-2,400.23	0.00	
Original Face:	6,500,000.000	Base	100.890744	74,138.03	97.624390	71,737.80	-2,400.23	0.00	
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043			
	4,233,787.900	Local	96.769512	4,097,015.88	91.475440	3,872,876.11	-224,139.77	0.13	
Original Face:	5,429,000.000	Base	96.769512	4,097,015.88	91.475440	3,872,876.11	-224,139.77	0.13	
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029			
	1,254,492.720	Local	101.383606	1,271,849.96	94.238480	1,182,214.87	-89,635.09	0.04	
Original Face:	3,000,000.000	Base	101.383606	1,271,849.96	94.238480	1,182,214.87	-89,635.09	0.04	
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034			
	1,305,143.080	Local	95.721219	1,249,298.87	84.952980	1,108,757.94	-140,540.93	0.04	
Original Face:	2,000,000.000	Base	95.721219	1,249,298.87	84.952980	1,108,757.94	-140,540.93	0.04	
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.052590	20 Nov 2042			
	1,137,639.230	Local	111.256334	1,265,695.70	97.350360	1,107,495.89	-158,199.81	0.04	
Original Face:	5,010,613.000	Base	111.256334	1,265,695.70	97.350360	1,107,495.89	-158,199.81	0.04	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069			
	3,114,137.210	Local	101.243859	3,152,872.68	93.770632	2,920,146.14	-232,726.54	0.10	
Original Face:	6,068,715.000	Base	101.243859	3,152,872.68	93.770632	2,920,146.14	-232,726.54	0.10	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
	4,676,411.710	Local	101.758226	4,758,633.61	97.166366	4,543,899.32	-214,734.29	0.15	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	23,575,000.000	Base	101.758226	4,758,633.61	97.166366	4,543,899.32	-214,734.29	0.15	
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
	3,308,075.400	Local	102.232262	3,381,920.32	97.348060	3,220,347.23	-161,573.09	0.11	
Original Face:	19,739,472.000	Base	102.232262	3,381,920.32	97.348060	3,220,347.23	-161,573.09	0.11	
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					6.438600	20 Aug 2069		
	5,115,025.140	Local	102.527247	5,244,294.45	99.793980	5,104,487.17	-139,807.28	0.17	
Original Face:	10,000,000.000	Base	102.527247	5,244,294.45	99.793980	5,104,487.17	-139,807.28	0.17	
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
	1,847,996.730	Local	101.864363	1,882,450.09	97.176860	1,795,825.20	-86,624.89	0.06	
Original Face:	10,000,000.000	Base	101.864363	1,882,450.09	97.176860	1,795,825.20	-86,624.89	0.06	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	3,443,905.220	Local	100.247372	3,452,424.47	96.593310	3,326,582.05	-125,842.42	0.11	
Original Face:	11,000,000.000	Base	100.247372	3,452,424.47	96.593310	3,326,582.05	-125,842.42	0.11	
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.414450	20 Jul 2070		
	13,799,864.020	Local	116.321909	16,052,265.30	87.627820	12,092,520.00	-3,959,745.30	0.41	
Original Face:	13,083,197.000	Base	116.321909	16,052,265.30	87.627820	12,092,520.00	-3,959,745.30	0.41	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					6.438600	20 Aug 2070		
	3,047,262.860	Local	103.517606	3,154,453.55	101.371630	3,089,060.03	-65,393.52	0.11	
Original Face:	5,000,000.000	Base	103.517606	3,154,453.55	101.371630	3,089,060.03	-65,393.52	0.11	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.588600	20 Aug 2070		
	3,048,038.660	Local	104.493970	3,185,016.61	101.915270	3,106,416.83	-78,599.78	0.11	
Original Face:	5,000,000.000	Base	104.493970	3,185,016.61	101.915270	3,106,416.83	-78,599.78	0.11	
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					6.488600	20 Sep 2070		
	6,552,945.740	Local	104.278578	6,833,318.61	100.072660	6,557,707.11	-275,611.50	0.22	
Original Face:	10,000,000.000	Base	104.278578	6,833,318.61	100.072660	6,557,707.11	-275,611.50	0.22	
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.631590	20 Jun 2048		
	2,280,671.840	Local	105.594894	2,408,273.01	98.689750	2,250,789.34	-157,483.67	0.08	
Original Face:	10,000,000.000	Base	105.594894	2,408,273.01	98.689750	2,250,789.34	-157,483.67	0.08	
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.488550	20 Feb 2049		
	2,170,471.240	Local	104.030881	2,257,960.35	93.495690	2,029,297.06	-228,663.29	0.07	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	104.030881	2,257,960.35	93.495690	2,029,297.06	-228,663.29	0.07	
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
	754,077.970	Local	101.613669	766,246.29	86.722840	653,957.83	-112,288.46	0.02	
Original Face:	10,000,000.000	Base	101.613669	766,246.29	86.722840	653,957.83	-112,288.46	0.02	
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.751350	20 Jun 2034		
	427,394.070	Local	103.417516	442,000.33	100.672930	430,270.13	-11,730.20	0.01	
Original Face:	6,317,173.000	Base	103.417516	442,000.33	100.672930	430,270.13	-11,730.20	0.01	
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.742650	20 Dec 2041		
	1,162,892.930	Local	104.062863	1,210,139.68	97.569890	1,134,633.35	-75,506.33	0.04	
Original Face:	11,457,930.000	Base	104.062863	1,210,139.68	97.569890	1,134,633.35	-75,506.33	0.04	
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.491350	20 Jan 2050		
	3,331,825.230	Local	111.899030	3,728,280.11	98.867220	3,294,082.98	-434,197.13	0.11	
Original Face:	8,141,884.000	Base	111.899030	3,728,280.11	98.867220	3,294,082.98	-434,197.13	0.11	
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
	4,921,927.220	Local	100.297818	4,936,585.59	76.613830	3,770,876.95	-1,165,708.64	0.13	
Original Face:	10,000,000.000	Base	100.297818	4,936,585.59	76.613830	3,770,876.95	-1,165,708.64	0.13	
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
	5,454,688.450	Local	102.417498	5,586,555.46	79.614410	4,342,718.03	-1,243,837.43	0.15	
Original Face:	10,000,000.000	Base	102.417498	5,586,555.46	79.614410	4,342,718.03	-1,243,837.43	0.15	
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
	6,468,055.200	Local	104.713532	6,772,929.05	103.146990	6,671,604.25	-101,324.80	0.23	
Original Face:	10,000,000.000	Base	104.713532	6,772,929.05	103.146990	6,671,604.25	-101,324.80	0.23	
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
	9,063,906.460	Local	99.098844	8,982,226.53	98.184380	8,899,340.36	-82,886.17	0.30	
Original Face:	10,000,000.000	Base	99.098844	8,982,226.53	98.184380	8,899,340.36	-82,886.17	0.30	
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
	8,123,672.950	Local	100.682067	8,179,081.82	97.128260	7,890,382.18	-288,699.64	0.27	
Original Face:	9,550,638.000	Base	100.682067	8,179,081.82	97.128260	7,890,382.18	-288,699.64	0.27	
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
	12,527,587.360	Local	102.754683	12,872,682.71	100.098920	12,539,979.65	-332,703.06	0.43	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	20,000,000.000	Base		102.754683	12,872,682.71	100.098920	12,539,979.65	-332,703.06	0.43	
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047			
	5,215,895.730	Local		97.908628	5,106,811.94	96.311950	5,023,530.89	-83,281.05	0.17	
Original Face:	6,000,000.000	Base		97.908628	5,106,811.94	96.311950	5,023,530.89	-83,281.05	0.17	
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048			
	4,241,365.490	Local		98.250013	4,167,142.15	96.883130	4,109,167.64	-57,974.51	0.14	
Original Face:	5,000,000.000	Base		98.250013	4,167,142.15	96.883130	4,109,167.64	-57,974.51	0.14	
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049			
	8,308,850.200	Local		101.413941	8,426,332.44	100.602890	8,358,943.43	-67,389.01	0.28	
Original Face:	10,000,000.000	Base		101.413941	8,426,332.44	100.602890	8,358,943.43	-67,389.01	0.28	
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050			
	8,338,183.970	Local		100.608071	8,388,886.09	100.573670	8,386,017.63	-2,868.46	0.29	
Original Face:	10,000,000.000	Base		100.608071	8,388,886.09	100.573670	8,386,017.63	-2,868.46	0.29	
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042			
	8,320,148.220	Local		99.878320	8,310,024.26	98.743280	8,215,587.25	-94,437.01	0.28	
Original Face:	10,000,000.000	Base		99.878320	8,310,024.26	98.743280	8,215,587.25	-94,437.01	0.28	
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048			
	9,504,032.470	Local		99.831168	9,487,986.63	99.304200	9,437,903.41	-50,083.22	0.32	
Original Face:	10,000,000.000	Base		99.831168	9,487,986.63	99.304200	9,437,903.41	-50,083.22	0.32	
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045			
	8,460,721.690	Local		99.605828	8,427,371.91	99.456210	8,414,713.13	-12,658.78	0.29	
Original Face:	10,000,000.000	Base		99.605828	8,427,371.91	99.456210	8,414,713.13	-12,658.78	0.29	
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063			
	10,778,155.530	Local		93.786032	10,108,404.41	90.765700	9,782,868.31	-325,536.10	0.33	
Original Face:	10,966,749.000	Base		93.786032	10,108,404.41	90.765700	9,782,868.31	-325,536.10	0.33	
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049			
	16,793,398.710	Local		99.853540	16,768,803.10	100.300600	16,843,879.67	75,076.57	0.57	
Original Face:	20,000,000.000	Base		99.853540	16,768,803.10	100.300600	16,843,879.67	75,076.57	0.57	
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034			
	4,718,175.630	Local		101.659428	4,796,470.36	100.011310	4,718,709.26	-77,761.10	0.16	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	5,000,000.000	Base	101.659428	4,796,470.36	100.011310	4,718,709.26	-77,761.10	0.16	
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049			
	8,410,102.430	Local	99.976852	8,408,155.64	99.770670	8,390,815.54	-17,340.10	0.29	
Original Face:	10,000,000.000	Base	99.976852	8,408,155.64	99.770670	8,390,815.54	-17,340.10	0.29	
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC				6.000000	20 Sep 2049			
	6,948,938.750	Local	99.485544	6,913,189.49	100.808240	7,005,102.85	91,913.36	0.24	
Original Face:	10,000,000.000	Base	99.485544	6,913,189.49	100.808240	7,005,102.85	91,913.36	0.24	
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD				6.000000	20 Mar 2051			
	10,106,941.150	Local	99.814144	10,088,156.79	100.382280	10,145,577.96	57,421.17	0.35	
Original Face:	10,394,000.000	Base	99.814144	10,088,156.79	100.382280	10,145,577.96	57,421.17	0.35	
38384DZ42	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV				6.500000	20 Aug 2034			
	7,757,592.430	Local	102.291488	7,935,356.74	101.699160	7,889,406.34	-45,950.40	0.27	
Original Face:	8,020,882.000	Base	102.291488	7,935,356.74	101.699160	7,889,406.34	-45,950.40	0.27	
38384DZ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB				6.500000	20 Dec 2049			
	4,161,147.480	Local	101.069784	4,205,662.78	101.514370	4,224,162.65	18,499.87	0.14	
Original Face:	4,199,126.000	Base	101.069784	4,205,662.78	101.514370	4,224,162.65	18,499.87	0.14	
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA				7.000000	20 Jun 2053			
	7,437,626.790	Local	101.479262	7,547,648.76	102.127670	7,595,874.94	48,226.18	0.26	
Original Face:	10,000,000.000	Base	101.479262	7,547,648.76	102.127670	7,595,874.94	48,226.18	0.26	
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA				6.000000	20 Sep 2045			
	9,428,871.570	Local	99.834594	9,413,275.69	99.294080	9,362,311.28	-50,964.41	0.32	
Original Face:	10,000,000.000	Base	99.834594	9,413,275.69	99.294080	9,362,311.28	-50,964.41	0.32	
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA				6.500000	20 Apr 2050			
	7,623,434.310	Local	100.928140	7,694,190.42	101.751610	7,756,967.15	62,776.73	0.26	
Original Face:	10,000,000.000	Base	100.928140	7,694,190.42	101.751610	7,756,967.15	62,776.73	0.26	
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ				6.000000	20 Sep 2053			
	3,122,351.080	Local	99.970107	3,121,417.70	99.481050	3,106,147.64	-15,270.06	0.11	
Original Face:	3,000,221.000	Base	99.970107	3,121,417.70	99.481050	3,106,147.64	-15,270.06	0.11	
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044			
	9,230,815.450	Local	98.734084	9,113,961.07	98.682780	9,109,225.30	-4,735.77	0.31	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,000,000.000	Base	98.734084	9,113,961.07	98.682780	9,109,225.30	-4,735.77	0.31	
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD				4.500000	20 Dec 2053			
	9,934,300.770	Local	97.173379	9,653,495.72	95.572660	9,494,475.50	-159,020.22	0.32	
Original Face:	10,000,000.000	Base	97.173379	9,653,495.72	95.572660	9,494,475.50	-159,020.22	0.32	
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH				5.500000	20 Oct 2048			
	9,851,109.680	Local	99.968940	9,848,049.96	98.549580	9,708,227.21	-139,822.75	0.33	
Original Face:	10,000,000.000	Base	99.968940	9,848,049.96	98.549580	9,708,227.21	-139,822.75	0.33	
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028			
	20,000,000.000	Local	99.750036	19,950,007.18	102.373627	20,474,725.40	524,718.22	0.70	
		Base	99.750036	19,950,007.18	102.373627	20,474,725.40	524,718.22	0.70	
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
	5,000,000.000	Local	99.963739	4,998,186.94	97.521149	4,876,057.45	-122,129.49	0.17	
		Base	99.963739	4,998,186.94	97.521149	4,876,057.45	-122,129.49	0.17	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
	4,000,000.000	Local	99.992203	3,999,688.11	98.447029	3,937,881.16	-61,806.95	0.13	
		Base	99.992203	3,999,688.11	98.447029	3,937,881.16	-61,806.95	0.13	
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029			
	15,000,000.000	Local	99.810014	14,971,502.10	97.356529	14,603,479.35	-368,022.75	0.50	
		Base	99.810014	14,971,502.10	97.356529	14,603,479.35	-368,022.75	0.50	
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034			
	10,000,000.000	Local	99.189486	9,918,948.59	95.252859	9,525,285.90	-393,662.69	0.32	
		Base	99.189486	9,918,948.59	95.252859	9,525,285.90	-393,662.69	0.32	
458140CN8	INTEL CORP SR UNSECURED 02/31 5				5.000000	21 Feb 2031			
	5,000,000.000	Local	99.645303	4,982,265.15	98.537370	4,926,868.50	-55,396.65	0.17	
		Base	99.645303	4,982,265.15	98.537370	4,926,868.50	-55,396.65	0.17	
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028			
	10,000,000.000	Local	107.643548	10,764,354.76	105.058297	10,505,829.70	-258,525.06	0.36	
		Base	107.643548	10,764,354.76	105.058297	10,505,829.70	-258,525.06	0.36	
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
	5,000,000.000	Local	99.462949	4,973,147.43	110.512512	5,525,625.60	552,478.17	0.19	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.462949	4,973,147.43	110.512512	5,525,625.60	552,478.17	0.19
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.946720	10 Dec 2025		
	10,000,000.000	Local	100.026467	10,002,646.66	100.377484	10,037,748.40	35,101.74	0.34
		Base	100.026467	10,002,646.66	100.377484	10,037,748.40	35,101.74	0.34
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.909549	4,945,477.43	101.481343	5,074,067.15	128,589.72	0.17
		Base	98.909549	4,945,477.43	101.481343	5,074,067.15	128,589.72	0.17
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.968507	9,996,850.72	88.581339	8,858,133.90	-1,138,716.82	0.30
		Base	99.968507	9,996,850.72	88.581339	8,858,133.90	-1,138,716.82	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.460142	7,459,510.65	66.153142	4,961,485.65	-2,498,025.00	0.17
		Base	99.460142	7,459,510.65	66.153142	4,961,485.65	-2,498,025.00	0.17
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.981078	4,999,053.88	96.247516	4,812,375.80	-186,678.08	0.16
		Base	99.981078	4,999,053.88	96.247516	4,812,375.80	-186,678.08	0.16
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.840448	998,404.48	99.266457	992,664.57	-5,739.91	0.03
		Base	99.840448	998,404.48	99.266457	992,664.57	-5,739.91	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.845053	9,984,505.31	90.440367	9,044,036.70	-940,468.61	0.31
		Base	99.845053	9,984,505.31	90.440367	9,044,036.70	-940,468.61	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.879589	9,987,958.85	99.310614	9,931,061.40	-56,897.45	0.34
		Base	99.879589	9,987,958.85	99.310614	9,931,061.40	-56,897.45	0.34
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.569895	4,978,494.76	91.581460	4,579,073.00	-399,421.76	0.16
		Base	99.569895	4,978,494.76	91.581460	4,579,073.00	-399,421.76	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.726023	3,989,040.91	66.753915	2,670,156.60	-1,318,884.31	0.09

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.726023	3,989,040.91	66.753915	2,670,156.60	-1,318,884.31	0.09
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.694967	14,954,245.04	97.659359	14,648,903.85	-305,341.19	0.50
		Base	99.694967	14,954,245.04	97.659359	14,648,903.85	-305,341.19	0.50
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.932030	14,839,804.46	57.509907	8,626,486.05	-6,213,318.41	0.29
		Base	98.932030	14,839,804.46	57.509907	8,626,486.05	-6,213,318.41	0.29
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.698456	9,969,845.63	96.660798	9,666,079.80	-303,765.83	0.33
		Base	99.698456	9,969,845.63	96.660798	9,666,079.80	-303,765.83	0.33
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.963252	4,998,162.62	86.679553	4,333,977.65	-664,184.97	0.15
		Base	99.963252	4,998,162.62	86.679553	4,333,977.65	-664,184.97	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.941873	4,997,093.67	96.881973	4,844,098.65	-152,995.02	0.16
		Base	99.941873	4,997,093.67	96.881973	4,844,098.65	-152,995.02	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.785603	4,989,280.16	106.674226	5,333,711.30	344,431.14	0.18
		Base	99.785603	4,989,280.16	106.674226	5,333,711.30	344,431.14	0.18
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	106.216660	5,310,832.98	95.318859	4,765,942.95	-544,890.03	0.16
		Base	106.216660	5,310,832.98	95.318859	4,765,942.95	-544,890.03	0.16
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026		
	6,297,198.340	Local	98.251830	6,187,112.62	97.933050	6,167,038.40	-20,074.22	0.21
Original Face:	18,150,000.000	Base	98.251830	6,187,112.62	97.933050	6,167,038.40	-20,074.22	0.21
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	108.201254	10,820,125.36	104.321419	10,432,141.90	-387,983.46	0.36
		Base	108.201254	10,820,125.36	104.321419	10,432,141.90	-387,983.46	0.36
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.836041	16,472,946.84	78.283475	12,916,773.38	-3,556,173.46	0.44

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.836041	16,472,946.84	78.283475	12,916,773.38	-3,556,173.46	0.44
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	7,155,000.000	Local	100.076841	7,160,497.99	99.245973	7,101,049.37	-59,448.62	0.24
		Base	100.076841	7,160,497.99	99.245973	7,101,049.37	-59,448.62	0.24
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.940611	9,994,061.06	94.392107	9,439,210.70	-554,850.36	0.32
		Base	99.940611	9,994,061.06	94.392107	9,439,210.70	-554,850.36	0.32
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	15,000,000.000	Local	99.990353	14,998,552.98	99.439401	14,915,910.15	-82,642.83	0.51
		Base	99.990353	14,998,552.98	99.439401	14,915,910.15	-82,642.83	0.51
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.783395	4,989,169.77	88.294220	4,414,711.00	-574,458.77	0.15
		Base	99.783395	4,989,169.77	88.294220	4,414,711.00	-574,458.77	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.782823	6,984,797.59	91.080773	6,375,654.11	-609,143.48	0.22
		Base	99.782823	6,984,797.59	91.080773	6,375,654.11	-609,143.48	0.22
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033		
	5,000,000.000	Local	99.655201	4,982,760.07	98.485312	4,924,265.60	-58,494.47	0.17
		Base	99.655201	4,982,760.07	98.485312	4,924,265.60	-58,494.47	0.17
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.954137	4,997,706.86	94.534404	4,726,720.20	-270,986.66	0.16
		Base	99.954137	4,997,706.86	94.534404	4,726,720.20	-270,986.66	0.16
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.775838	4,988,791.88	84.234628	4,211,731.40	-777,060.48	0.14
		Base	99.775838	4,988,791.88	84.234628	4,211,731.40	-777,060.48	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.900859	4,995,042.93	97.234471	4,861,723.55	-133,319.38	0.17
		Base	99.900859	4,995,042.93	97.234471	4,861,723.55	-133,319.38	0.17
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.688731	9,968,873.05	103.581365	10,358,136.50	389,263.45	0.35

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.688731	9,968,873.05	103.581365	10,358,136.50	389,263.45	0.35
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.567344	4,978,367.18	96.293962	4,814,698.10	-163,669.08	0.16
		Base	99.567344	4,978,367.18	96.293962	4,814,698.10	-163,669.08	0.16
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.982608	9,998,260.75	93.510692	9,351,069.20	-647,191.55	0.32
		Base	99.982608	9,998,260.75	93.510692	9,351,069.20	-647,191.55	0.32
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR				6.140643	30 Mar 2025		
	15,000,000.000	Local	100.008146	15,001,221.94	100.353196	15,052,979.40	51,757.46	0.51
		Base	100.008146	15,001,221.94	100.353196	15,052,979.40	51,757.46	0.51
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	20,000,000.000	Local	99.998640	19,999,728.07	99.887392	19,977,478.40	-22,249.67	0.68
		Base	99.998640	19,999,728.07	99.887392	19,977,478.40	-22,249.67	0.68
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	106.419512	5,320,975.60	88.794880	4,439,744.00	-881,231.60	0.15
		Base	106.419512	5,320,975.60	88.794880	4,439,744.00	-881,231.60	0.15
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	107.476681	3,224,300.42	104.997824	3,149,934.72	-74,365.70	0.11
		Base	107.476681	3,224,300.42	104.997824	3,149,934.72	-74,365.70	0.11
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.814059	19,962,811.87	82.568502	16,513,700.40	-3,449,111.47	0.56
		Base	99.814059	19,962,811.87	82.568502	16,513,700.40	-3,449,111.47	0.56
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.985241	7,498,893.11	93.008855	6,975,664.13	-523,228.98	0.24
		Base	99.985241	7,498,893.11	93.008855	6,975,664.13	-523,228.98	0.24
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.309585	4,965,479.26	91.502823	4,575,141.15	-390,338.11	0.16
		Base	99.309585	4,965,479.26	91.502823	4,575,141.15	-390,338.11	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.923082	14,988,462.33	84.612486	12,691,872.90	-2,296,589.43	0.43

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.923082	14,988,462.33	84.612486	12,691,872.90	-2,296,589.43	0.43
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.008075	5,000,403.74	99.266705	4,963,335.25	-37,068.49	0.17
		Base	100.008075	5,000,403.74	99.266705	4,963,335.25	-37,068.49	0.17
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.313291	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	99.590000	7,469,250.00	-30,750.00	0.25
		Base	100.000000	7,500,000.00	99.590000	7,469,250.00	-30,750.00	0.25
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.378968	14,756,845.20	-243,154.80	0.50
		Base	100.000000	15,000,000.00	98.378968	14,756,845.20	-243,154.80	0.50
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.773000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.054558	10,005,455.80	5,455.80	0.34
		Base	100.000000	10,000,000.00	100.054558	10,005,455.80	5,455.80	0.34
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.997958	7,999,836.65	99.423411	7,953,872.88	-45,963.77	0.27
		Base	99.997958	7,999,836.65	99.423411	7,953,872.88	-45,963.77	0.27
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.945974	9,994,597.39	93.533016	9,353,301.60	-641,295.79	0.32
		Base	99.945974	9,994,597.39	93.533016	9,353,301.60	-641,295.79	0.32
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.399223	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.937000	5,046,850.00	46,850.00	0.17
		Base	100.000000	5,000,000.00	100.937000	5,046,850.00	46,850.00	0.17
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.936210	11,992,345.19	101.089741	12,130,768.92	138,423.73	0.41
		Base	99.936210	11,992,345.19	101.089741	12,130,768.92	138,423.73	0.41
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034		
	15,000,000.000	Local	100.000000	15,000,000.00	103.287506	15,493,125.90	493,125.90	0.53
		Base	100.000000	15,000,000.00	103.287506	15,493,125.90	493,125.90	0.53
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.995477	6,999,683.38	98.553730	6,898,761.10	-100,922.28	0.23

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.995477	6,999,683.38	98.553730	6,898,761.10	-100,922.28	0.23
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				7.075000	25 Mar 2046		
		3,122,497.730	Local 103.248318	3,223,926.40	105.905902	3,306,909.39	82,982.99	0.11
Original Face:		6,137,472.000	Base 103.248318	3,223,926.40	105.905902	3,306,909.39	82,982.99	0.11
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				7.075000	25 Apr 2046		
		4,408,790.820	Local 103.248588	4,552,014.26	104.907385	4,625,147.16	73,132.90	0.16
Original Face:		8,000,000.000	Base 103.248588	4,552,014.26	104.907385	4,625,147.16	73,132.90	0.16
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.825000	25 Feb 2032		
		6,742,746.160	Local 105.734480	7,129,407.59	105.461116	7,110,975.35	-18,432.24	0.24
Original Face:		12,000,000.000	Base 105.734480	7,129,407.59	105.461116	7,110,975.35	-18,432.24	0.24
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR				7.825000	25 Jun 2046		
		8,091,258.600	Local 104.961759	8,492,727.35	104.564882	8,460,615.01	-32,112.34	0.29
Original Face:		13,550,000.000	Base 104.961759	8,492,727.35	104.564882	8,460,615.01	-32,112.34	0.29
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.625000	25 Dec 2041		
		6,787,144.650	Local 111.596297	7,574,202.11	110.561320	7,503,956.72	-70,245.39	0.26
Original Face:		10,000,000.000	Base 111.596297	7,574,202.11	110.561320	7,503,956.72	-70,245.39	0.26
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.375000	25 Feb 2032		
		4,727,018.940	Local 109.723221	5,186,637.45	107.890627	5,100,010.37	-86,627.08	0.17
Original Face:		10,000,000.000	Base 109.723221	5,186,637.45	107.890627	5,100,010.37	-86,627.08	0.17
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.625000	25 Jan 2032		
		6,197,221.440	Local 107.448068	6,658,794.72	104.934563	6,503,027.24	-155,767.48	0.22
Original Face:		10,000,000.000	Base 107.448068	6,658,794.72	104.934563	6,503,027.24	-155,767.48	0.22
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.750000	25 Mar 2047		
		6,994,486.540	Local 102.545281	7,172,515.89	103.281618	7,224,018.87	51,502.98	0.25
Original Face:		10,000,000.000	Base 102.545281	7,172,515.89	103.281618	7,224,018.87	51,502.98	0.25
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047		
		3,771,984.520	Local 100.000000	3,771,984.52	98.359812	3,710,116.88	-61,867.64	0.13
Original Face:		5,000,000.000	Base 100.000000	3,771,984.52	98.359812	3,710,116.88	-61,867.64	0.13
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				6.000000	25 Oct 2032		
		7,463,199.560	Local 99.758156	7,445,150.26	99.324424	7,412,779.97	-32,370.29	0.25

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,000,000.000	Base	99.758156	7,445,150.26	99.324424	7,412,779.97	-32,370.29	0.25	
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				6.100000	25 Dec 2032			
	7,904,390.320	Local	99.960709	7,901,284.64	98.034560	7,749,034.27	-152,250.37	0.26	
Original Face:	10,000,000.000	Base	99.960709	7,901,284.64	98.034560	7,749,034.27	-152,250.37	0.26	
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR				6.850000	25 Sep 2048			
	3,180,790.090	Local	102.394613	3,256,957.71	102.394434	3,256,952.01	-5.70	0.11	
Original Face:	3,250,000.000	Base	102.394613	3,256,957.71	102.394434	3,256,952.01	-5.70	0.11	
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR				6.050000	25 Oct 2033			
	13,983,125.550	Local	100.000000	13,983,125.55	99.492994	13,912,230.26	-70,895.29	0.47	
Original Face:	15,000,000.000	Base	100.000000	13,983,125.55	99.492994	13,912,230.26	-70,895.29	0.47	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024			
	5,000,000.000	Local	100.035326	5,001,766.29	99.766206	4,988,310.30	-13,455.99	0.17	
		Base	100.035326	5,001,766.29	99.766206	4,988,310.30	-13,455.99	0.17	
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032			
	10,000,000.000	Local	99.905901	9,990,590.10	101.702989	10,170,298.90	179,708.80	0.35	
		Base	99.905901	9,990,590.10	101.702989	10,170,298.90	179,708.80	0.35	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
	5,000,000.000	Local	99.924152	4,996,207.61	83.563827	4,178,191.35	-818,016.26	0.14	
		Base	99.924152	4,996,207.61	83.563827	4,178,191.35	-818,016.26	0.14	
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
	5,000,000.000	Local	104.936149	5,246,807.45	108.076357	5,403,817.85	157,010.40	0.18	
		Base	104.936149	5,246,807.45	108.076357	5,403,817.85	157,010.40	0.18	
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.894000	10 Feb 2025			
	10,000,000.000	Local	100.000000	10,000,000.00	100.056900	10,005,690.00	5,690.00	0.34	
		Base	100.000000	10,000,000.00	100.056900	10,005,690.00	5,690.00	0.34	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
	5,000,000.000	Local	99.983625	4,999,181.27	91.637831	4,581,891.55	-417,289.72	0.16	
		Base	99.983625	4,999,181.27	91.637831	4,581,891.55	-417,289.72	0.16	
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026			
	4,500,000.000	Local	100.000000	4,500,000.00	92.039190	4,141,763.55	-358,236.45	0.14	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	4,500,000.00	92.039190	4,141,763.55	-358,236.45	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.065576	2,376,557.43	87.630320	2,081,220.10	-295,337.33	0.07
		Base	100.065576	2,376,557.43	87.630320	2,081,220.10	-295,337.33	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.995053	6,999,653.71	99.142830	6,939,998.10	-59,655.61	0.24
Original Face:	7,000,000.000	Base	99.995053	6,999,653.71	99.142830	6,939,998.10	-59,655.61	0.24
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.894369	9,989,436.87	98.229496	9,822,949.60	-166,487.27	0.33
		Base	99.894369	9,989,436.87	98.229496	9,822,949.60	-166,487.27	0.33
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.767039	4,988,351.94	108.214816	5,410,740.80	422,388.86	0.18
		Base	99.767039	4,988,351.94	108.214816	5,410,740.80	422,388.86	0.18
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	102.244523	5,112,226.13	101.074219	5,053,710.95	-58,515.18	0.17
		Base	102.244523	5,112,226.13	101.074219	5,053,710.95	-58,515.18	0.17
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	104.336827	13,042,103.34	102.398438	12,799,804.75	-242,298.59	0.44
		Base	104.336827	13,042,103.34	102.398438	12,799,804.75	-242,298.59	0.44
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	104.055948	13,006,993.48	101.921875	12,740,234.38	-266,759.10	0.43
		Base	104.055948	13,006,993.48	101.921875	12,740,234.38	-266,759.10	0.43
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	108.609791	21,721,958.16	104.167969	20,833,593.80	-888,364.36	0.71
		Base	108.609791	21,721,958.16	104.167969	20,833,593.80	-888,364.36	0.71
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	110.135655	13,766,956.88	104.628906	13,078,613.25	-688,343.63	0.45
		Base	110.135655	13,766,956.88	104.628906	13,078,613.25	-688,343.63	0.45
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	107.642718	16,146,407.77	105.117188	15,767,578.20	-378,829.57	0.54

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	107.642718	16,146,407.77	105.117188	15,767,578.20	-378,829.57	0.54
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	112.951670	16,942,750.55	104.757812	15,713,671.80	-1,229,078.75	0.53
		Base	112.951670	16,942,750.55	104.757812	15,713,671.80	-1,229,078.75	0.53
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	111.624982	25,115,620.97	103.738281	23,341,113.23	-1,774,507.74	0.79
		Base	111.624982	25,115,620.97	103.738281	23,341,113.23	-1,774,507.74	0.79
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	111.634549	19,536,046.07	102.785156	17,987,402.30	-1,548,643.77	0.61
		Base	111.634549	19,536,046.07	102.785156	17,987,402.30	-1,548,643.77	0.61
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.265219	4,263,260.93	76.933594	3,846,679.70	-416,581.23	0.13
		Base	85.265219	4,263,260.93	76.933594	3,846,679.70	-416,581.23	0.13
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.185852	4,209,292.62	76.605469	3,830,273.45	-379,019.17	0.13
		Base	84.185852	4,209,292.62	76.605469	3,830,273.45	-379,019.17	0.13
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.259057	21,814,764.26	71.671875	17,917,968.75	-3,896,795.51	0.61
		Base	87.259057	21,814,764.26	71.671875	17,917,968.75	-3,896,795.51	0.61
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.468703	8,946,870.31	83.289062	8,328,906.20	-617,964.11	0.28
		Base	89.468703	8,946,870.31	83.289062	8,328,906.20	-617,964.11	0.28
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.366924	14,755,038.66	89.125000	13,368,750.00	-1,386,288.66	0.46
		Base	98.366924	14,755,038.66	89.125000	13,368,750.00	-1,386,288.66	0.46
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	98.187881	9,818,788.09	92.417969	9,241,796.90	-576,991.19	0.31
		Base	98.187881	9,818,788.09	92.417969	9,241,796.90	-576,991.19	0.31
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.234727	2,505,868.18	98.635742	2,465,893.55	-39,974.63	0.08

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.234727	2,505,868.18	98.635742	2,465,893.55	-39,974.63	0.08
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.760251	9,876,025.12	93.605469	9,360,546.90	-515,478.22	0.32
		Base	98.760251	9,876,025.12	93.605469	9,360,546.90	-515,478.22	0.32
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.950777	9,995,077.67	93.761719	9,376,171.90	-618,905.77	0.32
		Base	99.950777	9,995,077.67	93.761719	9,376,171.90	-618,905.77	0.32
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.970255	4,998,512.77	94.932292	4,746,614.60	-251,898.17	0.16
		Base	99.970255	4,998,512.77	94.932292	4,746,614.60	-251,898.17	0.16
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.786889	4,989,344.45	93.503906	4,675,195.30	-314,149.15	0.16
		Base	99.786889	4,989,344.45	93.503906	4,675,195.30	-314,149.15	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.915193	9,991,519.31	97.391602	9,739,160.20	-252,359.11	0.33
		Base	99.915193	9,991,519.31	97.391602	9,739,160.20	-252,359.11	0.33
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.204327	9,920,432.71	92.683594	9,268,359.40	-652,073.31	0.32
		Base	99.204327	9,920,432.71	92.683594	9,268,359.40	-652,073.31	0.32
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.235507	9,923,550.72	94.714844	9,471,484.40	-452,066.32	0.32
		Base	99.235507	9,923,550.72	94.714844	9,471,484.40	-452,066.32	0.32
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	97.347628	24,336,906.92	94.144531	23,536,132.75	-800,774.17	0.80
		Base	97.347628	24,336,906.92	94.144531	23,536,132.75	-800,774.17	0.80
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.950558	4,997,527.89	99.820299	4,991,014.95	-6,512.94	0.17
		Base	99.950558	4,997,527.89	99.820299	4,991,014.95	-6,512.94	0.17
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	97.923907	29,377,171.97	96.824219	29,047,265.70	-329,906.27	0.99

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	97.923907	29,377,171.97	96.824219	29,047,265.70	-329,906.27	0.99
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.306405	4,965,320.24	98.355469	4,917,773.45	-47,546.79	0.17
		Base	99.306405	4,965,320.24	98.355469	4,917,773.45	-47,546.79	0.17
91282CFP1	US TREASURY N/B 10/25 4.25				4.250000	15 Oct 2025		
	5,000,000.000	Local	98.994188	4,949,709.39	98.894531	4,944,726.55	-4,982.84	0.17
		Base	98.994188	4,949,709.39	98.894531	4,944,726.55	-4,982.84	0.17
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.908060	4,995,403.02	97.207031	4,860,351.55	-135,051.47	0.17
		Base	99.908060	4,995,403.02	97.207031	4,860,351.55	-135,051.47	0.17
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	10,000,000.000	Local	99.884966	9,988,496.60	99.210938	9,921,093.80	-67,402.80	0.34
		Base	99.884966	9,988,496.60	99.210938	9,921,093.80	-67,402.80	0.34
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	5,000,000.000	Local	99.998462	4,999,923.11	99.243164	4,962,158.20	-37,764.91	0.17
		Base	99.998462	4,999,923.11	99.243164	4,962,158.20	-37,764.91	0.17
91282CGV7	US TREASURY N/B 04/26 3.75				3.750000	15 Apr 2026		
	10,000,000.000	Local	100.050813	10,005,081.31	97.890625	9,789,062.50	-216,018.81	0.33
		Base	100.050813	10,005,081.31	97.890625	9,789,062.50	-216,018.81	0.33
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.911230	4,995,561.48	95.886719	4,794,335.95	-201,225.53	0.16
		Base	99.911230	4,995,561.48	95.886719	4,794,335.95	-201,225.53	0.16
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	10,000,000.000	Local	98.119762	9,811,976.23	95.820312	9,582,031.20	-229,945.03	0.33
		Base	98.119762	9,811,976.23	95.820312	9,582,031.20	-229,945.03	0.33
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033		
	10,000,000.000	Local	103.717172	10,371,717.24	99.812500	9,981,250.00	-390,467.24	0.34
		Base	103.717172	10,371,717.24	99.812500	9,981,250.00	-390,467.24	0.34
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.880503	19,976,100.66	101.070511	20,214,102.20	238,001.54	0.69

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.880503	19,976,100.66	101.070511	20,214,102.20	238,001.54	0.69
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.677556	19,935,511.26	100.854936	20,170,987.20	235,475.94	0.69
		Base	99.677556	19,935,511.26	100.854936	20,170,987.20	235,475.94	0.69
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.930093	4,996,504.65	80.778548	4,038,927.40	-957,577.25	0.14
		Base	99.930093	4,996,504.65	80.778548	4,038,927.40	-957,577.25	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.133120	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.842000	15,126,300.00	126,300.00	0.51
		Base	100.000000	15,000,000.00	100.842000	15,126,300.00	126,300.00	0.51
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.850713	14,977,607.00	98.217551	14,732,632.65	-244,974.35	0.50
		Base	99.850713	14,977,607.00	98.217551	14,732,632.65	-244,974.35	0.50
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
	10,000,000.000	Local	99.983376	9,998,337.60	98.605660	9,860,566.00	-137,771.60	0.34
Original Face:	10,000,000.000	Base	99.983376	9,998,337.60	98.605660	9,860,566.00	-137,771.60	0.34
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	90.972555	6,234,349.18	92.815783	6,360,665.61	126,316.43	0.22
		Base	90.972555	6,234,349.18	92.815783	6,360,665.61	126,316.43	0.22
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	102.976896	5,148,844.82	85.340536	4,267,026.80	-881,818.02	0.15
		Base	102.976896	5,148,844.82	85.340536	4,267,026.80	-881,818.02	0.15
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.973428	4,998,671.42	103.374985	5,168,749.25	170,077.83	0.18
		Base	99.973428	4,998,671.42	103.374985	5,168,749.25	170,077.83	0.18
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	5,000,000.000	Local	99.854264	4,992,713.20	96.958173	4,847,908.65	-144,804.55	0.17
		Base	99.854264	4,992,713.20	96.958173	4,847,908.65	-144,804.55	0.17
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
	5,000,000.000	Local	99.834442	4,991,722.10	96.349992	4,817,499.60	-174,222.50	0.16

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.834442	4,991,722.10	96.349992	4,817,499.60	-174,222.50	0.16
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	98.032619	14,704,892.86	97.484743	14,622,711.45	-82,181.41	0.50
		Base	98.032619	14,704,892.86	97.484743	14,622,711.45	-82,181.41	0.50
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	7,000,000.000	Local	97.478807	6,823,516.46	97.474546	6,823,218.22	-298.24	0.23
		Base	97.478807	6,823,516.46	97.474546	6,823,218.22	-298.24	0.23
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	92.351824	4,617,591.20	95.518079	4,775,903.95	158,312.75	0.16
		Base	92.351824	4,617,591.20	95.518079	4,775,903.95	158,312.75	0.16
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.924461	6,994,712.28	95.618960	6,693,327.20	-301,385.08	0.23
		Base	99.924461	6,994,712.28	95.618960	6,693,327.20	-301,385.08	0.23
US DOLLAR Total								
	2,768,818,193.190	Local		2,785,390,280.21		2,657,723,600.76	-127,666,679.45	90.47
Original Face:	2,368,202,241.000	Base		2,785,390,280.21		2,657,723,600.76	-127,666,679.45	90.47
FIXED INCOME Total								
	2,768,818,193.190	Base		2,785,390,280.21		2,657,723,600.76	-127,666,679.45	90.47
Original Face:	2,368,202,241.000							

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

Books Open

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,994,874,045.130	Base	3,068,414,103.08		2,932,722,501.43	-135,691,601.65	100.00
Original Face:		2,368,202,241.000						

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		4,760.010	Local	1.000000	4,760.01	1.000000	4,760.01	0.00
			Base	1.000000	4,760.01	1.000000	4,760.01	0.00

US DOLLAR Total		4,760.010	Local		4,760.01		4,760.01	0.00
			Base		4,760.01		4,760.01	0.00

CASH Total

		4,760.010	Base		4,760.01		4,760.01	0.00
--	--	-----------	------	--	----------	--	----------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2FR8	AT+T INC				5.560000	25 Jun 2024		
		1,015,000.000	Local	99.629333	1,011,237.73	99.629333	1,011,237.73	0.15
			Base	99.629333	1,011,237.73	99.629333	1,011,237.73	0.15

0020A2FS6	AT+T INC				5.500000	26 Jun 2024		
		5,000,000.000	Local	99.618056	4,980,902.78	99.618056	4,980,902.80	0.72
			Base	99.618056	4,980,902.78	99.618056	4,980,902.80	0.72

0020A2FU1	AT+T INC				5.550000	28 Jun 2024		
		5,000,000.000	Local	99.583750	4,979,187.50	99.583750	4,979,187.50	0.72
			Base	99.583750	4,979,187.50	99.583750	4,979,187.50	0.72

02665JFS4	AMERICAN HONDA FINAN				5.550000	26 Jun 2024		
		5,000,000.000	Local	99.614583	4,980,729.17	99.614583	4,980,729.15	-0.02
			Base	99.614583	4,980,729.17	99.614583	4,980,729.15	-0.02

06417M4Q5	BANK OF NOVA SCOTIA				5.980000	03 Oct 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	100.109242	5,005,462.10	5,462.10
			Base	100.000000	5,000,000.00	100.109242	5,005,462.10	5,462.10

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2003A2F35	COMCAST CORP	5,000,000.000	Local	99.969500	4,998,475.00	99.969500	4,998,475.00	0.00	0.72
			Base	99.969500	4,998,475.00	99.969500	4,998,475.00	0.00	0.72
26244HG15	DUKE ENERGY CORP	5,000,000.000	Local	99.546667	4,977,333.33	99.546667	4,977,333.35	0.02	0.72
			Base	99.546667	4,977,333.33	99.546667	4,977,333.35	0.02	0.72
26244HGQ0	DUKE ENERGY CORP	5,000,000.000	Local	99.193222	4,959,661.11	99.193222	4,959,661.11	0.00	0.71
			Base	99.193222	4,959,661.11	99.193222	4,959,661.11	0.00	0.71
26244HGS6	DUKE ENERGY CORP	5,000,000.000	Local	99.162778	4,958,138.89	99.162778	4,958,138.89	0.00	0.71
			Base	99.162778	4,958,138.89	99.162778	4,958,138.89	0.00	0.71
41282JF30	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.966667	4,998,333.33	99.966667	4,998,333.35	0.02	0.72
			Base	99.966667	4,998,333.33	99.966667	4,998,333.35	0.02	0.72
41282JFT3	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.566667	4,978,333.33	99.566667	4,978,333.35	0.02	0.72
			Base	99.566667	4,978,333.33	99.566667	4,978,333.35	0.02	0.72
45826CG12	INTEL CORPORATION	5,000,000.000	Local	99.543750	4,977,187.50	99.543750	4,977,187.50	0.00	0.72
			Base	99.543750	4,977,187.50	99.543750	4,977,187.50	0.00	0.72
45826CGW4	INTEL CORPORATION	5,000,000.000	Local	99.098611	4,954,930.56	99.098611	4,954,930.56	0.00	0.71
			Base	99.098611	4,954,930.56	99.098611	4,954,930.56	0.00	0.71
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
49271JFT9	KEURIG DR PEPPER	5,000,000.000	Local	99.602778	4,980,138.89	99.602778	4,980,138.89	0.00	0.72
			Base	99.602778	4,980,138.89	99.602778	4,980,138.89	0.00	0.72

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
49271JGH4	KEURIG DR PEPPER	5,000,000.000	Local	99.297222	4,964,861.11	99.297222	4,964,861.11	0.00	0.72
			Base	99.297222	4,964,861.11	99.297222	4,964,861.11	0.00	0.72
56274LGJ7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.302833	4,965,141.66	99.302833	4,965,141.66	0.00	0.72
			Base	99.302833	4,965,141.66	99.302833	4,965,141.66	0.00	0.72
65339MF43	NEXTERA ENERGY CAP HLDGS INC	2,947,000.000	Local	99.954083	2,945,646.84	99.954083	2,945,646.84	0.00	0.42
			Base	99.954083	2,945,646.84	99.954083	2,945,646.84	0.00	0.42
65478JF74	NISOURCE INC	5,000,000.000	Local	99.908500	4,995,425.00	99.908500	4,995,425.00	0.00	0.72
			Base	99.908500	4,995,425.00	99.908500	4,995,425.00	0.00	0.72
88603AHD8	THUNDER BAY FNDNG LLC 08/24 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
89233GFU5	TOYOTA MOTOR CREDIT	2,000,000.000	Local	99.577750	1,991,555.00	99.577750	1,991,555.00	0.00	0.29
			Base	99.577750	1,991,555.00	99.577750	1,991,555.00	0.00	0.29
91842JF61	VW CR INC	4,000,000.000	Local	99.922917	3,996,916.67	99.922917	3,996,916.67	0.00	0.58
			Base	99.922917	3,996,916.67	99.922917	3,996,916.67	0.00	0.58
91842JFE4	VW CR INC	5,000,000.000	Local	99.799944	4,989,997.22	99.799944	4,989,997.20	-0.02	0.72
			Base	99.799944	4,989,997.22	99.799944	4,989,997.20	-0.02	0.72
91842JFJ3	VW CR INC	5,000,000.000	Local	99.738861	4,986,943.06	99.738861	4,986,943.06	0.00	0.72
			Base	99.738861	4,986,943.06	99.738861	4,986,943.06	0.00	0.72
92344LFM2	VERIZON COMMNTN INC	5,000,000.000	Local	99.697222	4,984,861.11	99.697222	4,984,861.11	0.00	0.72
			Base	99.697222	4,984,861.11	99.697222	4,984,861.11	0.00	0.72

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92344LFS9	VERIZON COMMNTN INC 06/24 ZCP				5.500000	26 Jun 2024			
	5,000,000.000	Local	99.618056	4,980,902.78	99.618056	4,980,902.80	0.02		0.72
		Base	99.618056	4,980,902.78	99.618056	4,980,902.80	0.02		0.72
979QHR003	SOUTH STREET REPO				5.370000	03 Jun 2024			
	13,785,044.230	Local	100.000000	13,785,044.23	100.000000	13,785,044.23	0.00		1.99
		Base	100.000000	13,785,044.23	100.000000	13,785,044.23	0.00		1.99
US DOLLAR Total									
	133,747,044.230	Local		133,321,883.80		133,327,345.96	5,462.16		19.20
		Base		133,321,883.80		133,327,345.96	5,462.16		19.20
CASH EQUIVALENT Total									
	133,747,044.230	Base		133,321,883.80		133,327,345.96	5,462.16		19.20
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026			
	2,500,000.000	Local	99.965497	2,499,137.42	92.790252	2,319,756.30	-179,381.12		0.33
		Base	99.965497	2,499,137.42	92.790252	2,319,756.30	-179,381.12		0.33
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
	3,000,000.000	Local	99.939522	2,998,185.66	93.567083	2,807,012.49	-191,173.17		0.40
		Base	99.939522	2,998,185.66	93.567083	2,807,012.49	-191,173.17		0.40
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
	3,000,000.000	Local	99.976274	2,999,288.23	94.754734	2,842,642.02	-156,646.21		0.41
		Base	99.976274	2,999,288.23	94.754734	2,842,642.02	-156,646.21		0.41
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
	3,000,000.000	Local	99.877788	2,996,333.65	95.627633	2,868,828.99	-127,504.66		0.41
		Base	99.877788	2,996,333.65	95.627633	2,868,828.99	-127,504.66		0.41
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
	3,000,000.000	Local	99.996899	2,999,906.97	99.312054	2,979,361.62	-20,545.35		0.43
		Base	99.996899	2,999,906.97	99.312054	2,979,361.62	-20,545.35		0.43

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.989602	4,999,480.08	99.750991	4,987,549.55	-11,930.53	0.72
			Base	99.989602	4,999,480.08	99.750991	4,987,549.55	-11,930.53	0.72
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.260000	04 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.469823	3,014,094.69	14,094.69	0.43
			Base	100.000000	3,000,000.00	100.469823	3,014,094.69	14,094.69	0.43
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		2,000,000.000	Local	99.959637	1,999,192.73	98.289365	1,965,787.30	-33,405.43	0.28
			Base	99.959637	1,999,192.73	98.289365	1,965,787.30	-33,405.43	0.28
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.846289	4,992,314.45	-7,685.55	0.72
			Base	100.000000	5,000,000.00	99.846289	4,992,314.45	-7,685.55	0.72
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	99.339348	1,986,786.96	-13,213.04	0.29
			Base	100.000000	2,000,000.00	99.339348	1,986,786.96	-13,213.04	0.29
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027			
		2,500,000.000	Local	99.997622	2,499,940.55	99.367600	2,484,190.00	-15,750.55	0.36
		Original Face: 2,500,000.000	Base	99.997622	2,499,940.55	99.367600	2,484,190.00	-15,750.55	0.36
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.995666	1,999,913.32	99.143519	1,982,870.38	-17,042.94	0.29
			Base	99.995666	1,999,913.32	99.143519	1,982,870.38	-17,042.94	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		3,000,000.000	Local	99.983507	2,999,505.22	97.561249	2,926,837.47	-72,667.75	0.42
			Base	99.983507	2,999,505.22	97.561249	2,926,837.47	-72,667.75	0.42
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.250000	12 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.789719	3,023,691.57	23,691.57	0.44
			Base	100.000000	3,000,000.00	100.789719	3,023,691.57	23,691.57	0.44
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	99.940181	1,998,803.62	-1,196.38	0.29
			Base	100.000000	2,000,000.00	99.940181	1,998,803.62	-1,196.38	0.29

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	2,000,000.000	Local	99.865377	1,997,307.54	99.649655	1,992,993.10	-4,314.44	0.29	
		Base	99.865377	1,997,307.54	99.649655	1,992,993.10	-4,314.44	0.29	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.987271	1,999,745.41	99.022465	1,980,449.30	-19,296.11	0.29	
		Base	99.987271	1,999,745.41	99.022465	1,980,449.30	-19,296.11	0.29	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.966278	4,998,313.90	96.154181	4,807,709.05	-190,604.85	0.69	
		Base	99.966278	4,998,313.90	96.154181	4,807,709.05	-190,604.85	0.69	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.923973	4,996,198.65	93.026358	4,651,317.90	-344,880.75	0.67	
		Base	99.923973	4,996,198.65	93.026358	4,651,317.90	-344,880.75	0.67	
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local	99.926217	2,997,786.50	97.403998	2,922,119.94	-75,666.56	0.42	
		Base	99.926217	2,997,786.50	97.403998	2,922,119.94	-75,666.56	0.42	
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	3,000,000.000	Local	99.911469	2,997,344.07	99.359079	2,980,772.37	-16,571.70	0.43	
		Base	99.911469	2,997,344.07	99.359079	2,980,772.37	-16,571.70	0.43	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local	99.898214	2,996,946.43	92.059325	2,761,779.75	-235,166.68	0.40	
		Base	99.898214	2,996,946.43	92.059325	2,761,779.75	-235,166.68	0.40	
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local	98.792171	2,963,765.13	92.251644	2,767,549.32	-196,215.81	0.40	
		Base	98.792171	2,963,765.13	92.251644	2,767,549.32	-196,215.81	0.40	
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.794253	1,975,885.06	-24,114.94	0.28	
		Base	100.000000	2,000,000.00	98.794253	1,975,885.06	-24,114.94	0.28	
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.082522	3,002,475.66	2,475.66	0.43	
		Base	100.000000	3,000,000.00	100.082522	3,002,475.66	2,475.66	0.43	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	98.505127	3,940,205.08	-59,794.92	0.57
			Base	100.000000	4,000,000.00	98.505127	3,940,205.08	-59,794.92	0.57
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5				5.500000	19 Apr 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.061170	5,003,058.50	3,058.50	0.72
			Base	100.000000	5,000,000.00	100.061170	5,003,058.50	3,058.50	0.72
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37
			Base	100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				6.000000	13 Feb 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.72
			Base	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.72
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.250000	30 Jul 2025			
		4,229,000.000	Local	100.000000	4,229,000.00	94.218936	3,984,518.80	-244,481.20	0.57
			Base	100.000000	4,229,000.00	94.218936	3,984,518.80	-244,481.20	0.57
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027			
		3,000,000.000	Local	89.162594	2,674,877.81	88.406977	2,652,209.31	-22,668.50	0.38
			Base	89.162594	2,674,877.81	88.406977	2,652,209.31	-22,668.50	0.38
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		1,000,000.000	Local	99.990728	999,907.28	99.590873	995,908.73	-3,998.55	0.14
			Base	99.990728	999,907.28	99.590873	995,908.73	-3,998.55	0.14
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027			
		1,000,000.000	Local	99.969963	999,699.63	98.388707	983,887.07	-15,812.56	0.14
			Base	99.969963	999,699.63	98.388707	983,887.07	-15,812.56	0.14
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.677122	1,953,542.44	-46,457.56	0.28
			Base	100.000000	2,000,000.00	97.677122	1,953,542.44	-46,457.56	0.28
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		3,000,000.000	Local	99.986111	2,999,583.33	98.640433	2,959,212.99	-40,370.34	0.43
			Base	99.986111	2,999,583.33	98.640433	2,959,212.99	-40,370.34	0.43

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR		3,000,000.000	Local	100.000000	3,000,000.00	100.329319	3,009,879.57	9,879.57	0.43
				Base	100.000000	3,000,000.00	100.329319	3,009,879.57	9,879.57	0.43
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR		3,000,000.000	Local	100.000000	3,000,000.00	99.932627	2,997,978.81	-2,021.19	0.43
				Base	100.000000	3,000,000.00	99.932627	2,997,978.81	-2,021.19	0.43
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8		2,420,000.000	Local	99.387129	2,405,168.53	92.263637	2,232,780.02	-172,388.51	0.32
				Base	99.387129	2,405,168.53	92.263637	2,232,780.02	-172,388.51	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR		3,000,000.000	Local	100.000000	3,000,000.00	100.124680	3,003,740.40	3,740.40	0.43
				Base	100.000000	3,000,000.00	100.124680	3,003,740.40	3,740.40	0.43
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR		3,000,000.000	Local	100.000000	3,000,000.00	99.984042	2,999,521.26	-478.74	0.43
				Base	100.000000	3,000,000.00	99.984042	2,999,521.26	-478.74	0.43
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55		2,000,000.000	Local	100.000000	2,000,000.00	99.946468	1,998,929.36	-1,070.64	0.29
				Base	100.000000	2,000,000.00	99.946468	1,998,929.36	-1,070.64	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15		5,000,000.000	Local	99.982507	4,999,125.33	98.210164	4,910,508.20	-88,617.13	0.71
				Base	99.982507	4,999,125.33	98.210164	4,910,508.20	-88,617.13	0.71
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95		3,000,000.000	Local	99.954901	2,998,647.03	99.559152	2,986,774.56	-11,872.47	0.43
				Base	99.954901	2,998,647.03	99.559152	2,986,774.56	-11,872.47	0.43
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5		3,000,000.000	Local	99.798811	2,993,964.34	99.017678	2,970,530.34	-23,434.00	0.43
				Base	99.798811	2,993,964.34	99.017678	2,970,530.34	-23,434.00	0.43
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2		4,726,393.690	Local	99.998064	4,726,302.19	100.079380	4,730,145.50	3,843.31	0.68
			Original Face:	5,000,000.000	Base	99.998064	4,726,302.19	100.079380	4,730,145.50	3,843.31

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	91.650000	2,749,500.00	-250,500.00	0.40
		Base		100.000000	3,000,000.00	91.650000	2,749,500.00	-250,500.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.955000	09 May 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.188650	2,975,659.50	-24,340.50	0.43
		Base		100.000000	3,000,000.00	99.188650	2,975,659.50	-24,340.50	0.43
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
	3,000,000.000	Local		100.000000	3,000,000.00	97.676433	2,930,292.99	-69,707.01	0.42
		Base		100.000000	3,000,000.00	97.676433	2,930,292.99	-69,707.01	0.42
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					6.207000	02 Sep 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.059313	3,001,779.39	1,779.39	0.43
		Base		100.000000	3,000,000.00	100.059313	3,001,779.39	1,779.39	0.43
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
	2,000,000.000	Local		99.867281	1,997,345.61	98.638009	1,972,760.18	-24,585.43	0.28
		Base		99.867281	1,997,345.61	98.638009	1,972,760.18	-24,585.43	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local		99.987073	2,999,612.19	98.642985	2,959,289.55	-40,322.64	0.43
		Base		99.987073	2,999,612.19	98.642985	2,959,289.55	-40,322.64	0.43
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	3,000,000.000	Local		99.958454	2,998,753.61	98.237758	2,947,132.74	-51,620.87	0.42
		Base		99.958454	2,998,753.61	98.237758	2,947,132.74	-51,620.87	0.42
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	3,000,000.000	Local		99.986263	2,999,587.90	99.445859	2,983,375.77	-16,212.13	0.43
		Base		99.986263	2,999,587.90	99.445859	2,983,375.77	-16,212.13	0.43
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	95.006035	4,750,301.75	-249,698.25	0.68
		Base		100.000000	5,000,000.00	95.006035	4,750,301.75	-249,698.25	0.68

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	98.849510	2,965,485.30	-34,514.70	0.43
			Base	100.000000	3,000,000.00	98.849510	2,965,485.30	-34,514.70	0.43
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	91.396305	2,741,889.15	-258,110.85	0.39
			Base	100.000000	3,000,000.00	91.396305	2,741,889.15	-258,110.85	0.39
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.250000	31 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.750665	4,687,533.25	-312,466.75	0.68
			Base	100.000000	5,000,000.00	93.750665	4,687,533.25	-312,466.75	0.68
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.192762	4,959,638.10	-40,361.90	0.71
			Base	100.000000	5,000,000.00	99.192762	4,959,638.10	-40,361.90	0.71
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.702000	21 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.806544	2,994,196.32	-5,803.68	0.43
			Base	100.000000	3,000,000.00	99.806544	2,994,196.32	-5,803.68	0.43
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027			
		3,000,000.000	Local	99.992079	2,999,762.37	99.925840	2,997,775.20	-1,987.17	0.43
		Original Face: 3,000,000.000	Base	99.992079	2,999,762.37	99.925840	2,997,775.20	-1,987.17	0.43
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029			
		1,000,000.000	Local	99.821417	998,214.17	99.723370	997,233.70	-980.47	0.14
			Base	99.821417	998,214.17	99.723370	997,233.70	-980.47	0.14
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		2,000,000.000	Local	99.994010	1,999,880.19	98.732698	1,974,653.96	-25,226.23	0.28
			Base	99.994010	1,999,880.19	98.732698	1,974,653.96	-25,226.23	0.28
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		2,000,000.000	Local	99.902924	1,998,058.48	98.793242	1,975,864.84	-22,193.64	0.28
			Base	99.902924	1,998,058.48	98.793242	1,975,864.84	-22,193.64	0.28
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local	99.979824	4,998,991.21	99.055152	4,952,757.60	-46,233.61	0.71
			Base	99.979824	4,998,991.21	99.055152	4,952,757.60	-46,233.61	0.71

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		2,000,000.000	Local	99.949595	1,998,991.89	92.661228	1,853,224.56	-145,767.33	0.27
			Base	99.949595	1,998,991.89	92.661228	1,853,224.56	-145,767.33	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.361105	4,968,055.25	-31,944.75	0.72
			Base	100.000000	5,000,000.00	99.361105	4,968,055.25	-31,944.75	0.72
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.835000	01 Apr 2054			
		2,952,092.610	Local	99.702357	2,943,305.91	99.900635	2,949,159.26	5,853.35	0.42
		Original Face: 3,000,000.000	Base	99.702357	2,943,305.91	99.900635	2,949,159.26	5,853.35	0.42
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		254,638.140	Local	102.657461	261,405.05	93.675537	238,533.65	-22,871.40	0.03
		Original Face: 2,090,000.000	Base	102.657461	261,405.05	93.675537	238,533.65	-22,871.40	0.03
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024			
		75.070	Local	100.039963	75.10	99.598946	74.77	-0.33	0.00
		Original Face: 1,000,000.000	Base	100.039963	75.10	99.598946	74.77	-0.33	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		102,801.950	Local	100.434982	103,249.12	97.325718	100,052.74	-3,196.38	0.01
		Original Face: 5,000,000.000	Base	100.434982	103,249.12	97.325718	100,052.74	-3,196.38	0.01
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028			
		397,158.850	Local	100.859696	400,573.21	95.559444	379,522.79	-21,050.42	0.05
		Original Face: 5,000,000.000	Base	100.859696	400,573.21	95.559444	379,522.79	-21,050.42	0.05
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025			
		21,230.940	Local	100.213179	21,276.20	98.954673	21,009.01	-267.19	0.00
		Original Face: 6,000,000.000	Base	100.213179	21,276.20	98.954673	21,009.01	-267.19	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025			
		21,031.200	Local	100.315246	21,097.50	98.589811	20,734.62	-362.88	0.00
		Original Face: 5,000,000.000	Base	100.315246	21,097.50	98.589811	20,734.62	-362.88	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042			
		498,575.600	Local	102.969155	513,379.08	91.121255	454,308.34	-59,070.74	0.07
		Original Face: 5,000,000.000	Base	102.969155	513,379.08	91.121255	454,308.34	-59,070.74	0.07

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		459,110.550	Local 102.794778	471,941.67	93.677624	430,083.85	-41,857.82	0.06
Original Face:		5,700,000.000	Base 102.794778	471,941.67	93.677624	430,083.85	-41,857.82	0.06
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		174,573.280	Local 102.639705	179,181.50	92.980267	162,318.70	-16,862.80	0.02
Original Face:		2,000,000.000	Base 102.639705	179,181.50	92.980267	162,318.70	-16,862.80	0.02
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	92.643801	2,779,314.03	-220,685.97	0.40
			Base 100.000000	3,000,000.00	92.643801	2,779,314.03	-220,685.97	0.40
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
		2,925,000.000	Local 100.000000	2,925,000.00	93.097540	2,723,103.05	-201,896.95	0.39
Original Face:		3,000,000.000	Base 100.000000	2,925,000.00	93.097540	2,723,103.05	-201,896.95	0.39
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	95.442279	2,863,268.37	-136,731.63	0.41
			Base 100.000000	3,000,000.00	95.442279	2,863,268.37	-136,731.63	0.41
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
		4,500,000.000	Local 100.000000	4,500,000.00	94.944945	4,272,522.53	-227,477.47	0.62
			Base 100.000000	4,500,000.00	94.944945	4,272,522.53	-227,477.47	0.62
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024		
		2,500,000.000	Local 100.000000	2,500,000.00	99.702461	2,492,561.53	-7,438.47	0.36
			Base 100.000000	2,500,000.00	99.702461	2,492,561.53	-7,438.47	0.36
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
		2,500,000.000	Local 100.000000	2,500,000.00	97.751334	2,443,783.35	-56,216.65	0.35
			Base 100.000000	2,500,000.00	97.751334	2,443,783.35	-56,216.65	0.35
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025		
		2,745,000.000	Local 99.961290	2,743,937.42	99.618105	2,734,516.98	-9,420.44	0.39
			Base 99.961290	2,743,937.42	99.618105	2,734,516.98	-9,420.44	0.39
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029		
		5,000,000.000	Local 100.000000	5,000,000.00	99.950307	4,997,515.35	-2,484.65	0.72
			Base 100.000000	5,000,000.00	99.950307	4,997,515.35	-2,484.65	0.72

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.987583	2,999,627.48	94.740047	2,842,201.41	-157,426.07	0.41
			Base	99.987583	2,999,627.48	94.740047	2,842,201.41	-157,426.07	0.41
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.988602	2,999,658.07	95.133364	2,854,000.92	-145,657.15	0.41
			Base	99.988602	2,999,658.07	95.133364	2,854,000.92	-145,657.15	0.41
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	93.752592	2,812,577.76	-187,422.24	0.41
			Base	100.000000	3,000,000.00	93.752592	2,812,577.76	-187,422.24	0.41
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR				5.475000	18 Mar 2026			
		3,000,000.000	Local	100.008061	3,000,241.83	99.998730	2,999,961.90	-279.93	0.43
			Base	100.008061	3,000,241.83	99.998730	2,999,961.90	-279.93	0.43
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.495000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.024961	5,001,248.05	1,248.05	0.72
			Base	100.000000	5,000,000.00	100.024961	5,001,248.05	1,248.05	0.72
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.944625	2,998,338.75	-1,661.25	0.43
			Base	100.000000	3,000,000.00	99.944625	2,998,338.75	-1,661.25	0.43
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,289,687.700	Local	101.852871	1,313,583.95	85.383587	1,101,181.62	-212,402.33	0.16
		Original Face: 2,000,000.000	Base	101.852871	1,313,583.95	85.383587	1,101,181.62	-212,402.33	0.16
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.617286	2,868,518.58	-131,481.42	0.41
			Base	100.000000	3,000,000.00	95.617286	2,868,518.58	-131,481.42	0.41
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.160633	4,708,031.65	-291,968.35	0.68
			Base	100.000000	5,000,000.00	94.160633	4,708,031.65	-291,968.35	0.68
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	93.402488	2,802,074.64	-197,925.36	0.40
			Base	100.000000	3,000,000.00	93.402488	2,802,074.64	-197,925.36	0.40

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.681119	1,973,622.38	-26,377.62	0.28
			Base	100.000000	2,000,000.00	98.681119	1,973,622.38	-26,377.62	0.28
3134GY71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.898070	2,996,942.10	-3,057.90	0.43
			Base	100.000000	3,000,000.00	99.898070	2,996,942.10	-3,057.90	0.43
3134H1G31	FREDDIE MAC NOTES 04/29 6.05				6.050000	17 Apr 2029			
		3,000,000.000	Local	100.000000	3,000,000.00	100.152804	3,004,584.12	4,584.12	0.43
			Base	100.000000	3,000,000.00	100.152804	3,004,584.12	4,584.12	0.43
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,310,205.510	Local	102.256208	1,339,766.47	89.853550	1,177,266.16	-162,500.31	0.17
Original Face:		3,000,000.000	Base	102.256208	1,339,766.47	89.853550	1,177,266.16	-162,500.31	0.17
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,357,093.460	Local	101.642700	2,395,813.43	80.369670	1,894,388.24	-501,425.19	0.27
Original Face:		3,000,000.000	Base	101.642700	2,395,813.43	80.369670	1,894,388.24	-501,425.19	0.27
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	94.980226	2,849,406.78	-150,593.22	0.41
			Base	100.000000	3,000,000.00	94.980226	2,849,406.78	-150,593.22	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		619,234.040	Local	99.898562	618,605.90	95.512110	591,443.50	-27,162.40	0.09
Original Face:		8,190,000.000	Base	99.898562	618,605.90	95.512110	591,443.50	-27,162.40	0.09
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		1,168,763.070	Local	102.301651	1,195,663.92	88.683550	1,036,500.58	-159,163.34	0.15
Original Face:		3,000,000.000	Base	102.301651	1,195,663.92	88.683550	1,036,500.58	-159,163.34	0.15
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		94,202.730	Local	100.521057	94,693.58	95.830651	90,275.09	-4,418.49	0.01
Original Face:		1,500,000.000	Base	100.521057	94,693.58	95.830651	90,275.09	-4,418.49	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.398000	01 May 2053			
		1,733,773.400	Local	100.221708	1,737,617.32	99.268024	1,721,082.59	-16,534.73	0.25
Original Face:		2,000,000.000	Base	100.221708	1,737,617.32	99.268024	1,721,082.59	-16,534.73	0.25

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	20,727.180	Local	101.133584	20,962.14	96.390371	19,979.01	-983.13	0.00	
Original Face:	983,845.000	Base	101.133584	20,962.14	96.390371	19,979.01	-983.13	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	532,944.460	Local	102.913609	548,472.38	93.547954	498,558.64	-49,913.74	0.07	
Original Face:	5,200,000.000	Base	102.913609	548,472.38	93.547954	498,558.64	-49,913.74	0.07	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	96,818.070	Local	100.493307	97,295.68	96.388951	93,321.92	-3,973.76	0.01	
Original Face:	2,680,283.000	Base	100.493307	97,295.68	96.388951	93,321.92	-3,973.76	0.01	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	879,220.050	Local	100.836047	886,570.74	95.994355	844,001.62	-42,569.12	0.12	
Original Face:	15,000,000.000	Base	100.836047	886,570.74	95.994355	844,001.62	-42,569.12	0.12	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	366,261.670	Local	100.523557	368,179.26	95.360301	349,268.23	-18,911.03	0.05	
Original Face:	4,200,000.000	Base	100.523557	368,179.26	95.360301	349,268.23	-18,911.03	0.05	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	362.570	Local	100.151695	363.12	99.473101	360.66	-2.46	0.00	
Original Face:	1,500,000.000	Base	100.151695	363.12	99.473101	360.66	-2.46	0.00	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	5,827.040	Local	100.124935	5,834.32	99.019717	5,769.92	-64.40	0.00	
Original Face:	3,200,000.000	Base	100.124935	5,834.32	99.019717	5,769.92	-64.40	0.00	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	16,909.870	Local	100.979428	17,075.49	97.605026	16,504.88	-570.61	0.00	
Original Face:	765,534.000	Base	100.979428	17,075.49	97.605026	16,504.88	-570.61	0.00	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	221,053.420	Local	100.834518	222,898.15	96.078880	212,385.65	-10,512.50	0.03	
Original Face:	5,157,070.000	Base	100.834518	222,898.15	96.078880	212,385.65	-10,512.50	0.03	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	6,782.100	Local	100.183277	6,794.53	99.474554	6,746.46	-48.07	0.00	
Original Face:	5,000,000.000	Base	100.183277	6,794.53	99.474554	6,746.46	-48.07	0.00	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	25,906.950	Local		100.368666	26,002.46	98.816094	25,600.24	-402.22	0.00
Original Face:	5,000,000.000	Base		100.368666	26,002.46	98.816094	25,600.24	-402.22	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	119,994.200	Local		102.752075	123,296.53	93.553591	112,258.88	-11,037.65	0.02
Original Face:	2,000,000.000	Base		102.752075	123,296.53	93.553591	112,258.88	-11,037.65	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	48,399.400	Local		102.604578	49,660.00	96.391022	46,652.68	-3,007.32	0.01
Original Face:	5,000,000.000	Base		102.604578	49,660.00	96.391022	46,652.68	-3,007.32	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	739,482.840	Local		105.166708	777,689.76	96.388582	712,777.02	-64,912.74	0.10
Original Face:	14,750,000.000	Base		105.166708	777,689.76	96.388582	712,777.02	-64,912.74	0.10
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	14,722.400	Local		100.243846	14,758.30	97.971767	14,423.80	-334.50	0.00
Original Face:	2,000,000.000	Base		100.243846	14,758.30	97.971767	14,423.80	-334.50	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
	2,000,000.000	Local		100.000000	2,000,000.00	92.831633	1,856,632.66	-143,367.34	0.27
		Base		100.000000	2,000,000.00	92.831633	1,856,632.66	-143,367.34	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.565000	20 Oct 2067		
	1,487,409.920	Local		102.208521	1,520,259.68	97.947530	1,456,881.28	-63,378.40	0.21
Original Face:	3,000,000.000	Base		102.208521	1,520,259.68	97.947530	1,456,881.28	-63,378.40	0.21
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					1.250000	24 Nov 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	93.368387	2,801,051.61	-198,948.39	0.40
		Base		100.000000	3,000,000.00	93.368387	2,801,051.61	-198,948.39	0.40
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	92.236220	2,767,086.60	-232,913.40	0.40
		Base		100.000000	3,000,000.00	92.236220	2,767,086.60	-232,913.40	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	91.540867	2,746,226.01	-253,773.99	0.40
		Base		100.000000	3,000,000.00	91.540867	2,746,226.01	-253,773.99	0.40

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.988191	2,999,645.73	97.689434	2,930,683.02	-68,962.71	0.42
			Base	99.988191	2,999,645.73	97.689434	2,930,683.02	-68,962.71	0.42
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.986085	2,939,582.55	-60,417.45	0.42
			Base	100.000000	3,000,000.00	97.986085	2,939,582.55	-60,417.45	0.42
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.021670	4,851,083.50	-148,916.50	0.70
			Base	100.000000	5,000,000.00	97.021670	4,851,083.50	-148,916.50	0.70
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048			
		111,894.840	Local	99.422583	111,248.74	98.058700	109,722.63	-1,526.11	0.02
		Original Face: 3,000,000.000	Base	99.422583	111,248.74	98.058700	109,722.63	-1,526.11	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		571,681.360	Local	102.679220	586,997.96	95.286280	544,733.90	-42,264.06	0.08
		Original Face: 3,000,000.000	Base	102.679220	586,997.96	95.286280	544,733.90	-42,264.06	0.08
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		198,363.170	Local	100.383892	199,124.67	97.166366	192,742.28	-6,382.39	0.03
		Original Face: 1,000,000.000	Base	100.383892	199,124.67	97.166366	192,742.28	-6,382.39	0.03
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		1,879,138.100	Local	103.082274	1,937,058.28	100.098920	1,880,996.94	-56,061.34	0.27
		Original Face: 3,000,000.000	Base	103.082274	1,937,058.28	100.098920	1,880,996.94	-56,061.34	0.27
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,538,216.510	Local	99.647928	2,529,280.15	99.456210	2,524,413.94	-4,866.21	0.36
		Original Face: 3,000,000.000	Base	99.647928	2,529,280.15	99.456210	2,524,413.94	-4,866.21	0.36
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A				5.320000	15 Jun 2026			
		1,563,737.970	Local	99.999263	1,563,726.45	99.910730	1,562,342.02	-1,384.43	0.23
		Original Face: 4,500,000.000	Base	99.999263	1,563,726.45	99.910730	1,562,342.02	-1,384.43	0.23
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025			
		2,000,000.000	Local	99.957349	1,999,146.97	99.971858	1,999,437.16	290.19	0.29
			Base	99.957349	1,999,146.97	99.971858	1,999,437.16	290.19	0.29

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2				5.480000	18 Nov 2026		
		5,500,000.000	Local 99.998164	5,499,899.02	99.958530	5,497,719.15	-2,179.87	0.79
Original Face:		5,500,000.000	Base 99.998164	5,499,899.02	99.958530	5,497,719.15	-2,179.87	0.79
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				5.620000	06 Aug 2024		
		3,000,000.000	Local 100.003512	3,000,105.36	100.048056	3,001,441.68	1,336.32	0.43
			Base 100.003512	3,000,105.36	100.048056	3,001,441.68	1,336.32	0.43
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
		2,000,000.000	Local 99.992281	1,999,845.61	92.692604	1,853,852.08	-145,993.53	0.27
			Base 99.992281	1,999,845.61	92.692604	1,853,852.08	-145,993.53	0.27
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	98.472195	2,954,165.85	-45,834.15	0.43
			Base 100.000000	3,000,000.00	98.472195	2,954,165.85	-45,834.15	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
		2,000,000.000	Local 99.886399	1,997,727.98	98.971771	1,979,435.42	-18,292.56	0.29
			Base 99.886399	1,997,727.98	98.971771	1,979,435.42	-18,292.56	0.29
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026		
		4,507,722.600	Local 99.994854	4,507,490.62	100.020100	4,508,628.65	1,138.03	0.65
Original Face:		5,000,000.000	Base 99.994854	4,507,490.62	100.020100	4,508,628.65	1,138.03	0.65
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	15 Sep 2026		
		1,185,750.190	Local 99.988534	1,185,614.23	98.107150	1,163,305.72	-22,308.51	0.17
Original Face:		2,000,000.000	Base 99.988534	1,185,614.23	98.107150	1,163,305.72	-22,308.51	0.17
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
		2,760,175.590	Local 99.995869	2,760,061.58	99.952540	2,758,865.61	-1,195.97	0.40
Original Face:		4,000,000.000	Base 99.995869	2,760,061.58	99.952540	2,758,865.61	-1,195.97	0.40
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		2,000,000.000	Local 99.972824	1,999,456.48	94.579161	1,891,583.22	-107,873.26	0.27
			Base 99.972824	1,999,456.48	94.579161	1,891,583.22	-107,873.26	0.27
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	93.083235	1,861,664.70	-138,335.30	0.27
			Base 100.000000	2,000,000.00	93.083235	1,861,664.70	-138,335.30	0.27

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.135458	2,974,063.74	-25,936.26	0.43
			Base	100.000000	3,000,000.00	99.135458	2,974,063.74	-25,936.26	0.43
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		3,000,000.000	Local	99.989181	2,999,675.42	99.120834	2,973,625.02	-26,050.40	0.43
			Base	99.989181	2,999,675.42	99.120834	2,973,625.02	-26,050.40	0.43
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028			
		2,000,000.000	Local	99.970045	1,999,400.90	98.914446	1,978,288.92	-21,111.98	0.28
			Base	99.970045	1,999,400.90	98.914446	1,978,288.92	-21,111.98	0.28
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029			
		1,000,000.000	Local	99.626731	996,267.31	99.619085	996,190.85	-76.46	0.14
			Base	99.626731	996,267.31	99.619085	996,190.85	-76.46	0.14
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		3,000,000.000	Local	99.983409	2,999,502.28	98.398375	2,951,951.25	-47,551.03	0.43
			Base	99.983409	2,999,502.28	98.398375	2,951,951.25	-47,551.03	0.43
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.472080	1,969,441.60	-30,558.40	0.28
			Base	100.000000	2,000,000.00	98.472080	1,969,441.60	-30,558.40	0.28
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		2,000,000.000	Local	99.988262	1,999,765.24	98.212126	1,964,242.52	-35,522.72	0.28
			Base	99.988262	1,999,765.24	98.212126	1,964,242.52	-35,522.72	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		3,000,000.000	Local	99.934177	2,998,025.32	99.902901	2,997,087.03	-938.29	0.43
			Base	99.934177	2,998,025.32	99.902901	2,997,087.03	-938.29	0.43
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028			
		2,000,000.000	Local	99.875366	1,997,507.31	98.955596	1,979,111.92	-18,395.39	0.29
			Base	99.875366	1,997,507.31	98.955596	1,979,111.92	-18,395.39	0.29
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026			
		2,000,000.000	Local	99.971281	1,999,425.62	100.748392	2,014,967.84	15,542.22	0.29
			Base	99.971281	1,999,425.62	100.748392	2,014,967.84	15,542.22	0.29

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
	3,000,000.000	Local		99.939163	2,998,174.89	99.790683	2,993,720.49	-4,454.40	0.43
		Base		99.939163	2,998,174.89	99.790683	2,993,720.49	-4,454.40	0.43
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.964829	2,998,944.87	96.612068	2,898,362.04	-100,582.83	0.42
		Base		99.964829	2,998,944.87	96.612068	2,898,362.04	-100,582.83	0.42
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.953823	4,997,691.15	97.862048	4,893,102.40	-104,588.75	0.70
		Base		99.953823	4,997,691.15	97.862048	4,893,102.40	-104,588.75	0.70
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,000,000.000	Local		100.096950	2,001,938.99	100.202594	2,004,051.88	2,112.89	0.29
		Base		100.096950	2,001,938.99	100.202594	2,004,051.88	2,112.89	0.29
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local		99.900862	999,008.62	97.234471	972,344.71	-26,663.91	0.14
		Base		99.900862	999,008.62	97.234471	972,344.71	-26,663.91	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local		99.982608	1,999,652.15	93.510692	1,870,213.84	-129,438.31	0.27
		Base		99.982608	1,999,652.15	93.510692	1,870,213.84	-129,438.31	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
	2,000,000.000	Local		99.958130	1,999,162.59	98.914071	1,978,281.42	-20,881.17	0.28
		Base		99.958130	1,999,162.59	98.914071	1,978,281.42	-20,881.17	0.28
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
	3,000,000.000	Local		99.998640	2,999,959.20	99.887392	2,996,621.76	-3,337.44	0.43
		Base		99.998640	2,999,959.20	99.887392	2,996,621.76	-3,337.44	0.43
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.730000	13 Feb 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.231000	2,004,620.00	4,620.00	0.29
		Base		100.000000	2,000,000.00	100.231000	2,004,620.00	4,620.00	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.997922	2,999,937.66	95.351918	2,860,557.54	-139,380.12	0.41
		Base		99.997922	2,999,937.66	95.351918	2,860,557.54	-139,380.12	0.41

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.985242	1,999,704.83	93.008855	1,860,177.10	-139,527.73	0.27
			Base	99.985242	1,999,704.83	93.008855	1,860,177.10	-139,527.73	0.27
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026			
		3,000,000.000	Local	99.925824	2,997,774.73	100.930007	3,027,900.21	30,125.48	0.44
			Base	99.925824	2,997,774.73	100.930007	3,027,900.21	30,125.48	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.890000	10 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.311000	3,009,330.00	9,330.00	0.43
			Base	100.000000	3,000,000.00	100.311000	3,009,330.00	9,330.00	0.43
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.867640	27 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.148000	2,974,440.00	-25,560.00	0.43
			Base	100.000000	3,000,000.00	99.148000	2,974,440.00	-25,560.00	0.43
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	95.064000	2,851,920.00	-148,080.00	0.41
			Base	100.000000	3,000,000.00	95.064000	2,851,920.00	-148,080.00	0.41
78014RDY5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.378968	4,918,948.40	-81,051.60	0.71
			Base	100.000000	5,000,000.00	98.378968	4,918,948.40	-81,051.60	0.71
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.779020	1,995,580.40	-4,419.60	0.29
			Base	100.000000	2,000,000.00	99.779020	1,995,580.40	-4,419.60	0.29
78014RDX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	97.192278	4,859,613.90	-140,386.10	0.70
			Base	100.000000	5,000,000.00	97.192278	4,859,613.90	-140,386.10	0.70
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.799721	4,989,986.05	-10,013.95	0.72
			Base	100.000000	5,000,000.00	99.799721	4,989,986.05	-10,013.95	0.72
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.234846	4,961,742.30	-38,257.70	0.71
			Base	100.000000	5,000,000.00	99.234846	4,961,742.30	-38,257.70	0.71

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
	2,000,000.000	Local	99.984342	1,999,686.83	98.363255	1,967,265.10	-32,421.73		0.28
		Base	99.984342	1,999,686.83	98.363255	1,967,265.10	-32,421.73		0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
	2,000,000.000	Local	99.997958	1,999,959.16	99.423411	1,988,468.22	-11,490.94		0.29
		Base	99.997958	1,999,959.16	99.423411	1,988,468.22	-11,490.94		0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.380000	03 Mar 2027			
	3,000,000.000	Local	100.000000	3,000,000.00	100.937000	3,028,110.00	28,110.00		0.44
		Base	100.000000	3,000,000.00	100.937000	3,028,110.00	28,110.00		0.44
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032			
	1,814,474.570	Local	100.000000	1,814,474.57	99.455449	1,804,593.83	-9,880.74		0.26
	Original Face: 2,000,000.000	Base	100.000000	1,814,474.57	99.455449	1,804,593.83	-9,880.74		0.26
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025			
	2,000,000.000	Local	99.899905	1,997,998.10	99.609338	1,992,186.76	-5,811.34		0.29
		Base	99.899905	1,997,998.10	99.609338	1,992,186.76	-5,811.34		0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
	2,000,000.000	Local	99.966270	1,999,325.39	97.643329	1,952,866.58	-46,458.81		0.28
		Base	99.966270	1,999,325.39	97.643329	1,952,866.58	-46,458.81		0.28
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
	3,000,000.000	Local	100.000000	3,000,000.00	99.968870	2,999,066.10	-933.90		0.43
		Base	100.000000	3,000,000.00	99.968870	2,999,066.10	-933.90		0.43
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.750000	14 Aug 2024			
	3,000,000.000	Local	100.000000	3,000,000.00	99.210922	2,976,327.66	-23,672.34		0.43
		Base	100.000000	3,000,000.00	99.210922	2,976,327.66	-23,672.34		0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026			
	3,000,000.000	Local	100.000000	3,000,000.00	90.737828	2,722,134.84	-277,865.16		0.39
		Base	100.000000	3,000,000.00	90.737828	2,722,134.84	-277,865.16		0.39
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028			
	2,000,000.000	Local	100.000000	2,000,000.00	98.879836	1,977,596.72	-22,403.28		0.28
		Base	100.000000	2,000,000.00	98.879836	1,977,596.72	-22,403.28		0.28

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.238310	1,964,766.20	-35,233.80	0.28
			Base	100.000000	2,000,000.00	98.238310	1,964,766.20	-35,233.80	0.28
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.350000	06 Jun 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.673498	3,020,204.94	20,204.94	0.44
			Base	100.000000	3,000,000.00	100.673498	3,020,204.94	20,204.94	0.44
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.608668	1,992,173.36	-7,826.64	0.29
			Base	100.000000	2,000,000.00	99.608668	1,992,173.36	-7,826.64	0.29
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.633236	2,988,997.08	-11,002.92	0.43
			Base	100.000000	3,000,000.00	99.633236	2,988,997.08	-11,002.92	0.43
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		487,156.770	Local	100.000000	487,156.77	99.880090	486,572.62	-584.15	0.07
		Original Face: 5,000,000.000	Base	100.000000	487,156.77	99.880090	486,572.62	-584.15	0.07
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.990575	4,999,528.75	97.474693	4,873,734.65	-125,794.10	0.70
			Base	99.990575	4,999,528.75	97.474693	4,873,734.65	-125,794.10	0.70
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		3,000,000.000	Local	99.994783	2,999,843.49	94.672940	2,840,188.20	-159,655.29	0.41
			Base	99.994783	2,999,843.49	94.672940	2,840,188.20	-159,655.29	0.41
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		3,000,000.000	Local	99.962416	2,998,872.48	98.029183	2,940,875.49	-57,996.99	0.42
			Base	99.962416	2,998,872.48	98.029183	2,940,875.49	-57,996.99	0.42
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		3,000,000.000	Local	99.941006	2,998,230.18	100.183630	3,005,508.90	7,278.72	0.43
			Base	99.941006	2,998,230.18	100.183630	3,005,508.90	7,278.72	0.43
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		2,000,000.000	Local	99.986501	1,999,730.02	99.582331	1,991,646.62	-8,083.40	0.29
			Base	99.986501	1,999,730.02	99.582331	1,991,646.62	-8,083.40	0.29

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1					5.519000	15 Jan 2025		
	1,080,319.010	Local	100.000000	1,080,319.01	99.999870	1,080,317.61	-1.40	0.16	
Original Face:	5,000,000.000	Base	100.000000	1,080,319.01	99.999870	1,080,317.61	-1.40	0.16	
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR					6.850000	09 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.064826	2,001,296.52	1,296.52	0.29	
		Base	100.000000	2,000,000.00	100.064826	2,001,296.52	1,296.52	0.29	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.968203	2,999,046.10	96.776404	2,903,292.12	-95,753.98	0.42	
		Base	99.968203	2,999,046.10	96.776404	2,903,292.12	-95,753.98	0.42	
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.210796	3,006,323.88	6,323.88	0.43	
		Base	100.000000	3,000,000.00	100.210796	3,006,323.88	6,323.88	0.43	
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
	2,217,729.720	Local	99.996417	2,217,650.26	100.050170	2,218,842.36	1,192.10	0.32	
Original Face:	2,750,000.000	Base	99.996417	2,217,650.26	100.050170	2,218,842.36	1,192.10	0.32	
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local	99.894369	1,997,887.37	98.229496	1,964,589.92	-33,297.45	0.28	
		Base	99.894369	1,997,887.37	98.229496	1,964,589.92	-33,297.45	0.28	
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
	5,000,000.000	Local	99.711000	4,985,550.00	100.180234	5,009,011.70	23,461.70	0.72	
		Base	99.711000	4,985,550.00	100.180234	5,009,011.70	23,461.70	0.72	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.996837	4,999,841.84	99.476301	4,973,815.05	-26,026.79	0.72	
		Base	99.996837	4,999,841.84	99.476301	4,973,815.05	-26,026.79	0.72	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.978272	2,999,348.16	96.263136	2,887,894.08	-111,454.08	0.42	
		Base	99.978272	2,999,348.16	96.263136	2,887,894.08	-111,454.08	0.42	
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	3,000,000.000	Local	97.334980	2,920,049.41	94.932292	2,847,968.76	-72,080.65	0.41	
		Base	97.334980	2,920,049.41	94.932292	2,847,968.76	-72,080.65	0.41	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.816097	1,996,321.94	92.609375	1,852,187.50	-144,134.44	0.27
			Base	99.816097	1,996,321.94	92.609375	1,852,187.50	-144,134.44	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875	3,000,000.000	Local	95.663498	2,869,904.93	92.218750	2,766,562.50	-103,342.43	0.40
			Base	95.663498	2,869,904.93	92.218750	2,766,562.50	-103,342.43	0.40
91282CEX5	US TREASURY N/B 06/24 3	2,000,000.000	Local	99.877186	1,997,543.72	99.820299	1,996,405.98	-1,137.74	0.29
			Base	99.877186	1,997,543.72	99.820299	1,996,405.98	-1,137.74	0.29
91282CJW2	US TREASURY N/B 01/29 4	2,000,000.000	Local	98.873311	1,977,466.22	97.675781	1,953,515.62	-23,950.60	0.28
			Base	98.873311	1,977,466.22	97.675781	1,953,515.62	-23,950.60	0.28
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	3,000,000.000	Local	99.998985	2,999,969.55	99.320332	2,979,609.96	-20,359.59	0.43
			Base	99.998985	2,999,969.55	99.320332	2,979,609.96	-20,359.59	0.43
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	2,000,000.000	Local	99.995671	1,999,913.42	99.851410	1,997,028.20	-2,885.22	0.29
			Base	99.995671	1,999,913.42	99.851410	1,997,028.20	-2,885.22	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	3,000,000.000	Local	100.000000	3,000,000.00	100.842000	3,025,260.00	25,260.00	0.44
			Base	100.000000	3,000,000.00	100.842000	3,025,260.00	25,260.00	0.44
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45	2,000,000.000	Local	99.929041	1,998,580.81	93.372825	1,867,456.50	-131,124.31	0.27
			Base	99.929041	1,998,580.81	93.372825	1,867,456.50	-131,124.31	0.27
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A	3,000,000.000	Local	99.999280	2,999,978.40	99.423740	2,982,712.20	-17,266.20	0.43
		Original Face:	3,000,000.000	Base	99.999280	2,999,978.40	99.423740	2,982,712.20	-17,266.20
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A	4,250,000.000	Local	99.978613	4,249,091.05	100.474690	4,270,174.33	21,083.28	0.62
		Original Face:	4,250,000.000	Base	99.978613	4,249,091.05	100.474690	4,270,174.33	21,083.28

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	5,000,000.000	Local	99.895320	4,994,766.00	100.893137	5,044,656.85	49,890.85	0.73
		Base	99.895320	4,994,766.00	100.893137	5,044,656.85	49,890.85	0.73
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.997628	1,999,952.55	99.738563	1,994,771.26	-5,181.29	0.29
		Base	99.997628	1,999,952.55	99.738563	1,994,771.26	-5,181.29	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	2,000,000.000	Local	99.971882	1,999,437.63	98.306514	1,966,130.28	-33,307.35	0.28
		Base	99.971882	1,999,437.63	98.306514	1,966,130.28	-33,307.35	0.28
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	97.759039	4,887,951.93	97.484743	4,874,237.15	-13,714.78	0.70
		Base	97.759039	4,887,951.93	97.484743	4,874,237.15	-13,714.78	0.70
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	3,000,000.000	Local	99.994044	2,999,821.31	100.302776	3,009,083.28	9,261.97	0.43
		Base	99.994044	2,999,821.31	100.302776	3,009,083.28	9,261.97	0.43
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.390000	07 Aug 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.103619	3,033,108.57	33,108.57	0.44
		Base	100.000000	3,000,000.00	101.103619	3,033,108.57	33,108.57	0.44
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.992208	2,999,766.24	-233.76	0.43
		Base	100.000000	3,000,000.00	99.992208	2,999,766.24	-233.76	0.43
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	99.961504	2,998,845.12	-1,154.88	0.43
		Base	100.000000	3,000,000.00	99.961504	2,998,845.12	-1,154.88	0.43
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.069800	5,003,490.00	3,490.00	0.72
		Base	100.000000	5,000,000.00	100.069800	5,003,490.00	3,490.00	0.72
US DOLLAR Total								
	574,248,824.330	Local		573,742,717.06		560,905,368.97	-12,837,348.09	80.79
Original Face:	207,416,732.000	Base		573,742,717.06		560,905,368.97	-12,837,348.09	80.79

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

FIXED INCOME Total

	574,248,824.330	Base		573,742,717.06		560,905,368.97	-12,837,348.09	80.79
Original Face:	207,416,732.000							

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		708,000,628.570	Base	707,069,360.87		694,237,474.94	-12,831,885.93	100.00
Original Face:		207,416,732.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		116,250.010	Local	1.000000	116,250.01	1.000000	116,250.01	0.05
			Base	1.000000	116,250.01	1.000000	116,250.01	0.05
US DOLLAR Total								
		116,250.010	Local		116,250.01		116,250.01	0.05
			Base		116,250.01		116,250.01	0.05
CASH Total								
		116,250.010	Base		116,250.01		116,250.01	0.05
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
942PVK110	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.400000	20 Jun 2024		
		2,163,620.380	Local	100.000000	2,163,620.38	100.000000	2,163,620.38	1.01
			Base	100.000000	2,163,620.38	100.000000	2,163,620.38	1.01
979QHR003	SOUTH STREET REPO				5.390000	03 Jun 2024		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	46.88
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	46.88
985FHY004	MITSUBISHI UFJ REPO				5.310000	03 Jun 2024		
		4,819,674.560	Local	100.000000	4,819,674.56	100.000000	4,819,674.56	2.26
			Base	100.000000	4,819,674.56	100.000000	4,819,674.56	2.26
US DOLLAR Total								
		106,983,294.940	Local		106,983,294.94		106,983,294.94	50.15
			Base		106,983,294.94		106,983,294.94	50.15
CASH EQUIVALENT Total								
		106,983,294.940	Base		106,983,294.94		106,983,294.94	50.15

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

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	215,759.600	Local	101.485992	218,965.77	96.834062	208,928.78	-10,036.99	0.10
Original Face:	5,000,000.000	Base	101.485992	218,965.77	96.834062	208,928.78	-10,036.99	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	151,219.420	Local	101.079855	152,852.37	96.411783	145,793.34	-7,059.03	0.07
Original Face:	4,372,786.000	Base	101.079855	152,852.37	96.411783	145,793.34	-7,059.03	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	199,726.350	Local	100.965356	201,654.42	96.375599	192,487.47	-9,166.95	0.09
Original Face:	5,000,000.000	Base	100.965356	201,654.42	96.375599	192,487.47	-9,166.95	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	115,877.080	Local	101.621123	117,755.59	97.422569	112,890.43	-4,865.16	0.05
Original Face:	4,169,641.000	Base	101.621123	117,755.59	97.422569	112,890.43	-4,865.16	0.05
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	150,434.860	Local	100.960914	151,880.41	85.703909	128,928.56	-22,951.85	0.06
Original Face:	2,000,000.000	Base	100.960914	151,880.41	85.703909	128,928.56	-22,951.85	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	70,958.600	Local	100.994171	71,664.05	96.452139	68,441.09	-3,222.96	0.03
Original Face:	2,910,888.000	Base	100.994171	71,664.05	96.452139	68,441.09	-3,222.96	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
	301,141.350	Local	102.502522	308,677.48	99.805456	300,555.50	-8,121.98	0.14
Original Face:	9,450,000.000	Base	102.502522	308,677.48	99.805456	300,555.50	-8,121.98	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	95,967.570	Local	100.533368	96,479.43	95.942970	92,074.14	-4,405.29	0.04
Original Face:	2,500,000.000	Base	100.533368	96,479.43	95.942970	92,074.14	-4,405.29	0.04
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	98,352.130	Local	100.546526	98,889.65	95.591292	94,016.07	-4,873.58	0.04
Original Face:	1,500,000.000	Base	100.546526	98,889.65	95.591292	94,016.07	-4,873.58	0.04

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.565000	20 Oct 2067		
	1,487,409.920	Local	102.035984	1,517,693.35	97.947530	1,456,881.28	-60,812.07	0.68
Original Face:	3,000,000.000	Base	102.035984	1,517,693.35	97.947530	1,456,881.28	-60,812.07	0.68
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	270,293.560	Local	104.390512	282,160.83	93.169632	251,831.52	-30,329.31	0.12
Original Face:	5,872,458.000	Base	104.390512	282,160.83	93.169632	251,831.52	-30,329.31	0.12
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	16,599.570	Local	103.488464	17,178.64	99.788415	16,564.45	-614.19	0.01
Original Face:	1,000,000.000	Base	103.488464	17,178.64	99.788415	16,564.45	-614.19	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	37,432.600	Local	102.578795	38,397.91	99.603701	37,284.25	-1,113.66	0.02
Original Face:	2,000,000.000	Base	102.578795	38,397.91	99.603701	37,284.25	-1,113.66	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.137100	20 Sep 2063		
	91,924.780	Local	100.391625	92,284.78	100.093800	92,011.01	-273.77	0.04
Original Face:	1,500,000.000	Base	100.391625	92,284.78	100.093800	92,011.01	-273.77	0.04
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				6.087100	20 Feb 2064		
	115,008.440	Local	100.345644	115,405.96	100.032360	115,045.66	-360.30	0.05
Original Face:	1,530,000.000	Base	100.345644	115,405.96	100.032360	115,045.66	-360.30	0.05
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.282640	20 Jun 2067		
	462,735.640	Local	101.867150	471,375.61	100.336980	464,294.97	-7,080.64	0.22
Original Face:	1,200,000.000	Base	101.867150	471,375.61	100.336980	464,294.97	-7,080.64	0.22
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	739,477.940	Local	101.711360	752,133.07	92.223000	681,968.74	-70,164.33	0.32
Original Face:	4,400,000.000	Base	101.711360	752,133.07	92.223000	681,968.74	-70,164.33	0.32
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	128,647.430	Local	100.520943	129,317.61	88.888400	114,352.64	-14,964.97	0.05
Original Face:	1,000,000.000	Base	100.520943	129,317.61	88.888400	114,352.64	-14,964.97	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	47,038.930	Local	101.127322	47,569.21	94.455940	44,431.06	-3,138.15	0.02
Original Face:	1,000,000.000	Base	101.127322	47,569.21	94.455940	44,431.06	-3,138.15	0.02

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	180,889.600	Local	100.636880	182,041.65	86.026260	155,612.56		-26,429.09	0.07
Original Face:	1,000,000.000	Base	100.636880	182,041.65	86.026260	155,612.56		-26,429.09	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	29,044.690	Local	100.705947	29,249.73	95.976110	27,875.96		-1,373.77	0.01
Original Face:	1,000,000.000	Base	100.705947	29,249.73	95.976110	27,875.96		-1,373.77	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
	837,173.630	Local	100.769853	843,618.64	96.512280	807,975.36		-35,643.28	0.38
Original Face:	4,000,000.000	Base	100.769853	843,618.64	96.512280	807,975.36		-35,643.28	0.38
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	571,681.360	Local	102.679220	586,997.96	95.286280	544,733.90		-42,264.06	0.26
Original Face:	3,000,000.000	Base	102.679220	586,997.96	95.286280	544,733.90		-42,264.06	0.26
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	396,726.340	Local	100.323419	398,009.43	97.166366	385,484.57		-12,524.86	0.18
Original Face:	2,000,000.000	Base	100.323419	398,009.43	97.166366	385,484.57		-12,524.86	0.18
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	274,278.100	Local	100.063031	274,450.98	97.729100	268,049.52		-6,401.46	0.13
Original Face:	2,000,000.000	Base	100.063031	274,450.98	97.729100	268,049.52		-6,401.46	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.737850	20 Apr 2071		
	624,261.060	Local	107.340938	670,087.68	97.718390	610,017.86		-60,069.82	0.29
Original Face:	1,978,780.000	Base	107.340938	670,087.68	97.718390	610,017.86		-60,069.82	0.29
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	800,065.320	Local	101.988888	815,977.72	75.829800	606,687.93		-209,289.79	0.28
Original Face:	2,000,000.000	Base	101.988888	815,977.72	75.829800	606,687.93		-209,289.79	0.28
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	2,222,487.840	Local	101.277791	2,250,886.60	76.940110	1,709,984.59		-540,902.01	0.80
Original Face:	3,185,000.000	Base	101.277791	2,250,886.60	76.940110	1,709,984.59		-540,902.01	0.80
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	1,024,983.480	Local	102.115541	1,046,667.43	76.771790	786,898.16		-259,769.27	0.37
Original Face:	2,000,000.000	Base	102.115541	1,046,667.43	76.771790	786,898.16		-259,769.27	0.37

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT						2.455280	20 Jun 2036		
	1,062,903.750	Local		103.571746	1,100,867.97	89.190280	948,006.83		-152,861.14	0.44
Original Face:	2,000,000.000	Base		103.571746	1,100,867.97	89.190280	948,006.83		-152,861.14	0.44
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA						2.000000	20 Jun 2051		
	2,413,427.930	Local		102.609937	2,476,416.88	85.206570	2,056,399.16		-420,017.72	0.96
Original Face:	3,000,000.000	Base		102.609937	2,476,416.88	85.206570	2,056,399.16		-420,017.72	0.96
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA						4.560410	20 Dec 2071		
	1,521,478.740	Local		100.947207	1,535,890.29	98.059540	1,491,955.05		-43,935.24	0.70
Original Face:	3,000,000.000	Base		100.947207	1,535,890.29	98.059540	1,491,955.05		-43,935.24	0.70
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA						6.500000	20 Jan 2053		
	2,505,517.470	Local		103.082273	2,582,744.37	100.098920	2,507,995.93		-74,748.44	1.18
Original Face:	4,000,000.000	Base		103.082273	2,582,744.37	100.098920	2,507,995.93		-74,748.44	1.18
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG						5.500000	20 Nov 2045		
	2,386,615.600	Local		99.647928	2,378,212.99	99.456210	2,373,637.42		-4,575.57	1.11
Original Face:	2,820,818.000	Base		99.647928	2,378,212.99	99.456210	2,373,637.42		-4,575.57	1.11
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR						5.500000	20 Jan 2027		
	2,291,666.640	Local		100.000000	2,291,666.65	100.000000	2,291,666.65		0.00	1.07
Original Face:	5,000,000.000	Base		100.000000	2,291,666.65	100.000000	2,291,666.65		0.00	1.07
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR						5.500000	15 Sep 2026		
	2,291,666.670	Local		100.000000	2,291,666.67	100.000000	2,291,666.67		0.00	1.07
Original Face:	5,500,000.000	Base		100.000000	2,291,666.67	100.000000	2,291,666.67		0.00	1.07
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75						1.750000	15 Nov 2024		
	2,000,000.000	Local		99.987896	1,999,757.92	98.234026	1,964,680.52		-35,077.40	0.92
		Base		99.987896	1,999,757.92	98.234026	1,964,680.52		-35,077.40	0.92
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR						5.900000	25 Jul 2032		
	3,060,324.570	Local		100.000000	3,060,324.57	99.455449	3,043,659.54		-16,665.03	1.43
Original Face:	3,373,235.000	Base		100.000000	3,060,324.57	99.455449	3,043,659.54		-16,665.03	1.43
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000							24 Jan 2025		
	3,000,000.000	Local		102.426896	3,072,806.88	99.093390	2,972,801.70		-100,005.18	1.39
		Base		102.426896	3,072,806.88	99.093390	2,972,801.70		-100,005.18	1.39

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027			
		3,900,000.000	Local	102.542136	3,999,143.29	97.117886	3,787,597.55	-211,545.74	1.78
			Base	102.542136	3,999,143.29	97.117886	3,787,597.55	-211,545.74	1.78
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	102.632653	1,874,272.36	97.734399	1,784,820.69	-89,451.67	0.84
		Original Face: 2,000,000.000	Base	102.632653	1,874,272.36	97.734399	1,784,820.69	-89,451.67	0.84
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	102.287261	2,864,043.30	99.313077	2,780,766.16	-83,277.14	1.30
			Base	102.287261	2,864,043.30	99.313077	2,780,766.16	-83,277.14	1.30
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	102.902557	3,087,076.71	96.251137	2,887,534.11	-199,542.60	1.35
			Base	102.902557	3,087,076.71	96.251137	2,887,534.11	-199,542.60	1.35
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	102.097641	2,552,441.03	99.091831	2,477,295.78	-75,145.25	1.16
			Base	102.097641	2,552,441.03	99.091831	2,477,295.78	-75,145.25	1.16
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	107.620252	1,829,544.28	107.236404	1,823,018.87	-6,525.41	0.85
			Base	107.620252	1,829,544.28	107.236404	1,823,018.87	-6,525.41	0.85
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024			
		2,000,000.000	Local	99.835792	1,996,715.83	99.853764	1,997,075.28	359.45	0.94
			Base	99.835792	1,996,715.83	99.853764	1,997,075.28	359.45	0.94
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		2,000,000.000	Local	99.662207	1,993,244.13	99.143555	1,982,871.10	-10,373.03	0.93
			Base	99.662207	1,993,244.13	99.143555	1,982,871.10	-10,373.03	0.93
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024			
		2,000,000.000	Local	99.600174	1,992,003.48	98.738281	1,974,765.62	-17,237.86	0.93
			Base	99.600174	1,992,003.48	98.738281	1,974,765.62	-17,237.86	0.93
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024			
		2,000,000.000	Local	100.104089	2,002,081.78	99.730056	1,994,601.12	-7,480.66	0.94
			Base	100.104089	2,002,081.78	99.730056	1,994,601.12	-7,480.66	0.94

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828YE4	US TREASURY N/B 08/24 1.25	2,000,000.000	Local	98.979673	1,979,593.45	98.997070	1,979,941.40	347.95	0.93
			Base	98.979673	1,979,593.45	98.997070	1,979,941.40	347.95	0.93
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	99.094393	1,981,887.85	97.990234	1,959,804.68	-22,083.17	0.92
			Base	99.094393	1,981,887.85	97.990234	1,959,804.68	-22,083.17	0.92
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.969453	1,999,389.06	95.749023	1,914,980.46	-84,408.60	0.90
			Base	99.969453	1,999,389.06	95.749023	1,914,980.46	-84,408.60	0.90
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.841618	1,996,832.36	95.248698	1,904,973.96	-91,858.40	0.89
			Base	99.841618	1,996,832.36	95.248698	1,904,973.96	-91,858.40	0.89
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.639183	3,945,567.30	94.932292	3,797,291.68	-148,275.62	1.78
			Base	98.639183	3,945,567.30	94.932292	3,797,291.68	-148,275.62	1.78
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.813248	1,996,264.95	94.191406	1,883,828.12	-112,436.83	0.88
			Base	99.813248	1,996,264.95	94.191406	1,883,828.12	-112,436.83	0.88
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.934285	1,998,685.69	93.851562	1,877,031.24	-121,654.45	0.88
			Base	99.934285	1,998,685.69	93.851562	1,877,031.24	-121,654.45	0.88
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.716421	1,994,328.41	93.503906	1,870,078.12	-124,250.29	0.88
			Base	99.716421	1,994,328.41	93.503906	1,870,078.12	-124,250.29	0.88
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.926199	1,998,523.97	93.351562	1,867,031.24	-131,492.73	0.88
			Base	99.926199	1,998,523.97	93.351562	1,867,031.24	-131,492.73	0.88
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.851967	1,997,039.34	93.019531	1,860,390.62	-136,648.72	0.87
			Base	99.851967	1,997,039.34	93.019531	1,860,390.62	-136,648.72	0.87

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.866604	1,997,332.07	92.703125	1,854,062.50	-143,269.57	0.87
			Base	99.866604	1,997,332.07	92.703125	1,854,062.50	-143,269.57	0.87
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.860088	1,997,201.75	92.609375	1,852,187.50	-145,014.25	0.87
			Base	99.860088	1,997,201.75	92.609375	1,852,187.50	-145,014.25	0.87
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.688305	1,993,766.09	92.761719	1,855,234.38	-138,531.71	0.87
			Base	99.688305	1,993,766.09	92.761719	1,855,234.38	-138,531.71	0.87
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	99.854059	1,997,081.18	99.832880	1,996,657.60	-423.58	0.94
			Base	99.854059	1,997,081.18	99.832880	1,996,657.60	-423.58	0.94
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.978446	1,999,568.92	98.600586	1,972,011.72	-27,557.20	0.92
			Base	99.978446	1,999,568.92	98.600586	1,972,011.72	-27,557.20	0.92
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	98.148116	1,962,962.31	97.391602	1,947,832.04	-15,130.27	0.91
			Base	98.148116	1,962,962.31	97.391602	1,947,832.04	-15,130.27	0.91
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.957069	2,998,712.08	99.820299	2,994,608.97	-4,103.11	1.40
			Base	99.957069	2,998,712.08	99.820299	2,994,608.97	-4,103.11	1.40
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	99.773315	1,995,466.30	99.605469	1,992,109.38	-3,356.92	0.93
			Base	99.773315	1,995,466.30	99.605469	1,992,109.38	-3,356.92	0.93
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.000663	3,000,019.90	99.995066	2,999,851.98	-167.92	1.41
			Base	100.000663	3,000,019.90	99.995066	2,999,851.98	-167.92	1.41
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.981376	1,999,627.52	99.461914	1,989,238.28	-10,389.24	0.93
			Base	99.981376	1,999,627.52	99.461914	1,989,238.28	-10,389.24	0.93

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CJV4	US TREASURY N/B 01/26 4.25				4.250000	31 Jan 2026			
		2,000,000.000	Local	99.443053	1,988,861.06	98.812500	1,976,250.00	-12,611.06	0.93
			Base	99.443053	1,988,861.06	98.812500	1,976,250.00	-12,611.06	0.93
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029			
		2,000,000.000	Local	98.888093	1,977,761.86	97.675781	1,953,515.62	-24,246.24	0.92
			Base	98.888093	1,977,761.86	97.675781	1,953,515.62	-24,246.24	0.92
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027			
		2,000,000.000	Local	99.284102	1,985,682.04	98.445312	1,968,906.24	-16,775.80	0.92
			Base	99.284102	1,985,682.04	98.445312	1,968,906.24	-16,775.80	0.92
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026			
		2,000,000.000	Local	99.880238	1,997,604.75	99.921875	1,998,437.50	832.75	0.94
			Base	99.880238	1,997,604.75	99.921875	1,998,437.50	832.75	0.94
US DOLLAR Total									
		110,017,393.540	Local		110,741,005.55		106,221,172.35	-4,519,833.20	49.79
Original Face:		112,263,606.000	Base		110,741,005.55		106,221,172.35	-4,519,833.20	49.79
FIXED INCOME Total									
		110,017,393.540	Base		110,741,005.55		106,221,172.35	-4,519,833.20	49.79
Original Face:		112,263,606.000							

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		217,116,938.490	Base	217,840,550.50		213,320,717.30	-4,519,833.20	100.00
Original Face:		112,263,606.000						

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
	2,161,060.810	Local	100.000000	2,161,060.81	100.000000	2,161,060.81	0.00	0.07
		Base	100.000000	2,161,060.81	100.000000	2,161,060.81	0.00	0.07

US DOLLAR Total	2,161,060.810	Local		2,161,060.81		2,161,060.81	0.00	0.07
		Base		2,161,060.81		2,161,060.81	0.00	0.07

CASH EQUIVALENT Total	2,161,060.810	Base		2,161,060.81		2,161,060.81	0.00	0.07
------------------------------	---------------	------	--	--------------	--	--------------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
	35,614.000	Local	23.459647	835,491.88	89.870000	3,200,630.18	2,365,138.30	0.10
		Base	23.459647	835,491.88	89.870000	3,200,630.18	2,365,138.30	0.10

00130H105	AES CORP COMMON STOCK USD.01							
	45,303.000	Local	19.776993	895,957.11	21.590000	978,091.77	82,134.66	0.03
		Base	19.776993	895,957.11	21.590000	978,091.77	82,134.66	0.03

00206R102	AT+T INC COMMON STOCK USD1.0							
	483,725.000	Local	25.472898	12,321,877.43	18.220000	8,813,469.50	-3,508,407.93	0.29
		Base	25.472898	12,321,877.43	18.220000	8,813,469.50	-3,508,407.93	0.29

002824100	ABBOTT LABORATORIES COMMON STOCK							
	117,450.000	Local	39.404198	4,628,023.03	102.190000	12,002,215.50	7,374,192.47	0.39
		Base	39.404198	4,628,023.03	102.190000	12,002,215.50	7,374,192.47	0.39

00287Y109	ABBVIE INC COMMON STOCK USD.01							
	119,445.000	Local	53.021332	6,333,133.02	161.240000	19,259,311.80	12,926,178.78	0.63
		Base	53.021332	6,333,133.02	161.240000	19,259,311.80	12,926,178.78	0.63

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724F101	ADOBE INC COMMON STOCK USD.0001							
		30,580.000	Local 88.650734	2,710,939.44	444.760000	13,600,760.80	10,889,821.36	0.44
			Base 88.650734	2,710,939.44	444.760000	13,600,760.80	10,889,821.36	0.44
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		109,314.000	Local 30.557282	3,340,338.69	166.900000	18,244,506.60	14,904,167.91	0.60
			Base 30.557282	3,340,338.69	166.900000	18,244,506.60	14,904,167.91	0.60
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		19,825.000	Local 41.967204	831,999.82	130.410000	2,585,378.25	1,753,378.43	0.08
			Base 41.967204	831,999.82	130.410000	2,585,378.25	1,753,378.43	0.08
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
		29,467.000	Local 133.200022	3,925,005.04	144.930000	4,270,652.31	345,647.27	0.14
			Base 133.200022	3,925,005.04	144.930000	4,270,652.31	345,647.27	0.14
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		15,040.000	Local 101.854164	1,531,886.63	266.700000	4,011,168.00	2,479,281.37	0.13
			Base 101.854164	1,531,886.63	266.700000	4,011,168.00	2,479,281.37	0.13
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		10,204.000	Local 51.904862	529,637.21	92.240000	941,216.96	411,579.75	0.03
			Base 51.904862	529,637.21	92.240000	941,216.96	411,579.75	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		7,939.000	Local 102.629296	814,773.98	122.590000	973,242.01	158,468.03	0.03
			Base 102.629296	814,773.98	122.590000	973,242.01	158,468.03	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		10,654.000	Local 136.270462	1,451,825.50	119.000000	1,267,826.00	-183,999.50	0.04
			Base 136.270462	1,451,825.50	119.000000	1,267,826.00	-183,999.50	0.04
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		4,819.000	Local 188.499676	908,379.94	257.210000	1,239,494.99	331,115.05	0.04
			Base 188.499676	908,379.94	257.210000	1,239,494.99	331,115.05	0.04
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		17,264.000	Local 42.981335	742,029.77	51.490000	888,923.36	146,893.59	0.03
			Base 42.981335	742,029.77	51.490000	888,923.36	146,893.59	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		17,759.000	Local 49.489517	878,884.33	167.520000	2,974,987.68	2,096,103.35	0.10
			Base 49.489517	878,884.33	167.520000	2,974,987.68	2,096,103.35	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	33.820000	2,874,700.00	821,599.00	0.09
			Base 24.154129	2,053,101.00	33.820000	2,874,700.00	821,599.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		333,789.000	Local 27.010134	9,015,685.73	173.960000	58,065,934.44	49,050,248.71	1.90
			Base 27.010134	9,015,685.73	173.960000	58,065,934.44	49,050,248.71	1.90
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		398,684.000	Local 27.924269	11,132,959.30	172.500000	68,772,990.00	57,640,030.70	2.25
			Base 27.924269	11,132,959.30	172.500000	68,772,990.00	57,640,030.70	2.25
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		119,305.000	Local 22.557664	2,691,242.12	46.250000	5,517,856.25	2,826,614.13	0.18
			Base 22.557664	2,691,242.12	46.250000	5,517,856.25	2,826,614.13	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		618,417.000	Local 36.243875	22,413,828.33	176.440000	109,113,495.48	86,699,667.15	3.57
			Base 36.243875	22,413,828.33	176.440000	109,113,495.48	86,699,667.15	3.57
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		17,789.000	Local 49.097343	873,392.63	73.370000	1,305,178.93	431,786.30	0.04
			Base 49.097343	873,392.63	73.370000	1,305,178.93	431,786.30	0.04
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
		44,264.000	Local 20.095402	889,502.88	11.500000	509,036.00	-380,466.88	0.02
			Base 20.095402	889,502.88	11.500000	509,036.00	-380,466.88	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		35,578.000	Local 49.177141	1,749,624.32	90.250000	3,210,914.50	1,461,290.18	0.11
			Base 49.177141	1,749,624.32	90.250000	3,210,914.50	1,461,290.18	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		38,688.000	Local 56.154718	2,172,513.73	240.000000	9,285,120.00	7,112,606.27	0.30
			Base 56.154718	2,172,513.73	240.000000	9,285,120.00	7,112,606.27	0.30

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		47,496.000	Local 98.916804	4,698,152.50	78.820000	3,743,634.72	-954,517.78	0.12
			Base 98.916804	4,698,152.50	78.820000	3,743,634.72	-954,517.78	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		31,538.000	Local 93.750133	2,956,691.69	195.740000	6,173,248.12	3,216,556.43	0.20
			Base 93.750133	2,956,691.69	195.740000	6,173,248.12	3,216,556.43	0.20
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,173.000	Local 84.774744	1,116,737.70	130.770000	1,722,633.21	605,895.51	0.06
			Base 84.774744	1,116,737.70	130.770000	1,722,633.21	605,895.51	0.06
03073E105	CENCORA INC COMMON STOCK USD.01							
		11,201.000	Local 56.276921	630,357.79	226.570000	2,537,810.57	1,907,452.78	0.08
			Base 56.276921	630,357.79	226.570000	2,537,810.57	1,907,452.78	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		6,779.000	Local 60.164216	407,853.22	436.610000	2,959,779.19	2,551,925.97	0.10
			Base 60.164216	407,853.22	436.610000	2,959,779.19	2,551,925.97	0.10
031100100	AMETEK INC COMMON STOCK USD.01							
		15,614.000	Local 57.753770	901,767.37	169.580000	2,647,822.12	1,746,054.75	0.09
			Base 57.753770	901,767.37	169.580000	2,647,822.12	1,746,054.75	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
		36,195.000	Local 88.930039	3,218,822.77	305.850000	11,070,240.75	7,851,417.98	0.36
			Base 88.930039	3,218,822.77	305.850000	11,070,240.75	7,851,417.98	0.36
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		40,583.000	Local 19.975214	810,654.13	132.370000	5,371,971.71	4,561,317.58	0.18
			Base 19.975214	810,654.13	132.370000	5,371,971.71	4,561,317.58	0.18
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		33,546.000	Local 71.486007	2,398,069.59	234.490000	7,866,201.54	5,468,131.95	0.26
			Base 71.486007	2,398,069.59	234.490000	7,866,201.54	5,468,131.95	0.26
03662Q105	ANSYS INC COMMON STOCK USD.01							
		5,880.000	Local 152.955619	899,379.04	317.450000	1,866,606.00	967,226.96	0.06
			Base 152.955619	899,379.04	317.450000	1,866,606.00	967,226.96	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01	15,896.000	Local 105.883553	1,683,124.96	538.480000	8,559,678.08	6,876,553.12	0.28
			Base 105.883553	1,683,124.96	538.480000	8,559,678.08	6,876,553.12	0.28
03743Q108	APA CORP COMMON STOCK USD.625	24,436.000	Local 57.572419	1,406,839.62	30.530000	746,031.08	-660,808.54	0.02
			Base 57.572419	1,406,839.62	30.530000	746,031.08	-660,808.54	0.02
037833100	APPLE INC COMMON STOCK USD.00001	982,021.000	Local 19.571103	19,219,234.32	192.250000	188,793,537.25	169,574,302.93	6.17
			Base 19.571103	19,219,234.32	192.250000	188,793,537.25	169,574,302.93	6.17
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	56,292.000	Local 30.934161	1,741,345.78	215.080000	12,107,283.36	10,365,937.58	0.40
			Base 30.934161	1,741,345.78	215.080000	12,107,283.36	10,365,937.58	0.40
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	36,085.000	Local 30.143581	1,087,731.11	62.440000	2,253,147.40	1,165,416.29	0.07
			Base 30.143581	1,087,731.11	62.440000	2,253,147.40	1,165,416.29	0.07
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	17,048.000	Local 82.261749	1,402,398.30	297.650000	5,074,337.20	3,671,938.90	0.17
			Base 82.261749	1,402,398.30	297.650000	5,074,337.20	3,671,938.90	0.17
04621X108	ASSURANT INC COMMON STOCK USD.01	3,514.000	Local 76.074969	267,327.44	173.470000	609,573.58	342,246.14	0.02
			Base 76.074969	267,327.44	173.470000	609,573.58	342,246.14	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK	10,205.000	Local 100.628100	1,026,909.76	115.920000	1,182,963.60	156,053.84	0.04
			Base 100.628100	1,026,909.76	115.920000	1,182,963.60	156,053.84	0.04
052769106	AUTODESK INC COMMON STOCK USD.01	14,472.000	Local 67.148339	971,770.76	201.600000	2,917,555.20	1,945,784.44	0.10
			Base 67.148339	971,770.76	201.600000	2,917,555.20	1,945,784.44	0.10
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	27,792.000	Local 58.870516	1,636,129.37	244.920000	6,806,816.64	5,170,687.27	0.22
			Base 58.870516	1,636,129.37	244.920000	6,806,816.64	5,170,687.27	0.22

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,170.000	Local 369.762761	432,622.43	2,769.940000	3,240,829.80	2,808,207.37	0.11
			Base 369.762761	432,622.43	2,769.940000	3,240,829.80	2,808,207.37	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		9,597.000	Local 143.738448	1,379,457.89	192.680000	1,849,149.96	469,692.07	0.06
			Base 143.738448	1,379,457.89	192.680000	1,849,149.96	469,692.07	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,448.000	Local 64.359407	350,630.05	227.590000	1,239,910.32	889,280.27	0.04
			Base 64.359407	350,630.05	227.590000	1,239,910.32	889,280.27	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		4,765.000	Local 219.941861	1,048,022.97	281.670000	1,342,157.55	294,134.58	0.04
			Base 219.941861	1,048,022.97	281.670000	1,342,157.55	294,134.58	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		67,714.000	Local 35.926119	2,432,701.21	33.480000	2,267,064.72	-165,636.49	0.07
			Base 35.926119	2,432,701.21	33.480000	2,267,064.72	-165,636.49	0.07
058498106	BALL CORP COMMON STOCK							
		21,331.000	Local 24.094117	513,951.61	69.430000	1,481,011.33	967,059.72	0.05
			Base 24.094117	513,951.61	69.430000	1,481,011.33	967,059.72	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		465,794.000	Local 24.897288	11,597,007.15	39.990000	18,627,102.06	7,030,094.91	0.61
			Base 24.897288	11,597,007.15	39.990000	18,627,102.06	7,030,094.91	0.61
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		51,373.000	Local 37.228847	1,912,557.54	59.610000	3,062,344.53	1,149,786.99	0.10
			Base 37.228847	1,912,557.54	59.610000	3,062,344.53	1,149,786.99	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		15,286.000	Local 30.305042	463,242.87	51.940000	793,954.84	330,711.97	0.03
			Base 30.305042	463,242.87	51.940000	793,954.84	330,711.97	0.03
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		34,356.000	Local 38.888291	1,336,046.12	34.090000	1,171,196.04	-164,850.08	0.04
			Base 38.888291	1,336,046.12	34.090000	1,171,196.04	-164,850.08	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		19,545.000	Local 150.475140	2,941,036.62	231.970000	4,533,853.65	1,592,817.03	0.15
			Base 150.475140	2,941,036.62	231.970000	4,533,853.65	1,592,817.03	0.15
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		13,711.000	Local 47.685896	653,821.32	81.030000	1,111,002.33	457,181.01	0.04
			Base 47.685896	653,821.32	81.030000	1,111,002.33	457,181.01	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		123,092.000	Local 118.166403	14,545,338.86	414.400000	51,009,324.80	36,463,985.94	1.67
			Base 118.166403	14,545,338.86	414.400000	51,009,324.80	36,463,985.94	1.67
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		12,969.000	Local 38.678341	501,619.40	84.820000	1,100,030.58	598,411.18	0.04
			Base 38.678341	501,619.40	84.820000	1,100,030.58	598,411.18	0.04
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,416.000	Local 464.917669	658,323.42	286.860000	406,193.76	-252,129.66	0.01
			Base 464.917669	658,323.42	286.860000	406,193.76	-252,129.66	0.01
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		9,803.000	Local 117.913619	1,155,907.21	224.940000	2,205,086.82	1,049,179.61	0.07
			Base 117.913619	1,155,907.21	224.940000	2,205,086.82	1,049,179.61	0.07
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		10,635.000	Local 124.007569	1,318,820.50	77.190000	820,915.65	-497,904.85	0.03
			Base 124.007569	1,318,820.50	77.190000	820,915.65	-497,904.85	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		9,460.000	Local 352.098882	3,330,855.42	772.030000	7,303,403.80	3,972,548.38	0.24
			Base 352.098882	3,330,855.42	772.030000	7,303,403.80	3,972,548.38	0.24
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
		48,667.000	Local 111.378041	5,420,435.11	120.500000	5,864,373.50	443,938.39	0.19
			Base 111.378041	5,420,435.11	120.500000	5,864,373.50	443,938.39	0.19
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		38,801.000	Local 98.396817	3,817,894.89	177.610000	6,891,445.61	3,073,550.72	0.23
			Base 98.396817	3,817,894.89	177.610000	6,891,445.61	3,073,550.72	0.23

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,360.000	Local 579.242064	1,367,011.27	3,776.350000	8,912,186.00	7,545,174.73	0.29
			Base 579.242064	1,367,011.27	3,776.350000	8,912,186.00	7,545,174.73	0.29
099724106	BORGWARNER INC COMMON STOCK USD.01							
		15,546.000	Local 32.579839	506,486.18	35.660000	554,370.36	47,884.18	0.02
			Base 32.579839	506,486.18	35.660000	554,370.36	47,884.18	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01							
		9,768.000	Local 93.520760	913,510.78	60.670000	592,624.56	-320,886.22	0.02
			Base 93.520760	913,510.78	60.670000	592,624.56	-320,886.22	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		99,112.000	Local 22.594119	2,239,348.34	75.570000	7,489,893.84	5,250,545.50	0.24
			Base 22.594119	2,239,348.34	75.570000	7,489,893.84	5,250,545.50	0.24
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		137,659.000	Local 48.811662	6,719,364.64	41.090000	5,656,408.31	-1,062,956.33	0.19
			Base 48.811662	6,719,364.64	41.090000	5,656,408.31	-1,062,956.33	0.19
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		7,968.000	Local 119.754803	954,206.27	200.770000	1,599,735.36	645,529.09	0.05
			Base 119.754803	954,206.27	200.770000	1,599,735.36	645,529.09	0.05
11135F101	BROADCOM INC COMMON STOCK							
		29,771.000	Local 288.390288	8,585,667.26	1,328.550000	39,552,262.05	30,966,594.79	1.29
			Base 288.390288	8,585,667.26	1,328.550000	39,552,262.05	30,966,594.79	1.29
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		15,981.000	Local 57.887050	925,092.94	89.510000	1,430,459.31	505,366.37	0.05
			Base 57.887050	925,092.94	89.510000	1,430,459.31	505,366.37	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		12,233.000	Local 30.923810	378,290.97	45.860000	561,005.38	182,714.41	0.02
			Base 30.923810	378,290.97	45.860000	561,005.38	182,714.41	0.02
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		8,345.000	Local 165.028766	1,377,165.05	160.790000	1,341,792.55	-35,372.50	0.04
			Base 165.028766	1,377,165.05	160.790000	1,341,792.55	-35,372.50	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,141.000	Local 88.449884	631,620.62	172.990000	1,235,321.59	603,700.97	0.04
			Base 88.449884	631,620.62	172.990000	1,235,321.59	603,700.97	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		20,119.000	Local 32.812966	660,164.06	88.070000	1,771,880.33	1,111,716.27	0.06
			Base 32.812966	660,164.06	88.070000	1,771,880.33	1,111,716.27	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		9,063.000	Local 125.726271	1,139,457.19	223.620000	2,026,668.06	887,210.87	0.07
			Base 125.726271	1,139,457.19	223.620000	2,026,668.06	887,210.87	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		12,926.000	Local 31.958092	413,090.30	79.730000	1,030,589.98	617,499.68	0.03
			Base 31.958092	413,090.30	79.730000	1,030,589.98	617,499.68	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		7,892.000	Local 58.656490	462,917.02	86.370000	681,632.04	218,715.02	0.02
			Base 58.656490	462,917.02	86.370000	681,632.04	218,715.02	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01							
		19,789.000	Local 87.876085	1,738,979.85	344.620000	6,819,685.18	5,080,705.33	0.22
			Base 87.876085	1,738,979.85	344.620000	6,819,685.18	5,080,705.33	0.22
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		24,355.000	Local 110.486776	2,690,905.43	202.980000	4,943,577.90	2,252,672.47	0.16
			Base 110.486776	2,690,905.43	202.980000	4,943,577.90	2,252,672.47	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		19,920.000	Local 28.850447	574,700.90	62.930000	1,253,565.60	678,864.70	0.04
			Base 28.850447	574,700.90	62.930000	1,253,565.60	678,864.70	0.04
126408103	CSX CORP COMMON STOCK USD1.0							
		133,693.000	Local 7.720122	1,032,126.25	33.750000	4,512,138.75	3,480,012.50	0.15
			Base 7.720122	1,032,126.25	33.750000	4,512,138.75	3,480,012.50	0.15
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		85,139.000	Local 51.185871	4,357,913.87	59.600000	5,074,284.40	716,370.53	0.17
			Base 51.185871	4,357,913.87	59.600000	5,074,284.40	716,370.53	0.17

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		50,889.000	Local 20.376687	1,036,949.23	28.520000	1,451,354.28	414,405.05	0.05
			Base 20.376687	1,036,949.23	28.520000	1,451,354.28	414,405.05	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		18,406.000	Local 51.554202	948,906.65	286.310000	5,269,821.86	4,320,915.21	0.17
			Base 51.554202	948,906.65	286.310000	5,269,821.86	4,320,915.21	0.17
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		14,594.000	Local 85.037069	1,241,030.99	35.560000	518,962.64	-722,068.35	0.02
			Base 85.037069	1,241,030.99	35.560000	518,962.64	-722,068.35	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		7,223.000	Local 163.267494	1,179,281.11	102.650000	741,440.95	-437,840.16	0.02
			Base 163.267494	1,179,281.11	102.650000	741,440.95	-437,840.16	0.02
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		13,311.000	Local 39.962677	531,943.19	44.380000	590,742.18	58,798.99	0.02
			Base 39.962677	531,943.19	44.380000	590,742.18	58,798.99	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		25,736.000	Local 62.757673	1,615,131.46	137.630000	3,542,045.68	1,926,914.22	0.12
			Base 62.757673	1,615,131.46	137.630000	3,542,045.68	1,926,914.22	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		16,456.000	Local 44.691708	735,446.75	99.270000	1,633,587.12	898,140.37	0.05
			Base 44.691708	735,446.75	99.270000	1,633,587.12	898,140.37	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
		10,684.000	Local 32.934217	351,869.17	70.260000	750,657.84	398,788.67	0.02
			Base 32.934217	351,869.17	70.260000	750,657.84	398,788.67	0.02
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		68,161.000	Local 24.424246	1,664,781.05	15.080000	1,027,867.88	-636,913.17	0.03
			Base 24.424246	1,664,781.05	15.080000	1,027,867.88	-636,913.17	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		56,523.000	Local 15.795427	892,804.93	63.190000	3,571,688.37	2,678,883.44	0.12
			Base 15.795427	892,804.93	63.190000	3,571,688.37	2,678,883.44	0.12

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
148806102	CATALENT INC COMMON STOCK USD.01							
		12,228.000	Local 86.352638	1,055,920.06	53.790000	657,744.12	-398,175.94	0.02
			Base 86.352638	1,055,920.06	53.790000	657,744.12	-398,175.94	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		34,442.000	Local 77.836850	2,680,856.79	338.520000	11,659,305.84	8,978,449.05	0.38
			Base 77.836850	2,680,856.79	338.520000	11,659,305.84	8,978,449.05	0.38
150870103	CELANESE CORP COMMON STOCK USD.0001							
		6,775.000	Local 89.730914	607,926.94	152.040000	1,030,071.00	422,144.06	0.03
			Base 89.730914	607,926.94	152.040000	1,030,071.00	422,144.06	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
		36,161.000	Local 53.932489	1,950,252.73	71.590000	2,588,765.99	638,513.26	0.08
			Base 53.932489	1,950,252.73	71.590000	2,588,765.99	638,513.26	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		42,705.000	Local 21.579985	921,573.27	30.510000	1,302,929.55	381,356.28	0.04
			Base 21.579985	921,573.27	30.510000	1,302,929.55	381,356.28	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01							
		10,563.000	Local 105.532998	1,114,745.06	49.460000	522,445.98	-592,299.08	0.02
			Base 105.532998	1,114,745.06	49.460000	522,445.98	-592,299.08	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,470.000	Local 355.289043	1,232,852.98	208.440000	723,286.80	-509,566.18	0.02
			Base 355.289043	1,232,852.98	208.440000	723,286.80	-509,566.18	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		6,681.000	Local 296.788874	1,982,846.47	287.120000	1,918,248.72	-64,597.75	0.06
			Base 296.788874	1,982,846.47	287.120000	1,918,248.72	-64,597.75	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75							
		117,342.000	Local 84.417808	9,905,754.47	162.300000	19,044,606.60	9,138,852.13	0.62
			Base 84.417808	9,905,754.47	162.300000	19,044,606.60	9,138,852.13	0.62
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,855.000	Local 509.499294	945,121.19	3,129.520000	5,805,259.60	4,860,138.41	0.19
			Base 509.499294	945,121.19	3,129.520000	5,805,259.60	4,860,138.41	0.19

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	16,669.000	Local	50.579519	843,110.00	107.010000	1,783,749.69	940,639.69	0.06	
		Base	50.579519	843,110.00	107.010000	1,783,749.69	940,639.69	0.06	
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	10,622.000	Local	55.031051	584,539.82	117.580000	1,248,934.76	664,394.94	0.04	
		Base	55.031051	584,539.82	117.580000	1,248,934.76	664,394.94	0.04	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	274,910.000	Local	30.761553	8,456,658.57	46.500000	12,783,315.00	4,326,656.43	0.42	
		Base	30.761553	8,456,658.57	46.500000	12,783,315.00	4,326,656.43	0.42	
172908105	CINTAS CORP COMMON STOCK								
	5,829.000	Local	98.476646	574,020.37	677.970000	3,951,887.13	3,377,866.76	0.13	
		Base	98.476646	574,020.37	677.970000	3,951,887.13	3,377,866.76	0.13	
172967424	CITIGROUP INC COMMON STOCK USD.01								
	128,752.000	Local	77.941997	10,035,187.94	62.310000	8,022,537.12	-2,012,650.82	0.26	
		Base	77.941997	10,035,187.94	62.310000	8,022,537.12	-2,012,650.82	0.26	
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
	31,542.000	Local	24.983207	788,020.30	35.290000	1,113,117.18	325,096.88	0.04	
		Base	24.983207	788,020.30	35.290000	1,113,117.18	325,096.88	0.04	
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	8,396.000	Local	76.924200	645,855.58	131.560000	1,104,577.76	458,722.18	0.04	
		Base	76.924200	645,855.58	131.560000	1,104,577.76	458,722.18	0.04	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	263,246.000	Local	33.479913	8,813,453.09	62.930000	16,566,070.78	7,752,617.69	0.54	
		Base	33.479913	8,813,453.09	62.930000	16,566,070.78	7,752,617.69	0.54	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
	33,692.000	Local	30.206973	1,017,733.34	66.150000	2,228,725.80	1,210,992.46	0.07	
		Base	30.206973	1,017,733.34	66.150000	2,228,725.80	1,210,992.46	0.07	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	55,704.000	Local	41.067433	2,287,620.29	92.960000	5,178,243.84	2,890,623.55	0.17	
		Base	41.067433	2,287,620.29	92.960000	5,178,243.84	2,890,623.55	0.17	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		268,073.000	Local 18.755043	5,027,720.76	40.030000	10,730,962.19	5,703,241.43	0.35
			Base 18.755043	5,027,720.76	40.030000	10,730,962.19	5,703,241.43	0.35
200340107	COMERICA INC COMMON STOCK USD5.0							
		8,923.000	Local 47.758290	426,147.22	51.240000	457,214.52	31,067.30	0.01
			Base 47.758290	426,147.22	51.240000	457,214.52	31,067.30	0.01
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		32,339.000	Local 23.712598	766,841.70	29.880000	966,289.32	199,447.62	0.03
			Base 23.712598	766,841.70	29.880000	966,289.32	199,447.62	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		79,703.000	Local 50.679277	4,039,290.42	116.480000	9,283,805.44	5,244,515.02	0.30
			Base 50.679277	4,039,290.42	116.480000	9,283,805.44	5,244,515.02	0.30
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		23,355.000	Local 58.648766	1,369,741.92	94.550000	2,208,215.25	838,473.33	0.07
			Base 58.648766	1,369,741.92	94.550000	2,208,215.25	838,473.33	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		10,883.000	Local 71.409238	777,146.74	250.230000	2,723,253.09	1,946,106.35	0.09
			Base 71.409238	777,146.74	250.230000	2,723,253.09	1,946,106.35	0.09
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		21,608.000	Local 39.039765	843,571.25	217.250000	4,694,338.00	3,850,766.75	0.15
			Base 39.039765	843,571.25	217.250000	4,694,338.00	3,850,766.75	0.15
216648501	COOPER COS INC/THE COMMON STOCK USD.1							
		13,446.000	Local 53.101296	714,000.03	94.310000	1,268,092.26	554,092.23	0.04
			Base 53.101296	714,000.03	94.310000	1,268,092.26	554,092.23	0.04
217204106	COPART INC COMMON STOCK							
		59,117.000	Local 21.195534	1,253,016.38	53.060000	3,136,748.02	1,883,731.64	0.10
			Base 21.195534	1,253,016.38	53.060000	3,136,748.02	1,883,731.64	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		51,949.000	Local 23.933412	1,243,316.81	37.260000	1,935,619.74	692,302.93	0.06
			Base 23.933412	1,243,316.81	37.260000	1,935,619.74	692,302.93	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
219948106	CORPAY INC COMMON STOCK USD.001							
		4,885.000	Local 215.409484	1,052,275.33	267.670000	1,307,567.95	255,292.62	0.04
			Base 215.409484	1,052,275.33	267.670000	1,307,567.95	255,292.62	0.04
22052L104	CORTEVA INC COMMON STOCK USD.01							
		47,478.000	Local 24.121038	1,145,218.65	55.940000	2,655,919.32	1,510,700.67	0.09
			Base 24.121038	1,145,218.65	55.940000	2,655,919.32	1,510,700.67	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		30,020.000	Local 122.855625	3,688,125.87	809.890000	24,312,897.80	20,624,771.93	0.80
			Base 122.855625	3,688,125.87	809.890000	24,312,897.80	20,624,771.93	0.80
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
		27,627.000	Local 70.716594	1,953,687.35	78.170000	2,159,602.59	205,915.24	0.07
			Base 70.716594	1,953,687.35	78.170000	2,159,602.59	205,915.24	0.07
22822V101	CROWN CASTLE INC REIT USD.01							
		29,341.000	Local 85.388116	2,505,372.71	102.500000	3,007,452.50	502,079.79	0.10
			Base 85.388116	2,505,372.71	102.500000	3,007,452.50	502,079.79	0.10
231021106	CUMMINS INC COMMON STOCK USD2.5							
		9,220.000	Local 74.795957	689,618.72	281.730000	2,597,550.60	1,907,931.88	0.08
			Base 74.795957	689,618.72	281.730000	2,597,550.60	1,907,931.88	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01							
		20,204.000	Local 34.139395	689,752.34	147.800000	2,986,151.20	2,296,398.86	0.10
			Base 34.139395	689,752.34	147.800000	2,986,151.20	2,296,398.86	0.10
233331107	DTE ENERGY COMPANY COMMON STOCK							
		13,967.000	Local 60.164642	840,319.55	116.530000	1,627,574.51	787,254.96	0.05
			Base 60.164642	840,319.55	116.530000	1,627,574.51	787,254.96	0.05
235851102	DANAHER CORP COMMON STOCK USD.01							
		44,492.000	Local 66.177402	2,944,364.95	256.800000	11,425,545.60	8,481,180.65	0.37
			Base 66.177402	2,944,364.95	256.800000	11,425,545.60	8,481,180.65	0.37
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		8,079.000	Local 45.836875	370,316.11	150.390000	1,215,000.81	844,684.70	0.04
			Base 45.836875	370,316.11	150.390000	1,215,000.81	844,684.70	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
23918K108	DAVITA INC COMMON STOCK USD.001		3,644.000	43.135480	157,185.69	147.120000	536,105.28	378,919.59	0.02
		Local		43.135480	157,185.69	147.120000	536,105.28	378,919.59	0.02
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01		1,737.000	910.077381	1,580,804.41	1,093.920000	1,900,139.04	319,334.63	0.06
		Local		910.077381	1,580,804.41	1,093.920000	1,900,139.04	319,334.63	0.06
244199105	DEERE + CO COMMON STOCK USD1.0		17,616.000	87.376291	1,539,220.74	374.760000	6,601,772.16	5,062,551.42	0.22
		Local		87.376291	1,539,220.74	374.760000	6,601,772.16	5,062,551.42	0.22
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001		43,323.000	25.963879	1,124,833.11	51.020000	2,210,339.46	1,085,506.35	0.07
		Local		25.963879	1,124,833.11	51.020000	2,210,339.46	1,085,506.35	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1		43,346.000	38.831225	1,683,178.30	49.080000	2,127,421.68	444,243.38	0.07
		Local		38.831225	1,683,178.30	49.080000	2,127,421.68	444,243.38	0.07
252131107	DEXCOM INC COMMON STOCK USD.001		26,082.000	100.007720	2,608,401.35	118.770000	3,097,759.14	489,357.79	0.10
		Local		100.007720	2,608,401.35	118.770000	3,097,759.14	489,357.79	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		12,109.000	109.576823	1,326,865.75	199.260000	2,412,839.34	1,085,973.59	0.08
		Local		109.576823	1,326,865.75	199.260000	2,412,839.34	1,085,973.59	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01		20,489.000	109.733040	2,248,320.26	145.340000	2,977,871.26	729,551.00	0.10
		Local		109.733040	2,248,320.26	145.340000	2,977,871.26	729,551.00	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		170,695.000	59.383144	10,136,405.79	103.910000	17,736,917.45	7,600,511.66	0.58
		Local		59.383144	10,136,405.79	103.910000	17,736,917.45	7,600,511.66	0.58
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		16,917.000	30.112428	509,411.94	122.660000	2,075,039.22	1,565,627.28	0.07
		Local		30.112428	509,411.94	122.660000	2,075,039.22	1,565,627.28	0.07

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		14,850.000	Local 70.090710	1,040,847.04	136.910000	2,033,113.50	992,266.46	0.07
			Base 70.090710	1,040,847.04	136.910000	2,033,113.50	992,266.46	0.07
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		14,003.000	Local 58.255238	815,748.10	117.950000	1,651,653.85	835,905.75	0.05
			Base 58.255238	815,748.10	117.950000	1,651,653.85	835,905.75	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		56,651.000	Local 54.832428	3,106,311.90	53.920000	3,054,621.92	-51,689.98	0.10
			Base 54.832428	3,106,311.90	53.920000	3,054,621.92	-51,689.98	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,360.000	Local 379.086407	894,643.92	508.580000	1,200,248.80	305,604.88	0.04
			Base 379.086407	894,643.92	508.580000	1,200,248.80	305,604.88	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
		9,465.000	Local 46.374610	438,935.68	183.820000	1,739,856.30	1,300,920.62	0.06
			Base 46.374610	438,935.68	183.820000	1,739,856.30	1,300,920.62	0.06
260557103	DOW INC COMMON STOCK USD.01							
		47,513.000	Local 38.144229	1,812,346.73	57.630000	2,738,174.19	925,827.46	0.09
			Base 38.144229	1,812,346.73	57.630000	2,738,174.19	925,827.46	0.09
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		52,161.000	Local 63.774737	3,326,554.05	103.570000	5,402,314.77	2,075,760.72	0.18
			Base 63.774737	3,326,554.05	103.570000	5,402,314.77	2,075,760.72	0.18
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		29,099.000	Local 53.795675	1,565,400.35	82.160000	2,390,773.84	825,373.49	0.08
			Base 53.795675	1,565,400.35	82.160000	2,390,773.84	825,373.49	0.08
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		39,452.000	Local 50.729909	2,001,396.38	124.550000	4,913,746.60	2,912,350.22	0.16
			Base 50.729909	2,001,396.38	124.550000	4,913,746.60	2,912,350.22	0.16
26884L109	EQT CORP COMMON STOCK							
		27,828.000	Local 41.403276	1,152,170.36	41.090000	1,143,452.52	-8,717.84	0.04
			Base 41.403276	1,152,170.36	41.090000	1,143,452.52	-8,717.84	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		7,936.000	Local 42.027191	333,527.79	101.330000	804,154.88	470,627.09	0.03
			Base 42.027191	333,527.79	101.330000	804,154.88	470,627.09	0.03
278642103	EBAY INC COMMON STOCK USD.001							
		35,112.000	Local 19.683078	691,112.24	54.220000	1,903,772.64	1,212,660.40	0.06
			Base 19.683078	691,112.24	54.220000	1,903,772.64	1,212,660.40	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
		17,169.000	Local 72.522072	1,245,131.46	232.200000	3,986,641.80	2,741,510.34	0.13
			Base 72.522072	1,245,131.46	232.200000	3,986,641.80	2,741,510.34	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		25,950.000	Local 44.363638	1,151,236.41	76.850000	1,994,257.50	843,021.09	0.07
			Base 44.363638	1,151,236.41	76.850000	1,994,257.50	843,021.09	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		41,032.000	Local 27.244478	1,117,895.41	86.890000	3,565,270.48	2,447,375.07	0.12
			Base 27.244478	1,117,895.41	86.890000	3,565,270.48	2,447,375.07	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		16,459.000	Local 48.851969	804,054.56	132.880000	2,187,071.92	1,383,017.36	0.07
			Base 48.851969	804,054.56	132.880000	2,187,071.92	1,383,017.36	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		38,678.000	Local 44.765684	1,731,447.12	112.160000	4,338,124.48	2,606,677.36	0.14
			Base 44.765684	1,731,447.12	112.160000	4,338,124.48	2,606,677.36	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,185.000	Local 195.801618	1,798,437.86	127.900000	1,174,761.50	-623,676.36	0.04
			Base 195.801618	1,798,437.86	127.900000	1,174,761.50	-623,676.36	0.04
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		14,307.000	Local 74.011293	1,058,879.57	112.490000	1,609,394.43	550,514.86	0.05
			Base 74.011293	1,058,879.57	112.490000	1,609,394.43	550,514.86	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		3,904.000	Local 636.095551	2,483,317.03	177.930000	694,638.72	-1,788,678.31	0.02
			Base 636.095551	2,483,317.03	177.930000	694,638.72	-1,788,678.31	0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,342.000	Local 121.092112	1,010,150.40	231.390000	1,930,255.38	920,104.98	0.06
			Base 121.092112	1,010,150.40	231.390000	1,930,255.38	920,104.98	0.06
29444U700	EQUINIX INC REIT USD.001							
		6,352.000	Local 366.014882	2,324,926.53	762.980000	4,846,448.96	2,521,522.43	0.16
			Base 366.014882	2,324,926.53	762.980000	4,846,448.96	2,521,522.43	0.16
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		23,351.000	Local 49.755292	1,161,835.83	65.030000	1,518,515.53	356,679.70	0.05
			Base 49.755292	1,161,835.83	65.030000	1,518,515.53	356,679.70	0.05
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,344.000	Local 195.398370	848,810.52	259.790000	1,128,527.76	279,717.24	0.04
			Base 195.398370	848,810.52	259.790000	1,128,527.76	279,717.24	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
		8,101.000	Local 121.621301	985,254.16	63.470000	514,170.47	-471,083.69	0.02
			Base 121.621301	985,254.16	63.470000	514,170.47	-471,083.69	0.02
30034W106	EVERGY INC COMMON STOCK							
		15,542.000	Local 55.237303	858,498.17	54.660000	849,525.72	-8,972.45	0.03
			Base 55.237303	858,498.17	54.660000	849,525.72	-8,972.45	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		23,633.000	Local 43.327399	1,023,956.43	59.230000	1,399,782.59	375,826.16	0.05
			Base 43.327399	1,023,956.43	59.230000	1,399,782.59	375,826.16	0.05
30161N101	EXELON CORP COMMON STOCK							
		67,345.000	Local 30.693691	2,067,066.65	37.550000	2,528,804.75	461,738.10	0.08
			Base 30.693691	2,067,066.65	37.550000	2,528,804.75	461,738.10	0.08
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		8,847.000	Local 84.894401	751,060.77	112.860000	998,472.42	247,411.65	0.03
			Base 84.894401	751,060.77	112.860000	998,472.42	247,411.65	0.03
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		9,836.000	Local 51.133441	502,948.53	120.900000	1,189,172.40	686,223.87	0.04
			Base 51.133441	502,948.53	120.900000	1,189,172.40	686,223.87	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		14,294.000	Local 108.856338	1,555,992.50	144.770000	2,069,342.38	513,349.88		0.07
			Base 108.856338	1,555,992.50	144.770000	2,069,342.38	513,349.88		0.07
30231G102	EXXON MOBIL CORP COMMON STOCK								
		305,377.000	Local 60.817989	18,572,415.09	117.260000	35,808,507.02	17,236,091.93		1.17
			Base 60.817989	18,572,415.09	117.260000	35,808,507.02	17,236,091.93		1.17
30249I303	FMC CORP COMMON STOCK USD.1								
		8,440.000	Local 37.572216	317,109.50	60.950000	514,418.00	197,308.50		0.02
			Base 37.572216	317,109.50	60.950000	514,418.00	197,308.50		0.02
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		148,842.000	Local 117.811208	17,535,255.86	466.830000	69,483,910.86	51,948,655.00		2.27
			Base 117.811208	17,535,255.86	466.830000	69,483,910.86	51,948,655.00		2.27
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		2,577.000	Local 476.887718	1,228,939.65	404.260000	1,041,778.02	-187,161.63		0.03
			Base 476.887718	1,228,939.65	404.260000	1,041,778.02	-187,161.63		0.03
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		1,681.000	Local 687.690387	1,156,007.54	1,289.930000	2,168,372.33	1,012,364.79		0.07
			Base 687.690387	1,156,007.54	1,289.930000	2,168,372.33	1,012,364.79		0.07
311900104	FASTENAL CO COMMON STOCK USD.01								
		38,714.000	Local 20.397340	789,662.61	65.980000	2,554,349.72	1,764,687.11		0.08
			Base 20.397340	789,662.61	65.980000	2,554,349.72	1,764,687.11		0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		4,970.000	Local 139.470451	693,168.14	100.950000	501,721.50	-191,446.64		0.02
			Base 139.470451	693,168.14	100.950000	501,721.50	-191,446.64		0.02
31428X106	FEDEX CORP COMMON STOCK USD.1								
		15,554.000	Local 100.582424	1,564,459.03	253.960000	3,950,093.84	2,385,634.81		0.13
			Base 100.582424	1,564,459.03	253.960000	3,950,093.84	2,385,634.81		0.13
315616102	F5 INC COMMON STOCK								
		3,978.000	Local 133.156295	529,695.74	168.970000	672,162.66	142,466.92		0.02
			Base 133.156295	529,695.74	168.970000	672,162.66	142,466.92		0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		40,084.000	Local 86.588814	3,470,826.04	75.880000	3,041,573.92	-429,252.12	0.10
			Base 86.588814	3,470,826.04	75.880000	3,041,573.92	-429,252.12	0.10
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		46,081.000	Local 25.381131	1,169,587.90	37.420000	1,724,351.02	554,763.12	0.06
			Base 25.381131	1,169,587.90	37.420000	1,724,351.02	554,763.12	0.06
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,228.000	Local 159.235476	1,150,954.02	271.760000	1,964,281.28	813,327.26	0.06
			Base 159.235476	1,150,954.02	271.760000	1,964,281.28	813,327.26	0.06
337738108	FISERV INC COMMON STOCK USD.01							
		40,605.000	Local 58.017236	2,355,789.86	149.760000	6,081,004.80	3,725,214.94	0.20
			Base 58.017236	2,355,789.86	149.760000	6,081,004.80	3,725,214.94	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		34,939.000	Local 43.463876	1,518,584.35	40.260000	1,406,644.14	-111,940.21	0.05
			Base 43.463876	1,518,584.35	40.260000	1,406,644.14	-111,940.21	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		264,038.000	Local 12.130297	3,202,859.34	12.130000	3,202,780.94	-78.40	0.10
			Base 12.130297	3,202,859.34	12.130000	3,202,780.94	-78.40	0.10
34959E109	FORTINET INC COMMON STOCK USD.001							
		43,120.000	Local 20.565885	886,800.94	59.320000	2,557,878.40	1,671,077.46	0.08
			Base 20.565885	886,800.94	59.320000	2,557,878.40	1,671,077.46	0.08
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		23,726.000	Local 30.552672	724,892.69	74.440000	1,766,163.44	1,041,270.75	0.06
			Base 30.552672	724,892.69	74.440000	1,766,163.44	1,041,270.75	0.06
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		16,189.000	Local 40.218148	651,091.59	34.430000	557,387.27	-93,704.32	0.02
			Base 40.218148	651,091.59	34.430000	557,387.27	-93,704.32	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		8,925.000	Local 39.898459	356,093.75	31.940000	285,064.50	-71,029.25	0.01
			Base 39.898459	356,093.75	31.940000	285,064.50	-71,029.25	0.01

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1		20,306.000	Local	25.744148	522,760.66	23.600000	479,221.60	-43,539.06	0.02
				Base	25.744148	522,760.66	23.600000	479,221.60	-43,539.06	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1		97,014.000	Local	24.644731	2,390,883.91	52.730000	5,115,548.22	2,724,664.31	0.17
				Base	24.644731	2,390,883.91	52.730000	5,115,548.22	2,724,664.31	0.17
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01		28,650.000	Local	145.630264	4,172,307.07	78.000000	2,234,700.00	-1,937,607.07	0.07
				Base	145.630264	4,172,307.07	78.000000	2,234,700.00	-1,937,607.07	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		14,667.000	Local	75.247158	1,103,650.07	253.330000	3,715,591.11	2,611,941.04	0.12
				Base	75.247158	1,103,650.07	253.330000	3,715,591.11	2,611,941.04	0.12
366651107	GARTNER INC COMMON STOCK USD.0005		5,274.000	Local	127.539429	672,642.95	419.670000	2,213,339.58	1,540,696.63	0.07
				Base	127.539429	672,642.95	419.670000	2,213,339.58	1,540,696.63	0.07
36828A101	GE VERNOVA INC COMMON STOCK USD.01		18,408.000	Local	138.988193	2,558,494.65	175.900000	3,237,967.20	679,472.55	0.11
				Base	138.988193	2,558,494.65	175.900000	3,237,967.20	679,472.55	0.11
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01		4,156.000	Local	295.702815	1,228,940.90	147.210000	611,804.76	-617,136.14	0.02
				Base	295.702815	1,228,940.90	147.210000	611,804.76	-617,136.14	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		15,360.000	Local	83.273368	1,279,078.93	299.770000	4,604,467.20	3,325,388.27	0.15
				Base	83.273368	1,279,078.93	299.770000	4,604,467.20	3,325,388.27	0.15
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01		74,089.000	Local	136.653512	10,124,522.07	165.140000	12,235,057.46	2,110,535.39	0.40
				Base	136.653512	10,124,522.07	165.140000	12,235,057.46	2,110,535.39	0.40
370334104	GENERAL MILLS INC COMMON STOCK USD.1		38,420.000	Local	34.568453	1,328,119.96	68.750000	2,641,375.00	1,313,255.04	0.09
				Base	34.568453	1,328,119.96	68.750000	2,641,375.00	1,313,255.04	0.09

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		78,102.000	Local 38.110847	2,976,533.34	44.990000	3,513,808.98	537,275.64	0.11
			Base 38.110847	2,976,533.34	44.990000	3,513,808.98	537,275.64	0.11
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		9,485.000	Local 52.771615	500,538.77	144.140000	1,367,167.90	866,629.13	0.04
			Base 52.771615	500,538.77	144.140000	1,367,167.90	866,629.13	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		84,297.000	Local 29.533175	2,489,558.03	64.270000	5,417,768.19	2,928,210.16	0.18
			Base 29.533175	2,489,558.03	64.270000	5,417,768.19	2,928,210.16	0.18
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		17,616.000	Local 110.415448	1,945,078.54	101.850000	1,794,189.60	-150,888.94	0.06
			Base 110.415448	1,945,078.54	101.850000	1,794,189.60	-150,888.94	0.06
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		5,794.000	Local 30.237851	175,198.11	82.760000	479,511.44	304,313.33	0.02
			Base 30.237851	175,198.11	82.760000	479,511.44	304,313.33	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		22,063.000	Local 148.324253	3,272,477.99	456.520000	10,072,200.76	6,799,722.77	0.33
			Base 148.324253	3,272,477.99	456.520000	10,072,200.76	6,799,722.77	0.33
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		2,989.000	Local 171.060087	511,298.60	921.460000	2,754,243.94	2,242,945.34	0.09
			Base 171.060087	511,298.60	921.460000	2,754,243.94	2,242,945.34	0.09
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		13,400.000	Local 86.811972	1,163,280.42	339.750000	4,552,650.00	3,389,369.58	0.15
			Base 86.811972	1,163,280.42	339.750000	4,552,650.00	3,389,369.58	0.15
40434L105	HP INC COMMON STOCK USD.01							
		58,994.000	Local 16.894584	996,679.11	36.500000	2,153,281.00	1,156,601.89	0.07
			Base 16.894584	996,679.11	36.500000	2,153,281.00	1,156,601.89	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		60,219.000	Local 31.098319	1,872,709.66	36.700000	2,210,037.30	337,327.64	0.07
			Base 31.098319	1,872,709.66	36.700000	2,210,037.30	337,327.64	0.07

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		20,195.000	Local 46.262558	934,272.36	103.450000	2,089,172.75	1,154,900.39	0.07
			Base 46.262558	934,272.36	103.450000	2,089,172.75	1,154,900.39	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
		8,825.000	Local 47.439688	418,655.25	59.780000	527,558.50	108,903.25	0.02
			Base 47.439688	418,655.25	59.780000	527,558.50	108,903.25	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		47,893.000	Local 30.098431	1,441,504.15	19.900000	953,070.70	-488,433.45	0.03
			Base 30.098431	1,441,504.15	19.900000	953,070.70	-488,433.45	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		4,930.000	Local 130.829542	644,989.64	164.680000	811,872.40	166,882.76	0.03
			Base 130.829542	644,989.64	164.680000	811,872.40	166,882.76	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		10,140.000	Local 79.448609	805,608.90	197.830000	2,005,996.20	1,200,387.30	0.07
			Base 79.448609	805,608.90	197.830000	2,005,996.20	1,200,387.30	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
		18,623.000	Local 57.770448	1,075,859.06	154.100000	2,869,804.30	1,793,945.24	0.09
			Base 57.770448	1,075,859.06	154.100000	2,869,804.30	1,793,945.24	0.09
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		87,950.000	Local 11.374143	1,000,355.90	17.650000	1,552,317.50	551,961.60	0.05
			Base 11.374143	1,000,355.90	17.650000	1,552,317.50	551,961.60	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		17,060.000	Local 76.347899	1,302,495.15	200.600000	3,422,236.00	2,119,740.85	0.11
			Base 76.347899	1,302,495.15	200.600000	3,422,236.00	2,119,740.85	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01							
		15,881.000	Local 41.538268	659,669.24	73.780000	1,171,700.18	512,030.94	0.04
			Base 41.538268	659,669.24	73.780000	1,171,700.18	512,030.94	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		67,333.000	Local 71.695374	4,827,464.61	334.870000	22,547,801.71	17,720,337.10	0.74
			Base 71.695374	4,827,464.61	334.870000	22,547,801.71	17,720,337.10	0.74

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	44,601.000	Local	62.396383	2,782,941.06	202.190000	9,017,876.19	6,234,935.13	0.29	
		Base	62.396383	2,782,941.06	202.190000	9,017,876.19	6,234,935.13	0.29	
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
	19,608.000	Local	18.601213	364,732.59	30.980000	607,455.84	242,723.25	0.02	
		Base	18.601213	364,732.59	30.980000	607,455.84	242,723.25	0.02	
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	47,726.000	Local	18.352501	875,891.45	17.940000	856,204.44	-19,687.01	0.03	
		Base	18.352501	875,891.45	17.940000	856,204.44	-19,687.01	0.03	
443201108	HOWMET AEROSPACE INC COMMON STOCK								
	26,463.000	Local	34.493881	912,811.58	84.650000	2,240,092.95	1,327,281.37	0.07	
		Base	34.493881	912,811.58	84.650000	2,240,092.95	1,327,281.37	0.07	
443510607	HUBBELL INC COMMON STOCK USD.01								
	3,628.000	Local	284.142927	1,030,870.54	388.890000	1,410,892.92	380,022.38	0.05	
		Base	284.142927	1,030,870.54	388.890000	1,410,892.92	380,022.38	0.05	
444859102	HUMANA INC COMMON STOCK USD.1666666								
	8,269.000	Local	102.143509	844,624.68	358.120000	2,961,294.28	2,116,669.60	0.10	
		Base	102.143509	844,624.68	358.120000	2,961,294.28	2,116,669.60	0.10	
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
	5,517.000	Local	92.544232	510,566.53	160.750000	886,857.75	376,291.22	0.03	
		Base	92.544232	510,566.53	160.750000	886,857.75	376,291.22	0.03	
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
	97,985.000	Local	11.732119	1,149,571.70	13.920000	1,363,951.20	214,379.50	0.04	
		Base	11.732119	1,149,571.70	13.920000	1,363,951.20	214,379.50	0.04	
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
	2,678.000	Local	224.549231	601,342.84	253.100000	677,801.80	76,458.96	0.02	
		Base	224.549231	601,342.84	253.100000	677,801.80	76,458.96	0.02	
45167R104	IDEX CORP COMMON STOCK USD.01								
	5,116.000	Local	163.562695	836,786.75	208.640000	1,067,402.24	230,615.49	0.03	
		Base	163.562695	836,786.75	208.640000	1,067,402.24	230,615.49	0.03	

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		5,619.000	Local 158.739525	891,957.39	496.950000	2,792,362.05	1,900,404.66	0.09
			Base 158.739525	891,957.39	496.950000	2,792,362.05	1,900,404.66	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		18,396.000	Local 64.856847	1,193,106.56	242.750000	4,465,629.00	3,272,522.44	0.15
			Base 64.856847	1,193,106.56	242.750000	4,465,629.00	3,272,522.44	0.15
452327109	ILLUMINA INC COMMON STOCK USD.01							
		10,743.000	Local 209.107427	2,246,441.09	104.280000	1,120,280.04	-1,126,161.05	0.04
			Base 209.107427	2,246,441.09	104.280000	1,120,280.04	-1,126,161.05	0.04
45337C102	INCYTE CORP COMMON STOCK USD.001							
		12,584.000	Local 120.938673	1,521,892.26	57.790000	727,229.36	-794,662.90	0.02
			Base 120.938673	1,521,892.26	57.790000	727,229.36	-794,662.90	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		27,386.000	Local 24.170432	661,931.45	93.050000	2,548,267.30	1,886,335.85	0.08
			Base 24.170432	661,931.45	93.050000	2,548,267.30	1,886,335.85	0.08
45784P101	INSULET CORP COMMON STOCK USD.001							
		4,724.000	Local 308.474608	1,457,234.05	177.190000	837,045.56	-620,188.49	0.03
			Base 308.474608	1,457,234.05	177.190000	837,045.56	-620,188.49	0.03
458140100	INTEL CORP COMMON STOCK USD.001							
		286,041.000	Local 31.498390	9,009,830.88	30.850000	8,824,364.85	-185,466.03	0.29
			Base 31.498390	9,009,830.88	30.850000	8,824,364.85	-185,466.03	0.29
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		38,740.000	Local 43.306008	1,677,674.76	133.900000	5,187,286.00	3,509,611.24	0.17
			Base 43.306008	1,677,674.76	133.900000	5,187,286.00	3,509,611.24	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		61,904.000	Local 116.963121	7,240,485.02	166.850000	10,328,682.40	3,088,197.38	0.34
			Base 116.963121	7,240,485.02	166.850000	10,328,682.40	3,088,197.38	0.34
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		17,271.000	Local 107.721825	1,860,463.64	96.180000	1,661,124.78	-199,338.86	0.05
			Base 107.721825	1,860,463.64	96.180000	1,661,124.78	-199,338.86	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		23,409.000	Local 33.904542	793,671.42	45.090000	1,055,511.81	261,840.39	0.03
			Base 33.904542	793,671.42	45.090000	1,055,511.81	261,840.39	0.03
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		25,912.000	Local 19.304109	500,208.08	31.370000	812,859.44	312,651.36	0.03
			Base 19.304109	500,208.08	31.370000	812,859.44	312,651.36	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		18,939.000	Local 132.852013	2,516,084.28	576.440000	10,917,197.16	8,401,112.88	0.36
			Base 132.852013	2,516,084.28	576.440000	10,917,197.16	8,401,112.88	0.36
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		23,836.000	Local 78.856738	1,879,629.20	402.120000	9,584,932.32	7,705,303.12	0.31
			Base 78.856738	1,879,629.20	402.120000	9,584,932.32	7,705,303.12	0.31
46187W107	INVITATION HOMES INC REIT USD.01							
		38,917.000	Local 35.684508	1,388,734.01	34.790000	1,353,922.43	-34,811.58	0.04
			Base 35.684508	1,388,734.01	34.790000	1,353,922.43	-34,811.58	0.04
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		12,347.000	Local 117.305732	1,448,373.87	219.090000	2,705,104.23	1,256,730.36	0.09
			Base 117.305732	1,448,373.87	219.090000	2,705,104.23	1,256,730.36	0.09
46284V101	IRON MOUNTAIN INC REIT USD.01							
		19,754.000	Local 32.954182	650,976.92	80.690000	1,593,950.26	942,973.34	0.05
			Base 32.954182	650,976.92	80.690000	1,593,950.26	942,973.34	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		195,588.000	Local 73.868885	14,447,867.57	202.630000	39,631,996.44	25,184,128.87	1.30
			Base 73.868885	14,447,867.57	202.630000	39,631,996.44	25,184,128.87	1.30
466313103	JABIL INC COMMON STOCK USD.001							
		8,629.000	Local 131.103130	1,131,288.91	118.900000	1,025,988.10	-105,300.81	0.03
			Base 131.103130	1,131,288.91	118.900000	1,025,988.10	-105,300.81	0.03
46982L108	JACOBS SOLUTIONS INC COMMON STOCK							
		8,501.000	Local 82.317724	699,782.97	139.340000	1,184,529.34	484,746.37	0.04
			Base 82.317724	699,782.97	139.340000	1,184,529.34	484,746.37	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		162,862.000	Local 76.253145	12,418,739.62	146.670000	23,886,969.54	11,468,229.92	0.78
			Base 76.253145	12,418,739.62	146.670000	23,886,969.54	11,468,229.92	0.78
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		21,778.000	Local 21.650209	471,498.26	35.670000	776,821.26	305,323.00	0.03
			Base 21.650209	471,498.26	35.670000	776,821.26	305,323.00	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		9,149.000	Local 78.927145	722,104.45	759.530000	6,948,939.97	6,226,835.52	0.23
			Base 78.927145	722,104.45	759.530000	6,948,939.97	6,226,835.52	0.23
487836108	KELLANOVA COMMON STOCK USD.25							
		17,843.000	Local 46.574225	831,023.90	60.340000	1,076,646.62	245,622.72	0.04
			Base 46.574225	831,023.90	60.340000	1,076,646.62	245,622.72	0.04
49177J102	KENVUE INC COMMON STOCK USD.01							
		130,398.000	Local 22.690791	2,958,833.75	19.300000	2,516,681.40	-442,152.35	0.08
			Base 22.690791	2,958,833.75	19.300000	2,516,681.40	-442,152.35	0.08
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		70,461.000	Local 34.963750	2,463,580.82	34.250000	2,413,289.25	-50,291.57	0.08
			Base 34.963750	2,463,580.82	34.250000	2,413,289.25	-50,291.57	0.08
493267108	KEYCORP COMMON STOCK USD1.0							
		63,362.000	Local 14.013587	887,928.89	14.370000	910,511.94	22,583.05	0.03
			Base 14.013587	887,928.89	14.370000	910,511.94	22,583.05	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01							
		11,817.000	Local 68.879944	813,954.30	138.480000	1,636,418.16	822,463.86	0.05
			Base 68.879944	813,954.30	138.480000	1,636,418.16	822,463.86	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		22,791.000	Local 72.771960	1,658,545.73	133.300000	3,038,040.30	1,379,494.57	0.10
			Base 72.771960	1,658,545.73	133.300000	3,038,040.30	1,379,494.57	0.10
49446R109	KIMCO REALTY CORP REIT USD.01							
		45,067.000	Local 22.348336	1,007,172.45	19.360000	872,497.12	-134,675.33	0.03
			Base 22.348336	1,007,172.45	19.360000	872,497.12	-134,675.33	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	130,830.000	Local 31.921802	4,176,329.41	19.490000	2,549,876.70	-1,626,452.71	0.08
			Base 31.921802	4,176,329.41	19.490000	2,549,876.70	-1,626,452.71	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	53,937.000	Local 33.447468	1,804,056.09	35.370000	1,907,751.69	103,695.60	0.06
			Base 33.447468	1,804,056.09	35.370000	1,907,751.69	103,695.60	0.06
501044101	KROGER CO COMMON STOCK USD1.0	44,778.000	Local 17.980920	805,149.65	52.370000	2,345,023.86	1,539,874.21	0.08
			Base 17.980920	805,149.65	52.370000	2,345,023.86	1,539,874.21	0.08
501889208	LKQ CORP COMMON STOCK USD.01	18,104.000	Local 33.653157	609,256.75	43.030000	779,015.12	169,758.37	0.03
			Base 33.653157	609,256.75	43.030000	779,015.12	169,758.37	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	12,858.000	Local 81.079836	1,042,524.53	224.830000	2,890,864.14	1,848,339.61	0.09
			Base 81.079836	1,042,524.53	224.830000	2,890,864.14	1,848,339.61	0.09
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1	5,744.000	Local 79.510447	456,708.01	194.910000	1,119,563.04	662,855.03	0.04
			Base 79.510447	456,708.01	194.910000	1,119,563.04	662,855.03	0.04
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	8,870.000	Local 88.995741	789,392.22	932.440000	8,270,742.80	7,481,350.58	0.27
			Base 88.995741	789,392.22	932.440000	8,270,742.80	7,481,350.58	0.27
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	9,767.000	Local 76.212598	744,368.44	88.290000	862,328.43	117,959.99	0.03
			Base 76.212598	744,368.44	88.290000	862,328.43	117,959.99	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	24,983.000	Local 52.688771	1,316,323.57	45.030000	1,124,984.49	-191,339.08	0.04
			Base 52.688771	1,316,323.57	45.030000	1,124,984.49	-191,339.08	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	15,759.000	Local 74.482792	1,173,774.32	123.360000	1,944,030.24	770,255.92	0.06
			Base 74.482792	1,173,774.32	123.360000	1,944,030.24	770,255.92	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		9,303.000	Local	86.740680	806,948.55	147.050000	1,368,006.15	561,057.60	0.04
				Base	86.740680	806,948.55	147.050000	1,368,006.15	561,057.60	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1		16,722.000	Local	56.334373	942,023.38	160.350000	2,681,372.70	1,739,349.32	0.09
				Base	56.334373	942,023.38	160.350000	2,681,372.70	1,739,349.32	0.09
532457108	ELI LILLY + CO COMMON STOCK		53,948.000	Local	93.072579	5,021,079.50	820.340000	44,255,702.32	39,234,622.82	1.45
				Base	93.072579	5,021,079.50	820.340000	44,255,702.32	39,234,622.82	1.45
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01		9,599.000	Local	74.022440	710,541.40	93.740000	899,810.26	189,268.86	0.03
				Base	74.022440	710,541.40	93.740000	899,810.26	189,268.86	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		14,550.000	Local	119.527460	1,739,124.54	470.340000	6,843,447.00	5,104,322.46	0.22
				Base	119.527460	1,739,124.54	470.340000	6,843,447.00	5,104,322.46	0.22
540424108	LOEWS CORP COMMON STOCK USD.01		12,327.000	Local	33.325636	410,805.12	76.800000	946,713.60	535,908.48	0.03
				Base	33.325636	410,805.12	76.800000	946,713.60	535,908.48	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5		38,909.000	Local	40.469749	1,574,637.47	221.290000	8,610,172.61	7,035,535.14	0.28
				Base	40.469749	1,574,637.47	221.290000	8,610,172.61	7,035,535.14	0.28
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005		7,769.000	Local	399.484777	3,103,597.23	311.990000	2,423,850.31	-679,746.92	0.08
				Base	399.484777	3,103,597.23	311.990000	2,423,850.31	-679,746.92	0.08
55261F104	M + T BANK CORP COMMON STOCK USD.5		11,241.000	Local	115.736628	1,300,995.43	151.600000	1,704,135.60	403,140.17	0.06
				Base	115.736628	1,300,995.43	151.600000	1,704,135.60	403,140.17	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		18,488.000	Local	32.432598	599,613.87	40.170000	742,662.96	143,049.09	0.02
				Base	32.432598	599,613.87	40.170000	742,662.96	143,049.09	0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55354G100	MSCI INC COMMON STOCK USD.01	5,351.000	Local 191.479064	1,024,604.47	495.180000	2,649,708.18	1,625,103.71	0.09
			Base 191.479064	1,024,604.47	495.180000	2,649,708.18	1,625,103.71	0.09
565849106	MARATHON OIL CORP COMMON STOCK USD1.0	39,594.000	Local 17.521350	693,740.33	28.960000	1,146,642.24	452,901.91	0.04
			Base 17.521350	693,740.33	28.960000	1,146,642.24	452,901.91	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	45,406.000	Local 35.582980	1,615,680.78	176.610000	8,019,153.66	6,403,472.88	0.26
			Base 35.582980	1,615,680.78	176.610000	8,019,153.66	6,403,472.88	0.26
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	2,564.000	Local 326.298268	836,628.76	198.930000	510,056.52	-326,572.24	0.02
			Base 326.298268	836,628.76	198.930000	510,056.52	-326,572.24	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	33,286.000	Local 51.896440	1,727,424.91	207.580000	6,909,507.88	5,182,082.97	0.23
			Base 51.896440	1,727,424.91	207.580000	6,909,507.88	5,182,082.97	0.23
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	16,690.000	Local 55.418905	924,941.52	231.170000	3,858,227.30	2,933,285.78	0.13
			Base 55.418905	924,941.52	231.170000	3,858,227.30	2,933,285.78	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	4,181.000	Local 160.799617	672,303.20	572.080000	2,391,866.48	1,719,563.28	0.08
			Base 160.799617	672,303.20	572.080000	2,391,866.48	1,719,563.28	0.08
574599106	MASCO CORP COMMON STOCK USD1.0	14,868.000	Local 23.403483	347,962.98	69.920000	1,039,570.56	691,607.58	0.03
			Base 23.403483	347,962.98	69.920000	1,039,570.56	691,607.58	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	55,817.000	Local 71.695425	4,001,823.53	447.070000	24,954,106.19	20,952,282.66	0.82
			Base 71.695425	4,001,823.53	447.070000	24,954,106.19	20,952,282.66	0.82
57667L107	MATCH GROUP INC COMMON STOCK USD.001	18,389.000	Local 144.576700	2,658,620.93	30.630000	563,255.07	-2,095,365.86	0.02
			Base 144.576700	2,658,620.93	30.630000	563,255.07	-2,095,365.86	0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01							
		17,011.000	Local 32.347233	550,258.78	72.220000	1,228,534.42	678,275.64	0.04
			Base 32.347233	550,258.78	72.220000	1,228,534.42	678,275.64	0.04
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		49,072.000	Local 74.064044	3,634,470.75	258.890000	12,704,250.08	9,069,779.33	0.42
			Base 74.064044	3,634,470.75	258.890000	12,704,250.08	9,069,779.33	0.42
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		8,890.000	Local 83.122287	738,957.13	569.590000	5,063,655.10	4,324,697.97	0.17
			Base 83.122287	738,957.13	569.590000	5,063,655.10	4,324,697.97	0.17
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		171,437.000	Local 51.669589	8,858,079.29	125.540000	21,522,200.98	12,664,121.69	0.70
			Base 51.669589	8,858,079.29	125.540000	21,522,200.98	12,664,121.69	0.70
59156R108	METLIFE INC COMMON STOCK USD.01							
		41,531.000	Local 37.922121	1,574,943.59	72.370000	3,005,598.47	1,430,654.88	0.10
			Base 37.922121	1,574,943.59	72.370000	3,005,598.47	1,430,654.88	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,453.000	Local 481.855148	700,135.53	1,404.090000	2,040,142.77	1,340,007.24	0.07
			Base 481.855148	700,135.53	1,404.090000	2,040,142.77	1,340,007.24	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		502,698.000	Local 64.869332	32,609,683.66	415.130000	208,685,020.74	176,075,337.08	6.83
			Base 64.869332	32,609,683.66	415.130000	208,685,020.74	176,075,337.08	6.83
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		36,559.000	Local 30.574113	1,117,759.01	97.230000	3,554,631.57	2,436,872.56	0.12
			Base 30.574113	1,117,759.01	97.230000	3,554,631.57	2,436,872.56	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		74,684.000	Local 27.344401	2,042,189.26	125.000000	9,335,500.00	7,293,310.74	0.31
			Base 27.344401	2,042,189.26	125.000000	9,335,500.00	7,293,310.74	0.31
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		7,896.000	Local 100.089620	790,307.64	133.710000	1,055,774.16	265,466.52	0.03
			Base 100.089620	790,307.64	133.710000	1,055,774.16	265,466.52	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
60770K107	MODERNA INC COMMON STOCK USD.0001							
		22,442.000	Local 297.497645	6,676,442.15	142.550000	3,199,107.10	-3,477,335.05	0.10
			Base 297.497645	6,676,442.15	142.550000	3,199,107.10	-3,477,335.05	0.10
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,576.000	Local 87.722878	313,697.01	121.930000	436,021.68	122,324.67	0.01
			Base 87.722878	313,697.01	121.930000	436,021.68	122,324.67	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		3,924.000	Local 312.225785	1,225,173.98	314.580000	1,234,411.92	9,237.94	0.04
			Base 312.225785	1,225,173.98	314.580000	1,234,411.92	9,237.94	0.04
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		12,527.000	Local 51.942603	650,684.99	54.810000	686,604.87	35,919.88	0.02
			Base 51.942603	650,684.99	54.810000	686,604.87	35,919.88	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		91,094.000	Local 22.751668	2,072,540.43	68.530000	6,242,671.82	4,170,131.39	0.20
			Base 22.751668	2,072,540.43	68.530000	6,242,671.82	4,170,131.39	0.20
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,249.000	Local 377.474632	1,226,415.08	735.630000	2,390,061.87	1,163,646.79	0.08
			Base 377.474632	1,226,415.08	735.630000	2,390,061.87	1,163,646.79	0.08
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005							
		49,977.000	Local 18.977395	948,433.26	51.920000	2,594,805.84	1,646,372.58	0.08
			Base 18.977395	948,433.26	51.920000	2,594,805.84	1,646,372.58	0.08
615369105	MOODY S CORP COMMON STOCK USD.01							
		10,647.000	Local 73.892588	786,734.38	396.990000	4,226,752.53	3,440,018.15	0.14
			Base 73.892588	786,734.38	396.990000	4,226,752.53	3,440,018.15	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		84,756.000	Local 40.594211	3,440,602.98	97.840000	8,292,527.04	4,851,924.06	0.27
			Base 40.594211	3,440,602.98	97.840000	8,292,527.04	4,851,924.06	0.27
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		22,112.000	Local 46.223057	1,022,084.23	30.930000	683,924.16	-338,160.07	0.02
			Base 46.223057	1,022,084.23	30.930000	683,924.16	-338,160.07	0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		11,228.000	Local 96.120234	1,079,237.99	364.910000	4,097,209.48	3,017,971.49	0.13
			Base 96.120234	1,079,237.99	364.910000	4,097,209.48	3,017,971.49	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		15,274.000	Local 26.269286	401,237.07	81.000000	1,237,194.00	835,956.93	0.04
			Base 26.269286	401,237.07	81.000000	1,237,194.00	835,956.93	0.04
62944T105	NVR INC COMMON STOCK USD.01							
		216.000	Local 3,896.213333	841,582.08	7,680.730000	1,659,037.68	817,455.60	0.05
			Base 3,896.213333	841,582.08	7,680.730000	1,659,037.68	817,455.60	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		25,709.000	Local 21.467639	551,911.53	59.030000	1,517,602.27	965,690.74	0.05
			Base 21.467639	551,911.53	59.030000	1,517,602.27	965,690.74	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
		13,939.000	Local 39.140166	545,574.78	120.430000	1,678,673.77	1,133,098.99	0.05
			Base 39.140166	545,574.78	120.430000	1,678,673.77	1,133,098.99	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
		29,278.000	Local 92.659626	2,712,888.52	641.620000	18,785,350.36	16,072,461.84	0.61
			Base 92.659626	2,712,888.52	641.620000	18,785,350.36	16,072,461.84	0.61
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		77,971.000	Local 38.491237	3,001,200.25	41.940000	3,270,103.74	268,903.49	0.11
			Base 38.491237	3,001,200.25	41.940000	3,270,103.74	268,903.49	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		25,710.000	Local 12.986524	333,883.54	27.190000	699,054.90	365,171.36	0.02
			Base 12.986524	333,883.54	27.190000	699,054.90	365,171.36	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		7,757.000	Local 14.071905	109,155.77	27.880000	216,265.16	107,109.39	0.01
			Base 14.071905	109,155.77	27.880000	216,265.16	107,109.39	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		138,806.000	Local 26.403927	3,665,023.48	80.020000	11,107,256.12	7,442,232.64	0.36
			Base 26.403927	3,665,023.48	80.020000	11,107,256.12	7,442,232.64	0.36

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654106103	NIKE INC CL B COMMON STOCK	82,350.000	Local 30.556075	2,516,292.75	95.050000	7,827,367.50	5,311,074.75	0.26
			Base 30.556075	2,516,292.75	95.050000	7,827,367.50	5,311,074.75	0.26
65473P105	NISOURCE INC COMMON STOCK USD.01	27,969.000	Local 14.974363	418,817.97	29.060000	812,779.14	393,961.17	0.03
			Base 14.974363	418,817.97	29.060000	812,779.14	393,961.17	0.03
655663102	NORDSON CORP COMMON STOCK	3,671.000	Local 232.713628	854,291.73	234.720000	861,657.12	7,365.39	0.03
			Base 232.713628	854,291.73	234.720000	861,657.12	7,365.39	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	15,282.000	Local 64.911430	991,976.47	224.800000	3,435,393.60	2,443,417.13	0.11
			Base 64.911430	991,976.47	224.800000	3,435,393.60	2,443,417.13	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666	13,878.000	Local 65.431978	908,064.99	84.240000	1,169,082.72	261,017.73	0.04
			Base 65.431978	908,064.99	84.240000	1,169,082.72	261,017.73	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	9,541.000	Local 96.867295	924,210.86	450.770000	4,300,796.57	3,376,585.71	0.14
			Base 96.867295	924,210.86	450.770000	4,300,796.57	3,376,585.71	0.14
668771108	GEN DIGITAL INC COMMON STOCK USD.01	37,919.000	Local 26.922647	1,020,879.86	24.830000	941,528.77	-79,351.09	0.03
			Base 26.922647	1,020,879.86	24.830000	941,528.77	-79,351.09	0.03
670346105	NUCOR CORP COMMON STOCK USD.4	16,632.000	Local 42.295719	703,462.40	168.850000	2,808,313.20	2,104,850.80	0.09
			Base 42.295719	703,462.40	168.850000	2,808,313.20	2,104,850.80	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001	167,105.000	Local 38.994144	6,516,116.47	1,096.330000	183,202,224.65	176,686,108.18	5.99
			Base 38.994144	6,516,116.47	1,096.330000	183,202,224.65	176,686,108.18	5.99
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	3,997.000	Local 118.872614	475,133.84	963.260000	3,850,150.22	3,375,016.38	0.13
			Base 118.872614	475,133.84	963.260000	3,850,150.22	3,375,016.38	0.13

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	44,529.000	Local	44.002411	1,959,383.37	62.500000	2,783,062.50	823,679.13	0.09
			Base	44.002411	1,959,383.37	62.500000	2,783,062.50	823,679.13	0.09
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27	9,176.000	Local	4.950000	45,421.20	40.190000	368,783.44	323,362.24	0.01
			Base	4.950000	45,421.20	40.190000	368,783.44	323,362.24	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	12,106.000	Local	68.392168	827,955.58	175.250000	2,121,576.50	1,293,620.92	0.07
			Base	68.392168	827,955.58	175.250000	2,121,576.50	1,293,620.92	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15	13,395.000	Local	46.936803	628,718.47	92.960000	1,245,199.20	616,480.73	0.04
			Base	46.936803	628,718.47	92.960000	1,245,199.20	616,480.73	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01	28,910.000	Local	51.599399	1,491,738.63	73.040000	2,111,586.40	619,847.77	0.07
			Base	51.599399	1,491,738.63	73.040000	2,111,586.40	619,847.77	0.07
682680103	ONEOK INC COMMON STOCK USD.01	39,412.000	Local	46.688955	1,840,105.11	81.000000	3,192,372.00	1,352,266.89	0.10
			Base	46.688955	1,840,105.11	81.000000	3,192,372.00	1,352,266.89	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01	107,866.000	Local	31.414901	3,388,599.67	117.190000	12,640,816.54	9,252,216.87	0.41
			Base	31.414901	3,388,599.67	117.190000	12,640,816.54	9,252,216.87	0.41
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01	27,431.000	Local	39.602997	1,086,349.81	99.200000	2,721,155.20	1,634,805.39	0.09
			Base	39.602997	1,086,349.81	99.200000	2,721,155.20	1,634,805.39	0.09
69331C108	P G + E CORP COMMON STOCK	144,340.000	Local	15.527979	2,241,308.47	18.540000	2,676,063.60	434,755.13	0.09
			Base	15.527979	2,241,308.47	18.540000	2,676,063.60	434,755.13	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	26,928.000	Local	89.434330	2,408,287.64	157.390000	4,238,197.92	1,829,910.28	0.14
			Base	89.434330	2,408,287.64	157.390000	4,238,197.92	1,829,910.28	0.14

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		15,953.000	Local 49.625227	791,671.24	131.410000	2,096,383.73	1,304,712.49	0.07
			Base 49.625227	791,671.24	131.410000	2,096,383.73	1,304,712.49	0.07
69351T106	PPL CORP COMMON STOCK USD.01							
		49,869.000	Local 26.859338	1,339,448.34	29.330000	1,462,657.77	123,209.43	0.05
			Base 26.859338	1,339,448.34	29.330000	1,462,657.77	123,209.43	0.05
69370C100	PTC INC COMMON STOCK USD.01							
		8,088.000	Local 131.480026	1,063,410.45	176.240000	1,425,429.12	362,018.67	0.05
			Base 131.480026	1,063,410.45	176.240000	1,425,429.12	362,018.67	0.05
693718108	PACCAR INC COMMON STOCK USD1.0							
		35,388.000	Local 26.454680	936,178.21	107.500000	3,804,210.00	2,868,031.79	0.12
			Base 26.454680	936,178.21	107.500000	3,804,210.00	2,868,031.79	0.12
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		6,018.000	Local 112.471306	676,852.32	183.490000	1,104,242.82	427,390.50	0.04
			Base 112.471306	676,852.32	183.490000	1,104,242.82	427,390.50	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
		21,331.000	Local 243.675177	5,197,835.19	294.910000	6,290,725.21	1,092,890.02	0.21
			Base 243.675177	5,197,835.19	294.910000	6,290,725.21	1,092,890.02	0.21
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		8,688.000	Local 86.542419	751,880.54	531.520000	4,617,845.76	3,865,965.22	0.15
			Base 86.542419	751,880.54	531.520000	4,617,845.76	3,865,965.22	0.15
704326107	PAYCHEX INC COMMON STOCK USD.01							
		21,666.000	Local 44.327128	960,391.55	120.160000	2,603,386.56	1,642,995.01	0.09
			Base 44.327128	960,391.55	120.160000	2,603,386.56	1,642,995.01	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,251.000	Local 313.912030	1,020,528.01	145.320000	472,435.32	-548,092.69	0.02
			Base 313.912030	1,020,528.01	145.320000	472,435.32	-548,092.69	0.02
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK							
		72,508.000	Local 38.586105	2,797,801.33	62.990000	4,567,278.92	1,769,477.59	0.15
			Base 38.586105	2,797,801.33	62.990000	4,567,278.92	1,769,477.59	0.15

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448108	PEPSICO INC COMMON STOCK USD.017							
		92,985.000	Local 69.500119	6,462,468.56	172.900000	16,077,106.50	9,614,637.94	0.53
			Base 69.500119	6,462,468.56	172.900000	16,077,106.50	9,614,637.94	0.53
714046109	REVVITY INC COMMON STOCK USD1.0							
		8,349.000	Local 62.123175	518,666.39	109.260000	912,211.74	393,545.35	0.03
			Base 62.123175	518,666.39	109.260000	912,211.74	393,545.35	0.03
717081103	PFIZER INC COMMON STOCK USD.05							
		382,002.000	Local 29.337476	11,206,974.62	28.660000	10,948,177.32	-258,797.30	0.36
			Base 29.337476	11,206,974.62	28.660000	10,948,177.32	-258,797.30	0.36
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		105,030.000	Local 48.857565	5,131,510.00	101.380000	10,647,941.40	5,516,431.40	0.35
			Base 48.857565	5,131,510.00	101.380000	10,647,941.40	5,516,431.40	0.35
718546104	PHILLIPS 66 COMMON STOCK							
		29,091.000	Local 46.057197	1,339,849.92	142.110000	4,134,122.01	2,794,272.09	0.14
			Base 46.057197	1,339,849.92	142.110000	4,134,122.01	2,794,272.09	0.14
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		7,672.000	Local 49.888682	382,745.97	78.860000	605,013.92	222,267.95	0.02
			Base 49.888682	382,745.97	78.860000	605,013.92	222,267.95	0.02
73278L105	POOL CORP COMMON STOCK USD.001							
		2,617.000	Local 346.248032	906,131.10	363.550000	951,410.35	45,279.25	0.03
			Base 346.248032	906,131.10	363.550000	951,410.35	45,279.25	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		15,148.000	Local 55.542268	841,354.28	117.830000	1,784,888.84	943,534.56	0.06
			Base 55.542268	841,354.28	117.830000	1,784,888.84	943,534.56	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		14,839.000	Local 35.983601	533,960.65	82.040000	1,217,391.56	683,430.91	0.04
			Base 35.983601	533,960.65	82.040000	1,217,391.56	683,430.91	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		159,191.000	Local 66.935448	10,655,520.87	164.540000	26,193,287.14	15,537,766.27	0.86
			Base 66.935448	10,655,520.87	164.540000	26,193,287.14	15,537,766.27	0.86

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		39,598.000	Local 32.826899	1,299,879.55	211.180000	8,362,305.64	7,062,426.09	0.27
			Base 32.826899	1,299,879.55	211.180000	8,362,305.64	7,062,426.09	0.27
74340W103	PROLOGIS INC REIT USD.01							
		62,510.000	Local 62.880298	3,930,647.41	110.490000	6,906,729.90	2,976,082.49	0.23
			Base 62.880298	3,930,647.41	110.490000	6,906,729.90	2,976,082.49	0.23
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		24,423.000	Local 54.647370	1,334,652.72	120.350000	2,939,308.05	1,604,655.33	0.10
			Base 54.647370	1,334,652.72	120.350000	2,939,308.05	1,604,655.33	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		33,713.000	Local 34.592898	1,166,230.36	75.760000	2,554,096.88	1,387,866.52	0.08
			Base 34.592898	1,166,230.36	75.760000	2,554,096.88	1,387,866.52	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		10,706.000	Local 138.281023	1,480,436.63	273.830000	2,931,623.98	1,451,187.35	0.10
			Base 138.281023	1,480,436.63	273.830000	2,931,623.98	1,451,187.35	0.10
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		14,350.000	Local 22.617328	324,558.66	117.320000	1,683,542.00	1,358,983.34	0.06
			Base 22.617328	324,558.66	117.320000	1,683,542.00	1,358,983.34	0.06
74736K101	QORVO INC COMMON STOCK USD.0001							
		6,532.000	Local 83.829323	547,573.14	98.390000	642,683.48	95,110.34	0.02
			Base 83.829323	547,573.14	98.390000	642,683.48	95,110.34	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		75,502.000	Local 57.369676	4,331,525.30	204.050000	15,406,183.10	11,074,657.80	0.50
			Base 57.369676	4,331,525.30	204.050000	15,406,183.10	11,074,657.80	0.50
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		9,829.000	Local 39.739656	390,601.08	275.940000	2,712,214.26	2,321,613.18	0.09
			Base 39.739656	390,601.08	275.940000	2,712,214.26	2,321,613.18	0.09
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		7,510.000	Local 58.047218	435,934.61	141.970000	1,066,194.70	630,260.09	0.03
			Base 58.047218	435,934.61	141.970000	1,066,194.70	630,260.09	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		2,641.000	Local 96.883904	255,870.39	186.880000	493,550.08	237,679.69	0.02
			Base 96.883904	255,870.39	186.880000	493,550.08	237,679.69	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		12,727.000	Local 57.766063	735,188.68	122.750000	1,562,239.25	827,050.57	0.05
			Base 57.766063	735,188.68	122.750000	1,562,239.25	827,050.57	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
		89,765.000	Local 37.756468	3,389,209.38	107.810000	9,677,564.65	6,288,355.27	0.32
			Base 37.756468	3,389,209.38	107.810000	9,677,564.65	6,288,355.27	0.32
756109104	REALTY INCOME CORP REIT USD1.0							
		56,264.000	Local 60.107252	3,381,874.44	53.060000	2,985,367.84	-396,506.60	0.10
			Base 60.107252	3,381,874.44	53.060000	2,985,367.84	-396,506.60	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,114.000	Local 65.875071	732,135.54	61.400000	682,399.60	-49,735.94	0.02
			Base 65.875071	732,135.54	61.400000	682,399.60	-49,735.94	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,147.000	Local 389.070435	2,780,686.40	980.160000	7,005,203.52	4,224,517.12	0.23
			Base 389.070435	2,780,686.40	980.160000	7,005,203.52	4,224,517.12	0.23
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		62,512.000	Local 13.447850	840,652.00	19.350000	1,209,607.20	368,955.20	0.04
			Base 13.447850	840,652.00	19.350000	1,209,607.20	368,955.20	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		13,836.000	Local 36.593701	506,310.45	185.190000	2,562,288.84	2,055,978.39	0.08
			Base 36.593701	506,310.45	185.190000	2,562,288.84	2,055,978.39	0.08
761152107	RESMED INC COMMON STOCK USD.004							
		9,951.000	Local 98.615808	981,325.91	206.330000	2,053,189.83	1,071,863.92	0.07
			Base 98.615808	981,325.91	206.330000	2,053,189.83	1,071,863.92	0.07
770323103	ROBERT HALF INC COMMON STOCK USD.001							
		7,045.000	Local 35.702219	251,522.13	64.230000	452,500.35	200,978.22	0.01
			Base 35.702219	251,522.13	64.230000	452,500.35	200,978.22	0.01

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		7,753.000	Local 70.549679	546,971.66	257.530000	1,996,630.09	1,449,658.43	0.07
			Base 70.549679	546,971.66	257.530000	1,996,630.09	1,449,658.43	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0							
		18,993.000	Local 29.804842	566,083.36	45.690000	867,790.17	301,706.81	0.03
			Base 29.804842	566,083.36	45.690000	867,790.17	301,706.81	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,227.000	Local 136.259067	984,744.28	532.760000	3,850,256.52	2,865,512.24	0.13
			Base 136.259067	984,744.28	532.760000	3,850,256.52	2,865,512.24	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		22,777.000	Local 25.260337	575,354.69	139.760000	3,183,313.52	2,607,958.83	0.10
			Base 25.260337	575,354.69	139.760000	3,183,313.52	2,607,958.83	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		21,737.000	Local 124.701924	2,710,645.72	427.510000	9,292,784.87	6,582,139.15	0.30
			Base 124.701924	2,710,645.72	427.510000	9,292,784.87	6,582,139.15	0.30
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,299.000	Local 171.887560	1,254,607.30	196.680000	1,435,567.32	180,960.02	0.05
			Base 171.887560	1,254,607.30	196.680000	1,435,567.32	180,960.02	0.05
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		37,057.000	Local 441.135089	16,347,143.00	527.370000	19,542,750.09	3,195,607.09	0.64
			Base 441.135089	16,347,143.00	527.370000	19,542,750.09	3,195,607.09	0.64
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		65,489.000	Local 95.069421	6,226,001.29	234.440000	15,353,241.16	9,127,239.87	0.50
			Base 95.069421	6,226,001.29	234.440000	15,353,241.16	9,127,239.87	0.50
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		8,791.000	Local 56.376521	495,606.00	69.340000	609,567.94	113,961.94	0.02
			Base 56.376521	495,606.00	69.340000	609,567.94	113,961.94	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		96,569.000	Local 75.921346	7,331,648.47	45.890000	4,431,551.41	-2,900,097.06	0.14
			Base 75.921346	7,331,648.47	45.890000	4,431,551.41	-2,900,097.06	0.14

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	100,683.000	Local 31.755551	3,197,244.19	73.280000	7,378,050.24	4,180,806.05	0.24
			Base 31.755551	3,197,244.19	73.280000	7,378,050.24	4,180,806.05	0.24
816851109	SEMPRA COMMON STOCK	42,577.000	Local 40.460384	1,722,681.78	77.030000	3,279,706.31	1,557,024.53	0.11
			Base 40.460384	1,722,681.78	77.030000	3,279,706.31	1,557,024.53	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001	13,869.000	Local 333.308125	4,622,650.38	656.930000	9,110,962.17	4,488,311.79	0.30
			Base 333.308125	4,622,650.38	656.930000	9,110,962.17	4,488,311.79	0.30
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	15,932.000	Local 56.401532	898,589.21	303.800000	4,840,141.60	3,941,552.39	0.16
			Base 56.401532	898,589.21	303.800000	4,840,141.60	3,941,552.39	0.16
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	22,049.000	Local 88.720243	1,956,192.64	151.310000	3,336,234.19	1,380,041.55	0.11
			Base 88.720243	1,956,192.64	151.310000	3,336,234.19	1,380,041.55	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	10,840.000	Local 94.625425	1,025,739.61	92.660000	1,004,434.40	-21,305.21	0.03
			Base 94.625425	1,025,739.61	92.660000	1,004,434.40	-21,305.21	0.03
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0	8,310.000	Local 54.271600	450,997.00	83.640000	695,048.40	244,051.40	0.02
			Base 54.271600	450,997.00	83.640000	695,048.40	244,051.40	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK	7,181.000	Local 74.648321	536,049.59	111.640000	801,686.84	265,637.25	0.03
			Base 74.648321	536,049.59	111.640000	801,686.84	265,637.25	0.03
833034101	SNAP ON INC COMMON STOCK USD1.0	3,571.000	Local 67.349796	240,506.12	272.860000	974,383.06	733,876.94	0.03
			Base 67.349796	240,506.12	272.860000	974,383.06	733,876.94	0.03
83444M101	SOLVENTUM CORP COMMON STOCK	9,348.000	Local 54.355948	508,119.40	59.340000	554,710.32	46,590.92	0.02
			Base 54.355948	508,119.40	59.340000	554,710.32	46,590.92	0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	73,785.000	Local 40.669507	3,000,799.61	80.140000	5,913,129.90	2,912,330.29	0.19
			Base 40.669507	3,000,799.61	80.140000	5,913,129.90	2,912,330.29	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	40,367.000	Local 20.980012	846,900.16	26.840000	1,083,450.28	236,550.12	0.04
			Base 20.980012	846,900.16	26.840000	1,083,450.28	236,550.12	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	10,372.000	Local 71.454726	741,128.42	87.170000	904,127.24	162,998.82	0.03
			Base 71.454726	741,128.42	87.170000	904,127.24	162,998.82	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001	76,598.000	Local 25.417999	1,946,967.91	80.220000	6,144,691.56	4,197,723.65	0.20
			Base 25.417999	1,946,967.91	80.220000	6,144,691.56	4,197,723.65	0.20
857477103	STATE STREET CORP COMMON STOCK USD1.0	20,428.000	Local 57.204463	1,168,572.76	75.590000	1,544,152.52	375,579.76	0.05
			Base 57.204463	1,168,572.76	75.590000	1,544,152.52	375,579.76	0.05
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	10,291.000	Local 102.113796	1,050,853.07	133.870000	1,377,656.17	326,803.10	0.05
			Base 102.113796	1,050,853.07	133.870000	1,377,656.17	326,803.10	0.05
863667101	STRYKER CORP COMMON STOCK USD.1	22,877.000	Local 93.096288	2,129,763.77	341.090000	7,803,115.93	5,673,352.16	0.26
			Base 93.096288	2,129,763.77	341.090000	7,803,115.93	5,673,352.16	0.26
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	26,010.000	Local 1,043.187421	27,133,304.82	784.510000	20,405,105.10	-6,728,199.72	0.67
			Base 1,043.187421	27,133,304.82	784.510000	20,405,105.10	-6,728,199.72	0.67
871607107	SYNOPSIS INC COMMON STOCK USD.01	10,319.000	Local 101.453934	1,046,903.14	560.800000	5,786,895.20	4,739,992.06	0.19
			Base 101.453934	1,046,903.14	560.800000	5,786,895.20	4,739,992.06	0.19
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	27,525.000	Local 32.720396	900,628.91	43.800000	1,205,595.00	304,966.09	0.04
			Base 32.720396	900,628.91	43.800000	1,205,595.00	304,966.09	0.04

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
871829107	SYSCO CORP COMMON STOCK USD1.0							
		33,680.000	Local 38.459644	1,295,320.80	72.820000	2,452,577.60	1,157,256.80	0.08
			Base 38.459644	1,295,320.80	72.820000	2,452,577.60	1,157,256.80	0.08
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		77,104.000	Local 16.631705	1,282,371.01	103.100000	7,949,422.40	6,667,051.39	0.26
			Base 16.631705	1,282,371.01	103.100000	7,949,422.40	6,667,051.39	0.26
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		35,330.000	Local 96.162844	3,397,433.27	174.960000	6,181,336.80	2,783,903.53	0.20
			Base 96.162844	3,397,433.27	174.960000	6,181,336.80	2,783,903.53	0.20
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		10,728.000	Local 115.186370	1,235,719.38	160.360000	1,720,342.08	484,622.70	0.06
			Base 115.186370	1,235,719.38	160.360000	1,720,342.08	484,622.70	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
		15,518.000	Local 32.418314	503,067.40	43.490000	674,877.82	171,810.42	0.02
			Base 32.418314	503,067.40	43.490000	674,877.82	171,810.42	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		31,233.000	Local 59.161659	1,847,796.09	156.160000	4,877,345.28	3,029,549.19	0.16
			Base 59.161659	1,847,796.09	156.160000	4,877,345.28	3,029,549.19	0.16
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		15,085.000	Local 68.794907	1,037,771.17	118.230000	1,783,499.55	745,728.38	0.06
			Base 68.794907	1,037,771.17	118.230000	1,783,499.55	745,728.38	0.06
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,192.000	Local 345.525000	1,102,915.80	396.950000	1,267,064.40	164,148.60	0.04
			Base 345.525000	1,102,915.80	396.950000	1,267,064.40	164,148.60	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,179.000	Local 275.672919	876,364.21	209.070000	664,633.53	-211,730.68	0.02
			Base 275.672919	876,364.21	209.070000	664,633.53	-211,730.68	0.02
880770102	TERADYNE INC COMMON STOCK USD.125							
		10,343.000	Local 82.688801	855,250.27	140.940000	1,457,742.42	602,492.15	0.05
			Base 82.688801	855,250.27	140.940000	1,457,742.42	602,492.15	0.05

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88160R101	TESLA INC COMMON STOCK USD.001							
		187,453.000	Local 229.600071	43,039,222.17	178.080000	33,381,630.24	-9,657,591.93	1.09
			Base 229.600071	43,039,222.17	178.080000	33,381,630.24	-9,657,591.93	1.09
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		61,517.000	Local 53.835857	3,311,820.43	195.010000	11,996,430.17	8,684,609.74	0.39
			Base 53.835857	3,311,820.43	195.010000	11,996,430.17	8,684,609.74	0.39
883203101	TEXTRON INC COMMON STOCK USD.125							
		13,261.000	Local 35.119808	465,723.77	87.610000	1,161,796.21	696,072.44	0.04
			Base 35.119808	465,723.77	87.610000	1,161,796.21	696,072.44	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		26,140.000	Local 137.204312	3,586,520.71	567.980000	14,846,997.20	11,260,476.49	0.49
			Base 137.204312	3,586,520.71	567.980000	14,846,997.20	11,260,476.49	0.49
88579Y101	3M CO COMMON STOCK USD.01							
		37,392.000	Local 71.618805	2,677,970.36	100.140000	3,744,434.88	1,066,464.52	0.12
			Base 71.618805	2,677,970.36	100.140000	3,744,434.88	1,066,464.52	0.12
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		7,314.000	Local 82.452771	603,059.57	285.290000	2,086,611.06	1,483,551.49	0.07
			Base 82.452771	603,059.57	285.290000	2,086,611.06	1,483,551.49	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,762.000	Local 372.003721	1,399,478.00	1,343.230000	5,053,231.26	3,653,753.26	0.17
			Base 372.003721	1,399,478.00	1,343.230000	5,053,231.26	3,653,753.26	0.17
89417E109	TRAVELERS COS INC/THE COMMON STOCK							
		15,439.000	Local 57.792890	892,264.43	215.700000	3,330,192.30	2,437,927.87	0.11
			Base 57.792890	892,264.43	215.700000	3,330,192.30	2,437,927.87	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001							
		16,830.000	Local 67.968068	1,143,902.58	55.680000	937,094.40	-206,808.18	0.03
			Base 67.968068	1,143,902.58	55.680000	937,094.40	-206,808.18	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		90,233.000	Local 34.665464	3,127,968.82	37.750000	3,406,295.75	278,326.93	0.11
			Base 34.665464	3,127,968.82	37.750000	3,406,295.75	278,326.93	0.11

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		2,850.000	Local 342.980558	977,494.59	480.360000	1,369,026.00	391,531.41	0.04
			Base 342.980558	977,494.59	480.360000	1,369,026.00	391,531.41	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		19,372.000	Local 30.836122	597,357.36	57.250000	1,109,047.00	511,689.64	0.04
			Base 30.836122	597,357.36	57.250000	1,109,047.00	511,689.64	0.04
902653104	UDR INC REIT USD.01							
		20,473.000	Local 39.322761	805,054.89	38.620000	790,667.26	-14,387.63	0.03
			Base 39.322761	805,054.89	38.620000	790,667.26	-14,387.63	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		105,338.000	Local 29.760100	3,134,869.38	40.550000	4,271,455.90	1,136,586.52	0.14
			Base 29.760100	3,134,869.38	40.550000	4,271,455.90	1,136,586.52	0.14
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		139,222.000	Local 61.832861	8,608,494.54	64.560000	8,988,172.32	379,677.78	0.29
			Base 61.832861	8,608,494.54	64.560000	8,988,172.32	379,677.78	0.29
90384S303	ULTA BEAUTY INC COMMON STOCK							
		3,285.000	Local 222.262399	730,131.98	395.090000	1,297,870.65	567,738.67	0.04
			Base 222.262399	730,131.98	395.090000	1,297,870.65	567,738.67	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		41,254.000	Local 49.121530	2,026,459.61	232.820000	9,604,756.28	7,578,296.67	0.31
			Base 49.121530	2,026,459.61	232.820000	9,604,756.28	7,578,296.67	0.31
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		22,192.000	Local 51.093288	1,133,862.24	52.990000	1,175,954.08	42,091.84	0.04
			Base 51.093288	1,133,862.24	52.990000	1,175,954.08	42,091.84	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		48,931.000	Local 87.316991	4,272,507.71	138.930000	6,797,983.83	2,525,476.12	0.22
			Base 87.316991	4,272,507.71	138.930000	6,797,983.83	2,525,476.12	0.22
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		4,546.000	Local 131.974941	599,958.08	669.410000	3,043,137.86	2,443,179.78	0.10
			Base 131.974941	599,958.08	669.410000	3,043,137.86	2,443,179.78	0.10

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	62,575.000	Local 96.004496	6,007,481.36	495.370000	30,997,777.75	24,990,296.39	1.01
			Base 96.004496	6,007,481.36	495.370000	30,997,777.75	24,990,296.39	1.01
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	4,127.000	Local 115.275144	475,740.52	189.800000	783,304.60	307,564.08	0.03
			Base 115.275144	475,740.52	189.800000	783,304.60	307,564.08	0.03
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	23,033.000	Local 39.069885	899,896.66	157.140000	3,619,405.62	2,719,508.96	0.12
			Base 39.069885	899,896.66	157.140000	3,619,405.62	2,719,508.96	0.12
92276F100	VENTAS INC REIT USD.25	27,223.000	Local 45.626662	1,242,094.62	50.260000	1,368,227.98	126,133.36	0.04
			Base 45.626662	1,242,094.62	50.260000	1,368,227.98	126,133.36	0.04
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF	22,000.000	Local 370.388168	8,148,539.70	484.620000	10,661,640.00	2,513,100.30	0.35
			Base 370.388168	8,148,539.70	484.620000	10,661,640.00	2,513,100.30	0.35
92338C103	VERALTO CORP COMMON STOCK USD.01	14,836.000	Local 25.120988	372,694.98	98.580000	1,462,532.88	1,089,837.90	0.05
			Base 25.120988	372,694.98	98.580000	1,462,532.88	1,089,837.90	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001	5,962.000	Local 74.124782	441,931.95	174.320000	1,039,295.84	597,363.89	0.03
			Base 74.124782	441,931.95	174.320000	1,039,295.84	597,363.89	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	284,435.000	Local 44.172124	12,564,098.19	41.150000	11,704,500.25	-859,597.94	0.38
			Base 44.172124	12,564,098.19	41.150000	11,704,500.25	-859,597.94	0.38
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001	9,809.000	Local 95.956881	941,241.05	252.780000	2,479,519.02	1,538,277.97	0.08
			Base 95.956881	941,241.05	252.780000	2,479,519.02	1,538,277.97	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	17,434.000	Local 115.470419	2,013,111.28	455.340000	7,938,397.56	5,925,286.28	0.26
			Base 115.470419	2,013,111.28	455.340000	7,938,397.56	5,925,286.28	0.26

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
		32,640.000	Local 47.403566	1,547,252.41	11.910000	388,742.40	-1,158,510.01	0.01
			Base 47.403566	1,547,252.41	11.910000	388,742.40	-1,158,510.01	0.01
92556V106	VIATRIS INC COMMON STOCK							
		120,213.000	Local 14.836769	1,783,572.53	10.600000	1,274,257.80	-509,314.73	0.04
			Base 14.836769	1,783,572.53	10.600000	1,274,257.80	-509,314.73	0.04
925652109	VICI PROPERTIES INC REIT USD.01							
		69,990.000	Local 30.082004	2,105,439.45	28.710000	2,009,412.90	-96,026.55	0.07
			Base 30.082004	2,105,439.45	28.710000	2,009,412.90	-96,026.55	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		107,001.000	Local 49.804323	5,329,112.37	272.460000	29,153,492.46	23,824,380.09	0.95
			Base 49.804323	5,329,112.37	272.460000	29,153,492.46	23,824,380.09	0.95
92840M102	VISTRA CORP COMMON STOCK USD.01							
		4,905.000	Local 93.077201	456,543.67	99.080000	485,987.40	29,443.73	0.02
			Base 93.077201	456,543.67	99.080000	485,987.40	29,443.73	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		8,989.000	Local 74.454923	669,275.30	255.770000	2,299,116.53	1,629,841.23	0.08
			Base 74.454923	669,275.30	255.770000	2,299,116.53	1,629,841.23	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		21,340.000	Local 45.556367	972,172.88	81.030000	1,729,180.20	757,007.32	0.06
			Base 45.556367	972,172.88	81.030000	1,729,180.20	757,007.32	0.06
929740108	WABTEC CORP COMMON STOCK USD.01							
		12,121.000	Local 74.837494	907,105.27	169.230000	2,051,236.83	1,144,131.56	0.07
			Base 74.837494	907,105.27	169.230000	2,051,236.83	1,144,131.56	0.07
931142103	WALMART INC COMMON STOCK USD.1							
		289,603.000	Local 23.550404	6,820,267.60	65.760000	19,044,293.28	12,224,025.68	0.62
			Base 23.550404	6,820,267.60	65.760000	19,044,293.28	12,224,025.68	0.62
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		48,425.000	Local 41.397189	2,004,658.86	16.220000	785,453.50	-1,219,205.36	0.03
			Base 41.397189	2,004,658.86	16.220000	785,453.50	-1,219,205.36	0.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
934423104	WARNER BROS DISCOVERY INC COMMON STOCK	150,130.000	Local	29.465120	4,423,598.54	8.240000	1,237,071.20	-3,186,527.34	0.04
			Base	29.465120	4,423,598.54	8.240000	1,237,071.20	-3,186,527.34	0.04
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	24,797.000	Local	45.120652	1,118,856.80	210.730000	5,225,471.81	4,106,615.01	0.17
			Base	45.120652	1,118,856.80	210.730000	5,225,471.81	4,106,615.01	0.17
941848103	WATERS CORP COMMON STOCK USD.01	4,000.000	Local	81.310748	325,242.99	308.900000	1,235,600.00	910,357.01	0.04
			Base	81.310748	325,242.99	308.900000	1,235,600.00	910,357.01	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	243,477.000	Local	37.820319	9,208,377.78	59.920000	14,589,141.84	5,380,764.06	0.48
			Base	37.820319	9,208,377.78	59.920000	14,589,141.84	5,380,764.06	0.48
95040Q104	WELLTOWER INC REIT USD1.0	37,444.000	Local	64.868970	2,428,953.73	103.670000	3,881,819.48	1,452,865.75	0.13
			Base	64.868970	2,428,953.73	103.670000	3,881,819.48	1,452,865.75	0.13
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	5,006.000	Local	220.359938	1,103,121.85	331.410000	1,659,038.46	555,916.61	0.05
			Base	220.359938	1,103,121.85	331.410000	1,659,038.46	555,916.61	0.05
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	21,936.000	Local	42.845295	939,854.39	75.290000	1,651,561.44	711,707.05	0.05
			Base	42.845295	939,854.39	75.290000	1,651,561.44	711,707.05	0.05
96145D105	WESTROCK CO COMMON STOCK USD.01	17,384.000	Local	43.376685	754,060.29	53.640000	932,477.76	178,417.47	0.03
			Base	43.376685	754,060.29	53.640000	932,477.76	178,417.47	0.03
962166104	WEYERHAEUSER CO REIT USD1.25	49,371.000	Local	28.319829	1,398,178.30	30.030000	1,482,611.13	84,432.83	0.05
			Base	28.319829	1,398,178.30	30.030000	1,482,611.13	84,432.83	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	82,301.000	Local	28.384865	2,336,102.74	41.510000	3,416,314.51	1,080,211.77	0.11
			Base	28.384865	2,336,102.74	41.510000	3,416,314.51	1,080,211.77	0.11

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		6,447.000	Local 90.396201	582,784.31	94.880000	611,691.36	28,907.05	0.02
			Base 90.396201	582,784.31	94.880000	611,691.36	28,907.05	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		37,333.000	Local 33.130188	1,236,849.30	55.450000	2,070,114.85	833,265.55	0.07
			Base 33.130188	1,236,849.30	55.450000	2,070,114.85	833,265.55	0.07
98419M100	XYLEM INC COMMON STOCK							
		16,310.000	Local 52.875342	862,396.83	141.020000	2,300,036.20	1,437,639.37	0.08
			Base 52.875342	862,396.83	141.020000	2,300,036.20	1,437,639.37	0.08
988498101	YUM BRANDS INC COMMON STOCK							
		19,011.000	Local 34.699124	659,665.04	137.430000	2,612,681.73	1,953,016.69	0.09
			Base 34.699124	659,665.04	137.430000	2,612,681.73	1,953,016.69	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,475.000	Local 260.277327	904,463.71	312.340000	1,085,381.50	180,917.79	0.04
			Base 260.277327	904,463.71	312.340000	1,085,381.50	180,917.79	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		14,138.000	Local 78.305236	1,107,079.42	115.150000	1,627,990.70	520,911.28	0.05
			Base 78.305236	1,107,079.42	115.150000	1,627,990.70	520,911.28	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01							
		31,061.000	Local 51.538591	1,600,840.18	169.560000	5,266,703.16	3,665,862.98	0.17
			Base 51.538591	1,600,840.18	169.560000	5,266,703.16	3,665,862.98	0.17
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		5,939.000	Local 41.260350	245,045.22	121.820000	723,488.98	478,443.76	0.02
			Base 41.260350	245,045.22	121.820000	723,488.98	478,443.76	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		97,783.000	Local 11.078003	1,083,240.32	10.170000	994,453.11	-88,787.21	0.03
			Base 11.078003	1,083,240.32	10.170000	994,453.11	-88,787.21	0.03
G0403H108	AON PLC CLASS A COMMON STOCK							
		13,545.000	Local 65.274016	884,136.55	281.640000	3,814,813.80	2,930,677.25	0.12
			Base 65.274016	884,136.55	281.640000	3,814,813.80	2,930,677.25	0.12

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	25,100.000	Local 57.459268	1,442,227.63	102.630000	2,576,013.00	1,133,785.37	0.08
			Base 57.459268	1,442,227.63	102.630000	2,576,013.00	1,133,785.37	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	42,418.000	Local 97.166497	4,121,608.48	282.290000	11,974,177.22	7,852,568.74	0.39
			Base 97.166497	4,121,608.48	282.290000	11,974,177.22	7,852,568.74	0.39
G29183103	EATON CORP PLC COMMON STOCK USD.01	27,014.000	Local 51.013983	1,378,091.75	332.850000	8,991,609.90	7,613,518.15	0.29
			Base 51.013983	1,378,091.75	332.850000	8,991,609.90	7,613,518.15	0.29
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01	2,936.000	Local 265.397956	779,208.40	390.930000	1,147,770.48	368,562.08	0.04
			Base 265.397956	779,208.40	390.930000	1,147,770.48	368,562.08	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2	30,410.000	Local 20.668614	628,532.56	15.710000	477,741.10	-150,791.46	0.02
			Base 20.668614	628,532.56	15.710000	477,741.10	-150,791.46	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	32,695.000	Local 38.824336	1,269,361.67	71.910000	2,351,097.45	1,081,735.78	0.08
			Base 38.824336	1,269,361.67	71.910000	2,351,097.45	1,081,735.78	0.08
G54950103	LINDE PLC COMMON STOCK	32,805.000	Local 173.200159	5,681,831.20	435.520000	14,287,233.60	8,605,402.40	0.47
			Base 173.200159	5,681,831.20	435.520000	14,287,233.60	8,605,402.40	0.47
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	89,956.000	Local 78.601876	7,070,710.34	81.370000	7,319,719.72	249,009.38	0.24
			Base 78.601876	7,070,710.34	81.370000	7,319,719.72	249,009.38	0.24
G6095L109	APTIV PLC COMMON STOCK USD.01	18,878.000	Local 47.994299	906,036.37	83.260000	1,571,782.28	665,745.91	0.05
			Base 47.994299	906,036.37	83.260000	1,571,782.28	665,745.91	0.05
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	28,782.000	Local 36.921604	1,062,677.60	16.600000	477,781.20	-584,896.40	0.02
			Base 36.921604	1,062,677.60	16.600000	477,781.20	-584,896.40	0.02

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		13,182.000	Local 36.989747	487,598.85	93.240000	1,229,089.68	741,490.83	0.04
			Base 36.989747	487,598.85	93.240000	1,229,089.68	741,490.83	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		11,183.000	Local 30.355992	339,471.06	81.380000	910,072.54	570,601.48	0.03
			Base 30.355992	339,471.06	81.380000	910,072.54	570,601.48	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,685.000	Local 163.122151	1,090,471.58	222.880000	1,489,952.80	399,481.22	0.05
			Base 163.122151	1,090,471.58	222.880000	1,489,952.80	399,481.22	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		15,395.000	Local 42.863069	659,876.94	327.460000	5,041,246.70	4,381,369.76	0.16
			Base 42.863069	659,876.94	327.460000	5,041,246.70	4,381,369.76	0.16
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		6,937.000	Local 137.185592	951,656.45	255.290000	1,770,946.73	819,290.28	0.06
			Base 137.185592	951,656.45	255.290000	1,770,946.73	819,290.28	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01							
		20,712.000	Local 100.659691	2,084,863.51	107.590000	2,228,404.08	143,540.57	0.07
			Base 100.659691	2,084,863.51	107.590000	2,228,404.08	143,540.57	0.07
H1467J104	CHUBB LTD COMMON STOCK							
		27,418.000	Local 90.973399	2,494,308.66	270.820000	7,425,342.76	4,931,034.10	0.24
			Base 90.973399	2,494,308.66	270.820000	7,425,342.76	4,931,034.10	0.24
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		10,355.000	Local 61.358717	635,369.51	163.850000	1,696,666.75	1,061,297.24	0.06
			Base 61.358717	635,369.51	163.850000	1,696,666.75	1,061,297.24	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		20,891.000	Local 46.009372	961,181.80	149.700000	3,127,382.70	2,166,200.90	0.10
			Base 46.009372	961,181.80	149.700000	3,127,382.70	2,166,200.90	0.10
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		17,317.000	Local 60.514082	1,047,922.36	99.420000	1,721,656.14	673,733.78	0.06
			Base 60.514082	1,047,922.36	99.420000	1,721,656.14	673,733.78	0.06

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	17,439.000	Local	194.574886	3,393,191.44	272.100000	4,745,151.90	1,351,960.46	0.16
			Base	194.574886	3,393,191.44	272.100000	4,745,151.90	1,351,960.46	0.16
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	15,960.000	Local	80.682102	1,287,686.34	147.680000	2,356,972.80	1,069,286.46	0.08
			Base	80.682102	1,287,686.34	147.680000	2,356,972.80	1,069,286.46	0.08
US DOLLAR Total		22,072,978.000	Local		1,159,941,051.07		3,055,263,822.84	1,895,322,771.77	99.93
			Base		1,159,941,051.07		3,055,263,822.84	1,895,322,771.77	99.93
EQUITY Total		22,072,978.000	Base		1,159,941,051.07		3,055,263,822.84	1,895,322,771.77	99.93

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		24,234,038.810	Base	1,162,102,111.88		3,057,424,883.65	1,895,322,771.77	100.00

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		637,500.000	Local	1.000000	637,500.00	1.000000	637,500.00	0.02
			Base	1.000000	637,500.00	1.000000	637,500.00	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	637,500.000	Local	637,500.00		637,500.00	0.00	0.02
		Base	637,500.00		637,500.00	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	637,500.000	Base	637,500.00		637,500.00	0.00	0.02

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796Y45	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		65,000,000.000	Local	99.632833	64,761,341.67	99.632833	64,761,341.70	2.31
			Base	99.632833	64,761,341.67	99.632833	64,761,341.70	2.31

912797FS1	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.829300	24,957,325.00	99.829300	24,957,325.00	0.89
			Base	99.829300	24,957,325.00	99.829300	24,957,325.00	0.89

912797HE0	TREASURY BILL 10/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		35,000,000.000	Local	97.831044	34,240,865.55	97.837708	34,243,197.80	1.22
			Base	97.831044	34,240,865.55	97.837708	34,243,197.80	1.22

912797HP5	WI TREASUREY SEC. 11/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		90,000,000.000	Local	97.627227	87,864,504.18	97.435991	87,692,391.90	3.13
			Base	97.627227	87,864,504.18	97.435991	87,692,391.90	3.13

912797JU2	TREASURY BILL 08/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		75,000,000.000	Local	99.155816	74,366,862.36	99.137535	74,353,151.25	2.65
			Base	99.155816	74,366,862.36	99.137535	74,353,151.25	2.65

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797KR7	TREASURY BILL 07/24 0.00000				5.201000	30 Jul 2024		
	40,000,000.000	Local	99.147614	39,659,045.55	99.147614	39,659,045.60	0.05	1.41
		Base	99.147614	39,659,045.55	99.147614	39,659,045.60	0.05	1.41
912797KS5	TREASURY BILL 04/25 0.00000				4.927000	17 Apr 2025		
	90,000,000.000	Local	95.622074	86,059,866.67	95.609539	86,048,585.10	-11,281.57	3.07
		Base	95.622074	86,059,866.67	95.609539	86,048,585.10	-11,281.57	3.07
912797KT3	TREASURY BILL 10/24 0.00000				5.100500	10 Oct 2024		
	40,000,000.000	Local	98.143985	39,257,593.89	98.131590	39,252,636.00	-4,957.89	1.40
		Base	98.143985	39,257,593.89	98.131590	39,252,636.00	-4,957.89	1.40
912797LB1	TREASURY BILL 05/25 0.00000				4.863000	15 May 2025		
	25,000,000.000	Local	95.299100	23,824,775.00	95.256596	23,814,149.00	-10,626.00	0.85
		Base	95.299100	23,824,775.00	95.256596	23,814,149.00	-10,626.00	0.85
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	03 Jun 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.92
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.92
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	28 Jun 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.35
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.35
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	13 Jun 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.57
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.57
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	03 Jun 2024		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	10.70
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	10.70
985FHY004	NETBANKING UFJ REPO				5.310000	03 Jun 2024		
	175,397,497.170	Local	100.000000	175,397,497.17	100.000000	175,397,497.17	0.00	6.26
		Base	100.000000	175,397,497.17	100.000000	175,397,497.17	0.00	6.26
985FHY004	NETBANKING UFJ REPO				5.330000	13 Jun 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.57
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.57

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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

	1,560,397,497.170	Local		1,550,389,677.04		1,550,179,320.52	-210,356.52	55.30
		Base		1,550,389,677.04		1,550,179,320.52	-210,356.52	55.30

CASH EQUIVALENT Total

	1,560,397,497.170	Base		1,550,389,677.04		1,550,179,320.52	-210,356.52	55.30
--	-------------------	------	--	------------------	--	------------------	-------------	-------

EQUITY

US DOLLAR							Exchange Rate:	1.000000
------------------	--	--	--	--	--	--	----------------	----------

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	55,896,577.630	Local	1.000000	55,896,577.63	1.000000	55,896,577.63	0.00	1.99
		Base	1.000000	55,896,577.63	1.000000	55,896,577.63	0.00	1.99
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	108,323,913.510	Local	1.000000	108,323,913.51	1.000000	108,323,913.51	0.00	3.86
		Base	1.000000	108,323,913.51	1.000000	108,323,913.51	0.00	3.86

US DOLLAR Total

	164,220,491.140	Local		164,220,491.14		164,220,491.14	0.00	5.86
		Base		164,220,491.14		164,220,491.14	0.00	5.86

EQUITY Total

	164,220,491.140	Base		164,220,491.14		164,220,491.14	0.00	5.86
--	-----------------	------	--	----------------	--	----------------	------	------

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
------------------	--	--	--	--	--	--	----------------	----------

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	376,574.100	Local	102.212808	384,906.96	100.180913	377,255.37	-7,651.59	0.01
Original Face:	15,000,000.000	Base	102.212808	384,906.96	100.180913	377,255.37	-7,651.59	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				3.625000	20 Jul 2047		
	370,692.900	Local	100.315021	371,860.66	99.250517	367,914.62	-3,946.04	0.01
Original Face:	5,000,000.000	Base	100.315021	371,860.66	99.250517	367,914.62	-3,946.04	0.01

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

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		1,251,911.580	Local 99.914833	1,250,845.37	96.809655	1,211,971.28	-38,874.09	0.04
Original Face:		10,000,000.000	Base 99.914833	1,250,845.37	96.809655	1,211,971.28	-38,874.09	0.04
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		209,216.830	Local 104.155435	217,910.70	96.499080	201,892.32	-16,018.38	0.01
Original Face:		17,600,000.000	Base 104.155435	217,910.70	96.499080	201,892.32	-16,018.38	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		839,395.430	Local 104.110474	873,898.56	95.683860	803,165.95	-70,732.61	0.03
Original Face:		50,000,000.000	Base 104.110474	873,898.56	95.683860	803,165.95	-70,732.61	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.829920	20 Jun 2042		
		423,528.270	Local 100.047463	423,729.29	98.227640	416,021.82	-7,707.47	0.01
Original Face:		10,000,000.000	Base 100.047463	423,729.29	98.227640	416,021.82	-7,707.47	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		3,850,893.900	Local 101.865996	3,922,751.41	90.313010	3,477,858.19	-444,893.22	0.12
Original Face:		41,570,000.000	Base 101.865996	3,922,751.41	90.313010	3,477,858.19	-444,893.22	0.12
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.733770	16 Jun 2037		
		665,103.090	Local 100.133820	665,993.13	99.079190	658,978.75	-7,014.38	0.02
Original Face:		32,313,742.000	Base 100.133820	665,993.13	99.079190	658,978.75	-7,014.38	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		20,769.700	Local 99.820797	20,732.48	93.756570	19,472.96	-1,259.52	0.00
Original Face:		8,021,011.000	Base 99.820797	20,732.48	93.756570	19,472.96	-1,259.52	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		7,769.100	Local 99.717342	7,747.14	93.820060	7,288.97	-458.17	0.00
Original Face:		2,750,000.000	Base 99.717342	7,747.14	93.820060	7,288.97	-458.17	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		333,788.080	Local 104.848307	349,971.15	97.568570	325,672.26	-24,298.89	0.01
Original Face:		10,300,000.000	Base 104.848307	349,971.15	97.568570	325,672.26	-24,298.89	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		182,172.680	Local 104.184519	189,795.73	95.704250	174,347.00	-15,448.73	0.01
Original Face:		7,350,000.000	Base 104.184519	189,795.73	95.704250	174,347.00	-15,448.73	0.01

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
	13,012.640	Local	100.551464	13,084.40	99.052280	12,889.32		-195.08	0.00
Original Face:	5,000,000.000	Base	100.551464	13,084.40	99.052280	12,889.32		-195.08	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	324,873.760	Local	99.861472	324,423.72	95.020080	308,695.31		-15,728.41	0.01
Original Face:	10,815,142.000	Base	99.861472	324,423.72	95.020080	308,695.31		-15,728.41	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
	170,146.590	Local	101.795957	173,202.35	96.039230	163,407.47		-9,794.88	0.01
Original Face:	5,648,629.000	Base	101.795957	173,202.35	96.039230	163,407.47		-9,794.88	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					5.729920	20 Nov 2042		
	4,448,532.840	Local	100.000000	4,448,532.84	97.381360	4,332,041.78		-116,491.06	0.15
Original Face:	25,333,333.000	Base	100.000000	4,448,532.84	97.381360	4,332,041.78		-116,491.06	0.15
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					5.783770	16 Nov 2041		
	1,154,832.600	Local	100.111830	1,156,124.05	98.433360	1,136,740.53		-19,383.52	0.04
Original Face:	10,000,000.000	Base	100.111830	1,156,124.05	98.433360	1,136,740.53		-19,383.52	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
	312,932.270	Local	103.491708	323,858.95	95.799660	299,788.05		-24,070.90	0.01
Original Face:	10,359,452.000	Base	103.491708	323,858.95	95.799660	299,788.05		-24,070.90	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					5.783770	16 Dec 2041		
	2,212,571.470	Local	100.112043	2,215,050.50	98.233860	2,173,494.36		-41,556.14	0.08
Original Face:	12,911,372.000	Base	100.112043	2,215,050.50	98.233860	2,173,494.36		-41,556.14	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	1,206,903.700	Local	96.023402	1,158,909.99	88.825970	1,072,043.92		-86,866.07	0.04
Original Face:	10,000,000.000	Base	96.023402	1,158,909.99	88.825970	1,072,043.92		-86,866.07	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
	119,982.870	Local	100.756066	120,890.02	99.198340	119,021.02		-1,869.00	0.00
Original Face:	25,000,000.000	Base	100.756066	120,890.02	99.198340	119,021.02		-1,869.00	0.00
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
	1,024,490.400	Local	100.137202	1,025,896.02	89.185870	913,700.68		-112,195.34	0.03
Original Face:	10,000,000.000	Base	100.137202	1,025,896.02	89.185870	913,700.68		-112,195.34	0.03

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,024,490.400	Local 100.657128	1,031,222.61	90.332820	925,451.07	-105,771.54	0.03
Original Face:		10,000,000.000	Base 100.657128	1,031,222.61	90.332820	925,451.07	-105,771.54	0.03
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		968,223.260	Local 101.418913	981,961.51	89.811190	869,572.83	-112,388.68	0.03
Original Face:		18,249,312.000	Base 101.418913	981,961.51	89.811190	869,572.83	-112,388.68	0.03
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,116,040.960	Local 99.999998	1,116,040.94	82.723200	923,224.80	-192,816.14	0.03
Original Face:		10,000,000.000	Base 99.999998	1,116,040.94	82.723200	923,224.80	-192,816.14	0.03
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,116,040.960	Local 101.285715	1,130,390.07	84.538750	943,487.08	-186,902.99	0.03
Original Face:		10,000,000.000	Base 101.285715	1,130,390.07	84.538750	943,487.08	-186,902.99	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		1,160,642.900	Local 101.402283	1,176,918.40	89.721580	1,041,347.15	-135,571.25	0.04
Original Face:		10,000,000.000	Base 101.402283	1,176,918.40	89.721580	1,041,347.15	-135,571.25	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,649,864.100	Local 95.141024	2,521,107.84	81.482930	2,159,186.91	-361,920.93	0.08
Original Face:		10,000,000.000	Base 95.141024	2,521,107.84	81.482930	2,159,186.91	-361,920.93	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		3,045,588.300	Local 99.459005	3,029,111.83	86.779040	2,642,932.29	-386,179.54	0.09
Original Face:		15,000,000.000	Base 99.459005	3,029,111.83	86.779040	2,642,932.29	-386,179.54	0.09
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		47,038.930	Local 101.127322	47,569.21	94.455940	44,431.06	-3,138.15	0.00
Original Face:		1,000,000.000	Base 101.127322	47,569.21	94.455940	44,431.06	-3,138.15	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		361,779.200	Local 100.636877	364,083.29	86.026260	311,225.12	-52,858.17	0.01
Original Face:		2,000,000.000	Base 100.636877	364,083.29	86.026260	311,225.12	-52,858.17	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		29,044.690	Local 100.705947	29,249.73	95.976110	27,875.96	-1,373.77	0.00
Original Face:		1,000,000.000	Base 100.705947	29,249.73	95.976110	27,875.96	-1,373.77	0.00

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		178,702.350	Local 100.897660	180,306.49	86.170740	153,989.14	-26,317.35	0.01
Original Face:		5,000,000.000	Base 100.897660	180,306.49	86.170740	153,989.14	-26,317.35	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		500,785.500	Local 97.986859	490,703.98	89.418870	447,796.74	-42,907.24	0.02
Original Face:		5,000,000.000	Base 97.986859	490,703.98	89.418870	447,796.74	-42,907.24	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,012,622.610	Local 100.690881	1,019,618.63	83.825680	848,837.79	-170,780.84	0.03
Original Face:		20,000,000.000	Base 100.690881	1,019,618.63	83.825680	848,837.79	-170,780.84	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		481,218.550	Local 100.190589	482,135.70	82.970810	399,270.93	-82,864.77	0.01
Original Face:		10,000,000.000	Base 100.190589	482,135.70	82.970810	399,270.93	-82,864.77	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,394,615.360	Local 96.322968	1,343,334.90	82.651360	1,152,668.56	-190,666.34	0.04
Original Face:		4,000,000.000	Base 96.322968	1,343,334.90	82.651360	1,152,668.56	-190,666.34	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		1,923,942.250	Local 96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10	0.06
Original Face:		5,000,000.000	Base 96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		111,591.000	Local 99.915853	111,497.10	97.459710	108,756.26	-2,740.84	0.00
Original Face:		10,000,000.000	Base 99.915853	111,497.10	97.459710	108,756.26	-2,740.84	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		685,695.250	Local 100.077034	686,223.47	97.729100	670,123.80	-16,099.67	0.02
Original Face:		5,000,000.000	Base 100.077034	686,223.47	97.729100	670,123.80	-16,099.67	0.02
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		287,174.250	Local 100.000000	287,174.25	91.931300	264,003.02	-23,171.23	0.01
Original Face:		10,000,000.000	Base 100.000000	287,174.25	91.931300	264,003.02	-23,171.23	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.455280	20 Jun 2036		
		4,251,614.990	Local 103.571746	4,403,471.86	89.190280	3,792,027.31	-611,444.55	0.14
Original Face:		8,000,000.000	Base 103.571746	4,403,471.86	89.190280	3,792,027.31	-611,444.55	0.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					5.500000	15 Mar 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.54	
Original Face:	25,000,000.000	Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.54	
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					5.500000	20 Jan 2027		
	6,874,999.800	Local	100.000000	6,874,999.81	100.000000	6,874,999.81	0.00	0.25	
Original Face:	15,000,000.000	Base	100.000000	6,874,999.81	100.000000	6,874,999.81	0.00	0.25	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					5.500000	15 Sep 2026		
	833,333.340	Local	100.000000	833,333.34	100.000000	833,333.34	0.00	0.03	
Original Face:	2,000,000.000	Base	100.000000	833,333.34	100.000000	833,333.34	0.00	0.03	
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	3,000,000.000	Local	99.987896	2,999,636.87	98.234026	2,947,020.78	-52,616.09	0.11	
		Base	99.987896	2,999,636.87	98.234026	2,947,020.78	-52,616.09	0.11	
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
	410,942.470	Local	102.863608	422,710.25	97.727800	401,605.04	-21,105.21	0.01	
Original Face:	28,600,000.000	Base	102.863608	422,710.25	97.727800	401,605.04	-21,105.21	0.01	
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					9.575000	25 Jan 2025		
	9,760.580	Local	97.924099	9,557.96	98.923187	9,655.48	97.52	0.00	
Original Face:	10,243,765.000	Base	97.924099	9,557.96	98.923187	9,655.48	97.52	0.00	
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.885000	25 Jan 2029		
	600,692.840	Local	105.278397	632,399.79	102.440159	615,350.70	-17,049.09	0.02	
Original Face:	5,000,000.000	Base	105.278397	632,399.79	102.440159	615,350.70	-17,049.09	0.02	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	2,000,000.000	Local	99.379645	1,987,592.90	99.155754	1,983,115.08	-4,477.82	0.07	
		Base	99.379645	1,987,592.90	99.155754	1,983,115.08	-4,477.82	0.07	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	4,000,000.000	Local	96.021118	3,840,844.70	95.884724	3,835,388.96	-5,455.74	0.14	
		Base	96.021118	3,840,844.70	95.884724	3,835,388.96	-5,455.74	0.14	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local	102.426896	2,765,526.19	99.093390	2,675,521.53	-90,004.66	0.10	
		Base	102.426896	2,765,526.19	99.093390	2,675,521.53	-90,004.66	0.10	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027			
		3,000,000.000	Local	102.542212	3,076,266.36	97.117886	2,913,536.58	-162,729.78	0.10
			Base	102.542212	3,076,266.36	97.117886	2,913,536.58	-162,729.78	0.10
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		3,104,531.470	Local	102.632682	3,186,263.92	97.734399	3,034,195.17	-152,068.75	0.11
		Original Face: 3,400,000.000	Base	102.632682	3,186,263.92	97.734399	3,034,195.17	-152,068.75	0.11
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		7,000,000.000	Local	102.902557	7,203,178.99	96.251137	6,737,579.59	-465,599.40	0.24
			Base	102.902557	7,203,178.99	96.251137	6,737,579.59	-465,599.40	0.24
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025			
		25,000,000.000	Local	97.889093	24,472,273.16	97.017578	24,254,394.50	-217,878.66	0.87
			Base	97.889093	24,472,273.16	97.017578	24,254,394.50	-217,878.66	0.87
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025			
		20,000,000.000	Local	99.249850	19,849,970.08	95.248698	19,049,739.60	-800,230.48	0.68
			Base	99.249850	19,849,970.08	95.248698	19,049,739.60	-800,230.48	0.68
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025			
		15,000,000.000	Local	96.853423	14,528,013.40	94.562500	14,184,375.00	-343,638.40	0.51
			Base	96.853423	14,528,013.40	94.562500	14,184,375.00	-343,638.40	0.51
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025			
		10,000,000.000	Local	99.068638	9,906,863.75	94.191406	9,419,140.60	-487,723.15	0.34
			Base	99.068638	9,906,863.75	94.191406	9,419,140.60	-487,723.15	0.34
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	99.424833	19,884,966.62	92.609375	18,521,875.00	-1,363,091.62	0.66
			Base	99.424833	19,884,966.62	92.609375	18,521,875.00	-1,363,091.62	0.66
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024			
		10,000,000.000	Local	99.975773	9,997,577.31	97.982422	9,798,242.20	-199,335.11	0.35
			Base	99.975773	9,997,577.31	97.982422	9,798,242.20	-199,335.11	0.35
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025			
		25,000,000.000	Local	98.095139	24,523,784.73	97.491211	24,372,802.75	-150,981.98	0.87
			Base	98.095139	24,523,784.73	97.491211	24,372,802.75	-150,981.98	0.87

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CDZ1	US TREASURY N/B 02/25 1.5	20,000,000.000	Local	99.913288	19,982,657.58	97.391602	19,478,320.40	-504,337.18	0.69
			Base	99.913288	19,982,657.58	97.391602	19,478,320.40	-504,337.18	0.69
91282CED9	US TREASURY N/B 03/25 1.75	10,000,000.000	Local	99.801924	9,980,192.39	97.332481	9,733,248.10	-246,944.29	0.35
			Base	99.801924	9,980,192.39	97.332481	9,733,248.10	-246,944.29	0.35
91282CEH0	US TREASURY N/B 04/25 2.625	25,000,000.000	Local	98.697121	24,674,280.26	97.808594	24,452,148.50	-222,131.76	0.87
			Base	98.697121	24,674,280.26	97.808594	24,452,148.50	-222,131.76	0.87
91282CEQ0	US TREASURY N/B 05/25 2.75	90,000,000.000	Local	100.080904	90,072,813.48	97.732422	87,959,179.80	-2,113,633.68	3.14
			Base	100.080904	90,072,813.48	97.732422	87,959,179.80	-2,113,633.68	3.14
91282CEU1	US TREASURY N/B 06/25 2.875	25,000,000.000	Local	99.416272	24,854,068.10	97.687500	24,421,875.00	-432,193.10	0.87
			Base	99.416272	24,854,068.10	97.687500	24,421,875.00	-432,193.10	0.87
91282CEX5	US TREASURY N/B 06/24 3	50,000,000.000	Local	99.987836	49,993,918.13	99.820299	49,910,149.50	-83,768.63	1.78
			Base	99.987836	49,993,918.13	99.820299	49,910,149.50	-83,768.63	1.78
91282CFA4	US TREASURY N/B 07/24 3	225,000,000.000	Local	99.852398	224,667,895.47	99.605469	224,112,305.25	-555,590.22	7.99
			Base	99.852398	224,667,895.47	99.605469	224,112,305.25	-555,590.22	7.99
91282CFG1	US TREASURY N/B 08/24 3.25	70,000,000.000	Local	99.885679	69,919,975.23	99.461914	69,623,339.80	-296,635.43	2.48
			Base	99.885679	69,919,975.23	99.461914	69,623,339.80	-296,635.43	2.48
91282CFQ9	US TREASURY N/B 10/24 4.375	50,000,000.000	Local	99.970079	49,985,039.48	99.600586	49,800,293.00	-184,746.48	1.78
			Base	99.970079	49,985,039.48	99.600586	49,800,293.00	-184,746.48	1.78
91282CFX4	US TREASURY N/B 11/24 4.5	25,000,000.000	Local	100.125091	25,031,272.69	99.579102	24,894,775.50	-136,497.19	0.89
			Base	100.125091	25,031,272.69	99.579102	24,894,775.50	-136,497.19	0.89

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
	25,000,000.000	Local		99.966502	24,991,625.61	99.243164	24,810,791.00	-180,834.61	0.89
		Base		99.966502	24,991,625.61	99.243164	24,810,791.00	-180,834.61	0.89
91282CGN5	US TREASURY N/B 02/25 4.625					4.625000	28 Feb 2025		
	25,000,000.000	Local		100.437325	25,109,331.37	99.537109	24,884,277.25	-225,054.12	0.89
		Base		100.437325	25,109,331.37	99.537109	24,884,277.25	-225,054.12	0.89
91282CGU9	US TREASURY N/B 03/25 3.875					3.875000	31 Mar 2025		
	25,000,000.000	Local		99.862700	24,965,675.12	98.915039	24,728,759.75	-236,915.37	0.88
		Base		99.862700	24,965,675.12	98.915039	24,728,759.75	-236,915.37	0.88
91282CGX3	US TREASURY N/B 04/25 3.875					3.875000	30 Apr 2025		
	20,000,000.000	Local		99.806080	19,961,216.02	98.802734	19,760,546.80	-200,669.22	0.70
		Base		99.806080	19,961,216.02	98.802734	19,760,546.80	-200,669.22	0.70
91282CHL8	US TREASURY N/B 06/25 4.625					4.625000	30 Jun 2025		
	25,000,000.000	Local		99.517119	24,879,279.83	99.441406	24,860,351.50	-18,928.33	0.89
		Base		99.517119	24,879,279.83	99.441406	24,860,351.50	-18,928.33	0.89
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
	25,000,000.000	Local		99.689321	24,922,330.20	99.558594	24,889,648.50	-32,681.70	0.89
		Base		99.689321	24,922,330.20	99.558594	24,889,648.50	-32,681.70	0.89
91282CHV6	US TREASURY N/B 08/25 5					5.000000	31 Aug 2025		
	50,000,000.000	Local		99.873690	49,936,845.02	99.824219	49,912,109.50	-24,735.52	1.78
		Base		99.873690	49,936,845.02	99.824219	49,912,109.50	-24,735.52	1.78
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
	60,000,000.000	Local		99.842403	59,905,441.64	99.867188	59,920,312.80	14,871.16	2.14
		Base		99.842403	59,905,441.64	99.867188	59,920,312.80	14,871.16	2.14
91282CJC6	US TREASURY N/B 10/26 4.625					4.625000	15 Oct 2026		
	20,000,000.000	Local		99.126582	19,825,316.46	99.578125	19,915,625.00	90,308.54	0.71
		Base		99.126582	19,825,316.46	99.578125	19,915,625.00	90,308.54	0.71
91282CJS1	US TREASURY N/B 12/25 4.25					4.250000	31 Dec 2025		
	25,000,000.000	Local		99.880513	24,970,128.16	98.808594	24,702,148.50	-267,979.66	0.88
		Base		99.880513	24,970,128.16	98.808594	24,702,148.50	-267,979.66	0.88

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		1,105,401,071.110	Local	1,102,559,664.74		1,088,147,224.95	-14,412,439.79	38.82
Original Face:	593,465,758.000	Base		1,102,559,664.74		1,088,147,224.95	-14,412,439.79	38.82
FIXED INCOME Total								
		1,105,401,071.110	Base	1,102,559,664.74		1,088,147,224.95	-14,412,439.79	38.82
Original Face:	593,465,758.000							

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,830,656,559.420	Base	2,817,807,332.92		2,803,184,536.61	-14,622,796.31	100.00
Original Face:		593,465,758.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-291,250.010	Local	1.000000	-291,250.01	1.000000	-291,250.01	0.00	0.00
			Base	1.000000	-291,250.01	1.000000	-291,250.01	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-291,250.010	Local	-291,250.01		-291,250.01	0.00	0.00
		Base	-291,250.01		-291,250.01	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-291,250.010	Base	-291,250.01		-291,250.01	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2FU1	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.591250	24,897,812.50	99.591250	24,897,812.50	0.41
			Base	99.591250	24,897,812.50	99.591250	24,897,812.50	0.41

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	7.49
			Base	100.000000	450,000,000.00	100.000000	450,000,000.00	7.49

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	0.33
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.33

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.58
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.58

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		93,000,000.000	Local	100.000000	93,000,000.00	100.000000	93,000,000.00	1.55
			Base	100.000000	93,000,000.00	100.000000	93,000,000.00	1.55

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121AFU0	COCA COLA COMPANY	10,000,000.000	Local	99.602500	9,960,250.00	99.602500	9,960,250.00	0.00	0.17
			Base	99.602500	9,960,250.00	99.602500	9,960,250.00	0.00	0.17
19121AGB1	COCA COLA COMPANY	10,000,000.000	Local	99.416667	9,941,666.67	99.416667	9,941,666.70	0.03	0.17
			Base	99.416667	9,941,666.67	99.416667	9,941,666.70	0.03	0.17
19121AGH8	COCA COLA COMPANY 07/24 ZCP	15,000,000.000	Local	99.329167	14,899,375.00	99.329167	14,899,375.05	0.05	0.25
			Base	99.329167	14,899,375.00	99.329167	14,899,375.05	0.05	0.25
22599G006	CREDIT AGRICOLE REPO REPO	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.16
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.16
23102UF49	CUMMINS INC	20,000,000.000	Local	99.955000	19,991,000.00	99.955000	19,991,000.00	0.00	0.33
			Base	99.955000	19,991,000.00	99.955000	19,991,000.00	0.00	0.33
23102UGC0	CUMMINS INC	25,000,000.000	Local	99.385000	24,846,250.00	99.385000	24,846,250.00	0.00	0.41
			Base	99.385000	24,846,250.00	99.385000	24,846,250.00	0.00	0.41
24422LFJ7	JOHN DEERE CAPITAL C	20,000,000.000	Local	99.749250	19,949,850.00	99.749250	19,949,850.00	0.00	0.33
			Base	99.749250	19,949,850.00	99.749250	19,949,850.00	0.00	0.33
30601VGJ4	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.302833	9,930,283.33	99.302833	9,930,283.30	-0.03	0.17
			Base	99.302833	9,930,283.33	99.302833	9,930,283.30	-0.03	0.17
41282JG96	HARLEY DAVIDSON FND CP	15,000,000.000	Local	99.366667	14,905,000.00	99.366667	14,905,000.05	0.05	0.25
			Base	99.366667	14,905,000.00	99.366667	14,905,000.05	0.05	0.25
42786TF78	HERSHEY FOODS CORP	25,000,000.000	Local	99.911333	24,977,833.33	99.911333	24,977,833.25	-0.08	0.42
			Base	99.911333	24,977,833.33	99.911333	24,977,833.25	-0.08	0.42

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
45826CFR6	INTEL CORPORATION	25,000,000.000	Local	99.636667	24,909,166.67	99.636667	24,909,166.75	0.08	0.41
			Base	99.636667	24,909,166.67	99.636667	24,909,166.75	0.08	0.41
46514TZN1	ISRAEL ST 05/26 0	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
46651VED4	J.P. MORGAN SECURITIES	50,000,000.000	Local	100.000000	50,000,000.00	100.053980	50,026,990.00	26,990.00	0.83
			Base	100.000000	50,000,000.00	100.053980	50,026,990.00	26,990.00	0.83
46651VEY8	J.P. MORGAN SECURITIES	45,000,000.000	Local	100.000000	45,000,000.00	99.863519	44,938,583.55	-61,416.45	0.75
			Base	100.000000	45,000,000.00	99.863519	44,938,583.55	-61,416.45	0.75
47816FFE6	JOHNSON + JOHNSON	25,000,000.000	Local	99.814389	24,953,597.22	99.814389	24,953,597.25	0.03	0.42
			Base	99.814389	24,953,597.22	99.814389	24,953,597.25	0.03	0.42
48763UFC8	KELLANOVA 06/24 ZCP	25,000,000.000	Local	99.833778	24,958,444.44	99.833778	24,958,444.50	0.06	0.42
			Base	99.833778	24,958,444.44	99.833778	24,958,444.50	0.06	0.42
49271JFJ1	KEURIG DR PEPPER	25,000,000.000	Local	99.740750	24,935,187.50	99.740750	24,935,187.50	0.00	0.41
			Base	99.740750	24,935,187.50	99.740750	24,935,187.50	0.00	0.41
53245PF37	ELI LILLY + COMPANYY	25,000,000.000	Local	99.970556	24,992,638.89	99.970556	24,992,639.00	0.11	0.42
			Base	99.970556	24,992,638.89	99.970556	24,992,639.00	0.11	0.42
65339MF50	NEXTERA ENERGY CAP HLDGS INC	10,000,000.000	Local	99.938111	9,993,811.11	99.938111	9,993,811.11	0.00	0.17
			Base	99.938111	9,993,811.11	99.938111	9,993,811.11	0.00	0.17

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71344TGF3	PEPSICO INC				5.230000	15 Jul 2024			
		25,000,000.000	Local	99.360778	24,840,194.45	99.360778	24,840,194.50	0.05	0.41
			Base	99.360778	24,840,194.45	99.360778	24,840,194.50	0.05	0.41
76076FFB6	REPUBLIC SVCS INC 06/24 ZCP				5.390000	11 Jun 2024			
		25,000,000.000	Local	99.850278	24,962,569.44	99.850278	24,962,569.50	0.06	0.42
			Base	99.850278	24,962,569.44	99.850278	24,962,569.50	0.06	0.42
89116EHP1	TORONTO DOMIN HOLDING				5.300000	23 Aug 2024			
		25,000,000.000	Local	98.778056	24,694,513.89	98.750453	24,687,613.25	-6,900.64	0.41
			Base	98.778056	24,694,513.89	98.750453	24,687,613.25	-6,900.64	0.41
91058TFU5	UNITED HEALTHCARE CO				5.340000	28 Jun 2024			
		20,000,000.000	Local	99.599500	19,919,900.00	99.599500	19,919,900.00	0.00	0.33
			Base	99.599500	19,919,900.00	99.599500	19,919,900.00	0.00	0.33
912796Y45	TREASURY BILL 06/24 0.00000				4.980800	27 Jun 2024			
		40,000,000.000	Local	99.640276	39,856,110.22	99.640276	39,856,110.40	0.18	0.66
			Base	99.640276	39,856,110.22	99.640276	39,856,110.40	0.18	0.66
912797GB7	TREASURY BILL 07/24 0.00000				5.050000	11 Jul 2024			
		40,000,000.000	Local	99.438889	39,775,555.55	99.438889	39,775,555.60	0.05	0.66
			Base	99.438889	39,775,555.55	99.438889	39,775,555.60	0.05	0.66
912797GK7	TREASURY BILL 08/24 0.00000				5.051000	08 Aug 2024			
		40,000,000.000	Local	99.045922	39,618,368.89	99.036812	39,614,724.80	-3,644.09	0.66
			Base	99.045922	39,618,368.89	99.036812	39,614,724.80	-3,644.09	0.66
912797KL0	TREASURY BILL 09/24 0.00000				5.095500	19 Sep 2024			
		40,000,000.000	Local	98.443042	39,377,216.66	98.429675	39,371,870.00	-5,346.66	0.66
			Base	98.443042	39,377,216.66	98.429675	39,371,870.00	-5,346.66	0.66
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224				5.300000	03 Jun 2024			
		125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.08
			Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.08
92344LFD2	VERIZON COMMNTN INC				5.500000	13 Jun 2024			
		9,100,000.000	Local	99.816667	9,083,316.67	99.816667	9,083,316.70	0.03	0.15
			Base	99.816667	9,083,316.67	99.816667	9,083,316.70	0.03	0.15

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92344LFS9	VERIZON COMMNTN INC 06/24 ZCP				5.500000	26 Jun 2024			
		25,000,000.000	Local	99.618056	24,904,513.89	99.618056	24,904,514.00	0.11	0.41
			Base	99.618056	24,904,513.89	99.618056	24,904,514.00	0.11	0.41
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.350000	24 Jun 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.360000	28 Jun 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
93114EF36	WAL MART STORES INC				5.300000	03 Jun 2024			
		20,000,000.000	Local	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.33
			Base	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.33
94107MFC5	WASTE MANAGEMENT INC				5.510000	12 Jun 2024			
		25,000,000.000	Local	99.831639	24,957,909.72	99.831639	24,957,909.75	0.03	0.42
			Base	99.831639	24,957,909.72	99.831639	24,957,909.75	0.03	0.42
94107MGA8	WASTE MANAGEMENT INC				5.470000	10 Jul 2024			
		10,000,000.000	Local	99.407417	9,940,741.66	99.407417	9,940,741.70	0.04	0.17
			Base	99.407417	9,940,741.66	99.407417	9,940,741.70	0.04	0.17
979QHR003	SOUTH STREET REPO				5.370000	03 Jun 2024			
		65,811,894.630	Local	100.000000	65,811,894.63	100.000000	65,811,894.63	0.00	1.10
			Base	100.000000	65,811,894.63	100.000000	65,811,894.63	0.00	1.10
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				5.480000	01 Jun 2024			
		92,543.160	Local	100.000000	92,543.16	100.000000	92,543.16	0.00	0.00
			Base	100.000000	92,543.16	100.000000	92,543.16	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				5.310000	03 Jun 2024			
		306,197,464.200	Local	100.000000	306,197,464.20	100.000000	306,197,464.20	0.00	5.10
			Base	100.000000	306,197,464.20	100.000000	306,197,464.20	0.00	5.10
985FHY004	MITSUBISHI UFJ REPO				5.330000	13 Jun 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.83
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.83

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
	2,200,701,901.990	Local		2,197,569,090.80		2,197,518,773.90	-50,316.90	36.57
		Base		2,197,569,090.80		2,197,518,773.90	-50,316.90	36.57
CASH EQUIVALENT Total								
	2,200,701,901.990	Base		2,197,569,090.80		2,197,518,773.90	-50,316.90	36.57
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	76,294,393.880	Local	1.000000	76,294,393.88	1.000000	76,294,393.88	0.00	1.27
		Base	1.000000	76,294,393.88	1.000000	76,294,393.88	0.00	1.27
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	146,093,222.290	Local	1.000000	146,093,222.29	1.000000	146,093,222.29	0.00	2.43
		Base	1.000000	146,093,222.29	1.000000	146,093,222.29	0.00	2.43
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	22,520,310.660	Local	1.000000	22,520,310.66	1.000000	22,520,310.66	0.00	0.37
		Base	1.000000	22,520,310.66	1.000000	22,520,310.66	0.00	0.37
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	109,273,259.770	Local	1.000000	109,273,259.77	1.000000	109,273,259.77	0.00	1.82
		Base	1.000000	109,273,259.77	1.000000	109,273,259.77	0.00	1.82
US DOLLAR Total								
	354,181,186.600	Local		354,181,186.60		354,181,186.60	0.00	5.89
		Base		354,181,186.60		354,181,186.60	0.00	5.89
EQUITY Total								
	354,181,186.600	Base		354,181,186.60		354,181,186.60	0.00	5.89

FIXED INCOME

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							Exchange Rate:	1.000000
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45				5.450000	15 May 2029		
	7,000,000.000	Local	99.971140	6,997,979.79	99.802927	6,986,204.89	-11,774.90	0.12
		Base	99.971140	6,997,979.79	99.802927	6,986,204.89	-11,774.90	0.12
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.939522	6,995,766.52	93.567083	6,549,695.81	-446,070.71	0.11
		Base	99.939522	6,995,766.52	93.567083	6,549,695.81	-446,070.71	0.11
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.952485	3,998,099.39	99.830469	3,993,218.76	-4,880.63	0.07
		Base	99.952485	3,998,099.39	99.830469	3,993,218.76	-4,880.63	0.07
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.877789	6,991,445.21	95.627633	6,693,934.31	-297,510.90	0.11
		Base	99.877789	6,991,445.21	95.627633	6,693,934.31	-297,510.90	0.11
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	20,000,000.000	Local	99.996899	19,999,379.81	99.312054	19,862,410.80	-136,969.01	0.33
		Base	99.996899	19,999,379.81	99.312054	19,862,410.80	-136,969.01	0.33
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.933781	2,998,013.42	93.707563	2,811,226.89	-186,786.53	0.05
		Base	99.933781	2,998,013.42	93.707563	2,811,226.89	-186,786.53	0.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.989602	9,998,960.15	99.750991	9,975,099.10	-23,861.05	0.17
		Base	99.989602	9,998,960.15	99.750991	9,975,099.10	-23,861.05	0.17
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.260000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.469823	2,009,396.46	9,396.46	0.03
		Base	100.000000	2,000,000.00	100.469823	2,009,396.46	9,396.46	0.03
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	10,000,000.000	Local	99.959637	9,995,963.68	98.289365	9,828,936.50	-167,027.18	0.16
		Base	99.959637	9,995,963.68	98.289365	9,828,936.50	-167,027.18	0.16
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	99.846289	19,969,257.80	-30,742.20	0.33

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	20,000,000.00	99.846289	19,969,257.80	-30,742.20	0.33
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	99.339348	2,980,180.44	-19,819.56	0.05
		Base	100.000000	3,000,000.00	99.339348	2,980,180.44	-19,819.56	0.05
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR				5.645000	23 Apr 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.307579	10,030,757.90	30,757.90	0.17
		Base	100.000000	10,000,000.00	100.307579	10,030,757.90	30,757.90	0.17
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026		
	21,525,000.000	Local	97.993045	21,093,002.99	97.874390	21,067,462.45	-25,540.54	0.35
Original Face:	21,525,000.000	Base	97.993045	21,093,002.99	97.874390	21,067,462.45	-25,540.54	0.35
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	6,000,000.000	Local	99.997622	5,999,857.32	99.367600	5,962,056.00	-37,801.32	0.10
Original Face:	6,000,000.000	Base	99.997622	5,999,857.32	99.367600	5,962,056.00	-37,801.32	0.10
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	8,000,000.000	Local	99.995666	7,999,653.31	99.143519	7,931,481.52	-68,171.79	0.13
		Base	99.995666	7,999,653.31	99.143519	7,931,481.52	-68,171.79	0.13
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	15,000,000.000	Local	99.983507	14,997,526.11	97.561249	14,634,187.35	-363,338.76	0.24
		Base	99.983507	14,997,526.11	97.561249	14,634,187.35	-363,338.76	0.24
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.250000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.789719	15,118,457.85	118,457.85	0.25
		Base	100.000000	15,000,000.00	100.789719	15,118,457.85	118,457.85	0.25
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
	15,000,000.000	Local	99.936557	14,990,483.59	100.553943	15,083,091.45	92,607.86	0.25
		Base	99.936557	14,990,483.59	100.553943	15,083,091.45	92,607.86	0.25
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.755993	2,992,679.78	91.372630	2,741,178.90	-251,500.88	0.05
		Base	99.755993	2,992,679.78	91.372630	2,741,178.90	-251,500.88	0.05
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.763254	9,976,325.44	99.520413	9,952,041.30	-24,284.14	0.17

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.763254	9,976,325.44	99.520413	9,952,041.30	-24,284.14	0.17
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
		9,046,000.000 Local	98.790707	8,936,607.40	98.413230	8,902,460.79	-34,146.61	0.15
		Base	98.790707	8,936,607.40	98.413230	8,902,460.79	-34,146.61	0.15
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026		
		13,000,000.000 Local	100.000000	13,000,000.00	99.940181	12,992,223.53	-7,776.47	0.22
		Base	100.000000	13,000,000.00	99.940181	12,992,223.53	-7,776.47	0.22
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
		3,000,000.000 Local	99.865377	2,995,961.32	99.649655	2,989,489.65	-6,471.67	0.05
		Base	99.865377	2,995,961.32	99.649655	2,989,489.65	-6,471.67	0.05
037833DF4	APPLE INC SR UNSECURED 01/25 2.75				2.750000	13 Jan 2025		
		20,000,000.000 Local	98.671246	19,734,249.15	98.459907	19,691,981.40	-42,267.75	0.33
		Base	98.671246	19,734,249.15	98.459907	19,691,981.40	-42,267.75	0.33
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
		10,000,000.000 Local	99.942486	9,994,248.62	94.698988	9,469,898.80	-524,349.82	0.16
		Base	99.942486	9,994,248.62	94.698988	9,469,898.80	-524,349.82	0.16
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
		5,000,000.000 Local	99.923973	4,996,198.65	93.026358	4,651,317.90	-344,880.75	0.08
		Base	99.923973	4,996,198.65	93.026358	4,651,317.90	-344,880.75	0.08
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
		12,000,000.000 Local	100.000000	12,000,000.00	99.318848	11,918,261.76	-81,738.24	0.20
		Base	100.000000	12,000,000.00	99.318848	11,918,261.76	-81,738.24	0.20
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025		
		5,000,000.000 Local	101.655977	5,082,798.87	97.744155	4,887,207.75	-195,591.12	0.08
		Base	101.655977	5,082,798.87	97.744155	4,887,207.75	-195,591.12	0.08
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
		12,000,000.000 Local	99.926217	11,991,146.00	97.403998	11,688,479.76	-302,666.24	0.19
		Base	99.926217	11,991,146.00	97.403998	11,688,479.76	-302,666.24	0.19
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026		
		7,000,000.000 Local	99.911469	6,993,802.84	99.359079	6,955,135.53	-38,667.31	0.12

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.911469	6,993,802.84	99.359079	6,955,135.53	-38,667.31	0.12
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25				6.250000	01 Nov 2028		
	5,000,000.000	Local	99.914946	4,995,747.30	103.709321	5,185,466.05	189,718.75	0.09
		Base	99.914946	4,995,747.30	103.709321	5,185,466.05	189,718.75	0.09
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025		
	5,000,000.000	Local	99.905263	4,995,263.15	92.059325	4,602,966.25	-392,296.90	0.08
		Base	99.905263	4,995,263.15	92.059325	4,602,966.25	-392,296.90	0.08
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026		
	5,371,000.000	Local	98.786750	5,305,836.33	91.667726	4,923,473.56	-382,362.77	0.08
		Base	98.786750	5,305,836.33	91.667726	4,923,473.56	-382,362.77	0.08
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75				0.750000	26 Sep 2024		
	15,000,000.000	Local	99.977148	14,996,572.26	98.271547	14,740,732.05	-255,840.21	0.25
		Base	99.977148	14,996,572.26	98.271547	14,740,732.05	-255,840.21	0.25
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	16,000,000.000	Local	100.000000	16,000,000.00	98.794253	15,807,080.48	-192,919.52	0.26
		Base	100.000000	16,000,000.00	98.794253	15,807,080.48	-192,919.52	0.26
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025		
	25,000,000.000	Local	99.934913	24,983,728.36	97.413455	24,353,363.75	-630,364.61	0.41
		Base	99.934913	24,983,728.36	97.413455	24,353,363.75	-630,364.61	0.41
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027		
	20,000,000.000	Local	99.903913	19,980,782.54	98.358556	19,671,711.20	-309,071.34	0.33
		Base	99.903913	19,980,782.54	98.358556	19,671,711.20	-309,071.34	0.33
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR				4.150000	01 Sep 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	98.649831	19,729,966.20	-270,033.80	0.33
		Base	100.000000	20,000,000.00	98.649831	19,729,966.20	-270,033.80	0.33
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.082522	10,008,252.20	8,252.20	0.17
		Base	100.000000	10,000,000.00	100.082522	10,008,252.20	8,252.20	0.17
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35				6.350000	28 Oct 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	99.699708	19,939,941.60	-60,058.40	0.33

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	20,000,000.00	99.699708	19,939,941.60	-60,058.40	0.33
06051GFP9	BANK OF AMERICA CORP SUBORDINATED 04/25 3.95				3.950000	21 Apr 2025		
	10,000,000.000	Local	98.464454	9,846,445.44	98.473245	9,847,324.50	879.06	0.16
		Base	98.464454	9,846,445.44	98.473245	9,847,324.50	879.06	0.16
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	98.956204	19,791,240.80	-208,759.20	0.33
		Base	100.000000	20,000,000.00	98.956204	19,791,240.80	-208,759.20	0.33
06055JAX7	BANK OF AMERICA CORP SR UNSECURED 05/28 5.4				5.400000	04 May 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	98.140152	9,814,015.20	-185,984.80	0.16
		Base	100.000000	10,000,000.00	98.140152	9,814,015.20	-185,984.80	0.16
06055JBR9	BANK OF AMERICA CORP SR UNSECURED 07/28 6				6.000000	21 Jul 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.943034	9,994,303.40	-5,696.60	0.17
		Base	100.000000	10,000,000.00	99.943034	9,994,303.40	-5,696.60	0.17
06055JDV8	BANK OF AMERICA CORP SR UNSECURED 03/27 5.5				5.500000	25 Mar 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	99.315638	14,897,345.70	-102,654.30	0.25
		Base	100.000000	15,000,000.00	99.315638	14,897,345.70	-102,654.30	0.25
06055JEQ8	BANK OF AMERICA CORP SR UNSECURED 12/25 5.55				5.550000	03 Dec 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.999000	9,999,900.00	-100.00	0.17
		Base	100.000000	10,000,000.00	99.999000	9,999,900.00	-100.00	0.17
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.14
		Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.14
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				6.000000	13 Feb 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.08
		Base	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.08
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.250000	30 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	94.218936	9,421,893.60	-578,106.40	0.16
		Base	100.000000	10,000,000.00	94.218936	9,421,893.60	-578,106.40	0.16
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	91.014756	18,202,951.20	-1,797,048.80	0.30

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

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	20,000,000.00	91.014756	18,202,951.20	-1,797,048.80	0.30
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027		
	16,000,000.000	Local	100.000000	16,000,000.00	94.319875	15,091,180.00	-908,820.00	0.25
		Base	100.000000	16,000,000.00	94.319875	15,091,180.00	-908,820.00	0.25
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	9,000,000.000	Local	99.990728	8,999,165.50	99.590873	8,963,178.57	-35,986.93	0.15
		Base	99.990728	8,999,165.50	99.590873	8,963,178.57	-35,986.93	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.969964	13,995,794.89	98.388707	13,774,418.98	-221,375.91	0.23
		Base	99.969964	13,995,794.89	98.388707	13,774,418.98	-221,375.91	0.23
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.996998	9,999,699.78	100.068915	10,006,891.50	7,191.72	0.17
		Base	99.996998	9,999,699.78	100.068915	10,006,891.50	7,191.72	0.17
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.677122	19,535,424.40	-464,575.60	0.33
		Base	100.000000	20,000,000.00	97.677122	19,535,424.40	-464,575.60	0.33
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	98.789228	19,757,845.60	-242,154.40	0.33
		Base	100.000000	20,000,000.00	98.789228	19,757,845.60	-242,154.40	0.33
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.645081	11,957,409.72	-42,590.28	0.20
		Base	100.000000	12,000,000.00	99.645081	11,957,409.72	-42,590.28	0.20
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	7,000,000.000	Local	99.986111	6,999,027.78	98.640433	6,904,830.31	-94,197.47	0.11
		Base	99.986111	6,999,027.78	98.640433	6,904,830.31	-94,197.47	0.11
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026		
	7,000,000.000	Local	99.928647	6,995,005.30	92.836468	6,498,552.76	-496,452.54	0.11
		Base	99.928647	6,995,005.30	92.836468	6,498,552.76	-496,452.54	0.11
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.950000	25 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.329319	10,032,931.90	32,931.90	0.17

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	10,000,000.00	100.329319	10,032,931.90	32,931.90	0.17
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.932627	14,989,894.05	-10,105.95	0.25
		Base	100.000000	15,000,000.00	99.932627	14,989,894.05	-10,105.95	0.25
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.790000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.124680	15,018,702.00	18,702.00	0.25
		Base	100.000000	15,000,000.00	100.124680	15,018,702.00	18,702.00	0.25
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	5,000,000.000	Local	99.986207	4,999,310.37	97.505149	4,875,257.45	-124,052.92	0.08
		Base	99.986207	4,999,310.37	97.505149	4,875,257.45	-124,052.92	0.08
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026		
	10,000,000.000	Local	99.949508	9,994,950.83	98.865650	9,886,565.00	-108,385.83	0.16
		Base	99.949508	9,994,950.83	98.865650	9,886,565.00	-108,385.83	0.16
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.946468	14,991,970.20	-8,029.80	0.25
		Base	100.000000	15,000,000.00	99.946468	14,991,970.20	-8,029.80	0.25
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322				1.322000	29 Nov 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	97.844227	24,461,056.75	-538,943.25	0.41
		Base	100.000000	25,000,000.00	97.844227	24,461,056.75	-538,943.25	0.41
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	2,000,000.000	Local	99.982507	1,999,650.13	98.210164	1,964,203.28	-35,446.85	0.03
		Base	99.982507	1,999,650.13	98.210164	1,964,203.28	-35,446.85	0.03
097023DJ1	BOEING CO SR UNSECURED 144A 05/29 6.298				6.298000	01 May 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	100.675252	3,020,257.56	20,257.56	0.05
		Base	100.000000	3,000,000.00	100.675252	3,020,257.56	20,257.56	0.05
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026		
	7,000,000.000	Local	99.954901	6,996,843.08	99.559152	6,969,140.64	-27,702.44	0.12
		Base	99.954901	6,996,843.08	99.559152	6,969,140.64	-27,702.44	0.12
12189LAT8	BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4				3.400000	01 Sep 2024		
	20,000,000.000	Local	99.436348	19,887,269.51	99.444433	19,888,886.60	1,617.09	0.33

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.436348	19,887,269.51	99.444433	19,888,886.60	1,617.09	0.33
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.978858	1,999,577.16	99.345344	1,986,906.88	-12,670.28	0.03
		Base	99.978858	1,999,577.16	99.345344	1,986,906.88	-12,670.28	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026		
	12,000,000.000	Local	99.798811	11,975,857.36	99.017678	11,882,121.36	-93,736.00	0.20
		Base	99.798811	11,975,857.36	99.017678	11,882,121.36	-93,736.00	0.20
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027		
	14,179,181.060	Local	99.998064	14,178,906.54	100.079380	14,190,436.49	11,529.95	0.24
Original Face:	15,000,000.000	Base	99.998064	14,178,906.54	100.079380	14,190,436.49	11,529.95	0.24
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	91.650000	4,582,500.00	-417,500.00	0.08
		Base	100.000000	5,000,000.00	91.650000	4,582,500.00	-417,500.00	0.08
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	93.086934	13,963,040.10	-1,036,959.90	0.23
		Base	100.000000	15,000,000.00	93.086934	13,963,040.10	-1,036,959.90	0.23
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	91.983821	9,198,382.10	-801,617.90	0.15
		Base	100.000000	10,000,000.00	91.983821	9,198,382.10	-801,617.90	0.15
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				2.000000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.558757	9,655,875.70	-344,124.30	0.16
		Base	100.000000	10,000,000.00	96.558757	9,655,875.70	-344,124.30	0.16
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	90.915314	9,091,531.40	-908,468.60	0.15
		Base	100.000000	10,000,000.00	90.915314	9,091,531.40	-908,468.60	0.15
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.955000	09 May 2025		
	40,000,000.000	Local	100.000000	40,000,000.00	99.188650	39,675,460.00	-324,540.00	0.66

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	40,000,000.00	99.188650	39,675,460.00	-324,540.00	0.66
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35				4.350000	28 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.702580	19,740,516.00	-259,484.00	0.33
		Base	100.000000	20,000,000.00	98.702580	19,740,516.00	-259,484.00	0.33
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR				5.085000	06 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.568280	9,956,828.00	-43,172.00	0.17
		Base	100.000000	10,000,000.00	99.568280	9,956,828.00	-43,172.00	0.17
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025		
	2,000,000.000	Local	99.914101	1,998,282.02	98.369665	1,967,393.30	-30,888.72	0.03
		Base	99.914101	1,998,282.02	98.369665	1,967,393.30	-30,888.72	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025		
	3,000,000.000	Local	99.958582	2,998,757.45	99.521270	2,985,638.10	-13,119.35	0.05
		Base	99.958582	2,998,757.45	99.521270	2,985,638.10	-13,119.35	0.05
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026		
	8,000,000.000	Local	99.867283	7,989,382.66	98.638009	7,891,040.72	-98,341.94	0.13
		Base	99.867283	7,989,382.66	98.638009	7,891,040.72	-98,341.94	0.13
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	10,000,000.000	Local	99.987073	9,998,707.29	98.642985	9,864,298.50	-134,408.79	0.16
		Base	99.987073	9,998,707.29	98.642985	9,864,298.50	-134,408.79	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	10,000,000.000	Local	99.958454	9,995,845.39	98.237758	9,823,775.80	-172,069.59	0.16
		Base	99.958454	9,995,845.39	98.237758	9,823,775.80	-172,069.59	0.16
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026		
	10,000,000.000	Local	99.986264	9,998,626.36	99.445859	9,944,585.90	-54,040.46	0.17
		Base	99.986264	9,998,626.36	99.445859	9,944,585.90	-54,040.46	0.17
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
	7,500,000.000	Local	99.992599	7,499,444.92	98.196030	7,364,702.25	-134,742.67	0.12
Original Face:	7,500,000.000	Base	99.992599	7,499,444.92	98.196030	7,364,702.25	-134,742.67	0.12
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				4.055000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	96.141578	9,614,157.80	-385,842.20	0.16

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	10,000,000.00	96.141578	9,614,157.80	-385,842.20	0.16
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.750000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.023468	9,802,346.80	-197,653.20	0.16
		Base	100.000000	10,000,000.00	98.023468	9,802,346.80	-197,653.20	0.16
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	95.272549	4,763,627.45	-236,372.55	0.08
		Base	100.000000	5,000,000.00	95.272549	4,763,627.45	-236,372.55	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.500000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.007615	9,600,761.50	-399,238.50	0.16
		Base	100.000000	10,000,000.00	96.007615	9,600,761.50	-399,238.50	0.16
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.150000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	92.174045	13,826,106.75	-1,173,893.25	0.23
		Base	100.000000	15,000,000.00	92.174045	13,826,106.75	-1,173,893.25	0.23
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	91.396305	4,569,815.25	-430,184.75	0.08
		Base	100.000000	5,000,000.00	91.396305	4,569,815.25	-430,184.75	0.08
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.250000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	93.750665	14,062,599.75	-937,400.25	0.23
		Base	100.000000	15,000,000.00	93.750665	14,062,599.75	-937,400.25	0.23
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45				5.450000	21 Oct 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.446326	9,944,632.60	-55,367.40	0.17
		Base	100.000000	10,000,000.00	99.446326	9,944,632.60	-55,367.40	0.17
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.702000	21 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.806544	19,961,308.80	-38,691.20	0.33
		Base	100.000000	20,000,000.00	99.806544	19,961,308.80	-38,691.20	0.33
17331HH90	CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5				5.500000	04 Apr 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.383479	9,938,347.90	-61,652.10	0.17
		Base	100.000000	10,000,000.00	99.383479	9,938,347.90	-61,652.10	0.17
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025		
	8,202,602.000	Local	100.000000	8,202,602.00	99.994370	8,202,140.19	-461.81	0.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	15,000,000.000	Base	100.000000	8,202,602.00	99.994370	8,202,140.19	-461.81	0.14	
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027			
	3,000,000.000	Local	99.992079	2,999,762.37	99.925840	2,997,775.20	-1,987.17	0.05	
Original Face:	3,000,000.000	Base	99.992079	2,999,762.37	99.925840	2,997,775.20	-1,987.17	0.05	
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
	10,000,000.000	Local	100.162495	10,016,249.48	99.078449	9,907,844.90	-108,404.58	0.16	
		Base	100.162495	10,016,249.48	99.078449	9,907,844.90	-108,404.58	0.16	
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025			
	5,000,000.000	Local	99.962208	4,998,110.41	97.695171	4,884,758.55	-113,351.86	0.08	
		Base	99.962208	4,998,110.41	97.695171	4,884,758.55	-113,351.86	0.08	
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
	4,000,000.000	Local	99.901717	3,996,068.68	99.832678	3,993,307.12	-2,761.56	0.07	
		Base	99.901717	3,996,068.68	99.832678	3,993,307.12	-2,761.56	0.07	
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029			
	10,000,000.000	Local	99.896743	9,989,674.34	98.096201	9,809,620.10	-180,054.24	0.16	
		Base	99.896743	9,989,674.34	98.096201	9,809,620.10	-180,054.24	0.16	
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
	15,000,000.000	Local	99.995235	14,999,285.26	99.686307	14,952,946.05	-46,339.21	0.25	
		Base	99.995235	14,999,285.26	99.686307	14,952,946.05	-46,339.21	0.25	
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029			
	2,000,000.000	Local	99.821417	1,996,428.33	99.723370	1,994,467.40	-1,960.93	0.03	
		Base	99.821417	1,996,428.33	99.723370	1,994,467.40	-1,960.93	0.03	
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
	10,000,000.000	Local	99.990351	9,999,035.05	97.527349	9,752,734.90	-246,300.15	0.16	
		Base	99.990351	9,999,035.05	97.527349	9,752,734.90	-246,300.15	0.16	
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95				4.950000	06 Jun 2025			
	7,000,000.000	Local	99.970860	6,997,960.23	99.626807	6,973,876.49	-24,083.74	0.12	
		Base	99.970860	6,997,960.23	99.626807	6,973,876.49	-24,083.74	0.12	
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
	10,000,000.000	Local	99.902924	9,990,292.42	98.793242	9,879,324.20	-110,968.22	0.16	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.902924	9,990,292.42	98.793242	9,879,324.20	-110,968.22	0.16
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
	7,000,000.000	Local	101.909458	7,133,662.06	98.349728	6,884,480.96	-249,181.10	0.11
		Base	101.909458	7,133,662.06	98.349728	6,884,480.96	-249,181.10	0.11
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027		
	7,000,000.000	Local	99.990403	6,999,328.20	98.993814	6,929,566.98	-69,761.22	0.12
		Base	99.990403	6,999,328.20	98.993814	6,929,566.98	-69,761.22	0.12
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	100.514196	2,010,283.91	97.345246	1,946,904.92	-63,378.99	0.03
		Base	100.514196	2,010,283.91	97.345246	1,946,904.92	-63,378.99	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.949595	4,997,479.73	92.661228	4,633,061.40	-364,418.33	0.08
		Base	99.949595	4,997,479.73	92.661228	4,633,061.40	-364,418.33	0.08
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	92.289770	9,228,977.00	-771,023.00	0.15
		Base	100.000000	10,000,000.00	92.289770	9,228,977.00	-771,023.00	0.15
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	91.508856	6,405,619.92	-594,380.08	0.11
		Base	100.000000	7,000,000.00	91.508856	6,405,619.92	-594,380.08	0.11
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.295889	9,629,588.90	-370,411.10	0.16
		Base	100.000000	10,000,000.00	96.295889	9,629,588.90	-370,411.10	0.16
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025		
	7,500,000.000	Local	100.000000	7,500,000.00	95.977345	7,198,300.88	-301,699.12	0.12
		Base	100.000000	7,500,000.00	95.977345	7,198,300.88	-301,699.12	0.12
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	97.612987	976,129.87	-23,870.13	0.02
		Base	100.000000	1,000,000.00	97.612987	976,129.87	-23,870.13	0.02
3130ASQS1	FEDERAL HOME LOAN BANK BONDS 10/24 4				4.000000	28 Oct 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.310620	4,965,531.00	-34,469.00	0.08

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	5,000,000.00	99.310620	4,965,531.00	-34,469.00	0.08
3130ASZG7	FEDERAL HOME LOAN BANK BONDS 09/24 4				4.000000	16 Sep 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	99.474215	19,894,843.00	-105,157.00	0.33
		Base	100.000000	20,000,000.00	99.474215	19,894,843.00	-105,157.00	0.33
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	16,985,000.000	Local	100.000000	16,985,000.00	99.402210	16,883,465.37	-101,534.63	0.28
		Base	100.000000	16,985,000.00	99.402210	16,883,465.37	-101,534.63	0.28
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.131106	5,006,555.30	99.587688	4,979,384.40	-27,170.90	0.08
		Base	100.131106	5,006,555.30	99.587688	4,979,384.40	-27,170.90	0.08
3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25				5.250000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.909447	9,990,944.70	-9,055.30	0.17
		Base	100.000000	10,000,000.00	99.909447	9,990,944.70	-9,055.30	0.17
3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3				5.300000	05 Feb 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.683541	9,968,354.10	-31,645.90	0.17
		Base	100.000000	10,000,000.00	99.683541	9,968,354.10	-31,645.90	0.17
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	99.960159	14,994,023.82	94.264046	14,139,606.90	-854,416.92	0.24
		Base	99.960159	14,994,023.82	94.264046	14,139,606.90	-854,416.92	0.24
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.632987	4,681,649.35	-318,350.65	0.08
		Base	100.000000	5,000,000.00	93.632987	4,681,649.35	-318,350.65	0.08
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.988896	4,999,444.82	96.080967	4,804,048.35	-195,396.47	0.08
		Base	99.988896	4,999,444.82	96.080967	4,804,048.35	-195,396.47	0.08
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	93.752592	9,375,259.20	-624,740.80	0.16
		Base	100.000000	10,000,000.00	93.752592	9,375,259.20	-624,740.80	0.16
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2				5.200000	03 Nov 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.706017	24,926,504.25	-73,495.75	0.41

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	25,000,000.00	99.706017	24,926,504.25	-73,495.75	0.41
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64				3.640000	05 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.823860	9,982,386.00	-17,614.00	0.17
		Base	100.000000	10,000,000.00	99.823860	9,982,386.00	-17,614.00	0.17
3133EPA88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.49				5.490000	06 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.037223	10,003,722.30	3,722.30	0.17
		Base	100.000000	10,000,000.00	100.037223	10,003,722.30	3,722.30	0.17
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028		
	10,000,000.000	Local	99.916727	9,991,672.74	99.732206	9,973,220.60	-18,452.14	0.17
		Base	99.916727	9,991,672.74	99.732206	9,973,220.60	-18,452.14	0.17
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.495000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.024961	5,001,248.05	1,248.05	0.08
		Base	100.000000	5,000,000.00	100.024961	5,001,248.05	1,248.05	0.08
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.944625	9,994,462.50	-5,537.50	0.17
		Base	100.000000	10,000,000.00	99.944625	9,994,462.50	-5,537.50	0.17
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	6,448,438.500	Local	101.852869	6,567,919.64	85.383587	5,505,908.10	-1,062,011.54	0.09
Original Face:	10,000,000.000	Base	101.852869	6,567,919.64	85.383587	5,505,908.10	-1,062,011.54	0.09
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.617286	9,561,728.60	-438,271.40	0.16
		Base	100.000000	10,000,000.00	95.617286	9,561,728.60	-438,271.40	0.16
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.619877	4,730,993.85	-269,006.15	0.08
		Base	100.000000	5,000,000.00	94.619877	4,730,993.85	-269,006.15	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.023196	4,701,159.80	-298,840.20	0.08
		Base	100.000000	5,000,000.00	94.023196	4,701,159.80	-298,840.20	0.08
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.755016	9,875,501.60	-124,498.40	0.16

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	10,000,000.00	98.755016	9,875,501.60	-124,498.40	0.16
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.681119	14,802,167.85	-197,832.15	0.25
		Base	100.000000	15,000,000.00	98.681119	14,802,167.85	-197,832.15	0.25
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.033824	19,806,764.80	-193,235.20	0.33
		Base	100.000000	20,000,000.00	99.033824	19,806,764.80	-193,235.20	0.33
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.832030	9,983,203.00	-16,797.00	0.17
		Base	100.000000	10,000,000.00	99.832030	9,983,203.00	-16,797.00	0.17
3134GYB27	FREDDIE MAC NOTES 01/28 5.35				5.350000	06 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.159677	19,831,935.40	-168,064.60	0.33
		Base	100.000000	20,000,000.00	99.159677	19,831,935.40	-168,064.60	0.33
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.898070	6,992,864.90	-7,135.10	0.12
		Base	100.000000	7,000,000.00	99.898070	6,992,864.90	-7,135.10	0.12
3134H1WD1	FREDDIE MAC NOTES 03/27 5.5				5.500000	04 Mar 2027		
	10,000,000.000	Local	99.972047	9,997,204.67	99.945918	9,994,591.80	-2,612.87	0.17
		Base	99.972047	9,997,204.67	99.945918	9,994,591.80	-2,612.87	0.17
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	294,332.150	Local	101.212780	297,901.75	88.793520	261,347.88	-36,553.87	0.00
Original Face:	5,677,376.000	Base	101.212780	297,901.75	88.793520	261,347.88	-36,553.87	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	392,125.120	Local	101.122257	396,525.77	86.041050	337,388.57	-59,137.20	0.01
Original Face:	5,677,376.000	Base	101.122257	396,525.77	86.041050	337,388.57	-59,137.20	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	390,316.930	Local	100.645314	392,835.70	92.510760	361,085.16	-31,750.54	0.01
Original Face:	6,713,909.000	Base	100.645314	392,835.70	92.510760	361,085.16	-31,750.54	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	345,776.840	Local	99.880220	345,362.67	93.888140	324,643.44	-20,719.23	0.01

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	5,677,376.000	Base	99.880220	345,362.67	93.888140	324,643.44	-20,719.23	0.01	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	665,518.620	Local	101.232780	673,723.00	91.732080	610,494.07	-63,228.93	0.01	
Original Face:	6,995,663.000	Base	101.232780	673,723.00	91.732080	610,494.07	-63,228.93	0.01	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	345,776.840	Local	100.115922	346,177.67	94.242830	325,869.88	-20,307.79	0.01	
Original Face:	5,677,376.000	Base	100.115922	346,177.67	94.242830	325,869.88	-20,307.79	0.01	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	620,833.610	Local	100.563016	624,329.00	86.308880	535,834.54	-88,494.46	0.01	
Original Face:	11,354,753.000	Base	100.563016	624,329.00	86.308880	535,834.54	-88,494.46	0.01	
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	221,218.680	Local	98.868717	218,716.07	93.108550	205,973.51	-12,742.56	0.00	
Original Face:	2,000,000.000	Base	98.868717	218,716.07	93.108550	205,973.51	-12,742.56	0.00	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	718,061.320	Local	101.273122	727,203.12	86.041050	617,827.50	-109,375.62	0.01	
Original Face:	8,516,065.000	Base	101.273122	727,203.12	86.041050	617,827.50	-109,375.62	0.01	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	239,787.210	Local	99.941010	239,645.76	95.281830	228,473.64	-11,172.12	0.00	
Original Face:	5,677,376.000	Base	99.941010	239,645.76	95.281830	228,473.64	-11,172.12	0.00	
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	575,761.160	Local	99.151935	570,878.33	93.061090	535,809.61	-35,068.72	0.01	
Original Face:	6,060,416.000	Base	99.151935	570,878.33	93.061090	535,809.61	-35,068.72	0.01	
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
	4,222,173.970	Local	99.770493	4,212,483.80	72.964960	3,080,707.55	-1,131,776.25	0.05	
Original Face:	7,000,000.000	Base	99.770493	4,212,483.80	72.964960	3,080,707.55	-1,131,776.25	0.05	
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.065368	9,506,536.80	-493,463.20	0.16	
		Base	100.000000	10,000,000.00	95.065368	9,506,536.80	-493,463.20	0.16	
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
	10,000,000.000	Local	99.992554	9,999,255.36	94.611580	9,461,158.00	-538,097.36	0.16	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.992554	9,999,255.36	94.611580	9,461,158.00	-538,097.36	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	51,736.010	Local	98.618718	51,021.39	96.420580	49,884.16	-1,137.23	0.00
Original Face:	2,838,688.000	Base	98.618718	51,021.39	96.420580	49,884.16	-1,137.23	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	12,063.550	Local	100.975418	12,181.22	98.430070	11,874.16	-307.06	0.00
Original Face:	500,000.000	Base	100.975418	12,181.22	98.430070	11,874.16	-307.06	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	97,371.590	Local	99.981935	97,354.00	95.914620	93,393.59	-3,960.41	0.00
Original Face:	2,838,688.000	Base	99.981935	97,354.00	95.914620	93,393.59	-3,960.41	0.00
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	81,492.340	Local	99.964058	81,463.05	96.424120	78,578.27	-2,884.78	0.00
Original Face:	3,247,459.000	Base	99.964058	81,463.05	96.424120	78,578.27	-2,884.78	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	187,601.220	Local	100.081551	187,754.21	96.906830	181,798.40	-5,955.81	0.00
Original Face:	5,677,376.000	Base	100.081551	187,754.21	96.906830	181,798.40	-5,955.81	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	459,110.510	Local	100.030797	459,251.90	94.379680	433,307.03	-25,944.87	0.01
Original Face:	7,380,589.000	Base	100.030797	459,251.90	94.379680	433,307.03	-25,944.87	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,065,659.220	Local	101.039989	1,076,741.96	88.143390	939,308.16	-137,433.80	0.02
Original Face:	5,677,376.000	Base	101.039989	1,076,741.96	88.143390	939,308.16	-137,433.80	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	614,116.000	Local	100.019557	614,236.10	89.812570	551,553.36	-62,682.74	0.01
Original Face:	5,677,376.000	Base	100.019557	614,236.10	89.812570	551,553.36	-62,682.74	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,535,290.170	Local	100.606287	1,544,598.44	90.428830	1,388,344.94	-156,253.50	0.02
Original Face:	14,193,441.000	Base	100.606287	1,544,598.44	90.428830	1,388,344.94	-156,253.50	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	68,538.130	Local	100.387157	68,803.48	99.295870	68,055.53	-747.95	0.00

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	14,193,441.000	Base	100.387157	68,803.48	99.295870	68,055.53	-747.95	0.00	
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
	366,164.420	Local	99.913083	365,846.16	91.008080	333,239.21	-32,606.95	0.01	
Original Face:	3,250,000.000	Base	99.913083	365,846.16	91.008080	333,239.21	-32,606.95	0.01	
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	1,006,306.160	Local	99.922248	1,005,523.74	88.318570	888,755.21	-116,768.53	0.01	
Original Face:	8,516,065.000	Base	99.922248	1,005,523.74	88.318570	888,755.21	-116,768.53	0.01	
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
	175,754.840	Local	98.552785	173,211.29	93.631840	164,562.49	-8,648.80	0.00	
Original Face:	2,500,000.000	Base	98.552785	173,211.29	93.631840	164,562.49	-8,648.80	0.00	
3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051			
	3,958,479.750	Local	100.159864	3,964,807.93	81.808320	3,238,365.78	-726,442.15	0.05	
Original Face:	5,000,000.000	Base	100.159864	3,964,807.93	81.808320	3,238,365.78	-726,442.15	0.05	
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
	232,937.340	Local	100.810699	234,825.76	95.501190	222,457.93	-12,367.83	0.00	
Original Face:	44,567,405.000	Base	100.810699	234,825.76	95.501190	222,457.93	-12,367.83	0.00	
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
	5,611.440	Local	103.147142	5,788.04	99.163450	5,564.50	-223.54	0.00	
Original Face:	1,000,000.000	Base	103.147142	5,788.04	99.163450	5,564.50	-223.54	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	319,114.150	Local	105.002069	335,076.46	95.490830	304,724.75	-30,351.71	0.01	
Original Face:	24,898,134.000	Base	105.002069	335,076.46	95.490830	304,724.75	-30,351.71	0.01	
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	103,723.790	Local	103.977034	107,848.92	97.930670	101,577.40	-6,271.52	0.00	
Original Face:	8,516,065.000	Base	103.977034	107,848.92	97.930670	101,577.40	-6,271.52	0.00	
31424WFZ0	FARMER MAC NOTES 03/26 5.1				5.100000	04 Mar 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	99.555488	9,955,548.80	-44,451.20	0.17	
		Base	100.000000	10,000,000.00	99.555488	9,955,548.80	-44,451.20	0.17	
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033			
	5,000,000.000	Local	96.125013	4,806,250.65	92.800450	4,640,022.50	-166,228.15	0.08	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	5,000,000.000	Base	96.125013	4,806,250.65	92.800450	4,640,022.50	-166,228.15	0.08	
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025			
	20,000,000.000	Local	100.000000	20,000,000.00	91.424774	18,284,954.80	-1,715,045.20	0.30	
		Base	100.000000	20,000,000.00	91.424774	18,284,954.80	-1,715,045.20	0.30	
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.250000	18 Mar 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	92.237362	9,223,736.20	-776,263.80	0.15	
		Base	100.000000	10,000,000.00	92.237362	9,223,736.20	-776,263.80	0.15	
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.500000	30 Apr 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	92.236220	9,223,622.00	-776,378.00	0.15	
		Base	100.000000	10,000,000.00	92.236220	9,223,622.00	-776,378.00	0.15	
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	91.396146	9,139,614.60	-860,385.40	0.15	
		Base	100.000000	10,000,000.00	91.396146	9,139,614.60	-860,385.40	0.15	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
	30,693.140	Local	104.241404	31,994.96	95.445440	29,295.20	-2,699.76	0.00	
Original Face:	877,500.000	Base	104.241404	31,994.96	95.445440	29,295.20	-2,699.76	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
	517,884.600	Local	99.054502	512,988.01	84.727280	438,789.54	-74,198.47	0.01	
Original Face:	3,000,000.000	Base	99.054502	512,988.01	84.727280	438,789.54	-74,198.47	0.01	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
	1,206,903.700	Local	96.023402	1,158,909.99	88.825970	1,072,043.92	-86,866.07	0.02	
Original Face:	10,000,000.000	Base	96.023402	1,158,909.99	88.825970	1,072,043.92	-86,866.07	0.02	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
	1,075,048.490	Local	101.678014	1,093,087.95	90.332820	971,121.62	-121,966.33	0.02	
Original Face:	10,493,495.000	Base	101.678014	1,093,087.95	90.332820	971,121.62	-121,966.33	0.02	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
	1,923,942.250	Local	96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10	0.03	
Original Face:	5,000,000.000	Base	96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10	0.03	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046			
	55,795.500	Local	99.915853	55,748.55	97.459710	54,378.13	-1,370.42	0.00	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	5,000,000.000	Base	99.915853	55,748.55	97.459710	54,378.13	-1,370.42	0.00	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049			
	298,385.450	Local	100.593983	300,157.81	85.422040	254,886.94	-45,270.87	0.00	
Original Face:	5,000,000.000	Base	100.593983	300,157.81	85.422040	254,886.94	-45,270.87	0.00	
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051			
	2,562,458.700	Local	102.070283	2,615,508.84	76.771790	1,967,245.41	-648,263.43	0.03	
Original Face:	5,000,000.000	Base	102.070283	2,615,508.84	76.771790	1,967,245.41	-648,263.43	0.03	
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
	6,253,000.000	Local	99.928555	6,248,532.54	97.521149	6,097,997.45	-150,535.09	0.10	
		Base	99.928555	6,248,532.54	97.521149	6,097,997.45	-150,535.09	0.10	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
	1,000,000.000	Local	99.992202	999,922.02	98.447029	984,470.29	-15,451.73	0.02	
		Base	99.992202	999,922.02	98.447029	984,470.29	-15,451.73	0.02	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
	2,000,000.000	Local	99.963020	1,999,260.40	95.704247	1,914,084.94	-85,175.46	0.03	
		Base	99.963020	1,999,260.40	95.704247	1,914,084.94	-85,175.46	0.03	
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028			
	5,000,000.000	Local	99.885289	4,994,264.47	97.925782	4,896,289.10	-97,975.37	0.08	
		Base	99.885289	4,994,264.47	97.925782	4,896,289.10	-97,975.37	0.08	
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025			
	5,000,000.000	Local	99.983975	4,999,198.74	98.418430	4,920,921.50	-78,277.24	0.08	
		Base	99.983975	4,999,198.74	98.418430	4,920,921.50	-78,277.24	0.08	
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025			
	8,000,000.000	Local	99.957349	7,996,587.88	99.971858	7,997,748.64	1,160.76	0.13	
		Base	99.957349	7,996,587.88	99.971858	7,997,748.64	1,160.76	0.13	
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
	3,000,000.000	Local	99.998016	2,999,940.48	96.108390	2,883,251.70	-116,688.78	0.05	
		Base	99.998016	2,999,940.48	96.108390	2,883,251.70	-116,688.78	0.05	
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7				4.700000	05 Feb 2026			
	25,000,000.000	Local	99.895230	24,973,807.50	99.058598	24,764,649.50	-209,158.00	0.41	

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

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.895230	24,973,807.50	99.058598	24,764,649.50	-209,158.00	0.41
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.857970	9,985,796.95	98.421705	9,842,170.50	-143,626.45	0.16
		Base	99.857970	9,985,796.95	98.421705	9,842,170.50	-143,626.45	0.16
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.992281	1,999,845.61	92.692604	1,853,852.08	-145,993.53	0.03
		Base	99.992281	1,999,845.61	92.692604	1,853,852.08	-145,993.53	0.03
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.472195	19,694,439.00	-305,561.00	0.33
		Base	100.000000	20,000,000.00	98.472195	19,694,439.00	-305,561.00	0.33
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.886399	19,977,279.78	98.971771	19,794,354.20	-182,925.58	0.33
		Base	99.886399	19,977,279.78	98.971771	19,794,354.20	-182,925.58	0.33
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.889600	4,994,480.00	-5,520.00	0.08
		Base	100.000000	5,000,000.00	99.889600	4,994,480.00	-5,520.00	0.08
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15				5.150000	05 Feb 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	97.697493	4,884,874.65	-115,125.35	0.08
		Base	100.000000	5,000,000.00	97.697493	4,884,874.65	-115,125.35	0.08
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026		
	5,850,000.000	Local	98.249428	5,747,591.52	97.729229	5,717,159.90	-30,431.62	0.10
		Base	98.249428	5,747,591.52	97.729229	5,717,159.90	-30,431.62	0.10
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025		
	5,000,000.000	Local	99.809186	4,990,459.29	99.934080	4,996,704.00	6,244.71	0.08
		Base	99.809186	4,990,459.29	99.934080	4,996,704.00	6,244.71	0.08
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.862883	19,972,576.60	-27,423.40	0.33
		Base	100.000000	20,000,000.00	99.862883	19,972,576.60	-27,423.40	0.33
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR				5.040000	23 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.064991	4,953,249.55	-46,750.45	0.08

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	5,000,000.00	99.064991	4,953,249.55	-46,750.45	0.08
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026		
	15,326,256.840	Local	99.994854	15,325,468.15	100.020100	15,329,337.42	3,869.27	0.26
Original Face:	17,000,000.000	Base	99.994854	15,325,468.15	100.020100	15,329,337.42	3,869.27	0.26
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	15 Sep 2026		
	1,778,625.280	Local	99.988534	1,778,421.35	98.107150	1,744,958.57	-33,462.78	0.03
Original Face:	3,000,000.000	Base	99.988534	1,778,421.35	98.107150	1,744,958.57	-33,462.78	0.03
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
	2,760,175.590	Local	99.995869	2,760,061.58	99.952540	2,758,865.61	-1,195.97	0.05
Original Face:	4,000,000.000	Base	99.995869	2,760,061.58	99.952540	2,758,865.61	-1,195.97	0.05
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.972824	4,998,641.21	94.579161	4,728,958.05	-269,683.16	0.08
		Base	99.972824	4,998,641.21	94.579161	4,728,958.05	-269,683.16	0.08
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.742780	9,974,278.00	-25,722.00	0.17
		Base	100.000000	10,000,000.00	99.742780	9,974,278.00	-25,722.00	0.17
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	93.083235	4,654,161.75	-345,838.25	0.08
		Base	100.000000	5,000,000.00	93.083235	4,654,161.75	-345,838.25	0.08
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	99.135458	19,827,091.60	-172,908.40	0.33
		Base	100.000000	20,000,000.00	99.135458	19,827,091.60	-172,908.40	0.33
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15				5.150000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.265552	9,926,555.20	-73,444.80	0.17
		Base	100.000000	10,000,000.00	99.265552	9,926,555.20	-73,444.80	0.17
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR				5.471000	20 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.890532	9,989,053.20	-10,946.80	0.17
		Base	100.000000	10,000,000.00	99.890532	9,989,053.20	-10,946.80	0.17
48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6				6.000000	29 Aug 2028		
	15,000,000.000	Local	99.609886	14,941,482.96	98.760758	14,814,113.70	-127,369.26	0.25

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.609886	14,941,482.96	98.760758	14,814,113.70	-127,369.26	0.25
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026		
	3,000,000.000	Local	99.952917	2,998,587.50	97.754862	2,932,645.86	-65,941.64	0.05
		Base	99.952917	2,998,587.50	97.754862	2,932,645.86	-65,941.64	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	10,000,000.000	Local	99.901439	9,990,143.90	99.942574	9,994,257.40	4,113.50	0.17
		Base	99.901439	9,990,143.90	99.942574	9,994,257.40	4,113.50	0.17
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	2,000,000.000	Local	99.863478	1,997,269.55	99.695361	1,993,907.22	-3,362.33	0.03
		Base	99.863478	1,997,269.55	99.695361	1,993,907.22	-3,362.33	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.989036	4,999,451.82	98.712822	4,935,641.10	-63,810.72	0.08
		Base	99.989036	4,999,451.82	98.712822	4,935,641.10	-63,810.72	0.08
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.989181	1,999,783.62	99.120834	1,982,416.68	-17,366.94	0.03
		Base	99.989181	1,999,783.62	99.120834	1,982,416.68	-17,366.94	0.03
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.901150	19,980,230.02	97.789642	19,557,928.40	-422,301.62	0.33
		Base	99.901150	19,980,230.02	97.789642	19,557,928.40	-422,301.62	0.33
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.909980	4,995,499.01	92.691277	4,634,563.85	-360,935.16	0.08
		Base	99.909980	4,995,499.01	92.691277	4,634,563.85	-360,935.16	0.08
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.982434	9,998,243.44	97.803223	9,780,322.30	-217,921.14	0.16
		Base	99.982434	9,998,243.44	97.803223	9,780,322.30	-217,921.14	0.16
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.970045	17,994,608.11	98.914446	17,804,600.28	-190,007.83	0.30
		Base	99.970045	17,994,608.11	98.914446	17,804,600.28	-190,007.83	0.30
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.626731	5,977,603.83	99.619085	5,977,145.10	-458.73	0.10

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.626731	5,977,603.83	99.619085	5,977,145.10	-458.73	0.10
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.976419	4,248,997.79	90.937881	3,864,859.94	-384,137.85	0.06
		Base	99.976419	4,248,997.79	90.937881	3,864,859.94	-384,137.85	0.06
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024		
	4,000,000.000	Local	99.983794	3,999,351.76	98.447283	3,937,891.32	-61,460.44	0.07
		Base	99.983794	3,999,351.76	98.447283	3,937,891.32	-61,460.44	0.07
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025		
	5,000,000.000	Local	99.858997	4,992,949.85	98.323492	4,916,174.60	-76,775.25	0.08
		Base	99.858997	4,992,949.85	98.323492	4,916,174.60	-76,775.25	0.08
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05				5.050000	15 Sep 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	92.195378	18,439,075.60	-1,560,924.40	0.31
		Base	100.000000	20,000,000.00	92.195378	18,439,075.60	-1,560,924.40	0.31
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.472080	19,694,416.00	-305,584.00	0.33
		Base	100.000000	20,000,000.00	98.472080	19,694,416.00	-305,584.00	0.33
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6				6.000000	29 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.083023	9,908,302.30	-91,697.70	0.16
		Base	100.000000	10,000,000.00	99.083023	9,908,302.30	-91,697.70	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.901287	14,985,192.98	91.913755	13,787,063.25	-1,198,129.73	0.23
		Base	99.901287	14,985,192.98	91.913755	13,787,063.25	-1,198,129.73	0.23
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	5,000,000.000	Local	99.988262	4,999,413.08	98.212126	4,910,606.30	-88,806.78	0.08
		Base	99.988262	4,999,413.08	98.212126	4,910,606.30	-88,806.78	0.08
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025		
	5,000,000.000	Local	99.990226	4,999,511.31	97.878930	4,893,946.50	-105,564.81	0.08
		Base	99.990226	4,999,511.31	97.878930	4,893,946.50	-105,564.81	0.08
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	7,000,000.000	Local	99.934177	6,995,392.41	99.902901	6,993,203.07	-2,189.34	0.12

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.934177	6,995,392.41	99.902901	6,993,203.07	-2,189.34	0.12
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.875365	9,987,536.52	98.955596	9,895,559.60	-91,976.92	0.16
		Base	99.875365	9,987,536.52	98.955596	9,895,559.60	-91,976.92	0.16
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45				4.450000	13 Mar 2026		
	5,000,000.000	Local	99.957880	4,997,894.02	98.659033	4,932,951.65	-64,942.37	0.08
		Base	99.957880	4,997,894.02	98.659033	4,932,951.65	-64,942.37	0.08
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	8,000,000.000	Local	99.971281	7,997,702.49	100.748392	8,059,871.36	62,168.87	0.13
		Base	99.971281	7,997,702.49	100.748392	8,059,871.36	62,168.87	0.13
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	8,000,000.000	Local	99.939163	7,995,133.05	99.790683	7,983,254.64	-11,878.41	0.13
		Base	99.939163	7,995,133.05	99.790683	7,983,254.64	-11,878.41	0.13
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
	10,000,000.000	Local	99.855937	9,985,593.70	98.457329	9,845,732.90	-139,860.80	0.16
		Base	99.855937	9,985,593.70	98.457329	9,845,732.90	-139,860.80	0.16
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026		
	7,000,000.000	Local	99.979776	6,998,584.32	100.248690	7,017,408.30	18,823.98	0.12
		Base	99.979776	6,998,584.32	100.248690	7,017,408.30	18,823.98	0.12
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	3,000,000.000	Local	100.096950	3,002,908.50	100.202594	3,006,077.82	3,169.32	0.05
		Base	100.096950	3,002,908.50	100.202594	3,006,077.82	3,169.32	0.05
65339KCF5	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/24 4.2				4.200000	20 Jun 2024		
	25,000,000.000	Local	99.921422	24,980,355.60	99.921455	24,980,363.75	8.15	0.42
		Base	99.921422	24,980,355.60	99.921455	24,980,363.75	8.15	0.42
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025		
	5,000,000.000	Local	99.990833	4,999,541.66	98.990461	4,949,523.05	-50,018.61	0.08
		Base	99.990833	4,999,541.66	98.990461	4,949,523.05	-50,018.61	0.08
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95				4.950000	29 Jan 2026		
	15,000,000.000	Local	99.962286	14,994,342.87	99.332094	14,899,814.10	-94,528.77	0.25

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.962286	14,994,342.87	99.332094	14,899,814.10	-94,528.77	0.25
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028		
	5,000,000.000	Local	99.865590	4,993,279.49	99.638561	4,981,928.05	-11,351.44	0.08
		Base	99.865590	4,993,279.49	99.638561	4,981,928.05	-11,351.44	0.08
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025		
	4,455,000.000	Local	104.510287	4,655,933.28	97.991965	4,365,542.04	-290,391.24	0.07
		Base	104.510287	4,655,933.28	97.991965	4,365,542.04	-290,391.24	0.07
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.900859	4,995,042.93	97.234471	4,861,723.55	-133,319.38	0.08
		Base	99.900859	4,995,042.93	97.234471	4,861,723.55	-133,319.38	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	8,000,000.000	Local	99.982608	7,998,608.60	93.510692	7,480,855.36	-517,753.24	0.12
		Base	99.982608	7,998,608.60	93.510692	7,480,855.36	-517,753.24	0.12
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8				5.800000	10 Nov 2025		
	5,000,000.000	Local	99.934371	4,996,718.55	100.484005	5,024,200.25	27,481.70	0.08
		Base	99.934371	4,996,718.55	100.484005	5,024,200.25	27,481.70	0.08
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024		
	10,000,000.000	Local	99.206380	9,920,637.95	98.031169	9,803,116.90	-117,521.05	0.16
		Base	99.206380	9,920,637.95	98.031169	9,803,116.90	-117,521.05	0.16
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026		
	12,000,000.000	Local	99.958130	11,994,975.56	98.914071	11,869,688.52	-125,287.04	0.20
		Base	99.958130	11,994,975.56	98.914071	11,869,688.52	-125,287.04	0.20
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	12,000,000.000	Local	99.998640	11,999,836.85	99.887392	11,986,487.04	-13,349.81	0.20
		Base	99.998640	11,999,836.85	99.887392	11,986,487.04	-13,349.81	0.20
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.730000	13 Feb 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.231000	15,034,650.00	34,650.00	0.25
		Base	100.000000	15,000,000.00	100.231000	15,034,650.00	34,650.00	0.25
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	12,000,000.000	Local	99.997922	11,999,750.65	95.351918	11,442,230.16	-557,520.49	0.19

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.997922	11,999,750.65	95.351918	11,442,230.16	-557,520.49	0.19
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025		
	15,000,000.000	Local	99.954310	14,993,146.49	93.934393	14,090,158.95	-902,987.54	0.23
		Base	99.954310	14,993,146.49	93.934393	14,090,158.95	-902,987.54	0.23
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	5,500,000.000	Local	99.985241	5,499,188.27	93.008855	5,115,487.03	-383,701.24	0.09
		Base	99.985241	5,499,188.27	93.008855	5,115,487.03	-383,701.24	0.09
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028		
	4,000,000.000	Local	99.922843	3,996,913.71	97.614487	3,904,579.48	-92,334.23	0.06
		Base	99.922843	3,996,913.71	97.614487	3,904,579.48	-92,334.23	0.06
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026		
	5,000,000.000	Local	99.925824	4,996,291.21	100.930007	5,046,500.35	50,209.14	0.08
		Base	99.925824	4,996,291.21	100.930007	5,046,500.35	50,209.14	0.08
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.890000	10 Mar 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.311000	15,046,650.00	46,650.00	0.25
		Base	100.000000	15,000,000.00	100.311000	15,046,650.00	46,650.00	0.25
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.867640	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.148000	9,914,800.00	-85,200.00	0.17
		Base	100.000000	10,000,000.00	99.148000	9,914,800.00	-85,200.00	0.17
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR				0.625000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.683025	4,634,151.25	-365,848.75	0.08
		Base	100.000000	5,000,000.00	92.683025	4,634,151.25	-365,848.75	0.08
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.378968	9,837,896.80	-162,103.20	0.16
		Base	100.000000	10,000,000.00	98.378968	9,837,896.80	-162,103.20	0.16
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.779020	14,966,853.00	-33,147.00	0.25
		Base	100.000000	15,000,000.00	99.779020	14,966,853.00	-33,147.00	0.25
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1				4.100000	29 Aug 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	99.211610	24,802,902.50	-197,097.50	0.41

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	25,000,000.00	99.211610	24,802,902.50	-197,097.50	0.41
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	97.192278	19,438,455.60	-561,544.40	0.32
		Base	100.000000	20,000,000.00	97.192278	19,438,455.60	-561,544.40	0.32
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.234846	9,923,484.60	-76,515.40	0.17
		Base	100.000000	10,000,000.00	99.234846	9,923,484.60	-76,515.40	0.17
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	15,000,000.000	Local	99.984342	14,997,651.24	98.363255	14,754,488.25	-243,162.99	0.25
		Base	99.984342	14,997,651.24	98.363255	14,754,488.25	-243,162.99	0.25
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.140000	25 Jan 2029		
	515,887.100	Local	100.000000	515,887.10	97.487790	502,926.93	-12,960.17	0.01
Original Face:	2,838,688.000	Base	100.000000	515,887.10	97.487790	502,926.93	-12,960.17	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	5,000,000.000	Local	99.997958	4,999,897.91	99.423411	4,971,170.55	-28,727.36	0.08
		Base	99.997958	4,999,897.91	99.423411	4,971,170.55	-28,727.36	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
	5,000,000.000	Local	99.938859	4,996,942.96	92.839162	4,641,958.10	-354,984.86	0.08
		Base	99.938859	4,996,942.96	92.839162	4,641,958.10	-354,984.86	0.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.380000	03 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.937000	10,093,700.00	93,700.00	0.17
		Base	100.000000	10,000,000.00	100.937000	10,093,700.00	93,700.00	0.17
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	3,000,000.000	Local	99.995477	2,999,864.31	98.553730	2,956,611.90	-43,252.41	0.05
		Base	99.995477	2,999,864.31	98.553730	2,956,611.90	-43,252.41	0.05
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
	5,000,000.000	Local	100.035326	5,001,766.29	99.766206	4,988,310.30	-13,455.99	0.08
		Base	100.035326	5,001,766.29	99.766206	4,988,310.30	-13,455.99	0.08
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
	8,000,000.000	Local	99.899905	7,991,992.38	99.609338	7,968,747.04	-23,245.34	0.13

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.899905	7,991,992.38	99.609338	7,968,747.04	-23,245.34	0.13
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.902969	4,995,148.46	100.954272	5,047,713.60	52,565.14	0.08
		Base	99.902969	4,995,148.46	100.954272	5,047,713.60	52,565.14	0.08
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	8,000,000.000	Local	99.966269	7,997,301.54	97.643329	7,811,466.32	-185,835.22	0.13
		Base	99.966269	7,997,301.54	97.643329	7,811,466.32	-185,835.22	0.13
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75				4.750000	15 Feb 2026		
	7,000,000.000	Local	99.929084	6,995,035.90	99.078601	6,935,502.07	-59,533.83	0.12
		Base	99.929084	6,995,035.90	99.078601	6,935,502.07	-59,533.83	0.12
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025		
	5,000,000.000	Local	99.951722	4,997,586.12	95.666793	4,783,339.65	-214,246.47	0.08
		Base	99.951722	4,997,586.12	95.666793	4,783,339.65	-214,246.47	0.08
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.968870	9,996,887.00	-3,113.00	0.17
		Base	100.000000	10,000,000.00	99.968870	9,996,887.00	-3,113.00	0.17
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024		
	3,678,000.000	Local	100.249863	3,687,189.95	99.831991	3,671,820.63	-15,369.32	0.06
		Base	100.249863	3,687,189.95	99.831991	3,671,820.63	-15,369.32	0.06
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
	10,000,000.000	Local	100.031080	10,003,108.04	97.422123	9,742,212.30	-260,895.74	0.16
		Base	100.031080	10,003,108.04	97.422123	9,742,212.30	-260,895.74	0.16
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	25,542,000.000	Local	100.490411	25,667,260.65	99.155754	25,326,362.69	-340,897.96	0.42
		Base	100.490411	25,667,260.65	99.155754	25,326,362.69	-340,897.96	0.42
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028		
	12,000,000.000	Local	99.364892	11,923,787.05	97.188600	11,662,632.00	-261,155.05	0.19
		Base	99.364892	11,923,787.05	97.188600	11,662,632.00	-261,155.05	0.19
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8				4.800000	21 Nov 2027		
	4,000,000.000	Local	99.971250	3,998,849.99	99.380383	3,975,215.32	-23,634.67	0.07

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.971250	3,998,849.99	99.380383	3,975,215.32	-23,634.67	0.07
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.750000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.210922	9,921,092.20	-78,907.80	0.17
		Base	100.000000	10,000,000.00	99.210922	9,921,092.20	-78,907.80	0.17
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR				3.000000	31 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	92.736706	9,273,670.60	-726,329.40	0.15
		Base	100.000000	10,000,000.00	92.736706	9,273,670.60	-726,329.40	0.15
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	17,000,000.000	Local	100.000000	17,000,000.00	95.843574	16,293,407.58	-706,592.42	0.27
		Base	100.000000	17,000,000.00	95.843574	16,293,407.58	-706,592.42	0.27
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6				5.600000	28 Feb 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.157706	14,873,655.90	-126,344.10	0.25
		Base	100.000000	15,000,000.00	99.157706	14,873,655.90	-126,344.10	0.25
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	26,000,000.000	Local	100.000000	26,000,000.00	98.238310	25,541,960.60	-458,039.40	0.43
		Base	100.000000	26,000,000.00	98.238310	25,541,960.60	-458,039.40	0.43
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.350000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.673498	25,168,374.50	168,374.50	0.42
		Base	100.000000	25,000,000.00	100.673498	25,168,374.50	168,374.50	0.42
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024		
	18,000,000.000	Local	100.000000	18,000,000.00	99.608668	17,929,560.24	-70,439.76	0.30
		Base	100.000000	18,000,000.00	99.608668	17,929,560.24	-70,439.76	0.30
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	99.613000	19,922,600.00	-77,400.00	0.33
		Base	100.000000	20,000,000.00	99.613000	19,922,600.00	-77,400.00	0.33
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.633236	19,926,647.20	-73,352.80	0.33
		Base	100.000000	20,000,000.00	99.633236	19,926,647.20	-73,352.80	0.33
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	10,000,000.000	Local	99.990575	9,999,057.52	97.474693	9,747,469.30	-251,588.22	0.16

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.990575	9,999,057.52	97.474693	9,747,469.30	-251,588.22	0.16
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	93.197755	4,659,887.75	-340,112.25	0.08
		Base	100.000000	5,000,000.00	93.197755	4,659,887.75	-340,112.25	0.08
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65				0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.914110	4,645,705.50	-354,294.50	0.08
		Base	100.000000	5,000,000.00	92.914110	4,645,705.50	-354,294.50	0.08
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				5.620000	13 Sep 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	100.022400	7,001,568.00	1,568.00	0.12
		Base	100.000000	7,000,000.00	100.022400	7,001,568.00	1,568.00	0.12
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.994783	9,999,478.30	94.672940	9,467,294.00	-532,184.30	0.16
		Base	99.994783	9,999,478.30	94.672940	9,467,294.00	-532,184.30	0.16
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.962416	9,996,241.56	98.029183	9,802,918.30	-193,323.26	0.16
		Base	99.962416	9,996,241.56	98.029183	9,802,918.30	-193,323.26	0.16
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.941006	19,988,201.19	100.183630	20,036,726.00	48,524.81	0.33
		Base	99.941006	19,988,201.19	100.183630	20,036,726.00	48,524.81	0.33
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	15,000,000.000	Local	99.986501	14,997,975.11	99.582331	14,937,349.65	-60,625.46	0.25
		Base	99.986501	14,997,975.11	99.582331	14,937,349.65	-60,625.46	0.25
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.850000	09 Mar 2026		
	23,000,000.000	Local	100.000000	23,000,000.00	100.064826	23,014,909.98	14,909.98	0.38
		Base	100.000000	23,000,000.00	100.064826	23,014,909.98	14,909.98	0.38
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.968204	1,999,364.07	96.776404	1,935,528.08	-63,835.99	0.03
		Base	99.968204	1,999,364.07	96.776404	1,935,528.08	-63,835.99	0.03
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.730000	09 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.995000	14,999,250.00	-750.00	0.25

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	15,000,000.00	99.995000	14,999,250.00	-750.00	0.25
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	98.329644	6,883,075.08	-116,924.92	0.11
		Base	100.000000	7,000,000.00	98.329644	6,883,075.08	-116,924.92	0.11
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.210796	12,025,295.52	25,295.52	0.20
		Base	100.000000	12,000,000.00	100.210796	12,025,295.52	25,295.52	0.20
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026		
	4,032,235.850	Local	99.996417	4,032,091.36	100.050170	4,034,258.82	2,167.46	0.07
Original Face:	5,000,000.000	Base	99.996417	4,032,091.36	100.050170	4,034,258.82	2,167.46	0.07
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.894369	10,988,380.56	98.229496	10,805,244.56	-183,136.00	0.18
		Base	99.894369	10,988,380.56	98.229496	10,805,244.56	-183,136.00	0.18
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.711000	9,971,100.00	100.180234	10,018,023.40	46,923.40	0.17
		Base	99.711000	9,971,100.00	100.180234	10,018,023.40	46,923.40	0.17
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.961000	2,998,830.01	99.294806	2,978,844.18	-19,985.83	0.05
		Base	99.961000	2,998,830.01	99.294806	2,978,844.18	-19,985.83	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.996837	1,999,936.74	99.476301	1,989,526.02	-10,410.72	0.03
		Base	99.996837	1,999,936.74	99.476301	1,989,526.02	-10,410.72	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.487401	19,897,480.12	92.609375	18,521,875.00	-1,375,605.12	0.31
		Base	99.487401	19,897,480.12	92.609375	18,521,875.00	-1,375,605.12	0.31
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.790724	24,947,680.99	97.808594	24,452,148.50	-495,532.49	0.41
		Base	99.790724	24,947,680.99	97.808594	24,452,148.50	-495,532.49	0.41
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	80,000,000.000	Local	99.834330	79,867,464.29	99.820299	79,856,239.20	-11,225.09	1.33

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.834330	79,867,464.29	99.820299	79,856,239.20	-11,225.09	1.33
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	165,000,000.000	Local	99.804732	164,677,807.02	99.605469	164,349,023.85	-328,783.17	2.74
		Base	99.804732	164,677,807.02	99.605469	164,349,023.85	-328,783.17	2.74
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025		
	10,000,000.000	Local	100.593992	10,059,399.19	98.207696	9,820,769.60	-238,629.59	0.16
		Base	100.593992	10,059,399.19	98.207696	9,820,769.60	-238,629.59	0.16
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	8,018,000.000	Local	100.181875	8,032,582.73	99.320332	7,963,504.22	-69,078.51	0.13
		Base	100.181875	8,032,582.73	99.320332	7,963,504.22	-69,078.51	0.13
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.966829	6,997,678.02	96.441526	6,750,906.82	-246,771.20	0.11
		Base	99.966829	6,997,678.02	96.441526	6,750,906.82	-246,771.20	0.11
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	5,000,000.000	Local	99.995671	4,999,783.56	99.851410	4,992,570.50	-7,213.06	0.08
		Base	99.995671	4,999,783.56	99.851410	4,992,570.50	-7,213.06	0.08
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.120000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.842000	12,101,040.00	101,040.00	0.20
		Base	100.000000	12,000,000.00	100.842000	12,101,040.00	101,040.00	0.20
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.186445	8,014,915.57	93.372825	7,469,826.00	-545,089.57	0.12
		Base	100.186445	8,014,915.57	93.372825	7,469,826.00	-545,089.57	0.12
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	15,000,000.000	Local	99.999280	14,999,892.00	99.423740	14,913,561.00	-86,331.00	0.25
Original Face:	15,000,000.000	Base	99.999280	14,999,892.00	99.423740	14,913,561.00	-86,331.00	0.25
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029		
	19,000,000.000	Local	99.992215	18,998,520.85	99.723860	18,947,533.40	-50,987.45	0.32
Original Face:	19,000,000.000	Base	99.992215	18,998,520.85	99.723860	18,947,533.40	-50,987.45	0.32
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	98.249369	6,617,095.01	94.850398	6,388,174.31	-228,920.70	0.11

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	98.249369	6,617,095.01	94.850398	6,388,174.31	-228,920.70	0.11
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025		
	8,630,000.000	Local	99.715814	8,605,474.72	98.185539	8,473,412.02	-132,062.70	0.14
		Base	99.715814	8,605,474.72	98.185539	8,473,412.02	-132,062.70	0.14
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	15,000,000.000	Local	99.895320	14,984,298.02	100.893137	15,133,970.55	149,672.53	0.25
		Base	99.895320	14,984,298.02	100.893137	15,133,970.55	149,672.53	0.25
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	4,886,000.000	Local	100.016638	4,886,812.91	99.738563	4,873,226.19	-13,586.72	0.08
		Base	100.016638	4,886,812.91	99.738563	4,873,226.19	-13,586.72	0.08
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.912043	4,995,602.14	91.749949	4,587,497.45	-408,104.69	0.08
		Base	99.912043	4,995,602.14	91.749949	4,587,497.45	-408,104.69	0.08
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	6,000,000.000	Local	99.971879	5,998,312.71	98.306514	5,898,390.84	-99,921.87	0.10
		Base	99.971879	5,998,312.71	98.306514	5,898,390.84	-99,921.87	0.10
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.950125	4,997,506.25	93.694996	4,684,749.80	-312,756.45	0.08
		Base	99.950125	4,997,506.25	93.694996	4,684,749.80	-312,756.45	0.08
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	10,000,000.000	Local	97.759039	9,775,903.85	97.484743	9,748,474.30	-27,429.55	0.16
		Base	97.759039	9,775,903.85	97.484743	9,748,474.30	-27,429.55	0.16
94974BGA2	WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3				3.300000	09 Sep 2024		
	15,000,000.000	Local	99.274001	14,891,100.10	99.364711	14,904,706.65	13,606.55	0.25
		Base	99.274001	14,891,100.10	99.364711	14,904,706.65	13,606.55	0.25
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025		
	20,000,000.000	Local	98.183893	19,636,778.68	98.156247	19,631,249.40	-5,529.28	0.33
		Base	98.183893	19,636,778.68	98.156247	19,631,249.40	-5,529.28	0.33
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	10,000,000.000	Local	99.749018	9,974,901.83	97.474546	9,747,454.60	-227,447.23	0.16

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	99.749018	9,974,901.83	97.474546	9,747,454.60	-227,447.23	0.16
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55				5.550000	01 Aug 2025		
	5,000,000.000	Local	100.691175	5,034,558.74	100.170100	5,008,505.00	-26,053.74	0.08
		Base	100.691175	5,034,558.74	100.170100	5,008,505.00	-26,053.74	0.08
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	10,000,000.000	Local	99.994044	9,999,404.37	100.302776	10,030,277.60	30,873.23	0.17
		Base	99.994044	9,999,404.37	100.302776	10,030,277.60	30,873.23	0.17
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.390000	07 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	101.103619	15,165,542.85	165,542.85	0.25
		Base	100.000000	15,000,000.00	101.103619	15,165,542.85	165,542.85	0.25
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.992208	11,999,064.96	-935.04	0.20
		Base	100.000000	12,000,000.00	99.992208	11,999,064.96	-935.04	0.20
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				3.908000	25 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.368207	9,836,820.70	-163,179.30	0.16
		Base	100.000000	10,000,000.00	98.368207	9,836,820.70	-163,179.30	0.16
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.250000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.419285	9,841,928.50	-158,071.50	0.16
		Base	100.000000	10,000,000.00	98.419285	9,841,928.50	-158,071.50	0.16
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.901203	19,580,240.60	-419,759.40	0.33
		Base	100.000000	20,000,000.00	97.901203	19,580,240.60	-419,759.40	0.33
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1				4.100000	15 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.631957	9,763,195.70	-236,804.30	0.16
		Base	100.000000	10,000,000.00	97.631957	9,763,195.70	-236,804.30	0.16
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR				4.050000	15 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.358802	9,835,880.20	-164,119.80	0.16
		Base	100.000000	10,000,000.00	98.358802	9,835,880.20	-164,119.80	0.16
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.961504	4,998,075.20	-1,924.80	0.08

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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	100.000000	5,000,000.00	99.961504	4,998,075.20	-1,924.80	0.08
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	100.075822	18,013,647.96	13,647.96	0.30
		Base	100.000000	18,000,000.00	100.075822	18,013,647.96	13,647.96	0.30
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.359117	19,871,823.40	-128,176.60	0.33
		Base	100.000000	20,000,000.00	99.359117	19,871,823.40	-128,176.60	0.33
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	100.069800	15,010,470.00	10,470.00	0.25
		Base	100.000000	15,000,000.00	100.069800	15,010,470.00	10,470.00	0.25
97684BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.989008	4,999,450.39	99.964495	4,998,224.75	-1,225.64	0.08
		Base	99.989008	4,999,450.39	99.964495	4,998,224.75	-1,225.64	0.08
US DOLLAR Total								
	3,525,011,267.130	Local		3,522,070,095.52		3,456,708,825.58	-65,361,269.94	57.53
Original Face:	430,734,472.000	Base		3,522,070,095.52		3,456,708,825.58	-65,361,269.94	57.53
FIXED INCOME Total								
	3,525,011,267.130	Base		3,522,070,095.52		3,456,708,825.58	-65,361,269.94	57.53
Original Face:	430,734,472.000							

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		6,079,603,105.710	Base	6,073,529,122.91		6,008,117,536.07	-65,411,586.84	100.00
Original Face:		430,734,472.000						

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		-27,608.040	Local	1.000000	-27,608.04	1.000000	-27,608.04	0.00	0.02
			Base	1.000000	-27,608.04	1.000000	-27,608.04	0.00	0.02

US DOLLAR Total		-27,608.040	Local		-27,608.04		-27,608.04	0.00	0.02
			Base		-27,608.04		-27,608.04	0.00	0.02

CASH Total		-27,608.040	Base		-27,608.04		-27,608.04	0.00	0.02
-------------------	--	-------------	------	--	------------	--	------------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.221982	31 Dec 2030			
		494,698.740	Local	100.000000	494,698.74	100.000000	494,698.74	0.00	0.42
			Base	100.000000	494,698.74	100.000000	494,698.74	0.00	0.42

US DOLLAR Total		494,698.740	Local		494,698.74		494,698.74	0.00	0.42
			Base		494,698.74		494,698.74	0.00	0.42

CASH EQUIVALENT Total		494,698.740	Base		494,698.74		494,698.74	0.00	0.42
------------------------------	--	-------------	------	--	------------	--	------------	------	------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8				4.800000	15 Mar 2027			
		955,000.000	Local	99.870381	953,762.14	99.325719	948,560.62	-5,201.52	0.80
			Base	99.870381	953,762.14	99.325719	948,560.62	-5,201.52	0.80

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027			
		465,000.000	Local	99.952484	464,779.05	99.830469	464,211.68	-567.37	0.39
			Base	99.952484	464,779.05	99.830469	464,211.68	-567.37	0.39
02008DAB5	ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2				5.290000	16 Jun 2025			
		17,423.650	Local	99.939450	17,413.10	99.972450	17,418.85	5.75	0.01
		Original Face: 620,000.000	Base	99.939450	17,413.10	99.972450	17,418.85	5.75	0.01
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		600,000.000	Local	99.996895	599,981.37	99.312054	595,872.32	-4,109.05	0.50
			Base	99.996895	599,981.37	99.312054	595,872.32	-4,109.05	0.50
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		1,200,000.000	Local	98.323913	1,179,886.96	98.289365	1,179,472.38	-414.58	0.99
			Base	98.323913	1,179,886.96	98.289365	1,179,472.38	-414.58	0.99
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026			
		795,000.000	Local	99.997418	794,979.47	97.874390	778,101.40	-16,878.07	0.65
		Original Face: 795,000.000	Base	99.997418	794,979.47	97.874390	778,101.40	-16,878.07	0.65
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A				3.390000	15 May 2027			
		775,000.000	Local	99.977880	774,828.57	98.049860	759,886.42	-14,942.15	0.64
		Original Face: 775,000.000	Base	99.977880	774,828.57	98.049860	759,886.42	-14,942.15	0.64
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75				4.750000	30 Mar 2026			
		465,000.000	Local	99.785822	464,004.07	98.853382	459,668.23	-4,335.84	0.39
			Base	99.785822	464,004.07	98.853382	459,668.23	-4,335.84	0.39
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026			
		1,500,000.000	Local	100.000000	1,500,000.00	99.318848	1,489,782.72	-10,217.28	1.25
			Base	100.000000	1,500,000.00	99.318848	1,489,782.72	-10,217.28	1.25
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A				5.720000	27 Apr 2026			
		204,788.240	Local	99.998022	204,784.19	100.037140	204,864.30	80.11	0.17
		Original Face: 300,000.000	Base	99.998022	204,784.19	100.037140	204,864.30	80.11	0.17
05592XAC4	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B				5.760020	27 Apr 2026			
		682,627.410	Local	100.065979	683,077.80	100.062650	683,055.08	-22.72	0.57
		Original Face: 1,000,000.000	Base	100.065979	683,077.80	100.062650	683,055.08	-22.72	0.57

& Issue has redenominated but 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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	577,334.400	Local	98.788543	570,340.24	98.453630	568,406.67	-1,933.57	0.48	
Original Face:	850,000.000	Base	98.788543	570,340.24	98.453630	568,406.67	-1,933.57	0.48	
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	97.835165	978,351.65	-21,648.35	0.82	
		Base	100.000000	1,000,000.00	97.835165	978,351.65	-21,648.35	0.82	
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.660000	02 Apr 2026		
	550,000.000	Local	100.160147	550,880.81	100.649452	553,571.99	2,691.18	0.46	
		Base	100.160147	550,880.81	100.649452	553,571.99	2,691.18	0.46	
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
	750,000.000	Local	100.000000	750,000.00	99.830035	748,725.26	-1,274.74	0.63	
		Base	100.000000	750,000.00	99.830035	748,725.26	-1,274.74	0.63	
06405LAE1	BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR					5.780000	13 Mar 2026		
	1,200,000.000	Local	100.084834	1,201,018.01	100.085317	1,201,023.80	5.79	1.01	
		Base	100.084834	1,201,018.01	100.085317	1,201,023.80	5.79	1.01	
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65					5.650000	18 Aug 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	100.378358	1,104,161.94	4,161.94	0.93	
		Base	100.000000	1,100,000.00	100.378358	1,104,161.94	4,161.94	0.93	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	594,000.000	Local	99.995483	593,973.17	99.606061	591,660.00	-2,313.17	0.50	
		Base	99.995483	593,973.17	99.606061	591,660.00	-2,313.17	0.50	
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9					4.900000	22 Feb 2027		
	415,000.000	Local	99.901296	414,590.38	99.588174	413,290.92	-1,299.46	0.35	
		Base	99.901296	414,590.38	99.588174	413,290.92	-1,299.46	0.35	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	63,331.110	Local	99.992421	63,326.31	98.805680	62,574.73	-751.58	0.05	
Original Face:	305,000.000	Base	99.992421	63,326.31	98.805680	62,574.73	-751.58	0.05	
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
	17,584.150	Local	99.997555	17,583.72	99.919300	17,569.96	-13.76	0.01	
Original Face:	410,000.000	Base	99.997555	17,583.72	99.919300	17,569.96	-13.76	0.01	

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	16 Aug 2027		
	1,000,000.000	Local	98.191716	981,917.16	98.266410	982,664.10		746.94	0.82
Original Face:	1,000,000.000	Base	98.191716	981,917.16	98.266410	982,664.10		746.94	0.82
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
	144,021.850	Local	99.999917	144,021.73	99.897530	143,874.27		-147.46	0.12
Original Face:	425,000.000	Base	99.999917	144,021.73	99.897530	143,874.27		-147.46	0.12
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
	532,595.000	Local	99.996926	532,578.63	99.818060	531,626.00		-952.63	0.45
Original Face:	1,000,000.000	Base	99.996926	532,578.63	99.818060	531,626.00		-952.63	0.45
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
	1,000,000.000	Local	99.992478	999,924.78	99.408130	994,081.30		-5,843.48	0.83
Original Face:	1,000,000.000	Base	99.992478	999,924.78	99.408130	994,081.30		-5,843.48	0.83
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A					3.740000	15 Sep 2025		
	22,764.760	Local	100.000000	22,764.76	99.891460	22,740.05		-24.71	0.02
Original Face:	320,000.000	Base	100.000000	22,764.76	99.891460	22,740.05		-24.71	0.02
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
	1,600,000.000	Local	99.663561	1,594,616.97	99.169560	1,586,712.96		-7,904.01	1.33
Original Face:	1,600,000.000	Base	99.663561	1,594,616.97	99.169560	1,586,712.96		-7,904.01	1.33
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	500,000.000	Local	99.987068	499,935.34	98.642985	493,214.93		-6,720.41	0.41
		Base	99.987068	499,935.34	98.642985	493,214.93		-6,720.41	0.41
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
	750,000.000	Local	99.991619	749,937.14	100.009217	750,069.13		131.99	0.63
		Base	99.991619	749,937.14	100.009217	750,069.13		131.99	0.63
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
	1,200,000.000	Local	99.905548	1,198,866.58	98.813248	1,185,758.98		-13,107.60	1.00
		Base	99.905548	1,198,866.58	98.813248	1,185,758.98		-13,107.60	1.00
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	16 Jan 2029		
	650,000.000	Local	99.986426	649,911.77	98.651910	641,237.42		-8,674.35	0.54
Original Face:	650,000.000	Base	99.986426	649,911.77	98.651910	641,237.42		-8,674.35	0.54

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45				3.450000	01 May 2025			
		1,330,000.000	Local	99.368753	1,321,604.42	98.202581	1,306,094.33	-15,510.09	1.10
			Base	99.368753	1,321,604.42	98.202581	1,306,094.33	-15,510.09	1.10
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9				4.900000	26 Feb 2026			
		390,000.000	Local	99.966831	389,870.64	99.682886	388,763.26	-1,107.38	0.33
			Base	99.966831	389,870.64	99.682886	388,763.26	-1,107.38	0.33
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8				4.800000	26 Feb 2027			
		875,000.000	Local	99.880755	873,956.61	99.584026	871,360.23	-2,596.38	0.73
			Base	99.880755	873,956.61	99.584026	871,360.23	-2,596.38	0.73
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				6.024000	25 Jan 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	100.117289	1,101,290.18	1,290.18	0.92
			Base	100.000000	1,100,000.00	100.117289	1,101,290.18	1,290.18	0.92
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2				5.190000	15 Jul 2027			
		790,000.000	Local	99.993580	789,949.28	99.623700	787,027.23	-2,922.05	0.66
		Original Face: 790,000.000	Base	99.993580	789,949.28	99.623700	787,027.23	-2,922.05	0.66
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3				3.300000	01 Feb 2027			
		1,200,000.000	Local	96.735033	1,160,820.40	95.635448	1,147,625.38	-13,195.02	0.96
			Base	96.735033	1,160,820.40	95.635448	1,147,625.38	-13,195.02	0.96
233874AB2	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2				5.600000	15 Apr 2026			
		375,000.000	Local	99.997891	374,992.09	99.953260	374,824.73	-167.36	0.31
		Original Face: 375,000.000	Base	99.997891	374,992.09	99.953260	374,824.73	-167.36	0.31
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024			
		500,000.000	Local	100.137248	500,686.24	99.838637	499,193.19	-1,493.05	0.42
			Base	100.137248	500,686.24	99.838637	499,193.19	-1,493.05	0.42
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45				0.450000	07 Jun 2024			
		190,000.000	Local	99.999311	189,998.69	99.893476	189,797.60	-201.09	0.16
			Base	99.999311	189,998.69	99.893476	189,797.60	-201.09	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		425,000.000	Local	99.990355	424,959.01	97.527349	414,491.23	-10,467.78	0.35
			Base	99.990355	424,959.01	97.527349	414,491.23	-10,467.78	0.35

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
	700,000.000	Local	99.974047	699,818.33	99.447522	696,132.65	-3,685.68	0.58	
		Base	99.974047	699,818.33	99.447522	696,132.65	-3,685.68	0.58	
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local	99.978590	599,871.54	98.541620	591,249.72	-8,621.82	0.50	
	Original Face: 600,000.000	Base	99.978590	599,871.54	98.541620	591,249.72	-8,621.82	0.50	
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
	465,000.000	Local	99.997271	464,987.31	97.986570	455,637.55	-9,349.76	0.38	
	Original Face: 465,000.000	Base	99.997271	464,987.31	97.986570	455,637.55	-9,349.76	0.38	
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
	325,000.000	Local	99.993683	324,979.47	99.451280	323,216.66	-1,762.81	0.27	
	Original Face: 325,000.000	Base	99.993683	324,979.47	99.451280	323,216.66	-1,762.81	0.27	
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
	700,000.000	Local	99.990571	699,934.00	99.308340	695,158.38	-4,775.62	0.58	
	Original Face: 700,000.000	Base	99.990571	699,934.00	99.308340	695,158.38	-4,775.62	0.58	
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local	100.095042	500,475.21	99.055152	495,275.76	-5,199.45	0.42	
		Base	100.095042	500,475.21	99.055152	495,275.76	-5,199.45	0.42	
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3					3.000000	13 Feb 2026		
	1,150,000.000	Local	95.949434	1,103,418.49	96.355333	1,108,086.33	4,667.84	0.93	
		Base	95.949434	1,103,418.49	96.355333	1,108,086.33	4,667.84	0.93	
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	440,664.590	Local	100.994128	445,045.36	95.456526	420,643.11	-24,402.25	0.35	
	Original Face: 3,600,000.000	Base	100.994128	445,045.36	95.456526	420,643.11	-24,402.25	0.35	
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
	500,000.000	Local	99.930220	499,651.10	93.129754	465,648.77	-34,002.33	0.39	
		Base	99.930220	499,651.10	93.129754	465,648.77	-34,002.33	0.39	
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
	1,000,000.000	Local	100.003448	1,000,034.48	99.985169	999,851.69	-182.79	0.84	
		Base	100.003448	1,000,034.48	99.985169	999,851.69	-182.79	0.84	

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625				4.625000	11 Sep 2026			
		1,200,000.000	Local	99.491176	1,193,894.11	99.588970	1,195,067.64	1,173.53	1.00
			Base	99.491176	1,193,894.11	99.588970	1,195,067.64	1,173.53	1.00
3130B0AD1	FEDERAL HOME LOAN BANK BONDS 09/25 5.5				5.500000	04 Sep 2025			
		1,200,000.000	Local	100.000000	1,200,000.00	99.962389	1,199,548.67	-451.33	1.01
			Base	100.000000	1,200,000.00	99.962389	1,199,548.67	-451.33	1.01
3130B0JZ3	FEDERAL HOME LOAN BANK BONDS 09/25 5.5				5.500000	25 Sep 2025			
		1,200,000.000	Local	100.000000	1,200,000.00	99.930268	1,199,163.22	-836.78	1.01
			Base	100.000000	1,200,000.00	99.930268	1,199,163.22	-836.78	1.01
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024			
		1,000,000.000	Local	99.998669	999,986.69	99.798696	997,986.96	-1,999.73	0.84
			Base	99.998669	999,986.69	99.798696	997,986.96	-1,999.73	0.84
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025			
		1,005,000.000	Local	99.954454	1,004,542.26	97.618927	981,070.22	-23,472.04	0.82
			Base	99.954454	1,004,542.26	97.618927	981,070.22	-23,472.04	0.82
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		1,100,000.000	Local	99.383031	1,093,213.34	98.681119	1,085,492.31	-7,721.03	0.91
			Base	99.383031	1,093,213.34	98.681119	1,085,492.31	-7,721.03	0.91
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125				5.125000	27 Jan 2025			
		1,100,000.000	Local	100.000000	1,100,000.00	99.844483	1,098,289.31	-1,710.69	0.92
			Base	100.000000	1,100,000.00	99.844483	1,098,289.31	-1,710.69	0.92
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05				5.050000	01 Aug 2024			
		1,100,000.000	Local	100.000000	1,100,000.00	99.915896	1,099,074.86	-925.14	0.92
			Base	100.000000	1,100,000.00	99.915896	1,099,074.86	-925.14	0.92
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3				5.300000	24 Feb 2025			
		900,000.000	Local	99.924601	899,321.41	99.915359	899,238.23	-83.18	0.75
			Base	99.924601	899,321.41	99.915359	899,238.23	-83.18	0.75
3134H1WT6	FREDDIE MAC NOTES 03/26 5.55				5.550000	13 Mar 2026			
		1,200,000.000	Local	100.000000	1,200,000.00	99.731473	1,196,777.68	-3,222.32	1.00
			Base	100.000000	1,200,000.00	99.731473	1,196,777.68	-3,222.32	1.00

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135G05S8	FANNIE MAE NOTES 08/25 0.5	1,000,000.000	Local	100.000000	1,000,000.00	94.638480	946,384.80	-53,615.20	0.79
			Base	100.000000	1,000,000.00	94.638480	946,384.80	-53,615.20	0.79
3135G06Y4	FANNIE MAE NOTES 02/26 5.2	1,100,000.000	Local	100.000000	1,100,000.00	99.807655	1,097,884.21	-2,115.79	0.92
			Base	100.000000	1,100,000.00	99.807655	1,097,884.21	-2,115.79	0.92
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2	2,009,301.760	Local	99.333824	1,995,916.27	99.272530	1,994,684.69	-1,231.58	1.67
		Original Face: 2,300,000.000	Base	99.333824	1,995,916.27	99.272530	1,994,684.69	-1,231.58	1.67
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2	1,097,044.200	Local	98.937417	1,085,387.20	98.008520	1,075,196.78	-10,190.42	0.90
		Original Face: 1,100,000.000	Base	98.937417	1,085,387.20	98.008520	1,075,196.78	-10,190.42	0.90
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2	610,022.090	Local	99.092082	604,483.59	98.940330	603,557.87	-925.72	0.51
		Original Face: 750,000.000	Base	99.092082	604,483.59	98.940330	603,557.87	-925.72	0.51
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR	600,000.000	Local	100.000000	600,000.00	99.883293	599,299.76	-700.24	0.50
			Base	100.000000	600,000.00	99.883293	599,299.76	-700.24	0.50
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A	505,236.530	Local	99.998812	505,230.53	100.071700	505,598.78	368.25	0.42
		Original Face: 670,000.000	Base	99.998812	505,230.53	100.071700	505,598.78	368.25	0.42
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A	460,276.280	Local	99.910489	459,864.28	99.838630	459,533.53	-330.75	0.39
		Original Face: 1,090,000.000	Base	99.910489	459,864.28	99.838630	459,533.53	-330.75	0.39
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A	445,000.000	Local	99.993721	444,972.06	100.029670	445,132.03	159.97	0.37
		Original Face: 445,000.000	Base	99.993721	444,972.06	100.029670	445,132.03	159.97	0.37
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3	64,939.180	Local	99.998937	64,938.49	99.582240	64,667.89	-270.60	0.05
		Original Face: 1,070,000.000	Base	99.998937	64,938.49	99.582240	64,667.89	-270.60	0.05

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3					4.480000	15 Dec 2026		
	617,622.200	Local	99.300373	613,301.15	99.259810	613,050.62	-250.53	0.51	
Original Face:	680,000.000	Base	99.300373	613,301.15	99.259810	613,050.62	-250.53	0.51	
34535EAB8	FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A					5.320000	15 Jan 2027		
	810,000.000	Local	99.925260	809,394.61	99.845830	808,751.22	-643.39	0.68	
Original Face:	810,000.000	Base	99.925260	809,394.61	99.845830	808,751.22	-643.39	0.68	
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
	295,367.730	Local	97.860860	289,049.40	97.475220	287,910.34	-1,139.06	0.24	
Original Face:	600,000.000	Base	97.860860	289,049.40	97.475220	287,910.34	-1,139.06	0.24	
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
	117,962.930	Local	99.997626	117,960.13	99.818150	117,748.41	-211.72	0.10	
Original Face:	240,000.000	Base	99.997626	117,960.13	99.818150	117,748.41	-211.72	0.10	
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	7,722.350	Local	99.995338	7,721.99	99.665500	7,696.52	-25.47	0.01	
Original Face:	185,000.000	Base	99.995338	7,721.99	99.665500	7,696.52	-25.47	0.01	
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
	1,200,000.000	Local	99.988950	1,199,867.40	99.358270	1,192,299.24	-7,568.16	1.00	
Original Face:	1,200,000.000	Base	99.988950	1,199,867.40	99.358270	1,192,299.24	-7,568.16	1.00	
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
	250,000.000	Local	100.000000	250,000.00	99.598596	248,996.49	-1,003.51	0.21	
		Base	100.000000	250,000.00	99.598596	248,996.49	-1,003.51	0.21	
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
	492,165.180	Local	100.330182	493,790.22	100.119440	492,753.02	-1,037.20	0.41	
Original Face:	550,000.000	Base	100.330182	493,790.22	100.119440	492,753.02	-1,037.20	0.41	
38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.414000	21 May 2027		
	600,000.000	Local	100.000000	600,000.00	99.630097	597,780.58	-2,219.42	0.50	
		Base	100.000000	600,000.00	99.630097	597,780.58	-2,219.42	0.50	
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3					0.370000	15 Apr 2026		
	132,532.290	Local	99.613611	132,020.20	99.599970	132,002.12	-18.08	0.11	
Original Face:	2,827,000.000	Base	99.613611	132,020.20	99.599970	132,002.12	-18.08	0.11	

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local	99.983969	159,974.35	98.418430	157,469.49	-2,504.86	0.13	
		Base	99.983969	159,974.35	98.418430	157,469.49	-2,504.86	0.13	
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
	1,500,000.000	Local	99.817173	1,497,257.59	99.719658	1,495,794.87	-1,462.72	1.26	
		Base	99.817173	1,497,257.59	99.719658	1,495,794.87	-1,462.72	1.26	
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
	1,132,335.500	Local	99.938481	1,131,638.90	99.900940	1,131,213.81	-425.09	0.95	
Original Face:	1,625,000.000	Base	99.938481	1,131,638.90	99.900940	1,131,213.81	-425.09	0.95	
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2					5.870000	22 Jun 2026		
	665,000.000	Local	99.994887	664,966.00	100.146990	665,977.48	1,011.48	0.56	
Original Face:	665,000.000	Base	99.994887	664,966.00	100.146990	665,977.48	1,011.48	0.56	
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	603.810	Local	100.001656	603.82	99.692530	601.95	-1.87	0.00	
Original Face:	300,000.000	Base	100.001656	603.82	99.692530	601.95	-1.87	0.00	
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
	163,568.680	Local	97.866077	160,078.25	98.348450	160,867.26	789.01	0.14	
Original Face:	565,000.000	Base	97.866077	160,078.25	98.348450	160,867.26	789.01	0.14	
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
	115,226.280	Local	99.998499	115,224.55	99.874880	115,082.11	-142.44	0.10	
Original Face:	275,000.000	Base	99.998499	115,224.55	99.874880	115,082.11	-142.44	0.10	
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local	99.996386	624,977.41	100.000000	625,000.00	22.59	0.52	
		Base	99.996386	624,977.41	100.000000	625,000.00	22.59	0.52	
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
	445,000.000	Local	99.909912	444,599.11	99.449714	442,551.23	-2,047.88	0.37	
		Base	99.909912	444,599.11	99.449714	442,551.23	-2,047.88	0.37	
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local	99.830738	549,069.06	98.381700	541,099.35	-7,969.71	0.45	
		Base	99.830738	549,069.06	98.381700	541,099.35	-7,969.71	0.45	

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
448973AB3	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A					5.290000	15 Apr 2027		
	450,000.000	Local		99.998873	449,994.93	99.800900	449,104.05	-890.88	0.38
Original Face:	450,000.000	Base		99.998873	449,994.93	99.800900	449,104.05	-890.88	0.38
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
	149,400.110	Local		99.996600	149,395.03	99.884790	149,227.99	-167.04	0.13
Original Face:	345,000.000	Base		99.996600	149,395.03	99.884790	149,227.99	-167.04	0.13
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
	1,070,000.000	Local		99.999742	1,069,997.24	99.855420	1,068,452.99	-1,544.25	0.90
Original Face:	1,070,000.000	Base		99.999742	1,069,997.24	99.855420	1,068,452.99	-1,544.25	0.90
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
	256,674.270	Local		98.294165	252,295.83	98.116540	251,839.91	-455.92	0.21
Original Face:	600,000.000	Base		98.294165	252,295.83	98.116540	251,839.91	-455.92	0.21
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.810272	878,330.39	98.229110	864,416.17	-13,914.22	0.73
		Base		99.810272	878,330.39	98.229110	864,416.17	-13,914.22	0.73
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	98.472195	1,083,194.15	-16,805.85	0.91
		Base		100.000000	1,100,000.00	98.472195	1,083,194.15	-16,805.85	0.91
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local		99.886399	1,098,750.39	98.971771	1,088,689.48	-10,060.91	0.91
		Base		99.886399	1,098,750.39	98.971771	1,088,689.48	-10,060.91	0.91
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
	1,455,000.000	Local		99.930147	1,453,983.64	100.482671	1,462,022.86	8,039.22	1.23
		Base		99.930147	1,453,983.64	100.482671	1,462,022.86	8,039.22	1.23
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.250000	24 Feb 2026		
	500,000.000	Local		100.000000	500,000.00	100.345300	501,726.50	1,726.50	0.42
		Base		100.000000	500,000.00	100.345300	501,726.50	1,726.50	0.42
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
	500,000.000	Local		101.353904	506,769.52	100.109820	500,549.10	-6,220.42	0.42
Original Face:	500,000.000	Base		101.353904	506,769.52	100.109820	500,549.10	-6,220.42	0.42

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3				0.360000	15 Sep 2025			
		9,788.030	Local	99.994381	9,787.48	99.190150	9,708.76	-78.72	0.01
Original Face:		85,000.000	Base	99.994381	9,787.48	99.190150	9,708.76	-78.72	0.01
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		345,021.950	Local	99.995870	345,007.70	99.952540	344,858.20	-149.50	0.29
Original Face:		500,000.000	Base	99.995870	345,007.70	99.952540	344,858.20	-149.50	0.29
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026			
		1,200,000.000	Local	100.000000	1,200,000.00	99.742780	1,196,913.36	-3,086.64	1.00
			Base	100.000000	1,200,000.00	99.742780	1,196,913.36	-3,086.64	1.00
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR				6.580000	23 May 2025			
		500,000.000	Local	100.000000	500,000.00	100.041000	500,205.00	205.00	0.42
			Base	100.000000	500,000.00	100.041000	500,205.00	205.00	0.42
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026			
		265,000.000	Local	99.952921	264,875.24	97.754862	259,050.38	-5,824.86	0.22
			Base	99.952921	264,875.24	97.754862	259,050.38	-5,824.86	0.22
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		515,000.000	Local	99.901443	514,492.43	99.942574	514,704.26	211.83	0.43
			Base	99.901443	514,492.43	99.942574	514,704.26	211.83	0.43
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025			
		195,000.000	Local	99.863492	194,733.81	99.695361	194,405.95	-327.86	0.16
			Base	99.863492	194,733.81	99.695361	194,405.95	-327.86	0.16
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		1,100,000.000	Local	98.920329	1,088,123.62	98.712822	1,085,841.04	-2,282.58	0.91
			Base	98.920329	1,088,123.62	98.712822	1,085,841.04	-2,282.58	0.91
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		1,200,000.000	Local	100.602031	1,207,224.37	99.120834	1,189,450.01	-17,774.36	1.00
			Base	100.602031	1,207,224.37	99.120834	1,189,450.01	-17,774.36	1.00
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4				5.400000	21 Nov 2025			
		1,000,000.000	Local	99.969400	999,694.00	99.466308	994,663.08	-5,030.92	0.83
			Base	99.969400	999,694.00	99.466308	994,663.08	-5,030.92	0.83

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	650,000.000	Local	99.985803	649,907.72	97.789642	635,632.67	-14,275.05	0.53	
		Base	99.985803	649,907.72	97.789642	635,632.67	-14,275.05	0.53	
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2					5.260000	15 Oct 2025		
	52,554.330	Local	99.999696	52,554.17	99.968240	52,537.64	-16.53	0.04	
Original Face:	545,000.000	Base	99.999696	52,554.17	99.968240	52,537.64	-16.53	0.04	
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
	930,023.090	Local	99.996362	929,989.26	100.119800	931,137.26	1,148.00	0.78	
Original Face:	1,000,000.000	Base	99.996362	929,989.26	100.119800	931,137.26	1,148.00	0.78	
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
	900,000.000	Local	99.782838	898,045.54	98.911460	890,203.14	-7,842.40	0.75	
Original Face:	900,000.000	Base	99.782838	898,045.54	98.911460	890,203.14	-7,842.40	0.75	
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
	282,766.760	Local	98.226390	277,751.58	97.933050	276,922.11	-829.47	0.23	
Original Face:	815,000.000	Base	98.226390	277,751.58	97.933050	276,922.11	-829.47	0.23	
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.000000	23 Jul 2025		
	1,200,000.000	Local	98.479007	1,181,748.08	98.356785	1,180,281.42	-1,466.66	0.99	
		Base	98.479007	1,181,748.08	98.356785	1,180,281.42	-1,466.66	0.99	
61747YEB7	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.839000	22 Jan 2025		
	1,200,000.000	Local	100.103915	1,201,246.98	100.070000	1,200,840.00	-406.98	1.01	
		Base	100.103915	1,201,246.98	100.070000	1,200,840.00	-406.98	1.01	
65479UAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A					5.470000	15 Dec 2026		
	695,000.000	Local	99.998974	694,992.87	99.949920	694,651.94	-340.93	0.58	
Original Face:	695,000.000	Base	99.998974	694,992.87	99.949920	694,651.94	-340.93	0.58	
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
	89,968.230	Local	100.000000	89,968.23	99.894460	89,873.28	-94.95	0.08	
Original Face:	560,000.000	Base	100.000000	89,968.23	99.894460	89,873.28	-94.95	0.08	
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
	1,355,000.000	Local	99.999075	1,354,987.46	100.194280	1,357,632.49	2,645.03	1.14	
Original Face:	1,355,000.000	Base	99.999075	1,354,987.46	100.194280	1,357,632.49	2,645.03	1.14	

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
		216,256.540	Local	99.999991	216,256.52	99.913190	216,068.81	-187.71	0.18
	Original Face:	370,000.000	Base	99.999991	216,256.52	99.913190	216,068.81	-187.71	0.18
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		385,000.000	Local	100.000000	385,000.00	99.775022	384,133.83	-866.17	0.32
			Base	100.000000	385,000.00	99.775022	384,133.83	-866.17	0.32
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		590,000.000	Local	99.996566	589,979.74	99.071572	584,522.27	-5,457.47	0.49
			Base	99.996566	589,979.74	99.071572	584,522.27	-5,457.47	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		420,000.000	Local	99.999121	419,996.31	98.031169	411,730.91	-8,265.40	0.35
			Base	99.999121	419,996.31	98.031169	411,730.91	-8,265.40	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		500,000.000	Local	99.992412	499,962.06	97.865454	489,327.27	-10,634.79	0.41
			Base	99.992412	499,962.06	97.865454	489,327.27	-10,634.79	0.41
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
		550,000.000	Local	99.999620	549,997.91	99.936694	549,651.82	-346.09	0.46
			Base	99.999620	549,997.91	99.936694	549,651.82	-346.09	0.46
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		500,000.000	Local	99.924244	499,621.22	100.214135	501,070.68	1,449.46	0.42
			Base	99.924244	499,621.22	100.214135	501,070.68	1,449.46	0.42
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
		1,165,000.000	Local	99.966130	1,164,605.42	99.199015	1,155,668.52	-8,936.90	0.97
			Base	99.966130	1,164,605.42	99.199015	1,155,668.52	-8,936.90	0.97
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
		710,000.000	Local	99.977735	709,841.92	100.370783	712,632.56	2,790.64	0.60
			Base	99.977735	709,841.92	100.370783	712,632.56	2,790.64	0.60
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
		835,000.000	Local	99.971856	834,765.00	99.320393	829,325.28	-5,439.72	0.70
			Base	99.971856	834,765.00	99.320393	829,325.28	-5,439.72	0.70

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
	575,000.000	Local		98.187663	564,579.06	98.562381	566,733.69	2,154.63	0.48
		Base		98.187663	564,579.06	98.562381	566,733.69	2,154.63	0.48
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					5.930000	25 Jul 2025		
	215,000.000	Local		100.000000	215,000.00	100.273878	215,588.84	588.84	0.18
		Base		100.000000	215,000.00	100.273878	215,588.84	588.84	0.18
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					6.030000	16 Apr 2027		
	1,200,000.000	Local		100.325389	1,203,904.67	100.578114	1,206,937.37	3,032.70	1.01
		Base		100.325389	1,203,904.67	100.578114	1,206,937.37	3,032.70	1.01
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR					6.064000	24 Oct 2025		
	1,200,000.000	Local		100.000000	1,200,000.00	100.020212	1,200,242.54	242.54	1.01
		Base		100.000000	1,200,000.00	100.020212	1,200,242.54	242.54	1.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local		99.997957	999,979.57	99.423411	994,234.11	-5,745.46	0.83
		Base		99.997957	999,979.57	99.423411	994,234.11	-5,745.46	0.83
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local		100.033483	600,200.90	98.989745	593,938.47	-6,262.43	0.50
		Base		100.033483	600,200.90	98.989745	593,938.47	-6,262.43	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	610,000.000	Local		99.966279	609,794.30	97.643329	595,624.31	-14,169.99	0.50
		Base		99.966279	609,794.30	97.643329	595,624.31	-14,169.99	0.50
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
	1,100,000.000	Local		99.281199	1,092,093.19	98.078587	1,078,864.46	-13,228.73	0.91
		Base		99.281199	1,092,093.19	98.078587	1,078,864.46	-13,228.73	0.91
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85					4.850000	08 Feb 2027		
	1,110,000.000	Local		99.963027	1,109,589.60	99.285348	1,102,067.36	-7,522.24	0.93
		Base		99.963027	1,109,589.60	99.285348	1,102,067.36	-7,522.24	0.93
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993					4.993000	18 Mar 2027		
	1,100,000.000	Local		99.707806	1,096,785.87	99.744585	1,097,190.44	404.57	0.92
		Base		99.707806	1,096,785.87	99.744585	1,097,190.44	404.57	0.92

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	1,300,000.000	Local		99.828302	1,297,767.92	99.831991	1,297,815.88	47.96	1.09
		Base		99.828302	1,297,767.92	99.831991	1,297,815.88	47.96	1.09
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	1,200,000.000	Local		97.467132	1,169,605.58	97.422123	1,169,065.48	-540.10	0.98
		Base		97.467132	1,169,605.58	97.422123	1,169,065.48	-540.10	0.98
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6					4.600000	08 Feb 2027		
	1,200,000.000	Local		99.942306	1,199,307.67	99.307097	1,191,685.16	-7,622.51	1.00
		Base		99.942306	1,199,307.67	99.307097	1,191,685.16	-7,622.51	1.00
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	98.383663	983,836.63	-16,163.37	0.83
		Base		100.000000	1,000,000.00	98.383663	983,836.63	-16,163.37	0.83
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
	880,000.000	Local		100.000000	880,000.00	99.575299	876,262.63	-3,737.37	0.74
		Base		100.000000	880,000.00	99.575299	876,262.63	-3,737.37	0.74
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2					5.050000	15 Jan 2026		
	53,877.200	Local		99.999350	53,876.85	99.867310	53,805.71	-71.14	0.05
	Original Face:	145,000.000	Base	99.999350	53,876.85	99.867310	53,805.71	-71.14	0.05
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
	206,778.370	Local		99.999081	206,776.47	99.856660	206,481.97	-294.50	0.17
	Original Face:	335,000.000	Base	99.999081	206,776.47	99.856660	206,481.97	-294.50	0.17
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A					5.600000	17 Aug 2026		
	208,947.400	Local		99.996703	208,940.51	99.986300	208,918.77	-21.74	0.18
	Original Face:	270,000.000	Base	99.996703	208,940.51	99.986300	208,918.77	-21.74	0.18
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A					5.130000	15 Dec 2026		
	330,000.000	Local		99.996209	329,987.49	99.700660	329,012.18	-975.31	0.28
	Original Face:	330,000.000	Base	99.996209	329,987.49	99.700660	329,012.18	-975.31	0.28
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
	508,427.630	Local		98.033346	498,428.62	97.835840	497,424.44	-1,004.18	0.42
	Original Face:	1,100,000.000	Base	98.033346	498,428.62	97.835840	497,424.44	-1,004.18	0.42

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A				5.800000	16 Nov 2026			
		641,674.810	Local	99.998753	641,666.81	100.103050	642,336.06	669.25	0.54
Original Face:		655,000.000	Base	99.998753	641,666.81	100.103050	642,336.06	669.25	0.54
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025			
		3,334.240	Local	99.995501	3,334.09	99.950790	3,332.60	-1.49	0.00
Original Face:		415,000.000	Base	99.995501	3,334.09	99.950790	3,332.60	-1.49	0.00
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.730000	09 Jun 2025			
		1,100,000.000	Local	99.732527	1,097,057.80	99.995000	1,099,945.00	2,887.20	0.92
			Base	99.732527	1,097,057.80	99.995000	1,099,945.00	2,887.20	0.92
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026			
		310,000.000	Local	99.960994	309,879.08	99.294806	307,813.90	-2,065.18	0.26
			Base	99.960994	309,879.08	99.294806	307,813.90	-2,065.18	0.26
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024			
		1,000,000.000	Local	99.949510	999,495.10	98.600586	986,005.86	-13,489.24	0.83
			Base	99.949510	999,495.10	98.600586	986,005.86	-13,489.24	0.83
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		550,000.000	Local	99.824109	549,032.60	97.687500	537,281.25	-11,751.35	0.45
			Base	99.824109	549,032.60	97.687500	537,281.25	-11,751.35	0.45
91282CHU8	US TREASURY N/B 08/26 4.375				4.375000	15 Aug 2026			
		1,200,000.000	Local	99.717690	1,196,612.28	99.000000	1,188,000.00	-8,612.28	1.00
			Base	99.717690	1,196,612.28	99.000000	1,188,000.00	-8,612.28	1.00
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1				3.100000	15 Mar 2026			
		1,000,000.000	Local	96.924781	969,247.81	96.525452	965,254.52	-3,993.29	0.81
			Base	96.924781	969,247.81	96.525452	965,254.52	-3,993.29	0.81
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025			
		600,000.000	Local	99.995672	599,974.03	99.851410	599,108.46	-865.57	0.50
			Base	99.995672	599,974.03	99.851410	599,108.46	-865.57	0.50
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.120000	20 Mar 2026			
		550,000.000	Local	99.873653	549,305.09	100.842000	554,631.00	5,325.91	0.47
			Base	99.873653	549,305.09	100.842000	554,631.00	5,325.91	0.47

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	1,344,000.000	Local	93.058080	1,250,700.60	93.372825	1,254,930.77	4,230.17	1.05	
		Base	93.058080	1,250,700.60	93.372825	1,254,930.77	4,230.17	1.05	
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
	364,686.770	Local	99.996430	364,673.75	99.897930	364,314.53	-359.22	0.31	
Original Face:	535,000.000	Base	99.996430	364,673.75	99.897930	364,314.53	-359.22	0.31	
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
	906,318.590	Local	99.995730	906,279.89	100.049020	906,762.87	482.98	0.76	
Original Face:	915,000.000	Base	99.995730	906,279.89	100.049020	906,762.87	482.98	0.76	
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
	1,045,155.040	Local	98.249082	1,026,855.23	97.797540	1,022,135.92	-4,719.31	0.86	
Original Face:	2,500,000.000	Base	98.249082	1,026,855.23	97.797540	1,022,135.92	-4,719.31	0.86	
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
	435,000.000	Local	99.969349	434,866.67	98.523912	428,579.02	-6,287.65	0.36	
		Base	99.969349	434,866.67	98.523912	428,579.02	-6,287.65	0.36	
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	180,000.000	Local	99.971867	179,949.36	98.306514	176,951.73	-2,997.63	0.15	
		Base	99.971867	179,949.36	98.306514	176,951.73	-2,997.63	0.15	
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
	1,100,000.000	Local	101.348742	1,114,836.16	98.156247	1,079,718.72	-35,117.44	0.91	
		Base	101.348742	1,114,836.16	98.156247	1,079,718.72	-35,117.44	0.91	
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					6.650000	25 Apr 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	100.744578	1,108,190.36	8,190.36	0.93	
		Base	100.000000	1,100,000.00	100.744578	1,108,190.36	8,190.36	0.93	
US DOLLAR Total									
	119,704,715.510	Local		119,267,039.49		118,605,763.74	-661,275.75	99.56	
Original Face:	52,842,000.000	Base		119,267,039.49		118,605,763.74	-661,275.75	99.56	
FIXED INCOME Total									
	119,704,715.510	Base		119,267,039.49		118,605,763.74	-661,275.75	99.56	

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		52,842,000.000						

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		120,171,806.210	Base	119,734,130.19		119,072,854.44	-661,275.75	100.00
Original Face:		52,842,000.000						

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		49,999.980	Local	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
			Base	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00

US DOLLAR Total									
		49,999.980	Local		49,999.98		49,999.98	0.00	0.00
			Base		49,999.98		49,999.98	0.00	0.00

CASH Total		49,999.980	Base		49,999.98		49,999.98	0.00	0.00
-------------------	--	------------	------	--	-----------	--	-----------	------	------

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
-----------	--	--	--	--	--	--	----------------	----------

138994009	CANTOR FITZGERALD REPO REPO				5.400000	04 Jun 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.83
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.83

138994009	CANTOR FITZGERALD REPO REPO				5.400000	13 Jun 2024			
		65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	4.76
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	4.76

912797FS1	TREASURY BILL 06/24 0.00000				5.242000	13 Jun 2024			
		25,000,000.000	Local	99.825267	24,956,316.67	99.825267	24,956,316.75	0.08	1.83
			Base	99.825267	24,956,316.67	99.825267	24,956,316.75	0.08	1.83

912797KA4	TREASURY BILL 02/25 0.00000				4.744700	20 Feb 2025			
		40,000,000.000	Local	96.520553	38,608,221.33	96.360747	38,544,298.80	-63,922.53	2.82
			Base	96.520553	38,608,221.33	96.360747	38,544,298.80	-63,922.53	2.82

912797KQ9	TREASURY BILL 07/24 0.00000				5.201000	23 Jul 2024			
		40,000,000.000	Local	99.248744	39,699,497.78	99.248744	39,699,497.60	-0.18	2.91
			Base	99.248744	39,699,497.78	99.248744	39,699,497.60	-0.18	2.91

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797KT3	TREASURY BILL 10/24 0.00000					5.154100	10 Oct 2024		
	25,000,000.000	Local		98.124480	24,531,120.07	98.131590	24,532,897.50	1,777.43	1.80
		Base		98.124480	24,531,120.07	98.131590	24,532,897.50	1,777.43	1.80
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					5.300000	03 Jun 2024		
	350,000,000.000	Local		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	25.63
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	25.63
979QHR003	SOUTH STREET REPO					5.370000	03 Jun 2024		
	30,816,786.990	Local		100.000000	30,816,786.99	100.000000	30,816,786.99	0.00	2.26
		Base		100.000000	30,816,786.99	100.000000	30,816,786.99	0.00	2.26
US DOLLAR Total									
	600,816,786.990	Local			598,611,942.84		598,549,797.64	-62,145.20	43.83
		Base			598,611,942.84		598,549,797.64	-62,145.20	43.83
CASH EQUIVALENT Total									
	600,816,786.990	Base			598,611,942.84		598,549,797.64	-62,145.20	43.83
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
	54,245,565.500	Local		1.000000	54,245,565.50	1.000000	54,245,565.50	0.00	3.97
		Base		1.000000	54,245,565.50	1.000000	54,245,565.50	0.00	3.97
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
	29,501,275.790	Local		1.000000	29,501,275.79	1.000000	29,501,275.79	0.00	2.16
		Base		1.000000	29,501,275.79	1.000000	29,501,275.79	0.00	2.16
US DOLLAR Total									
	83,746,841.290	Local			83,746,841.29		83,746,841.29	0.00	6.13
		Base			83,746,841.29		83,746,841.29	0.00	6.13
EQUITY Total									
	83,746,841.290	Base			83,746,841.29		83,746,841.29	0.00	6.13

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,530,365.560	Local	100.552594	1,538,822.27	95.564659	1,462,488.63	-76,333.64	0.11
Original Face:	20,540,000.000	Base	100.552594	1,538,822.27	95.564659	1,462,488.63	-76,333.64	0.11
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	93.043110	13,956,466.50	-1,043,533.50	1.02
		Base	100.000000	15,000,000.00	93.043110	13,956,466.50	-1,043,533.50	1.02
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	92.651337	18,530,267.40	-1,469,732.60	1.36
		Base	100.000000	20,000,000.00	92.651337	18,530,267.40	-1,469,732.60	1.36
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.55
		Base	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.55
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.295955	9,929,595.50	-70,404.50	0.73
		Base	100.000000	10,000,000.00	99.295955	9,929,595.50	-70,404.50	0.73
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025		
	7,000,000.000	Local	100.000000	7,000,000.00	93.603399	6,552,237.93	-447,762.07	0.48
		Base	100.000000	7,000,000.00	93.603399	6,552,237.93	-447,762.07	0.48
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	91.508856	2,745,265.68	-254,734.32	0.20
		Base	100.000000	3,000,000.00	91.508856	2,745,265.68	-254,734.32	0.20
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07				1.070000	23 Dec 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	97.689008	14,653,351.20	-346,648.80	1.07
		Base	100.000000	15,000,000.00	97.689008	14,653,351.20	-346,648.80	1.07
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2				1.200000	30 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.075410	4,803,770.50	-196,229.50	0.35
		Base	100.000000	5,000,000.00	96.075410	4,803,770.50	-196,229.50	0.35

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1	5,000,000.000	Local 100.000000	5,000,000.00	98.551305	30 Sep 2024 4,927,565.25	-72,434.75	0.36
			Base 100.000000	5,000,000.00	98.551305	4,927,565.25	-72,434.75	0.36
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375	5,000,000.000	Local 100.000000	5,000,000.00	93.649136	08 Mar 2027 4,682,456.80	-317,543.20	0.34
			Base 100.000000	5,000,000.00	93.649136	4,682,456.80	-317,543.20	0.34
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05	2,500,000.000	Local 100.000000	2,500,000.00	95.570993	26 Nov 2025 2,389,274.83	-110,725.17	0.17
			Base 100.000000	2,500,000.00	95.570993	2,389,274.83	-110,725.17	0.17
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15	10,000,000.000	Local 100.000000	10,000,000.00	97.998276	12 May 2025 9,799,827.60	-200,172.40	0.72
			Base 100.000000	10,000,000.00	97.998276	9,799,827.60	-200,172.40	0.72
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35	10,000,000.000	Local 100.000000	10,000,000.00	98.144887	19 May 2025 9,814,488.70	-185,511.30	0.72
			Base 100.000000	10,000,000.00	98.144887	9,814,488.70	-185,511.30	0.72
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15	5,000,000.000	Local 100.000000	5,000,000.00	98.885669	25 Nov 2024 4,944,283.45	-55,716.55	0.36
			Base 100.000000	5,000,000.00	98.885669	4,944,283.45	-55,716.55	0.36
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR	10,000,000.000	Local 100.000000	10,000,000.00	99.434553	23 May 2025 9,943,455.30	-56,544.70	0.73
			Base 100.000000	10,000,000.00	99.434553	9,943,455.30	-56,544.70	0.73
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25	5,000,000.000	Local 100.000000	5,000,000.00	96.702191	08 Jun 2026 4,835,109.55	-164,890.45	0.35
			Base 100.000000	5,000,000.00	96.702191	4,835,109.55	-164,890.45	0.35
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR	5,000,000.000	Local 100.000000	5,000,000.00	99.800630	28 Jan 2026 4,990,031.50	-9,968.50	0.37
			Base 100.000000	5,000,000.00	99.800630	4,990,031.50	-9,968.50	0.37
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4	25,000,000.000	Local 100.000000	25,000,000.00	98.551382	28 Aug 2025 24,637,845.50	-362,154.50	1.80
			Base 100.000000	25,000,000.00	98.551382	24,637,845.50	-362,154.50	1.80

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.402210	9,940,221.00	-59,779.00	0.73
		Base	100.000000	10,000,000.00	99.402210	9,940,221.00	-59,779.00	0.73
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75				3.750000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.178951	9,917,895.10	-82,104.90	0.73
		Base	100.000000	10,000,000.00	99.178951	9,917,895.10	-82,104.90	0.73
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.594623	14,939,193.45	-60,806.55	1.09
		Base	100.000000	15,000,000.00	99.594623	14,939,193.45	-60,806.55	1.09
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	10,000,000.000	Local	100.131106	10,013,110.61	99.587688	9,958,768.80	-54,341.81	0.73
		Base	100.131106	10,013,110.61	99.587688	9,958,768.80	-54,341.81	0.73
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25				5.250000	27 Jan 2025		
	3,400,000.000	Local	100.000000	3,400,000.00	99.845429	3,394,744.59	-5,255.41	0.25
		Base	100.000000	3,400,000.00	99.845429	3,394,744.59	-5,255.41	0.25
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,443,841.480	Local	103.807285	4,613,031.19	91.120658	4,049,257.60	-563,773.59	0.30
	Original Face: 24,487,993.000	Base	103.807285	4,613,031.19	91.120658	4,049,257.60	-563,773.59	0.30
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,056,760.800	Local	103.744124	1,096,327.23	91.119391	962,914.01	-133,413.22	0.07
	Original Face: 10,000,000.000	Base	103.744124	1,096,327.23	91.119391	962,914.01	-133,413.22	0.07
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	95.430882	9,543,088.20	-456,911.80	0.70
		Base	100.000000	10,000,000.00	95.430882	9,543,088.20	-456,911.80	0.70
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
	10,000,000.000	Local	99.997872	9,999,787.22	99.597987	9,959,798.70	-39,988.52	0.73
		Base	99.997872	9,999,787.22	99.597987	9,959,798.70	-39,988.52	0.73
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	94.893909	4,744,695.45	-255,304.55	0.35
		Base	100.000000	5,000,000.00	94.893909	4,744,695.45	-255,304.55	0.35

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	92.547431	4,627,371.55	-372,628.45	0.34
			Base	100.000000	5,000,000.00	92.547431	4,627,371.55	-372,628.45	0.34
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026			
		5,000,000.000	Local	95.530061	4,776,503.03	91.288461	4,564,423.05	-212,079.98	0.33
			Base	95.530061	4,776,503.03	91.288461	4,564,423.05	-212,079.98	0.33
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.496478	9,949,647.80	-50,352.20	0.73
			Base	100.000000	10,000,000.00	99.496478	9,949,647.80	-50,352.20	0.73
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.927922	9,692,792.20	-307,207.80	0.71
			Base	100.000000	10,000,000.00	96.927922	9,692,792.20	-307,207.80	0.71
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.421879	9,842,187.90	-157,812.10	0.72
			Base	100.000000	10,000,000.00	98.421879	9,842,187.90	-157,812.10	0.72
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.827540	4,941,377.00	-58,623.00	0.36
			Base	100.000000	5,000,000.00	98.827540	4,941,377.00	-58,623.00	0.36
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.695235	9,969,523.50	-30,476.50	0.73
			Base	100.000000	10,000,000.00	99.695235	9,969,523.50	-30,476.50	0.73
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.533165	4,876,658.25	-123,341.75	0.36
			Base	100.000000	5,000,000.00	97.533165	4,876,658.25	-123,341.75	0.36
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.681119	4,934,055.95	-65,944.05	0.36
			Base	100.000000	5,000,000.00	98.681119	4,934,055.95	-65,944.05	0.36
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.859235	4,942,961.75	-57,038.25	0.36
			Base	100.000000	5,000,000.00	98.859235	4,942,961.75	-57,038.25	0.36

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.541621	9,954,162.10	-45,837.90	0.73
			Base	100.000000	10,000,000.00	99.541621	9,954,162.10	-45,837.90	0.73
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.274270	4,913,713.50	-86,286.50	0.36
			Base	100.000000	5,000,000.00	98.274270	4,913,713.50	-86,286.50	0.36
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024			
		8,173,000.000	Local	100.000000	8,173,000.00	99.831718	8,159,246.31	-13,753.69	0.60
			Base	100.000000	8,173,000.00	99.831718	8,159,246.31	-13,753.69	0.60
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.848556	4,992,427.80	-7,572.20	0.37
			Base	100.000000	5,000,000.00	99.848556	4,992,427.80	-7,572.20	0.37
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.664444	9,966,444.40	-33,555.60	0.73
			Base	100.000000	10,000,000.00	99.664444	9,966,444.40	-33,555.60	0.73
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026			
		10,000,000.000	Local	99.962967	9,996,296.68	99.747191	9,974,719.10	-21,577.58	0.73
			Base	99.962967	9,996,296.68	99.747191	9,974,719.10	-21,577.58	0.73
3134H1MK6	FREDDIE MAC NOTES 12/26 5.4				5.400000	21 Dec 2026			
		25,000,000.000	Local	100.000000	25,000,000.00	99.818693	24,954,673.25	-45,326.75	1.83
			Base	100.000000	25,000,000.00	99.818693	24,954,673.25	-45,326.75	1.83
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.780163	9,978,016.30	-21,983.70	0.73
			Base	100.000000	10,000,000.00	99.780163	9,978,016.30	-21,983.70	0.73
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,270,965.780	Local	99.811389	1,268,568.60	86.561320	1,100,164.76	-168,403.84	0.08
		Original Face: 11,452,445.000	Base	99.811389	1,268,568.60	86.561320	1,100,164.76	-168,403.84	0.08
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		1,581,230.140	Local	100.233310	1,584,919.31	85.637120	1,354,119.95	-230,799.36	0.10
		Original Face: 11,058,708.000	Base	100.233310	1,584,919.31	85.637120	1,354,119.95	-230,799.36	0.10

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	95.260373	4,763,018.65	-236,981.35	0.35
			Base	100.000000	5,000,000.00	95.260373	4,763,018.65	-236,981.35	0.35
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		343,016.100	Local	99.981943	342,954.16	95.914620	329,002.59	-13,951.57	0.02
Original Face:		10,000,000.000	Base	99.981943	342,954.16	95.914620	329,002.59	-13,951.57	0.02
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		426,253.940	Local	100.592400	428,779.07	93.952740	400,477.26	-28,301.81	0.03
Original Face:		12,022,600.000	Base	100.592400	428,779.07	93.952740	400,477.26	-28,301.81	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		968,947.680	Local	100.576967	974,538.19	95.713330	927,412.09	-47,126.10	0.07
Original Face:		24,000,000.000	Base	100.576967	974,538.19	95.713330	927,412.09	-47,126.10	0.07
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		381,313.930	Local	101.333025	386,396.94	88.944700	339,158.53	-47,238.41	0.02
Original Face:		9,815,000.000	Base	101.333025	386,396.94	88.944700	339,158.53	-47,238.41	0.02
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		232,995.200	Local	101.022343	235,377.21	94.339010	219,805.37	-15,571.84	0.02
Original Face:		10,000,000.000	Base	101.022343	235,377.21	94.339010	219,805.37	-15,571.84	0.02
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
		378,685.490	Local	105.756043	400,482.79	101.074080	382,752.88	-17,729.91	0.03
Original Face:		12,777,000.000	Base	105.756043	400,482.79	101.074080	382,752.88	-17,729.91	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		128,167.900	Local	105.002064	134,578.94	95.490830	122,388.59	-12,190.35	0.01
Original Face:		10,000,000.000	Base	105.002064	134,578.94	95.490830	122,388.59	-12,190.35	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
		128,127.050	Local	103.363029	132,436.00	95.013750	121,738.31	-10,697.69	0.01
Original Face:		5,000,000.000	Base	103.363029	132,436.00	95.013750	121,738.31	-10,697.69	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		60,898.900	Local	103.977050	63,320.88	97.930670	59,638.70	-3,682.18	0.00
Original Face:		5,000,000.000	Base	103.977050	63,320.88	97.930670	59,638.70	-3,682.18	0.00

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	92.831633	9,283,163.30	-716,836.70	0.68
			Base	100.000000	10,000,000.00	92.831633	9,283,163.30	-716,836.70	0.68
31424WHE5	FARMER MAC NOTES 06/25 5.15				5.150000	12 Jun 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.005716	10,000,571.60	571.60	0.73
			Base	100.000000	10,000,000.00	100.005716	10,000,571.60	571.60	0.73
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042			
		247,931.990	Local	102.212772	253,418.16	100.180913	248,380.53	-5,037.63	0.02
		Original Face: 9,875,825.000	Base	102.212772	253,418.16	100.180913	248,380.53	-5,037.63	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		118,869.750	Local	99.960562	118,822.87	93.576558	111,234.22	-7,588.65	0.01
		Original Face: 5,000,000.000	Base	99.960562	118,822.87	93.576558	111,234.22	-7,588.65	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041			
		677,733.280	Local	100.797402	683,137.54	93.046600	630,607.77	-52,529.77	0.05
		Original Face: 10,000,000.000	Base	100.797402	683,137.54	93.046600	630,607.77	-52,529.77	0.05
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063			
		5,650.250	Local	99.717358	5,634.28	93.820060	5,301.07	-333.21	0.00
		Original Face: 2,000,000.000	Base	99.717358	5,634.28	93.820060	5,301.07	-333.21	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		1,206,903.700	Local	96.023402	1,158,909.99	88.825970	1,072,043.92	-86,866.07	0.08
		Original Face: 10,000,000.000	Base	96.023402	1,158,909.99	88.825970	1,072,043.92	-86,866.07	0.08
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		2,649,864.100	Local	95.141024	2,521,107.84	81.482930	2,159,186.91	-361,920.93	0.16
		Original Face: 10,000,000.000	Base	95.141024	2,521,107.84	81.482930	2,159,186.91	-361,920.93	0.16
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		500,785.500	Local	97.986859	490,703.98	89.418870	447,796.74	-42,907.24	0.03
		Original Face: 5,000,000.000	Base	97.986859	490,703.98	89.418870	447,796.74	-42,907.24	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		506,311.300	Local	100.690879	509,809.30	83.825680	424,418.89	-85,390.41	0.03
		Original Face: 10,000,000.000	Base	100.690879	509,809.30	83.825680	424,418.89	-85,390.41	0.03

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE						2.500000	20 Dec 2045		
	481,218.550	Local		100.190589	482,135.70	82.970810	399,270.93	-82,864.77	0.03	
Original Face:	10,000,000.000	Base		100.190589	482,135.70	82.970810	399,270.93	-82,864.77	0.03	
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A						2.000000	16 Aug 2056		
	1,394,615.360	Local		96.322968	1,343,334.90	82.651360	1,152,668.56	-190,666.34	0.08	
Original Face:	4,000,000.000	Base		96.322968	1,343,334.90	82.651360	1,152,668.56	-190,666.34	0.08	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE						2.050000	16 Aug 2057		
	1,923,942.250	Local		96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10	0.12	
Original Face:	5,000,000.000	Base		96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10	0.12	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH						2.250000	20 Oct 2046		
	111,591.000	Local		99.915853	111,497.10	97.459710	108,756.26	-2,740.84	0.01	
Original Face:	10,000,000.000	Base		99.915853	111,497.10	97.459710	108,756.26	-2,740.84	0.01	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA						3.000000	20 Mar 2069		
	685,695.250	Local		100.063032	686,127.46	97.729100	670,123.80	-16,003.66	0.05	
Original Face:	5,000,000.000	Base		100.063032	686,127.46	97.729100	670,123.80	-16,003.66	0.05	
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB						3.000000	20 May 2045		
	1,768,998.100	Local		99.676168	1,763,269.51	93.463040	1,653,359.40	-109,910.11	0.12	
Original Face:	5,000,000.000	Base		99.676168	1,763,269.51	93.463040	1,653,359.40	-109,910.11	0.12	
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB						3.250000	16 Jan 2054		
	4,868,456.400	Local		93.001769	4,527,750.59	91.574690	4,458,273.86	-69,476.73	0.33	
Original Face:	5,000,000.000	Base		93.001769	4,527,750.59	91.574690	4,458,273.86	-69,476.73	0.33	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD						3.000000	20 Apr 2049		
	391,534.510	Local		109.004815	426,791.47	88.938040	348,223.12	-78,568.35	0.03	
Original Face:	10,000,000.000	Base		109.004815	426,791.47	88.938040	348,223.12	-78,568.35	0.03	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000							16 Aug 2027		
	5,000,000.000	Local		113.372789	5,668,639.43	112.113404	5,605,670.20	-62,969.23	0.41	
		Base		113.372789	5,668,639.43	112.113404	5,605,670.20	-62,969.23	0.41	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875						2.875000	15 Sep 2024		
	16,183,000.000	Local		100.457898	16,257,101.63	99.155754	16,046,375.67	-210,725.96	1.18	
		Base		100.457898	16,257,101.63	99.155754	16,046,375.67	-210,725.96	1.18	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		30,000,000.000	Local	98.627888	29,588,366.29	95.884724	28,765,417.20	-822,949.09	2.11
			Base	98.627888	29,588,366.29	95.884724	28,765,417.20	-822,949.09	2.11
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		10,000,000.000	Local	99.501796	9,950,179.62	92.609375	9,260,937.50	-689,242.12	0.68
			Base	99.501796	9,950,179.62	92.609375	9,260,937.50	-689,242.12	0.68
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.742314	24,935,578.56	97.687500	24,421,875.00	-513,703.56	1.79
			Base	99.742314	24,935,578.56	97.687500	24,421,875.00	-513,703.56	1.79
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		25,000,000.000	Local	99.948748	24,987,187.10	99.461914	24,865,478.50	-121,708.60	1.82
			Base	99.948748	24,987,187.10	99.461914	24,865,478.50	-121,708.60	1.82
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		25,000,000.000	Local	100.062443	25,015,610.82	99.600586	24,900,146.50	-115,464.32	1.82
			Base	100.062443	25,015,610.82	99.600586	24,900,146.50	-115,464.32	1.82
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025			
		25,000,000.000	Local	99.684840	24,921,209.90	99.558594	24,889,648.50	-31,561.40	1.82
			Base	99.684840	24,921,209.90	99.558594	24,889,648.50	-31,561.40	1.82
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025			
		40,000,000.000	Local	99.942830	39,977,131.98	99.824219	39,929,687.60	-47,444.38	2.92
			Base	99.942830	39,977,131.98	99.824219	39,929,687.60	-47,444.38	2.92
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026			
		50,000,000.000	Local	99.933144	49,966,572.20	99.921875	49,960,937.50	-5,634.70	3.66
			Base	99.933144	49,966,572.20	99.921875	49,960,937.50	-5,634.70	3.66
US DOLLAR Total									
		698,227,671.240	Local		697,771,623.68		683,297,271.20	-14,474,352.48	50.03
Original Face:		292,029,571.000	Base		697,771,623.68		683,297,271.20	-14,474,352.48	50.03
FIXED INCOME Total									
		698,227,671.240	Base		697,771,623.68		683,297,271.20	-14,474,352.48	50.03

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		292,029,571.000						

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		1,382,841,299.500	Base	1,380,180,407.79		1,365,643,910.11	-14,536,497.68	100.00
Original Face:		292,029,571.000						

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		50,000.020	Local	1.000000	50,000.02	1.000000	50,000.02	0.00
			Base	1.000000	50,000.02	1.000000	50,000.02	0.00
US DOLLAR Total								
		50,000.020	Local		50,000.02		50,000.02	0.00
			Base		50,000.02		50,000.02	0.00
CASH Total								
		50,000.020	Base		50,000.02		50,000.02	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03785DFE1	APPLE INC				5.280000	14 Jun 2024		
		25,000,000.000	Local	99.809333	24,952,333.33	99.809333	24,952,333.25	-0.08
			Base	99.809333	24,952,333.33	99.809333	24,952,333.25	-0.08
03785DFQ4	APPLE INC				5.280000	24 Jun 2024		
		25,000,000.000	Local	99.662667	24,915,666.67	99.662667	24,915,666.75	0.08
			Base	99.662667	24,915,666.67	99.662667	24,915,666.75	0.08
04821TG25	ATLANTIC ASSET SECUR				5.330000	02 Jul 2024		
		25,000,000.000	Local	99.541028	24,885,256.95	99.541028	24,885,257.00	0.05
			Base	99.541028	24,885,256.95	99.541028	24,885,257.00	0.05
04821TH24	ATLANTIC ASSET SECUR				5.370000	02 Aug 2024		
		25,000,000.000	Local	99.075167	24,768,791.66	99.048175	24,762,043.75	-6,747.91
			Base	99.075167	24,768,791.66	99.048175	24,762,043.75	-6,747.91
06741FG84	BARCLAYS BK PLC / BARCLAYS US				5.350000	08 Jul 2024		
		25,000,000.000	Local	99.450139	24,862,534.72	99.450139	24,862,534.75	0.03
			Base	99.450139	24,862,534.72	99.450139	24,862,534.75	0.03

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06741FH75	BARCLAYS BK PLC / BARCLAYS US				5.380000	07 Aug 2024			
		25,000,000.000	Local	98.998722	24,749,680.56	98.984269	24,746,067.25	-3,613.31	0.74
			Base	98.998722	24,749,680.56	98.984269	24,746,067.25	-3,613.31	0.74
07644AKR4	BEDFORD ROW FDG CORP				5.340000	25 Oct 2024			
		25,000,000.000	Local	97.834333	24,458,583.33	97.806842	24,451,710.50	-6,872.83	0.73
			Base	97.834333	24,458,583.33	97.806842	24,451,710.50	-6,872.83	0.73
07644AKU7	BEDFORD ROW FDG CORP				5.360000	28 Oct 2024			
		25,000,000.000	Local	97.781556	24,445,388.89	97.762500	24,440,625.00	-4,763.89	0.73
			Base	97.781556	24,445,388.89	97.762500	24,440,625.00	-4,763.89	0.73
13738JHN3	CAN AST + CAN LTD JT				5.360000	22 Aug 2024			
		25,000,000.000	Local	98.779111	24,694,777.78	98.755538	24,688,884.50	-5,893.28	0.74
			Base	98.779111	24,694,777.78	98.755538	24,688,884.50	-5,893.28	0.74
14912DF61	CATERPLR FIN SRV CO.				5.320000	06 Jun 2024			
		25,000,000.000	Local	99.926111	24,981,527.78	99.926111	24,981,527.75	-0.03	0.74
			Base	99.926111	24,981,527.78	99.926111	24,981,527.75	-0.03	0.74
14912DFU8	CATERPLR FIN SRV CO.				5.320000	28 Jun 2024			
		25,000,000.000	Local	99.601000	24,900,250.00	99.601000	24,900,250.00	0.00	0.74
			Base	99.601000	24,900,250.00	99.601000	24,900,250.00	0.00	0.74
15963TF61	CHARIOT FNDG LLC				5.330000	06 Jun 2024			
		20,000,000.000	Local	99.925972	19,985,194.44	99.925972	19,985,194.40	-0.04	0.60
			Base	99.925972	19,985,194.44	99.925972	19,985,194.40	-0.04	0.60
15963THK8	CHARIOT FNDG LLC				5.380000	19 Aug 2024			
		25,000,000.000	Local	98.819389	24,704,847.22	98.798519	24,699,629.75	-5,217.47	0.74
			Base	98.819389	24,704,847.22	98.798519	24,699,629.75	-5,217.47	0.74
17277AGV3	CISCO SYSTEMS INC				5.320000	29 Jul 2024			
		25,000,000.000	Local	99.142889	24,785,722.22	99.142889	24,785,722.25	0.03	0.74
			Base	99.142889	24,785,722.22	99.142889	24,785,722.25	0.03	0.74
17277AJ99	CISCO SYSTEMS INC				5.320000	09 Sep 2024			
		25,000,000.000	Local	98.522222	24,630,555.55	98.502245	24,625,561.25	-4,994.30	0.73
			Base	98.522222	24,630,555.55	98.502245	24,625,561.25	-4,994.30	0.73

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17277AKR7	CISCO SYSTEMS INC	25,000,000.000	Local	97.850556	24,462,638.89	5.300000	25 Oct 2024		
			Base	97.850556	24,462,638.89	97.834813	24,458,703.25	-3,935.64	0.73
19121AFU0	COCA COLA COMPANY	25,000,000.000	Local	99.602500	24,900,625.00	5.300000	28 Jun 2024		
			Base	99.602500	24,900,625.00	99.602500	24,900,625.00	0.00	0.74
19121AM65	COCA COLA COMPANY	25,000,000.000	Local	97.263556	24,315,888.89	5.240000	06 Dec 2024		
			Base	97.263556	24,315,888.89	97.227003	24,306,750.75	-9,138.14	0.72
23102UGA4	CUMMINS INC	25,000,000.000	Local	99.420417	24,855,104.17	5.350000	10 Jul 2024		
			Base	99.420417	24,855,104.17	99.420417	24,855,104.25	0.08	0.74
24422LH22	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.083778	24,770,944.44	5.320000	02 Aug 2024		
			Base	99.083778	24,770,944.44	99.065325	24,766,331.25	-4,613.19	0.74
24422LH63	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.024667	24,756,166.66	5.320000	06 Aug 2024		
			Base	99.024667	24,756,166.66	99.005732	24,751,433.00	-4,733.66	0.74
30601VHK0	FAIRWAY FINANCE CORP	25,000,000.000	Local	98.819389	24,704,847.22	5.380000	19 Aug 2024		
			Base	98.819389	24,704,847.22	98.798519	24,699,629.75	-5,217.47	0.74
30601VHP9	FAIRWAY FINANCE CORP	25,000,000.000	Local	98.764222	24,691,055.55	5.360000	23 Aug 2024		
			Base	98.764222	24,691,055.55	98.738133	24,684,533.25	-6,522.30	0.74
38346LGG5	GOTHAM FDG CORP	25,000,000.000	Local	99.330000	24,832,500.00	5.360000	16 Jul 2024		
			Base	99.330000	24,832,500.00	99.330000	24,832,500.00	0.00	0.74
38346LGQ3	GOTHAM FDG CORP	30,000,000.000	Local	99.206472	29,761,941.67	5.390000	24 Jul 2024		
			Base	99.206472	29,761,941.67	99.206472	29,761,941.60	-0.07	0.89

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40060WHP0	GTA FDG LLC DISC	25,000,000.000	Local	98.764222	24,691,055.56	98.738600	24,684,650.00	-6,405.56	0.74
			Base	98.764222	24,691,055.56	98.738600	24,684,650.00	-6,405.56	0.74
40060WKQ4	GTA FDG LLC DISC	25,000,000.000	Local	97.837083	24,459,270.84	97.809459	24,452,364.75	-6,906.09	0.73
			Base	97.837083	24,459,270.84	97.809459	24,452,364.75	-6,906.09	0.73
40588LFS3	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.629167	24,907,291.67	99.629167	24,907,291.75	0.08	0.74
			Base	99.629167	24,907,291.67	99.629167	24,907,291.75	0.08	0.74
40588LH69	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.013667	24,753,416.67	98.996427	24,749,106.75	-4,309.92	0.74
			Base	99.013667	24,753,416.67	98.996427	24,749,106.75	-4,309.92	0.74
42786TF78	HERSHEY FOODS CORP	25,000,000.000	Local	99.911333	24,977,833.33	99.911333	24,977,833.25	-0.08	0.74
			Base	99.911333	24,977,833.33	99.911333	24,977,833.25	-0.08	0.74
43851TH82	HONEYWELL INTERNATN 08/24 ZCP	25,000,000.000	Local	99.000778	24,750,194.45	98.975925	24,743,981.25	-6,213.20	0.74
			Base	99.000778	24,750,194.45	98.975925	24,743,981.25	-6,213.20	0.74
43851THN9	HONEYWELL INTERNATN	25,000,000.000	Local	98.792778	24,698,194.45	98.767066	24,691,766.50	-6,427.95	0.74
			Base	98.792778	24,698,194.45	98.767066	24,691,766.50	-6,427.95	0.74
4523ELF34	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.74
			Base	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.74
47816FFB2	JOHNSON + JOHNSON 06/24 ZCP	25,000,000.000	Local	99.855556	24,963,888.89	99.855556	24,963,889.00	0.11	0.74
			Base	99.855556	24,963,888.89	99.855556	24,963,889.00	0.11	0.74
47816FFD8	JOHNSON + JOHNSON	25,000,000.000	Local	99.824000	24,956,000.00	99.824000	24,956,000.00	0.00	0.74
			Base	99.824000	24,956,000.00	99.824000	24,956,000.00	0.00	0.74

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
4820P2G82	JUPITER SECT CO LLC	25,000,000.000	Local	99.447056	24,861,763.89	99.447056	24,861,764.00	0.11	0.74
			Base	99.447056	24,861,763.89	99.447056	24,861,764.00	0.11	0.74
4820P2GB5	JUPITER SECT CO LLC	25,000,000.000	Local	99.406667	24,851,666.67	99.406667	24,851,666.75	0.08	0.74
			Base	99.406667	24,851,666.67	99.406667	24,851,666.75	0.08	0.74
53127TF32	LIBERTY FUNDING LLC	10,000,000.000	Local	99.970556	9,997,055.55	99.970556	9,997,055.60	0.05	0.30
			Base	99.970556	9,997,055.55	99.970556	9,997,055.60	0.05	0.30
53127TG80	LIBERTY FUNDING LLC	15,000,000.000	Local	99.449111	14,917,366.67	99.449111	14,917,366.65	-0.02	0.44
			Base	99.449111	14,917,366.67	99.449111	14,917,366.65	-0.02	0.44
53127TGX5	LIBERTY FUNDING LLC	25,000,000.000	Local	99.105000	24,776,250.00	99.088276	24,772,069.00	-4,181.00	0.74
			Base	99.105000	24,776,250.00	99.088276	24,772,069.00	-4,181.00	0.74
53245PF37	ELI LILLY + COMPANY	25,000,000.000	Local	99.970500	24,992,625.00	99.970500	24,992,625.00	0.00	0.74
			Base	99.970500	24,992,625.00	99.970500	24,992,625.00	0.00	0.74
53245PF45	ELI LILLY + COMPANY	25,000,000.000	Local	99.955750	24,988,937.50	99.955750	24,988,937.50	0.00	0.74
			Base	99.955750	24,988,937.50	99.955750	24,988,937.50	0.00	0.74
56274LGC2	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.391833	24,847,958.33	99.391833	24,847,958.25	-0.08	0.74
			Base	99.391833	24,847,958.33	99.391833	24,847,958.25	-0.08	0.74
56274LGS7	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.182639	24,795,659.72	99.182639	24,795,659.75	0.03	0.74
			Base	99.182639	24,795,659.72	99.182639	24,795,659.75	0.03	0.74
57576JF31	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.970389	24,992,597.22	99.970389	24,992,597.25	0.03	0.74
			Base	99.970389	24,992,597.22	99.970389	24,992,597.25	0.03	0.74

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
57576JGX4	MASSACHUSETTS MUT LIFE INS CO				5.330000	31 Jul 2024			
		25,000,000.000	Local	99.141278	24,785,319.44	99.093359	24,773,339.75	-11,979.69	0.74
			Base	99.141278	24,785,319.44	99.093359	24,773,339.75	-11,979.69	0.74
59157TF32	METLIFE SHORT TERM FDG				5.270000	03 Jun 2024			
		25,000,000.000	Local	99.970722	24,992,680.56	99.970722	24,992,680.50	-0.06	0.74
			Base	99.970722	24,992,680.56	99.970722	24,992,680.50	-0.06	0.74
59515MF59	MICROSOFT CORP				5.300000	05 Jun 2024			
		25,000,000.000	Local	99.941111	24,985,277.78	99.941111	24,985,277.75	-0.03	0.74
			Base	99.941111	24,985,277.78	99.941111	24,985,277.75	-0.03	0.74
59515MFE0	MICROSOFT CORP				5.290000	14 Jun 2024			
		25,000,000.000	Local	99.808972	24,952,243.06	99.808972	24,952,243.00	-0.06	0.74
			Base	99.808972	24,952,243.06	99.808972	24,952,243.00	-0.06	0.74
59515MHG3	MICROSOFT CORP				5.270000	16 Aug 2024			
		25,000,000.000	Local	98.887444	24,721,861.11	98.865177	24,716,294.25	-5,566.86	0.74
			Base	98.887444	24,721,861.11	98.865177	24,716,294.25	-5,566.86	0.74
63763PGG8	NATIONAL SECS CLEARING				5.310000	16 Jul 2024			
		25,000,000.000	Local	99.336250	24,834,062.50	99.336250	24,834,062.50	0.00	0.74
			Base	99.336250	24,834,062.50	99.336250	24,834,062.50	0.00	0.74
63763PH10	NATIONAL SECS CLEARING				5.320000	01 Aug 2024			
		25,000,000.000	Local	99.098556	24,774,638.89	99.078381	24,769,595.25	-5,043.64	0.74
			Base	99.098556	24,774,638.89	99.078381	24,769,595.25	-5,043.64	0.74
64106GG31	NESTLE FIN FRANCE S.				5.330000	03 Jul 2024			
		25,000,000.000	Local	99.526222	24,881,555.56	99.526222	24,881,555.50	-0.06	0.74
			Base	99.526222	24,881,555.56	99.526222	24,881,555.50	-0.06	0.74
64106GGX5	NESTLE FIN FRANCE S.				5.260000	31 Jul 2024			
		25,000,000.000	Local	99.123333	24,780,833.33	99.108722	24,777,180.50	-3,652.83	0.74
			Base	99.123333	24,780,833.33	99.108722	24,777,180.50	-3,652.83	0.74
64951WFL3	NEW YORK LFE CAP COR				5.330000	20 Jun 2024			
		9,513,000.000	Local	99.718694	9,486,239.40	99.718694	9,486,239.36	-0.04	0.28
			Base	99.718694	9,486,239.40	99.718694	9,486,239.36	-0.04	0.28

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
64951WVK4	NEW YORK LFE CAP COR	15,227,000.000	Local	99.290667	15,118,989.81	99.290667	15,118,989.86	0.05	0.45
			Base	99.290667	15,118,989.81	99.290667	15,118,989.86	0.05	0.45
64951WHK3	NEW YORK LFE CAP COR	21,000,000.000	Local	98.830361	20,754,375.83	98.808148	20,749,711.08	-4,664.75	0.62
			Base	98.830361	20,754,375.83	98.808148	20,749,711.08	-4,664.75	0.62
64952UHM2	NEW YORK LIFE SHORT TERM FDG L 08/24 ZCP	15,000,000.000	Local	98.791750	14,818,762.50	98.775770	14,816,365.50	-2,397.00	0.44
			Base	98.791750	14,818,762.50	98.775770	14,816,365.50	-2,397.00	0.44
6698M4F31	NOVARTIS FNC CRP	25,000,000.000	Local	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.74
			Base	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.74
6698M4FQ0	NOVARTIS FNC CRP	25,000,000.000	Local	99.660111	24,915,027.77	99.660111	24,915,027.75	-0.02	0.74
			Base	99.660111	24,915,027.77	99.660111	24,915,027.75	-0.02	0.74
67983TF35	OLD LINE FUNDING LLC	20,000,000.000	Local	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.60
			Base	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.60
67983TG18	OLD LINE FUNDING LLC	30,000,000.000	Local	99.559167	29,867,750.00	99.559167	29,867,750.10	0.10	0.89
			Base	99.559167	29,867,750.00	99.559167	29,867,750.10	0.10	0.89
69372AF31	PACCAR FINANCIAL COR	25,000,000.000	Local	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.74
			Base	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.74
69372AF72	PACCAR FINANCIAL COR	25,000,000.000	Local	99.911333	24,977,833.33	99.911333	24,977,833.25	-0.08	0.74
			Base	99.911333	24,977,833.33	99.911333	24,977,833.25	-0.08	0.74
71344TFE7	PEPSICO INC	25,000,000.000	Local	99.808972	24,952,243.06	99.808972	24,952,243.00	-0.06	0.74
			Base	99.808972	24,952,243.06	99.808972	24,952,243.00	-0.06	0.74

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71708EF42	PFIZER INC	25,000,000.000	Local	99.955917	24,988,979.17	99.955917	24,988,979.25	0.08	0.74
			Base	99.955917	24,988,979.17	99.955917	24,988,979.25	0.08	0.74
71708EK12	PFIZER INC	25,000,000.000	Local	98.197111	24,549,277.78	98.178746	24,544,686.50	-4,591.28	0.73
			Base	98.197111	24,549,277.78	98.178746	24,544,686.50	-4,591.28	0.73
77119LFE4	ROCHE HOLDING INC	25,000,000.000	Local	99.808250	24,952,062.50	99.808250	24,952,062.50	0.00	0.74
			Base	99.808250	24,952,062.50	99.808250	24,952,062.50	0.00	0.74
77119LGC7	ROCHE HOLDING INC	25,000,000.000	Local	99.395819	24,848,954.86	99.395819	24,848,954.75	-0.11	0.74
			Base	99.395819	24,848,954.86	99.395819	24,848,954.75	-0.11	0.74
8010M2FM9	SANOFI	25,000,000.000	Local	99.704444	24,926,111.11	99.704444	24,926,111.00	-0.11	0.74
			Base	99.704444	24,926,111.11	99.704444	24,926,111.00	-0.11	0.74
8010M2GA4	SANOFI	25,000,000.000	Local	99.423667	24,855,916.67	99.423667	24,855,916.75	0.08	0.74
			Base	99.423667	24,855,916.67	99.423667	24,855,916.75	0.08	0.74
82124LF72	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.911167	24,977,791.67	99.911167	24,977,791.75	0.08	0.74
			Base	99.911167	24,977,791.67	99.911167	24,977,791.75	0.08	0.74
82124LFD9	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.822000	24,955,500.00	99.822000	24,955,500.00	0.00	0.74
			Base	99.822000	24,955,500.00	99.822000	24,955,500.00	0.00	0.74
8225X2FJ8	SHELL INTNL FNC B.V	25,000,000.000	Local	99.748778	24,937,194.44	99.748778	24,937,194.50	0.06	0.74
			Base	99.748778	24,937,194.44	99.748778	24,937,194.50	0.06	0.74
88602TJ61	THUNDER BAY FNDNG LLC	25,000,000.000	Local	98.555778	24,638,944.45	98.530726	24,632,681.50	-6,262.95	0.73
			Base	98.555778	24,638,944.45	98.530726	24,632,681.50	-6,262.95	0.73

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88603AHD8	THUNDER BAY FNDNG LLC 08/24 VAR					5.480000	12 Aug 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00		0.00	0.74
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00		0.00	0.74
89233GFQ4	TOYOTA MOTOR CREDIT					5.300000	24 Jun 2024		
	10,000,000.000	Local	99.661389	9,966,138.89	99.661389	9,966,138.89		0.00	0.30
		Base	99.661389	9,966,138.89	99.661389	9,966,138.89		0.00	0.30
91058TFU5	UNITED HEALTHCARE CO					5.340000	28 Jun 2024		
	25,000,000.000	Local	99.599500	24,899,875.00	99.599500	24,899,875.00		0.00	0.74
		Base	99.599500	24,899,875.00	99.599500	24,899,875.00		0.00	0.74
91058TJW7	UNITED HEALTHCARE CO					5.400000	30 Sep 2024		
	25,000,000.000	Local	98.185000	24,546,250.00	98.173615	24,543,403.75		-2,846.25	0.73
		Base	98.185000	24,546,250.00	98.173615	24,543,403.75		-2,846.25	0.73
912796Y52	TREASURY BILL 07/24 0.00000					5.220000	05 Jul 2024		
	30,000,000.000	Local	99.507000	29,852,100.00	99.507000	29,852,100.00		0.00	0.89
		Base	99.507000	29,852,100.00	99.507000	29,852,100.00		0.00	0.89
912796ZW2	TREASURY BILL 06/24 0.00000					5.240700	20 Jun 2024		
	30,000,000.000	Local	99.723408	29,917,022.25	99.723408	29,917,022.40		0.15	0.89
		Base	99.723408	29,917,022.25	99.723408	29,917,022.40		0.15	0.89
912797FS1	TREASURY BILL 06/24 0.00000					4.935000	13 Jun 2024		
	10,000,000.000	Local	99.835500	9,983,550.00	99.835500	9,983,550.00		0.00	0.30
		Base	99.835500	9,983,550.00	99.835500	9,983,550.00		0.00	0.30
912797JU2	TREASURY BILL 08/24 0.00000					5.035000	01 Aug 2024		
	10,000,000.000	Local	99.146847	9,914,684.72	99.137535	9,913,753.50		-931.22	0.30
		Base	99.146847	9,914,684.72	99.137535	9,913,753.50		-931.22	0.30
912797KP1	TREASURY BILL 07/24 0.00000					5.267500	16 Jul 2024		
	30,000,000.000	Local	99.341563	29,802,468.75	99.341563	29,802,468.90		0.15	0.89
		Base	99.341563	29,802,468.75	99.341563	29,802,468.90		0.15	0.89
912797LA3	TREASURY BILL 09/24 0.00000					5.231000	03 Sep 2024		
	20,000,000.000	Local	98.634128	19,726,825.56	98.660889	19,732,177.80		5,352.24	0.59
		Base	98.634128	19,726,825.56	98.660889	19,732,177.80		5,352.24	0.59

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KGQ9	VICTORY RECEIVABLES				5.390000	24 Jul 2024			
	25,000,000.000	Local	99.206472	24,801,618.06	99.206472	24,801,618.00	-0.06		0.74
		Base	99.206472	24,801,618.06	99.206472	24,801,618.00	-0.06		0.74
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.270000	03 Jun 2024			
	46,138,770.670	Local	100.000000	46,138,770.67	100.000000	46,138,770.67	0.00		1.37
		Base	100.000000	46,138,770.67	100.000000	46,138,770.67	0.00		1.37
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	13 Jun 2024			
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		0.74
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		0.74
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	03 Jun 2024			
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00		5.96
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00		5.96
93114EF36	WAL MART STORES INC				5.300000	03 Jun 2024			
	25,000,000.000	Local	99.970556	24,992,638.89	99.970556	24,992,639.00	0.11		0.74
		Base	99.970556	24,992,638.89	99.970556	24,992,639.00	0.11		0.74
93114EFH5	WAL MART STORES INC				5.300000	17 Jun 2024			
	50,000,000.000	Local	99.764444	49,882,222.22	99.764444	49,882,222.00	-0.22		1.49
		Base	99.764444	49,882,222.22	99.764444	49,882,222.00	-0.22		1.49
979QRC005	BANK OF AMERICA REPO				5.250000	03 Jun 2024			
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00		4.47
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00		4.47
985FHY004	NETBANK REPO				5.330000	13 Jun 2024			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		2.98
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		2.98
US DOLLAR Total									
	2,646,878,770.670	Local		2,632,578,386.03		2,632,429,094.76	-149,291.27		78.41
		Base		2,632,578,386.03		2,632,429,094.76	-149,291.27		78.41
CASH EQUIVALENT Total									
	2,646,878,770.670	Base		2,632,578,386.03		2,632,429,094.76	-149,291.27		78.41

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

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		37,742,987.350	Local	1.000000	37,742,987.35	1.000000	37,742,987.35	0.00	1.12
			Base	1.000000	37,742,987.35	1.000000	37,742,987.35	0.00	1.12

61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		6,263,530.160	Local	1.000000	6,263,530.16	1.000000	6,263,530.16	0.00	0.19
			Base	1.000000	6,263,530.16	1.000000	6,263,530.16	0.00	0.19

US DOLLAR Total		44,006,517.510	Local		44,006,517.51		44,006,517.51	0.00	1.31
			Base		44,006,517.51		44,006,517.51	0.00	1.31

EQUITY Total		44,006,517.510	Base		44,006,517.51		44,006,517.51	0.00	1.31
---------------------	--	----------------	------	--	---------------	--	---------------	------	------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025			
		10,936,802.660	Local	100.000000	10,936,802.66	99.994370	10,936,186.92	-615.74	0.33
Original Face:		20,000,000.000	Base	100.000000	10,936,802.66	99.994370	10,936,186.92	-615.74	0.33

89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		4,321,276.000	Local	100.000000	4,321,276.00	99.999870	4,321,270.38	-5.62	0.13
Original Face:		20,000,000.000	Base	100.000000	4,321,276.00	99.999870	4,321,270.38	-5.62	0.13

912797FS1	TREASURY BILL 06/24 0.00000					13 Jun 2024			
		20,000,000.000	Local	99.825250	19,965,050.01	99.853764	19,970,752.80	5,702.79	0.59
			Base	99.825250	19,965,050.01	99.853764	19,970,752.80	5,702.79	0.59

912797GB7	TREASURY BILL 07/24 0.00000					11 Jul 2024			
		30,000,000.000	Local	99.419167	29,825,749.98	99.443590	29,833,077.00	7,327.02	0.89
			Base	99.419167	29,825,749.98	99.443590	29,833,077.00	7,327.02	0.89

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GK7	TREASURY BILL 08/24 0.00000				0.010000	08 Aug 2024		
	40,000,000.000	Local	99.019638	39,607,855.32	99.036812	39,614,724.80	6,869.48	1.18
		Base	99.019638	39,607,855.32	99.036812	39,614,724.80	6,869.48	1.18
912797GL5	TREASURY BILL 09/24 0.00000				0.010000	05 Sep 2024		
	30,000,000.000	Local	98.661879	29,598,563.67	98.637000	29,591,100.00	-7,463.67	0.88
		Base	98.661879	29,598,563.67	98.637000	29,591,100.00	-7,463.67	0.88
912797HT7	TREASURY BILL 06/24 0.00000					06 Jun 2024		
	30,000,000.000	Local	99.927326	29,978,197.91	99.956375	29,986,912.50	8,714.59	0.89
		Base	99.927326	29,978,197.91	99.956375	29,986,912.50	8,714.59	0.89
912797JS7	TREASURY BILL 07/24 0.00000					18 Jul 2024		
	30,000,000.000	Local	99.314584	29,794,375.05	99.343750	29,803,125.00	8,749.95	0.89
		Base	99.314584	29,794,375.05	99.343750	29,803,125.00	8,749.95	0.89
912797JT5	TREASURY BILL 07/24 0.00000					25 Jul 2024		
	30,000,000.000	Local	99.213100	29,763,930.04	99.238236	29,771,470.80	7,540.76	0.89
		Base	99.213100	29,763,930.04	99.238236	29,771,470.80	7,540.76	0.89
912797JU2	TREASURY BILL 08/24 0.00000					01 Aug 2024		
	30,000,000.000	Local	99.110925	29,733,277.50	99.137535	29,741,260.50	7,983.00	0.89
		Base	99.110925	29,733,277.50	99.137535	29,741,260.50	7,983.00	0.89
912797JZ1	TREASURY BILL 06/24 0.00000					04 Jun 2024		
	40,000,000.000	Local	99.955992	39,982,396.69	99.985544	39,994,217.60	11,820.91	1.19
		Base	99.955992	39,982,396.69	99.985544	39,994,217.60	11,820.91	1.19
912797KB2	TREASURY BILL 08/24 0.00000				0.010000	15 Aug 2024		
	40,000,000.000	Local	98.917552	39,567,020.79	98.936532	39,574,612.80	7,592.01	1.18
		Base	98.917552	39,567,020.79	98.936532	39,574,612.80	7,592.01	1.18
912797KC0	TREASURY BILL 08/24 0.00000				0.010000	22 Aug 2024		
	40,000,000.000	Local	98.811997	39,524,798.74	98.834259	39,533,703.60	8,904.86	1.18
		Base	98.811997	39,524,798.74	98.834259	39,533,703.60	8,904.86	1.18
912797KD8	TREASURY BILL 08/24 0.00000				0.010000	29 Aug 2024		
	40,000,000.000	Local	98.709407	39,483,762.88	98.731250	39,492,500.00	8,737.12	1.18
		Base	98.709407	39,483,762.88	98.731250	39,492,500.00	8,737.12	1.18

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797KE6	TREASURY BILL 06/24 0.00000					11 Jun 2024		
	30,000,000.000	Local	99.853750	29,956,125.00	99.883056	29,964,916.80	8,791.80	0.89
		Base	99.853750	29,956,125.00	99.883056	29,964,916.80	8,791.80	0.89
912797KF3	TREASURY BILL 06/24 0.00000				0.010000	18 Jun 2024		
	40,000,000.000	Local	99.752237	39,900,894.72	99.780625	39,912,250.00	11,355.28	1.19
		Base	99.752237	39,900,894.72	99.780625	39,912,250.00	11,355.28	1.19
912797KG1	TREASURY BILL 06/24 0.00000				0.010000	25 Jun 2024		
	40,000,000.000	Local	99.650283	39,860,113.36	99.677995	39,871,198.00	11,084.64	1.19
		Base	99.650283	39,860,113.36	99.677995	39,871,198.00	11,084.64	1.19
912797KH9	TREASURY BILL 07/24 0.00000					02 Jul 2024		
	40,000,000.000	Local	99.545678	39,818,271.14	99.575704	39,830,281.60	12,010.46	1.19
		Base	99.545678	39,818,271.14	99.575704	39,830,281.60	12,010.46	1.19
912797KN6	TREASURY BILL 07/24 0.00000					09 Jul 2024		
	40,000,000.000	Local	99.443036	39,777,214.41	99.473500	39,789,400.00	12,185.59	1.19
		Base	99.443036	39,777,214.41	99.473500	39,789,400.00	12,185.59	1.19
912797KQ9	TREASURY BILL 07/24 0.00000					23 Jul 2024		
	30,000,000.000	Local	99.238489	29,771,546.64	99.267882	29,780,364.60	8,817.96	0.89
		Base	99.238489	29,771,546.64	99.267882	29,780,364.60	8,817.96	0.89
912797KR7	TREASURY BILL 07/24 0.00000					30 Jul 2024		
	30,000,000.000	Local	99.179833	29,753,949.90	99.167167	29,750,150.10	-3,799.80	0.89
		Base	99.179833	29,753,949.90	99.167167	29,750,150.10	-3,799.80	0.89
912797LC9	TREASURY BILL 11/24 0.00000				0.010000	07 Nov 2024		
	10,000,000.000	Local	97.724313	9,772,431.25	97.747268	9,774,726.80	2,295.55	0.29
		Base	97.724313	9,772,431.25	97.747268	9,774,726.80	2,295.55	0.29
912797LE5	TREASURY BILL 11/24 0.00000				0.010000	21 Nov 2024		
	10,000,000.000	Local	97.520094	9,752,009.35	97.549158	9,754,915.80	2,906.45	0.29
		Base	97.520094	9,752,009.35	97.549158	9,754,915.80	2,906.45	0.29
US DOLLAR Total	685,258,078.660	Local		680,445,613.01		680,593,118.40	147,505.39	20.27

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	40,000,000.000	Base		680,445,613.01		680,593,118.40	147,505.39	20.27
FIXED INCOME Total								
	685,258,078.660	Base		680,445,613.01		680,593,118.40	147,505.39	20.27
Original Face:	40,000,000.000							

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,376,193,366.860	Base	3,357,080,516.57		3,357,078,730.69	-1,785.88	100.00
Original Face:		40,000,000.000						

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00
US DOLLAR Total								
		50,000.000	Local		50,000.00		50,000.00	0.00
			Base		50,000.00		50,000.00	0.00
CASH Total								
		50,000.000	Base		50,000.00		50,000.00	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO				5.340000	04 Jun 2024		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	3.22
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	3.22
912796Y45	TREASURY BILL 06/24 0.00000				5.261000	27 Jun 2024		
		40,000,000.000	Local	99.620039	39,848,015.56	99.620039	39,848,015.60	1.28
			Base	99.620039	39,848,015.56	99.620039	39,848,015.60	1.28
912796Y52	TREASURY BILL 07/24 0.00000				5.220000	05 Jul 2024		
		50,000,000.000	Local	99.507000	49,753,500.00	99.507000	49,753,500.00	1.60
			Base	99.507000	49,753,500.00	99.507000	49,753,500.00	1.60
912796ZW2	TREASURY BILL 06/24 0.00000				5.247500	20 Jun 2024		
		50,000,000.000	Local	99.723049	49,861,524.31	99.723049	49,861,524.50	1.61
			Base	99.723049	49,861,524.31	99.723049	49,861,524.50	1.61
912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024		
		10,000,000.000	Local	99.835500	9,983,550.00	99.835500	9,983,550.00	0.32
			Base	99.835500	9,983,550.00	99.835500	9,983,550.00	0.32

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797HE0	TREASURY BILL 10/24 0.00000				5.157000	31 Oct 2024		
	20,000,000.000	Local	97.822600	19,564,520.00	97.837708	19,567,541.60	3,021.60	0.63
		Base	97.822600	19,564,520.00	97.837708	19,567,541.60	3,021.60	0.63
912797JS7	TREASURY BILL 07/24 0.00000				5.005000	18 Jul 2024		
	20,000,000.000	Local	99.346569	19,869,313.89	99.346569	19,869,313.80	-0.09	0.64
		Base	99.346569	19,869,313.89	99.346569	19,869,313.80	-0.09	0.64
912797JT5	TREASURY BILL 07/24 0.00000				5.039200	25 Jul 2024		
	20,000,000.000	Local	99.244120	19,848,824.00	99.244120	19,848,824.00	0.00	0.64
		Base	99.244120	19,848,824.00	99.244120	19,848,824.00	0.00	0.64
912797JU2	TREASURY BILL 08/24 0.00000				5.035000	01 Aug 2024		
	20,000,000.000	Local	99.146847	19,829,369.44	99.137535	19,827,507.00	-1,862.44	0.64
		Base	99.146847	19,829,369.44	99.137535	19,827,507.00	-1,862.44	0.64
912797JZ1	TREASURY BILL 06/24 0.00000				5.277500	04 Jun 2024		
	60,000,000.000	Local	99.956419	59,973,851.25	99.956419	59,973,851.40	0.15	1.93
		Base	99.956419	59,973,851.25	99.956419	59,973,851.40	0.15	1.93
912797KB2	TREASURY BILL 08/24 0.00000				5.245000	15 Aug 2024		
	20,000,000.000	Local	98.907292	19,781,458.34	98.936532	19,787,306.40	5,848.06	0.64
		Base	98.907292	19,781,458.34	98.936532	19,787,306.40	5,848.06	0.64
912797KE6	TREASURY BILL 06/24 0.00000				5.176000	11 Jun 2024		
	30,000,000.000	Local	99.856222	29,956,866.67	99.856222	29,956,866.60	-0.07	0.96
		Base	99.856222	29,956,866.67	99.856222	29,956,866.60	-0.07	0.96
912797KQ9	TREASURY BILL 07/24 0.00000				5.272500	23 Jul 2024		
	30,000,000.000	Local	99.238417	29,771,525.00	99.238417	29,771,525.10	0.10	0.96
		Base	99.238417	29,771,525.00	99.238417	29,771,525.10	0.10	0.96
912797KR7	TREASURY BILL 07/24 0.00000				5.243000	30 Jul 2024		
	50,000,000.000	Local	99.140731	49,570,365.27	99.140731	49,570,365.50	0.23	1.60
		Base	99.140731	49,570,365.27	99.140731	49,570,365.50	0.23	1.60
912797KT3	TREASURY BILL 10/24 0.00000				5.172500	10 Oct 2024		
	20,000,000.000	Local	98.117785	19,623,556.95	98.131590	19,626,318.00	2,761.05	0.63
		Base	98.117785	19,623,556.95	98.131590	19,626,318.00	2,761.05	0.63

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797KU0	TREASURY BILL 10/24 0.00000				5.168200	17 Oct 2024		
	20,000,000.000	Local	98.018857	19,603,771.34	98.031589	19,606,317.80	2,546.46	0.63
		Base	98.018857	19,603,771.34	98.031589	19,606,317.80	2,546.46	0.63
912797KV8	TREASURY BILL 10/24 0.00000				5.162900	24 Oct 2024		
	20,000,000.000	Local	97.920499	19,584,099.72	97.935934	19,587,186.80	3,087.08	0.63
		Base	97.920499	19,584,099.72	97.935934	19,587,186.80	3,087.08	0.63
912797KX4	TREASURY BILL 08/24 0.00000				5.245000	13 Aug 2024		
	20,000,000.000	Local	98.936431	19,787,286.11	98.964189	19,792,837.80	5,551.69	0.64
		Base	98.936431	19,787,286.11	98.964189	19,792,837.80	5,551.69	0.64
912797LA3	TREASURY BILL 09/24 0.00000				5.231000	03 Sep 2024		
	30,000,000.000	Local	98.634128	29,590,238.34	98.660889	29,598,266.70	8,028.36	0.95
		Base	98.634128	29,590,238.34	98.660889	29,598,266.70	8,028.36	0.95
912797LH8	TREASURY BILL 09/24 0.00000				5.240100	17 Sep 2024		
	20,000,000.000	Local	98.427970	19,685,594.00	98.458583	19,691,716.60	6,122.60	0.63
		Base	98.427970	19,685,594.00	98.458583	19,691,716.60	6,122.60	0.63
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	28 Jun 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.22
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.22
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.340000	24 Jun 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.22
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.22
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.350000	28 Jun 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.22
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.22
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	13 Jun 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.42
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.42
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	01 Jun 2024		
	78,445,651.440	Local	100.000000	78,445,651.44	100.000000	78,445,651.44	0.00	2.53
		Base	100.000000	78,445,651.44	100.000000	78,445,651.44	0.00	2.53

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.400000	27 Jun 2024			
	19,553,185.570	Local	100.000000	19,553,185.57	100.000000	19,553,185.57	0.00		0.63
		Base	100.000000	19,553,185.57	100.000000	19,553,185.57	0.00		0.63
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.400000	22 Aug 2024			
	8,536,435.860	Local	100.000000	8,536,435.86	100.000000	8,536,435.86	0.00		0.27
		Base	100.000000	8,536,435.86	100.000000	8,536,435.86	0.00		0.27
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	03 Jun 2024			
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00		12.88
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00		12.88
985FHY004	mitsubishi UFJ REPO				5.310000	03 Jun 2024			
	213,585,364.040	Local	100.000000	213,585,364.04	100.000000	213,585,364.04	0.00		6.88
		Base	100.000000	213,585,364.04	100.000000	213,585,364.04	0.00		6.88
985FHY004	mitsubishi UFJ REPO				5.330000	13 Jun 2024			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		3.22
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		3.22
US DOLLAR Total									
	1,845,120,636.910	Local		1,840,607,867.10		1,840,642,972.11	35,105.01		59.28
		Base		1,840,607,867.10		1,840,642,972.11	35,105.01		59.28
CASH EQUIVALENT Total									
	1,845,120,636.910	Base		1,840,607,867.10		1,840,642,972.11	35,105.01		59.28
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
	34,740,765.780	Local	1.000000	34,740,765.78	1.000000	34,740,765.78	0.00		1.12
		Base	1.000000	34,740,765.78	1.000000	34,740,765.78	0.00		1.12
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN								
	28,687,004.010	Local	1.000000	28,687,004.01	1.000000	28,687,004.01	0.00		0.92
		Base	1.000000	28,687,004.01	1.000000	28,687,004.01	0.00		0.92

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
	63,427,769.790	Local		63,427,769.79		63,427,769.79	0.00	2.04
		Base		63,427,769.79		63,427,769.79	0.00	2.04
EQUITY Total								
	63,427,769.790	Base		63,427,769.79		63,427,769.79	0.00	2.04
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912797FS1	TREASURY BILL 06/24 0.00000					13 Jun 2024		
	50,000,000.000	Local	99.825300	49,912,650.02	99.853764	49,926,882.00	14,231.98	1.61
		Base	99.825300	49,912,650.02	99.853764	49,926,882.00	14,231.98	1.61
912797GB7	TREASURY BILL 07/24 0.00000					11 Jul 2024		
	50,000,000.000	Local	99.419333	49,709,666.59	99.443590	49,721,795.00	12,128.41	1.60
		Base	99.419333	49,709,666.59	99.443590	49,721,795.00	12,128.41	1.60
912797GK7	TREASURY BILL 08/24 0.00000				0.010000	08 Aug 2024		
	60,000,000.000	Local	99.022374	59,413,424.37	99.036812	59,422,087.20	8,662.83	1.91
		Base	99.022374	59,413,424.37	99.036812	59,422,087.20	8,662.83	1.91
912797GL5	TREASURY BILL 09/24 0.00000					05 Sep 2024		
	60,000,000.000	Local	98.661963	59,197,177.74	98.637000	59,182,200.00	-14,977.74	1.91
		Base	98.661963	59,197,177.74	98.637000	59,182,200.00	-14,977.74	1.91
912797HP5	WI TREASUREY SEC. 11/24 0.00000					29 Nov 2024		
	20,000,000.000	Local	97.400136	19,480,027.16	97.435991	19,487,198.20	7,171.04	0.63
		Base	97.400136	19,480,027.16	97.435991	19,487,198.20	7,171.04	0.63
912797HT7	TREASURY BILL 06/24 0.00000					06 Jun 2024		
	50,000,000.000	Local	99.927326	49,963,663.19	99.956375	49,978,187.50	14,524.31	1.61
		Base	99.927326	49,963,663.19	99.956375	49,978,187.50	14,524.31	1.61
912797JS7	TREASURY BILL 07/24 0.00000					18 Jul 2024		
	50,000,000.000	Local	99.314584	49,657,291.75	99.343750	49,671,875.00	14,583.25	1.60
		Base	99.314584	49,657,291.75	99.343750	49,671,875.00	14,583.25	1.60

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797JT5	TREASURY BILL 07/24 0.00000					25 Jul 2024			
		50,000,000.000	Local	99.212875	49,606,437.62	99.238236	49,619,118.00	12,680.38	1.60
			Base	99.212875	49,606,437.62	99.238236	49,619,118.00	12,680.38	1.60
912797JU2	TREASURY BILL 08/24 0.00000					01 Aug 2024			
		40,000,000.000	Local	99.110841	39,644,336.22	99.137535	39,655,014.00	10,677.78	1.28
			Base	99.110841	39,644,336.22	99.137535	39,655,014.00	10,677.78	1.28
912797KB2	TREASURY BILL 08/24 0.00000				0.010000	15 Aug 2024			
		50,000,000.000	Local	98.923609	49,461,804.28	98.936532	49,468,266.00	6,461.72	1.59
			Base	98.923609	49,461,804.28	98.936532	49,468,266.00	6,461.72	1.59
912797KC0	TREASURY BILL 08/24 0.00000				0.010000	22 Aug 2024			
		90,000,000.000	Local	98.811861	88,930,674.59	98.834259	88,950,833.10	20,158.51	2.86
			Base	98.811861	88,930,674.59	98.834259	88,950,833.10	20,158.51	2.86
912797KD8	TREASURY BILL 08/24 0.00000				0.010000	29 Aug 2024			
		80,000,000.000	Local	98.709407	78,967,525.77	98.731250	78,985,000.00	17,474.23	2.54
			Base	98.709407	78,967,525.77	98.731250	78,985,000.00	17,474.23	2.54
912797KE6	TREASURY BILL 06/24 0.00000				0.010000	11 Jun 2024			
		80,000,000.000	Local	99.854620	79,883,695.82	99.883056	79,906,444.80	22,748.98	2.57
			Base	99.854620	79,883,695.82	99.883056	79,906,444.80	22,748.98	2.57
912797KF3	TREASURY BILL 06/24 0.00000				0.010000	18 Jun 2024			
		60,000,000.000	Local	99.751895	59,851,136.70	99.780625	59,868,375.00	17,238.30	1.93
			Base	99.751895	59,851,136.70	99.780625	59,868,375.00	17,238.30	1.93
912797KG1	TREASURY BILL 06/24 0.00000				0.010000	25 Jun 2024			
		100,000,000.000	Local	99.649557	99,649,556.83	99.677995	99,677,995.00	28,438.17	3.21
			Base	99.649557	99,649,556.83	99.677995	99,677,995.00	28,438.17	3.21
912797KH9	TREASURY BILL 07/24 0.00000					02 Jul 2024			
		100,000,000.000	Local	99.563270	99,563,270.21	99.575704	99,575,704.00	12,433.79	3.21
			Base	99.563270	99,563,270.21	99.575704	99,575,704.00	12,433.79	3.21
912797KN6	TREASURY BILL 07/24 0.00000				0.010000	09 Jul 2024			
		70,000,000.000	Local	99.442908	69,610,035.66	99.473500	69,631,450.00	21,414.34	2.24
			Base	99.442908	69,610,035.66	99.473500	69,631,450.00	21,414.34	2.24

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797KQ9	TREASURY BILL 07/24 0.00000					23 Jul 2024		
	40,000,000.000	Local	99.238416	39,695,366.54	99.267882	39,707,152.80	11,786.26	1.28
		Base	99.238416	39,695,366.54	99.267882	39,707,152.80	11,786.26	1.28
912797KR7	TREASURY BILL 07/24 0.00000					30 Jul 2024		
	30,000,000.000	Local	99.179833	29,753,949.90	99.167167	29,750,150.10	-3,799.80	0.96
		Base	99.179833	29,753,949.90	99.167167	29,750,150.10	-3,799.80	0.96
912797KY2	TREASURY BILL 08/24 0.00000					20 Aug 2024		
	20,000,000.000	Local	98.837333	19,767,466.62	98.862771	19,772,554.20	5,087.58	0.64
		Base	98.837333	19,767,466.62	98.862771	19,772,554.20	5,087.58	0.64
912797LC9	TREASURY BILL 11/24 0.00000				0.010000	07 Nov 2024		
	20,000,000.000	Local	97.724313	19,544,862.50	97.747268	19,549,453.60	4,591.10	0.63
		Base	97.724313	19,544,862.50	97.747268	19,549,453.60	4,591.10	0.63
912797LE5	TREASURY BILL 11/24 0.00000				0.010000	21 Nov 2024		
	20,000,000.000	Local	97.520094	19,504,018.70	97.549158	19,509,831.60	5,812.90	0.63
		Base	97.520094	19,504,018.70	97.549158	19,509,831.60	5,812.90	0.63
912797LG0	TREASURY BILL 09/24 0.00000				0.010000	10 Sep 2024		
	20,000,000.000	Local	98.531151	19,706,230.21	98.559917	19,711,983.40	5,753.19	0.63
		Base	98.531151	19,706,230.21	98.559917	19,711,983.40	5,753.19	0.63
US DOLLAR Total								
	1,210,000,000.000	Local		1,200,474,268.99		1,200,729,550.50	255,281.51	38.67
		Base		1,200,474,268.99		1,200,729,550.50	255,281.51	38.67
FIXED INCOME Total								
	1,210,000,000.000	Base		1,200,474,268.99		1,200,729,550.50	255,281.51	38.67

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,118,598,406.700	Base	3,104,559,905.88		3,104,850,292.40	290,386.52	100.00

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

919TFTIIO	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				3.312266	31 Dec 2030		
	18,790,817.280	Local	99.990000	18,788,938.29	99.990000	18,788,938.20	-0.09	3.97
		Base	99.990000	18,788,938.29	99.990000	18,788,938.20	-0.09	3.97

US DOLLAR Total	18,790,817.280	Local		18,788,938.29		18,788,938.20	-0.09	3.97
		Base		18,788,938.29		18,788,938.20	-0.09	3.97

CASH EQUIVALENT Total	18,790,817.280	Base		18,788,938.29		18,788,938.20	-0.09	3.97
------------------------------	----------------	------	--	---------------	--	---------------	-------	------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025		
	7,500,000.000	Local	103.113304	7,733,497.81	101.716060	7,628,704.50	-104,793.31	1.61
		Base	103.113304	7,733,497.81	101.716060	7,628,704.50	-104,793.31	1.61

083023QJ3	BENTON CNTY WA SCH DIST 400 R BENS CD 12/26 FIXED 5				5.000000	01 Dec 2026		
	2,360,000.000	Local	105.843171	2,497,898.83	103.772530	2,449,031.71	-48,867.12	0.52
		Base	105.843171	2,497,898.83	103.772530	2,449,031.71	-48,867.12	0.52

100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025		
	1,965,000.000	Local	103.411851	2,032,042.88	102.356080	2,011,296.97	-20,745.91	0.42
		Base	103.411851	2,032,042.88	102.356080	2,011,296.97	-20,745.91	0.42

100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026		
	18,035,000.000	Local	106.016811	19,120,131.90	104.199810	18,792,435.73	-327,696.17	3.97
		Base	106.016811	19,120,131.90	104.199810	18,792,435.73	-327,696.17	3.97

101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025		
	13,460,000.000	Local	103.653737	13,951,792.99	102.384120	13,780,902.55	-170,890.44	2.91
		Base	103.653737	13,951,792.99	102.384120	13,780,902.55	-170,890.44	2.91

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
	6,595,000.000	Local	101.839050	6,716,285.36	100.740970	6,643,866.97	-72,418.39	1.40	
		Base	101.839050	6,716,285.36	100.740970	6,643,866.97	-72,418.39	1.40	
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					3.340000	01 Jul 2029		
	11,610,000.000	Local	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.45	
	Original Face: 11,610,000.000	Base	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.45	
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					3.300000	01 Jul 2040		
	11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.43	
	Original Face: 11,500,000.000	Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.43	
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
	5,250,000.000	Local	103.310137	5,423,782.19	103.955960	5,457,687.90	33,905.71	1.15	
		Base	103.310137	5,423,782.19	103.955960	5,457,687.90	33,905.71	1.15	
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					3.340000	01 Apr 2038		
	8,080,000.000	Local	100.000000	8,080,000.00	100.000000	8,080,000.00	0.00	1.71	
		Base	100.000000	8,080,000.00	100.000000	8,080,000.00	0.00	1.71	
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR					3.430000	15 Aug 2038		
	4,875,000.000	Local	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.03	
	Original Face: 4,875,000.000	Base	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.03	
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					3.300000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.38	
	Original Face: 6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.38	
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5					5.000000	01 Jun 2024		
	15,670,000.000	Local	100.000000	15,670,000.00	100.000000	15,670,000.00	0.00	3.31	
		Base	100.000000	15,670,000.00	100.000000	15,670,000.00	0.00	3.31	
358776F72	FRISCO TX FSC 02/26 FIXED 4					4.000000	15 Feb 2026		
	3,175,000.000	Local	102.348155	3,249,553.91	101.035700	3,207,883.48	-41,670.43	0.68	
		Base	102.348155	3,249,553.91	101.035700	3,207,883.48	-41,670.43	0.68	
373385GK3	GEORGIA ST GAS 08/24 FIXED 5					5.000000	01 Aug 2024		
	19,850,000.000	Local	100.588932	19,966,903.03	100.189720	19,887,659.42	-79,243.61	4.20	
		Base	100.588932	19,966,903.03	100.189720	19,887,659.42	-79,243.61	4.20	

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024			
		3,445,000.000	Local	100.306760	3,455,567.88	100.134760	3,449,642.48	-5,925.40	0.73
			Base	100.306760	3,455,567.88	100.134760	3,449,642.48	-5,925.40	0.73
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024			
		3,085,000.000	Local	100.100810	3,088,110.00	100.034600	3,086,067.41	-2,042.59	0.65
			Base	100.100810	3,088,110.00	100.034600	3,086,067.41	-2,042.59	0.65
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025			
		5,000,000.000	Local	103.065463	5,153,273.17	101.330550	5,066,527.50	-86,745.67	1.07
			Base	103.065463	5,153,273.17	101.330550	5,066,527.50	-86,745.67	1.07
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025			
		2,810,000.000	Local	102.568451	2,882,173.46	101.043220	2,839,314.48	-42,858.98	0.60
			Base	102.568451	2,882,173.46	101.043220	2,839,314.48	-42,858.98	0.60
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR				3.350000	01 Nov 2038			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.11
		Original Face: 10,000,000.000	Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.11
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026			
		6,410,000.000	Local	100.000000	6,410,000.00	99.341270	6,367,775.41	-42,224.59	1.35
			Base	100.000000	6,410,000.00	99.341270	6,367,775.41	-42,224.59	1.35
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				3.360000	15 May 2034			
		20,070,000.000	Local	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.24
		Original Face: 20,070,000.000	Base	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.24
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				3.300000	01 Nov 2039			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.23
		Original Face: 20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.23
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.63
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.63
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026			
		1,710,000.000	Local	105.013529	1,795,731.34	103.412380	1,768,351.70	-27,379.64	0.37
			Base	105.013529	1,795,731.34	103.412380	1,768,351.70	-27,379.64	0.37

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
545910AL5	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.570000	15 Feb 2038		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.69
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.69
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.570000	15 Feb 2038		
	15,375,000.000	Local	100.000000	15,375,000.00	100.000000	15,375,000.00	0.00	3.25
Original Face:	15,375,000.000	Base	100.000000	15,375,000.00	100.000000	15,375,000.00	0.00	3.25
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				3.300000	01 Oct 2039		
	16,100,000.000	Local	100.000000	16,100,000.00	100.000000	16,100,000.00	0.00	3.40
Original Face:	9,215,000.000	Base	100.000000	16,100,000.00	100.000000	16,100,000.00	0.00	3.40
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				3.300000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.23
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.23
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	100.384668	3,262,501.71	100.094000	3,253,055.00	-9,446.71	0.69
		Base	100.384668	3,262,501.71	100.094000	3,253,055.00	-9,446.71	0.69
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026		
	4,195,000.000	Local	104.358738	4,377,849.04	102.797660	4,312,361.84	-65,487.20	0.91
		Base	104.358738	4,377,849.04	102.797660	4,312,361.84	-65,487.20	0.91
574193TV0	MARYLAND ST MDS 03/26 FIXED 5				5.000000	01 Mar 2026		
	12,425,000.000	Local	102.346967	12,716,610.65	102.733210	12,764,601.34	47,990.69	2.70
		Base	102.346967	12,716,610.65	102.733210	12,764,601.34	47,990.69	2.70
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				3.350000	01 Apr 2043		
	6,225,000.000	Local	100.000000	6,225,000.00	100.000000	6,225,000.00	0.00	1.32
Original Face:	6,225,000.000	Base	100.000000	6,225,000.00	100.000000	6,225,000.00	0.00	1.32
60528ABS2	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				3.250000	01 Dec 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				3.250000	01 Dec 2030		
	17,300,000.000	Local	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.66
		Base	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.66

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026			
		13,390,000.000	Local	103.263397	13,826,968.83	103.608520	13,873,180.83	46,212.00	2.93
			Base	103.263397	13,826,968.83	103.608520	13,873,180.83	46,212.00	2.93
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				3.360000	01 Jul 2035			
		10,655,000.000	Local	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.25
			Base	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.25
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026			
		9,410,000.000	Local	104.951782	9,875,962.72	102.647660	9,659,144.81	-216,817.91	2.04
			Base	104.951782	9,875,962.72	102.647660	9,659,144.81	-216,817.91	2.04
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5				5.000000	01 Feb 2025			
		3,020,000.000	Local	101.840193	3,075,573.83	100.838980	3,045,337.20	-30,236.63	0.64
			Base	101.840193	3,075,573.83	100.838980	3,045,337.20	-30,236.63	0.64
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR				3.320000	01 Dec 2050			
		10,295,000.000	Local	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.18
		Original Face: 10,295,000.000	Base	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.18
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024			
		1,600,000.000	Local	100.220459	1,603,527.35	100.071810	1,601,148.96	-2,378.39	0.34
			Base	100.220459	1,603,527.35	100.071810	1,601,148.96	-2,378.39	0.34
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026			
		6,925,000.000	Local	105.205355	7,285,470.83	103.348260	7,156,867.01	-128,603.82	1.51
			Base	105.205355	7,285,470.83	103.348260	7,156,867.01	-128,603.82	1.51
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.250000	01 Dec 2044			
		20,250,000.000	Local	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.28
			Base	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.28
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026			
		7,500,000.000	Local	104.293651	7,822,023.82	103.191190	7,739,339.25	-82,684.57	1.64
			Base	104.293651	7,822,023.82	103.191190	7,739,339.25	-82,684.57	1.64
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				3.450000	01 Dec 2043			
		5,960,000.000	Local	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.26
		Original Face: 6,168,326.930	Base	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.26

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	105.049133	17,343,611.88	103.065500	17,016,114.05	-327,497.83	3.60
		Base	105.049133	17,343,611.88	103.065500	17,016,114.05	-327,497.83	3.60
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
	5,910,000.000	Local	102.653934	6,066,847.49	103.055610	6,090,586.55	23,739.06	1.29
		Base	102.653934	6,066,847.49	103.055610	6,090,586.55	23,739.06	1.29
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				3.340000	01 Jun 2034		
	17,355,000.000	Local	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.67
Original Face:	17,355,000.000	Base	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.67
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
	20,025,000.000	Local	104.036247	20,833,258.39	102.673620	20,560,392.41	-272,865.98	4.34
		Base	104.036247	20,833,258.39	102.673620	20,560,392.41	-272,865.98	4.34
US DOLLAR Total								
	449,765,000.000	Local		456,521,951.29		454,464,277.46	-2,057,673.83	96.03
Original Face:	158,323,326.930	Base		456,521,951.29		454,464,277.46	-2,057,673.83	96.03
FIXED INCOME Total								
	449,765,000.000	Base		456,521,951.29		454,464,277.46	-2,057,673.83	96.03
Original Face:	158,323,326.930							

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		468,555,817.280	Base	475,310,889.58		473,253,215.66	-2,057,673.92	100.00
Original Face:		158,323,326.930						

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.01
			Base	1.000000	50,000.00	1.000000	50,000.00	0.01
US DOLLAR Total								
		50,000.000	Local		50,000.00		50,000.00	0.01
			Base		50,000.00		50,000.00	0.01
CASH Total								
		50,000.000	Base		50,000.00		50,000.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665JF70	AMERICAN HONDA FINAN				5.570000	07 Jun 2024		
		15,000,000.000	Local	99.907167	14,986,075.00	99.907167	14,986,075.05	2.63
			Base	99.907167	14,986,075.00	99.907167	14,986,075.05	2.63
41282JFT3	HARLEY DAVIDSON FND CP				5.990000	27 Jun 2024		
		7,000,000.000	Local	99.567389	6,969,717.22	99.567389	6,969,717.22	1.22
			Base	99.567389	6,969,717.22	99.567389	6,969,717.22	1.22
4820P2GC3	JUPITER SECT CO LLC				5.370000	12 Jul 2024		
		5,000,000.000	Local	99.388417	4,969,420.84	99.388417	4,969,420.84	0.87
			Base	99.388417	4,969,420.84	99.388417	4,969,420.84	0.87
70109LGW0	PARKER HANNIFIN CORP				5.400000	30 Jul 2024		
		5,000,000.000	Local	99.115000	4,955,750.00	99.115000	4,955,750.00	0.87
			Base	99.115000	4,955,750.00	99.115000	4,955,750.00	0.87
73044DG83	PODIUM FDG TR				0.010000	08 Jul 2024		
		5,000,000.000	Local	99.450139	4,972,506.94	99.450139	4,972,506.94	0.87
			Base	99.450139	4,972,506.94	99.450139	4,972,506.94	0.87

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KKW1	VICTORY RECEIVABLES	5,000,000.000	Local	97.747583	4,887,379.17	5.370000	30 Oct 2024	-1,533.97	0.86
			Base	97.747583	4,887,379.17	97.716904	4,885,845.20	-1,533.97	0.86
93114EF36	WAL MART STORES INC	5,000,000.000	Local	99.970556	4,998,527.78	5.300000	03 Jun 2024	0.02	0.88
			Base	99.970556	4,998,527.78	99.970556	4,998,527.80	0.02	0.88
979QHR003	SOUTH STREET REPO	45,372,245.880	Local	100.000000	45,372,245.88	5.370000	03 Jun 2024	0.00	7.96
			Base	100.000000	45,372,245.88	100.000000	45,372,245.88	0.00	7.96
US DOLLAR Total		92,372,245.880	Local		92,111,622.83		92,110,088.93	-1,533.90	16.16
			Base		92,111,622.83		92,110,088.93	-1,533.90	16.16
CASH EQUIVALENT Total		92,372,245.880	Base		92,111,622.83		92,110,088.93	-1,533.90	16.16
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	5,000,000.000	Local	99.965497	4,998,274.84	1.125000	15 Mar 2026	-358,762.24	0.81
			Base	99.965497	4,998,274.84	92.790252	4,639,512.60	-358,762.24	0.81
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45	5,000,000.000	Local	99.714674	4,985,733.69	1.450000	15 Sep 2030	-955,914.09	0.71
			Base	99.714674	4,985,733.69	80.596392	4,029,819.60	-955,914.09	0.71
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75	5,000,000.000	Local	99.995436	4,999,771.79	0.750000	15 Dec 2025	-348,108.24	0.82
			Base	99.995436	4,999,771.79	93.033271	4,651,663.55	-348,108.24	0.82
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8	7,500,000.000	Local	99.844973	7,488,372.95	0.800000	15 Aug 2027	-841,686.05	1.17
			Base	99.844973	7,488,372.95	88.622492	6,646,686.90	-841,686.05	1.17

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.980000	04 Nov 2026			
		6,000,000.000	Local	100.000000	6,000,000.00	100.136942	6,008,216.52	8,216.52	1.05
			Base	100.000000	6,000,000.00	100.136942	6,008,216.52	8,216.52	1.05
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.260000	04 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.469823	5,023,491.15	23,491.15	0.88
			Base	100.000000	5,000,000.00	100.469823	5,023,491.15	23,491.15	0.88
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,309,000.000	Local	98.910605	5,251,164.01	88.571851	4,702,279.57	-548,884.44	0.82
			Base	98.910605	5,251,164.01	88.571851	4,702,279.57	-548,884.44	0.82
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.876014	4,993,800.72	92.230707	4,611,535.35	-382,265.37	0.81
			Base	99.876014	4,993,800.72	92.230707	4,611,535.35	-382,265.37	0.81
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.723276	3,490,314.66	84.539436	2,958,880.26	-531,434.40	0.52
			Base	99.723276	3,490,314.66	84.539436	2,958,880.26	-531,434.40	0.52
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	92.190816	2,304,770.40	-195,229.60	0.40
			Base	100.000000	2,500,000.00	92.190816	2,304,770.40	-195,229.60	0.40
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026			
		10,000,000.000	Local	99.793143	9,979,314.27	96.446634	9,644,663.40	-334,650.87	1.69
			Base	99.793143	9,979,314.27	96.446634	9,644,663.40	-334,650.87	1.69
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	104.126897	2,603,172.42	96.861604	2,421,540.10	-181,632.32	0.42
			Base	104.126897	2,603,172.42	96.861604	2,421,540.10	-181,632.32	0.42
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		5,000,000.000	Local	99.990728	4,999,536.38	99.590873	4,979,543.65	-19,992.73	0.87
			Base	99.990728	4,999,536.38	99.590873	4,979,543.65	-19,992.73	0.87
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	96.530230	4,826,511.50	-173,488.50	0.85
			Base	100.000000	5,000,000.00	96.530230	4,826,511.50	-173,488.50	0.85

& 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 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				5.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.872445	4,993,622.25	-6,377.75	0.88
			Base	100.000000	5,000,000.00	99.872445	4,993,622.25	-6,377.75	0.88
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.977920	4,998,896.01	98.752636	4,937,631.80	-61,264.21	0.87
			Base	99.977920	4,998,896.01	98.752636	4,937,631.80	-61,264.21	0.87
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.953892	2,498,847.30	86.843778	2,171,094.45	-327,752.85	0.38
			Base	99.953892	2,498,847.30	86.843778	2,171,094.45	-327,752.85	0.38
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local	99.936866	4,996,843.31	84.838625	4,241,931.25	-754,912.06	0.74
			Base	99.936866	4,996,843.31	84.838625	4,241,931.25	-754,912.06	0.74
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062			
		5,048,049.700	Local	91.314252	4,609,588.80	88.610650	4,473,109.65	-136,479.15	0.78
		Original Face: 5,000,000.000	Base	91.314252	4,609,588.80	88.610650	4,473,109.65	-136,479.15	0.78
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		3,560,893.250	Local	95.737200	3,409,099.50	85.577250	3,047,314.52	-361,784.98	0.53
		Original Face: 5,000,000.000	Base	95.737200	3,409,099.50	85.577250	3,047,314.52	-361,784.98	0.53
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
		10,177,401.310	Local	93.159634	9,481,229.83	89.209040	9,079,162.01	-402,067.82	1.59
		Original Face: 12,250,000.000	Base	93.159634	9,481,229.83	89.209040	9,079,162.01	-402,067.82	1.59
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062			
		4,200,231.150	Local	95.484637	4,010,575.45	87.313130	3,667,353.28	-343,222.17	0.64
		Original Face: 5,000,000.000	Base	95.484637	4,010,575.45	87.313130	3,667,353.28	-343,222.17	0.64
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029			
		5,000,000.000	Local	99.989135	4,999,456.75	100.415830	5,020,791.50	21,334.75	0.88
		Original Face: 5,000,000.000	Base	99.989135	4,999,456.75	100.415830	5,020,791.50	21,334.75	0.88
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.86
			Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.86

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
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	99.683281	4,984,164.05	87.921947	4,396,097.35	-588,066.70	0.77
			Base	99.683281	4,984,164.05	87.921947	4,396,097.35	-588,066.70	0.77
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025			
		1,240,000.000	Local	106.432883	1,319,767.75	101.481680	1,258,372.83	-61,394.92	0.22
			Base	106.432883	1,319,767.75	101.481680	1,258,372.83	-61,394.92	0.22
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.970000	06 Oct 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	97.692743	4,884,637.15	-115,362.85	0.86
			Base	100.000000	5,000,000.00	97.692743	4,884,637.15	-115,362.85	0.86
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	96.552044	4,827,602.20	-172,397.80	0.85
			Base	100.000000	5,000,000.00	96.552044	4,827,602.20	-172,397.80	0.85
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.470610	2,486,765.26	82.554019	2,063,850.48	-422,914.78	0.36
			Base	99.470610	2,486,765.26	82.554019	2,063,850.48	-422,914.78	0.36
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				6.035460	15 Dec 2026			
		4,000,000.000	Local	100.000000	4,000,000.00	100.021310	4,000,852.40	852.40	0.70
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.021310	4,000,852.40	852.40	0.70
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024			
		3,000,000.000	Local	99.942320	2,998,269.61	98.273040	2,948,191.20	-50,078.41	0.52
			Base	99.942320	2,998,269.61	98.273040	2,948,191.20	-50,078.41	0.52
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	94.229255	2,355,731.38	-144,268.62	0.41
			Base	100.000000	2,500,000.00	94.229255	2,355,731.38	-144,268.62	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		574,612.100	Local	101.035171	580,560.32	87.155670	500,807.03	-79,753.29	0.09
		Original Face: 5,000,000.000	Base	101.035171	580,560.32	87.155670	500,807.03	-79,753.29	0.09
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
		677,341.850	Local	101.970258	690,687.23	96.646669	654,628.34	-36,058.89	0.11
		Original Face: 5,000,000.000	Base	101.970258	690,687.23	96.646669	654,628.34	-36,058.89	0.11

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	92.870378	2,321,759.45	-178,240.55	0.41
			Base	100.000000	2,500,000.00	92.870378	2,321,759.45	-178,240.55	0.41
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.616020	4,880,801.00	-119,199.00	0.86
			Base	100.000000	5,000,000.00	97.616020	4,880,801.00	-119,199.00	0.86
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		1,480,000.000	Local	99.811820	1,477,214.93	99.402210	1,471,152.71	-6,062.22	0.26
			Base	99.811820	1,477,214.93	99.402210	1,471,152.71	-6,062.22	0.26
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035			
		6,000,000.000	Local	119.248766	7,154,925.96	87.967243	5,278,034.58	-1,876,891.38	0.93
			Base	119.248766	7,154,925.96	87.967243	5,278,034.58	-1,876,891.38	0.93
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	115.367410	4,614,696.38	92.374077	3,694,963.08	-919,733.30	0.65
			Base	115.367410	4,614,696.38	92.374077	3,694,963.08	-919,733.30	0.65
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034			
		2,070,000.000	Local	121.296145	2,510,830.20	90.543241	1,874,245.09	-636,585.11	0.33
			Base	121.296145	2,510,830.20	90.543241	1,874,245.09	-636,585.11	0.33
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		8,000,000.000	Local	100.000000	8,000,000.00	100.000008	8,000,000.64	0.64	1.40
			Base	100.000000	8,000,000.00	100.000008	8,000,000.64	0.64	1.40
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.931494	2,498,287.35	87.834271	2,195,856.78	-302,430.57	0.39
			Base	99.931494	2,498,287.35	87.834271	2,195,856.78	-302,430.57	0.39
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.896984	3,995,879.36	93.786697	3,751,467.88	-244,411.48	0.66
			Base	99.896984	3,995,879.36	93.786697	3,751,467.88	-244,411.48	0.66
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		566,110.760	Local	102.100631	578,002.66	91.233580	516,483.11	-61,519.55	0.09
		Original Face: 5,100,000.000	Base	102.100631	578,002.66	91.233580	516,483.11	-61,519.55	0.09

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
	301,143.830	Local	98.900897	297,833.95	84.870530	255,582.36	-42,251.59	0.04	
Original Face:	2,025,000.000	Base	98.900897	297,833.95	84.870530	255,582.36	-42,251.59	0.04	
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
	794,128.700	Local	98.901056	785,401.67	89.732320	712,590.11	-72,811.56	0.13	
Original Face:	5,000,000.000	Base	98.901056	785,401.67	89.732320	712,590.11	-72,811.56	0.13	
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
	517,152.840	Local	101.115610	522,922.25	89.270140	461,663.06	-61,259.19	0.08	
Original Face:	3,000,000.000	Base	101.115610	522,922.25	89.270140	461,663.06	-61,259.19	0.08	
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
	517,152.840	Local	99.883785	516,551.83	89.270140	461,663.06	-54,888.77	0.08	
Original Face:	3,000,000.000	Base	99.883785	516,551.83	89.270140	461,663.06	-54,888.77	0.08	
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
	2,847,523.040	Local	103.399598	2,944,327.37	88.461330	2,518,956.75	-425,370.62	0.44	
Original Face:	4,036,000.000	Base	103.399598	2,944,327.37	88.461330	2,518,956.75	-425,370.62	0.44	
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
	3,526,905.000	Local	103.648928	3,655,599.21	88.454190	3,119,695.25	-535,903.96	0.55	
Original Face:	5,000,000.000	Base	103.648928	3,655,599.21	88.454190	3,119,695.25	-535,903.96	0.55	
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
	1,641,812.220	Local	100.389413	1,648,205.65	70.702330	1,160,799.49	-487,406.16	0.20	
Original Face:	3,015,000.000	Base	100.389413	1,648,205.65	70.702330	1,160,799.49	-487,406.16	0.20	
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033			
	2,687,505.770	Local	98.992638	2,660,432.86	90.642400	2,436,019.73	-224,413.13	0.43	
Original Face:	3,250,145.000	Base	98.992638	2,660,432.86	90.642400	2,436,019.73	-224,413.13	0.43	
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033			
	1,230,374.550	Local	100.571158	1,237,401.93	90.702690	1,115,982.81	-121,419.12	0.20	
Original Face:	1,500,000.000	Base	100.571158	1,237,401.93	90.702690	1,115,982.81	-121,419.12	0.20	
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
	5,000,000.000	Local	99.937513	4,996,875.67	80.295998	4,014,799.90	-982,075.77	0.70	
		Base	99.937513	4,996,875.67	80.295998	4,014,799.90	-982,075.77	0.70	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	91,126.600	Local		98.618724	89,867.89	96.420580	87,864.80	-2,003.09	0.02
Original Face:	5,000,000.000	Base		98.618724	89,867.89	96.420580	87,864.80	-2,003.09	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	48,254.180	Local		100.531477	48,510.64	98.430070	47,496.62	-1,014.02	0.01
Original Face:	2,000,000.000	Base		100.531477	48,510.64	98.430070	47,496.62	-1,014.02	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	269,362.960	Local		101.129684	272,405.91	97.718690	263,217.96	-9,187.95	0.05
Original Face:	2,000,000.000	Base		101.129684	272,405.91	97.718690	263,217.96	-9,187.95	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	66,087.300	Local		100.081589	66,141.22	96.906830	64,043.11	-2,098.11	0.01
Original Face:	2,000,000.000	Base		100.081589	66,141.22	96.906830	64,043.11	-2,098.11	0.01
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
	3,000,000.000	Local		99.558786	2,986,763.58	98.568790	2,957,063.70	-29,699.88	0.52
Original Face:	3,000,000.000	Base		99.558786	2,986,763.58	98.568790	2,957,063.70	-29,699.88	0.52
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
	430,583.300	Local		99.793044	429,692.18	99.163770	426,982.63	-2,709.55	0.07
Original Face:	5,990,000.000	Base		99.793044	429,692.18	99.163770	426,982.63	-2,709.55	0.07
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
	2,707,424.670	Local		98.427612	2,664,853.45	99.020860	2,680,915.19	16,061.74	0.47
Original Face:	11,779,000.000	Base		98.427612	2,664,853.45	99.020860	2,680,915.19	16,061.74	0.47
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	37,968.480	Local		98.892634	37,548.03	99.520830	37,786.55	238.52	0.01
Original Face:	5,500,000.000	Base		98.892634	37,548.03	99.520830	37,786.55	238.52	0.01
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.522400	25 Oct 2026		
	3,048,816.100	Local		99.707274	3,039,891.41	99.296380	3,027,364.02	-12,527.39	0.53
Original Face:	5,000,000.000	Base		99.707274	3,039,891.41	99.296380	3,027,364.02	-12,527.39	0.53
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
	1,268,986.770	Local		97.732983	1,240,218.63	94.680260	1,201,479.97	-38,738.66	0.21
Original Face:	1,466,009.000	Base		97.732983	1,240,218.63	94.680260	1,201,479.97	-38,738.66	0.21

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137HCKY7	FREDDIE MAC FHR 5407 AB				5.500000	25 Nov 2050			
		3,580,338.020	Local	99.187650	3,551,253.15	98.744820	3,535,398.33	-15,854.82	0.62
Original Face:		3,643,671.000	Base	99.187650	3,551,253.15	98.744820	3,535,398.33	-15,854.82	0.62
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026			
		14,638.120	Local	100.492140	14,710.16	96.868097	14,179.67	-530.49	0.00
Original Face:		500,000.000	Base	100.492140	14,710.16	96.868097	14,179.67	-530.49	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		676,331.050	Local	100.362497	678,782.73	94.459242	638,857.18	-39,925.55	0.11
Original Face:		5,000,000.000	Base	100.362497	678,782.73	94.459242	638,857.18	-39,925.55	0.11
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034			
		1,190,910.280	Local	103.205612	1,229,086.24	96.258258	1,146,349.49	-82,736.75	0.20
Original Face:		7,000,000.000	Base	103.205612	1,229,086.24	96.258258	1,146,349.49	-82,736.75	0.20
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		1,236,834.900	Local	101.522711	1,255,668.32	97.318330	1,203,667.07	-52,001.25	0.21
Original Face:		7,000,000.000	Base	101.522711	1,255,668.32	97.318330	1,203,667.07	-52,001.25	0.21
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		60,898.900	Local	103.977050	63,320.88	97.930670	59,638.70	-3,682.18	0.01
Original Face:		5,000,000.000	Base	103.977050	63,320.88	97.930670	59,638.70	-3,682.18	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034			
		796,790.190	Local	101.679915	810,175.59	94.340939	751,699.35	-58,476.24	0.13
Original Face:		7,000,000.000	Base	101.679915	810,175.59	94.340939	751,699.35	-58,476.24	0.13
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
		2,000,000.000	Local	98.014844	1,960,296.87	94.515450	1,890,309.00	-69,987.87	0.33
Original Face:		2,000,000.000	Base	98.014844	1,960,296.87	94.515450	1,890,309.00	-69,987.87	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		5,750,000.000	Local	99.805156	5,738,796.47	94.097400	5,410,600.50	-328,195.97	0.95
Original Face:		5,750,000.000	Base	99.805156	5,738,796.47	94.097400	5,410,600.50	-328,195.97	0.95
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,000,000.000	Local	100.469104	6,028,146.25	98.458150	5,907,489.00	-120,657.25	1.04
Original Face:		6,000,000.000	Base	100.469104	6,028,146.25	98.458150	5,907,489.00	-120,657.25	1.04

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
		4,264,785.300	Local 97.901840	4,175,303.26	96.082785	4,097,724.49	-77,578.77	0.72
Original Face:		5,000,000.000	Base 97.901840	4,175,303.26	96.082785	4,097,724.49	-77,578.77	0.72
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
		5,000,000.000	Local 99.958592	4,997,929.62	88.411673	4,420,583.65	-577,345.97	0.78
			Base 99.958592	4,997,929.62	88.411673	4,420,583.65	-577,345.97	0.78
38141GXB4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
		1,200,000.000	Local 103.812722	1,245,752.66	86.954248	1,043,450.98	-202,301.68	0.18
			Base 103.812722	1,245,752.66	86.954248	1,043,450.98	-202,301.68	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.830000	10 Sep 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.033098	5,001,654.90	1,654.90	0.88
			Base 100.000000	5,000,000.00	100.033098	5,001,654.90	1,654.90	0.88
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.150000	10 Sep 2027		
		2,600,000.000	Local 99.737402	2,593,172.44	99.897034	2,597,322.88	4,150.44	0.46
			Base 99.737402	2,593,172.44	99.897034	2,597,322.88	4,150.44	0.46
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.696141	4,984,807.05	-15,192.95	0.87
			Base 100.000000	5,000,000.00	99.696141	4,984,807.05	-15,192.95	0.87
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	91.540867	4,577,043.35	-422,956.65	0.80
			Base 100.000000	5,000,000.00	91.540867	4,577,043.35	-422,956.65	0.80
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	95.429791	4,771,489.55	-228,510.45	0.84
			Base 100.000000	5,000,000.00	95.429791	4,771,489.55	-228,510.45	0.84
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		90,116.360	Local 99.861413	89,991.47	95.020080	85,628.64	-4,362.83	0.02
Original Face:		3,000,000.000	Base 99.861413	89,991.47	95.020080	85,628.64	-4,362.83	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
		159,756.500	Local 96.869680	154,755.61	86.463910	138,131.72	-16,623.89	0.02
Original Face:		675,000.000	Base 96.869680	154,755.61	86.463910	138,131.72	-16,623.89	0.02

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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		
	253,155.650	Local		100.690887	254,904.67	83.825680	212,209.45	-42,695.22	0.04	
Original Face:	5,000,000.000	Base		100.690887	254,904.67	83.825680	212,209.45	-42,695.22	0.04	
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF						2.150000	16 Feb 2057		
	450,357.870	Local		96.448029	434,361.29	80.697240	363,426.37	-70,934.92	0.06	
Original Face:	1,600,000.000	Base		96.448029	434,361.29	80.697240	363,426.37	-70,934.92	0.06	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA						2.250000	20 Dec 2069		
	2,565,730.320	Local		101.243859	2,597,644.40	93.770632	2,405,901.54	-191,742.86	0.42	
Original Face:	5,000,000.000	Base		101.243859	2,597,644.40	93.770632	2,405,901.54	-191,742.86	0.42	
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA						2.250000	20 Jul 2069		
	1,934,030.220	Local		101.864363	1,970,087.56	97.176860	1,879,429.84	-90,657.72	0.33	
Original Face:	10,465,550.000	Base		101.864363	1,970,087.56	97.176860	1,879,429.84	-90,657.72	0.33	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA						1.250000	20 Jul 2067		
	2,466,721.850	Local		100.539905	2,480,039.81	96.593310	2,382,688.28	-97,351.53	0.42	
Original Face:	7,878,829.000	Base		100.539905	2,480,039.81	96.593310	2,382,688.28	-97,351.53	0.42	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC						6.437100	20 Aug 2070		
	3,047,262.860	Local		103.517605	3,154,453.54	101.371630	3,089,060.03	-65,393.51	0.54	
Original Face:	5,000,000.000	Base		103.517605	3,154,453.54	101.371630	3,089,060.03	-65,393.51	0.54	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE						6.588600	20 Aug 2070		
	3,048,038.660	Local		104.493970	3,185,016.61	101.915270	3,106,416.83	-78,599.78	0.55	
Original Face:	5,000,000.000	Base		104.493970	3,185,016.61	101.915270	3,106,416.83	-78,599.78	0.55	
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV						3.500000	20 Jan 2030		
	2,441,979.220	Local		100.475213	2,453,583.82	98.693890	2,410,084.29	-43,499.53	0.42	
Original Face:	6,180,040.000	Base		100.475213	2,453,583.82	98.693890	2,410,084.29	-43,499.53	0.42	
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC						2.500000	20 Dec 2049		
	984,295.950	Local		100.486184	989,081.44	85.122700	837,859.29	-151,222.15	0.15	
Original Face:	6,993,000.000	Base		100.486184	989,081.44	85.122700	837,859.29	-151,222.15	0.15	
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB						3.774620	20 Jul 2067		
	2,100,722.960	Local		97.700782	2,052,422.76	98.081060	2,060,411.35	7,988.59	0.36	
Original Face:	7,000,000.000	Base		97.700782	2,052,422.76	98.081060	2,060,411.35	7,988.59	0.36	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048			
		4,241,365.490	Local	98.250013	4,167,142.15	96.883130	4,109,167.64	-57,974.51	0.72
Original Face:		5,000,000.000	Base	98.250013	4,167,142.15	96.883130	4,109,167.64	-57,974.51	0.72
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050			
		4,169,091.990	Local	100.608072	4,194,443.06	100.573670	4,193,008.82	-1,434.24	0.74
Original Face:		5,000,000.000	Base	100.608072	4,194,443.06	100.573670	4,193,008.82	-1,434.24	0.74
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049			
		2,206,652.590	Local	99.892010	2,204,269.62	100.300600	2,213,285.79	9,016.17	0.39
Original Face:		2,628,000.000	Base	99.892010	2,204,269.62	100.300600	2,213,285.79	9,016.17	0.39
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049			
		4,205,051.210	Local	99.976851	4,204,077.80	99.770670	4,195,407.77	-8,670.03	0.74
Original Face:		5,000,000.000	Base	99.976851	4,204,077.80	99.770670	4,195,407.77	-8,670.03	0.74
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044			
		4,615,407.730	Local	98.734084	4,556,980.54	98.682780	4,554,612.66	-2,367.88	0.80
Original Face:		5,000,000.000	Base	98.734084	4,556,980.54	98.682780	4,554,612.66	-2,367.88	0.80
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		1,500,000.000	Local	99.963020	1,499,445.30	95.704247	1,435,563.71	-63,881.59	0.25
			Base	99.963020	1,499,445.30	95.704247	1,435,563.71	-63,881.59	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		5,000,000.000	Local	99.801565	4,990,078.23	93.488037	4,674,401.85	-315,676.38	0.82
			Base	99.801565	4,990,078.23	93.488037	4,674,401.85	-315,676.38	0.82
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029			
		5,000,000.000	Local	99.810014	4,990,500.70	97.356529	4,867,826.45	-122,674.25	0.85
			Base	99.810014	4,990,500.70	97.356529	4,867,826.45	-122,674.25	0.85
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029			
		7,000,000.000	Local	99.921169	6,994,481.82	96.207700	6,734,539.00	-259,942.82	1.18
			Base	99.921169	6,994,481.82	96.207700	6,734,539.00	-259,942.82	1.18
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040			
		1,000,000.000	Local	139.709951	1,397,099.51	100.593284	1,005,932.84	-391,166.67	0.18
			Base	139.709951	1,397,099.51	100.593284	1,005,932.84	-391,166.67	0.18

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
	3,212,000.000	Local		97.634557	3,136,021.97	97.468053	3,130,673.86	-5,348.11	0.55
		Base		97.634557	3,136,021.97	97.468053	3,130,673.86	-5,348.11	0.55
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.930000	10 Dec 2025		
	5,000,000.000	Local		100.026474	5,001,323.69	100.377484	5,018,874.20	17,550.51	0.88
		Base		100.026474	5,001,323.69	100.377484	5,018,874.20	17,550.51	0.88
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4					3.800000	15 May 2029		
	3,750,000.000	Local		99.973690	3,749,013.38	97.158620	3,643,448.25	-105,565.13	0.64
	Original Face:	Base		99.973690	3,749,013.38	97.158620	3,643,448.25	-105,565.13	0.64
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local		99.460142	4,973,007.10	66.153142	3,307,657.10	-1,665,350.00	0.58
		Base		99.460142	4,973,007.10	66.153142	3,307,657.10	-1,665,350.00	0.58
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.845053	4,992,252.65	90.440367	4,522,018.35	-470,234.30	0.79
		Base		99.845053	4,992,252.65	90.440367	4,522,018.35	-470,234.30	0.79
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local		99.879588	2,496,989.70	99.310614	2,482,765.35	-14,224.35	0.44
		Base		99.879588	2,496,989.70	99.310614	2,482,765.35	-14,224.35	0.44
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
	5,000,000.000	Local		105.030783	5,251,539.14	101.657569	5,082,878.45	-168,660.69	0.89
		Base		105.030783	5,251,539.14	101.657569	5,082,878.45	-168,660.69	0.89
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local		98.932030	4,946,601.48	57.509907	2,875,495.35	-2,071,106.13	0.50
		Base		98.932030	4,946,601.48	57.509907	2,875,495.35	-2,071,106.13	0.50
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
	10,000,000.000	Local		100.095546	10,009,554.56	99.245973	9,924,597.30	-84,957.26	1.74
		Base		100.095546	10,009,554.56	99.245973	9,924,597.30	-84,957.26	1.74
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
	5,000,000.000	Local		99.990353	4,999,517.66	99.439401	4,971,970.05	-27,547.61	0.87
		Base		99.990353	4,999,517.66	99.439401	4,971,970.05	-27,547.61	0.87

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.783395	4,989,169.77	88.294220	4,414,711.00	-574,458.77	0.77
			Base	99.783395	4,989,169.77	88.294220	4,414,711.00	-574,458.77	0.77
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,500,000.000	Local	100.096950	2,502,423.75	100.202594	2,505,064.85	2,641.10	0.44
			Base	100.096950	2,502,423.75	100.202594	2,505,064.85	2,641.10	0.44
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.775838	3,492,154.32	84.234628	2,948,211.98	-543,942.34	0.52
			Base	99.775838	3,492,154.32	84.234628	2,948,211.98	-543,942.34	0.52
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.900862	999,008.62	97.234471	972,344.71	-26,663.91	0.17
			Base	99.900862	999,008.62	97.234471	972,344.71	-26,663.91	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		5,000,000.000	Local	99.982607	4,999,130.37	93.510692	4,675,534.60	-323,595.77	0.82
			Base	99.982607	4,999,130.37	93.510692	4,675,534.60	-323,595.77	0.82
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	106.419512	5,320,975.60	88.794880	4,439,744.00	-881,231.60	0.78
			Base	106.419512	5,320,975.60	88.794880	4,439,744.00	-881,231.60	0.78
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.814059	9,981,405.93	82.568502	8,256,850.20	-1,724,555.73	1.45
			Base	99.814059	9,981,405.93	82.568502	8,256,850.20	-1,724,555.73	1.45
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.923082	4,996,154.11	84.612486	4,230,624.30	-765,529.81	0.74
			Base	99.923082	4,996,154.11	84.612486	4,230,624.30	-765,529.81	0.74
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.330000	18 Nov 2027			
		2,500,000.000	Local	100.000000	2,500,000.00	99.590000	2,489,750.00	-10,250.00	0.44
			Base	100.000000	2,500,000.00	99.590000	2,489,750.00	-10,250.00	0.44
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.378968	4,918,948.40	-81,051.60	0.86
			Base	100.000000	5,000,000.00	98.378968	4,918,948.40	-81,051.60	0.86

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				6.500000	09 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.984863	4,999,243.15	-756.85	0.88
		Base	100.000000	5,000,000.00	99.984863	4,999,243.15	-756.85	0.88
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.380000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.937000	5,046,850.00	46,850.00	0.89
		Base	100.000000	5,000,000.00	100.937000	5,046,850.00	46,850.00	0.89
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047		
	3,771,984.520	Local	100.000000	3,771,984.52	98.359812	3,710,116.88	-61,867.64	0.65
Original Face:	5,000,000.000	Base	100.000000	3,771,984.52	98.359812	3,710,116.88	-61,867.64	0.65
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.924152	4,996,207.61	83.563827	4,178,191.35	-818,016.26	0.73
		Base	99.924152	4,996,207.61	83.563827	4,178,191.35	-818,016.26	0.73
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.902969	4,995,148.46	100.954272	5,047,713.60	52,565.14	0.89
		Base	99.902969	4,995,148.46	100.954272	5,047,713.60	52,565.14	0.89
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.798631	2,993,958.92	85.791447	2,573,743.41	-420,215.51	0.45
		Base	99.798631	2,993,958.92	85.791447	2,573,743.41	-420,215.51	0.45
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	99.753364	3,990,134.56	-9,865.44	0.70
		Base	100.000000	4,000,000.00	99.753364	3,990,134.56	-9,865.44	0.70
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.983625	2,499,590.63	91.637831	2,290,945.78	-208,644.85	0.40
		Base	99.983625	2,499,590.63	91.637831	2,290,945.78	-208,644.85	0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	5,000,000.000	Local	99.894369	4,994,718.44	98.229496	4,911,474.80	-83,243.64	0.86
		Base	99.894369	4,994,718.44	98.229496	4,911,474.80	-83,243.64	0.86
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.995707	2,999,871.21	99.137864	2,974,135.92	-25,735.29	0.52
		Base	99.995707	2,999,871.21	99.137864	2,974,135.92	-25,735.29	0.52

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local	100.377059	5,018,852.97	99.210938	4,960,546.90	-58,306.07	0.87
			Base	100.377059	5,018,852.97	99.210938	4,960,546.90	-58,306.07	0.87
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		5,000,000.000	Local	99.998462	4,999,923.11	99.243164	4,962,158.20	-37,764.91	0.87
			Base	99.998462	4,999,923.11	99.243164	4,962,158.20	-37,764.91	0.87
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		5,000,000.000	Local	99.880503	4,994,025.17	101.070511	5,053,525.55	59,500.38	0.89
			Base	99.880503	4,994,025.17	101.070511	5,053,525.55	59,500.38	0.89
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.930093	1,998,601.85	80.778548	1,615,570.96	-383,030.89	0.28
			Base	99.930093	1,998,601.85	80.778548	1,615,570.96	-383,030.89	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.120000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.842000	5,042,100.00	42,100.00	0.88
			Base	100.000000	5,000,000.00	100.842000	5,042,100.00	42,100.00	0.88
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A				0.990000	20 Apr 2028			
		3,830,000.000	Local	98.345339	3,766,626.48	98.203470	3,761,192.90	-5,433.58	0.66
		Original Face: 3,830,000.000	Base	98.345339	3,766,626.48	98.203470	3,761,192.90	-5,433.58	0.66
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	102.976896	5,148,844.82	85.340536	4,267,026.80	-881,818.02	0.75
			Base	102.976896	5,148,844.82	85.340536	4,267,026.80	-881,818.02	0.75
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.950066	4,997,503.32	88.137958	4,406,897.90	-590,605.42	0.77
			Base	99.950066	4,997,503.32	88.137958	4,406,897.90	-590,605.42	0.77
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028			
		2,000,000.000	Local	99.854264	1,997,085.28	96.958173	1,939,163.46	-57,921.82	0.34
			Base	99.854264	1,997,085.28	96.958173	1,939,163.46	-57,921.82	0.34
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	97.759039	4,887,951.93	97.484743	4,874,237.15	-13,714.78	0.86
			Base	97.759039	4,887,951.93	97.484743	4,874,237.15	-13,714.78	0.86

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058			
		476,847.460	Local	94.681576	451,486.69	97.769170	466,209.80	14,723.11	0.08
Original Face:		520,000.000	Base	94.681576	451,486.69	97.769170	466,209.80	14,723.11	0.08
US DOLLAR Total									
		509,828,045.440	Local		511,531,370.63		477,822,077.68	-33,709,292.95	83.83
Original Face:		278,325,244.000	Base		511,531,370.63		477,822,077.68	-33,709,292.95	83.83
FIXED INCOME Total									
		509,828,045.440	Base		511,531,370.63		477,822,077.68	-33,709,292.95	83.83
Original Face:		278,325,244.000							

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		602,250,291.320	Base	603,692,993.46		569,982,166.61	-33,710,826.85	100.00
Original Face:		278,325,244.000						

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		49,999.960	Local	1.000000	49,999.96	1.000000	49,999.96	0.00
			Base	1.000000	49,999.96	1.000000	49,999.96	0.00
US DOLLAR Total								
		49,999.960	Local		49,999.96		49,999.96	0.00
			Base		49,999.96		49,999.96	0.00
CASH Total								
		49,999.960	Base		49,999.96		49,999.96	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0020A2FU1	AT+T INC				5.520000	28 Jun 2024		
		25,000,000.000	Local	99.586000	24,896,500.00	99.586000	24,896,500.00	0.89
			Base	99.586000	24,896,500.00	99.586000	24,896,500.00	0.89
03948GFC2	ARCHER DANIELS MIDLA				5.440000	12 Jun 2024		
		25,000,000.000	Local	99.833778	24,958,444.44	99.833778	24,958,444.50	0.89
			Base	99.833778	24,958,444.44	99.833778	24,958,444.50	0.89
06369LF59	BANK MONTREAL DISC COML PAPER				5.250000	05 Jun 2024		
		10,000,000.000	Local	99.941667	9,994,166.67	99.941667	9,994,166.70	0.36
			Base	99.941667	9,994,166.67	99.941667	9,994,166.70	0.36
138994009	CANTOR FITZGERALD REPO REPO				5.330000	03 Jun 2024		
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	8.92
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	8.92
138994009	CANTOR FITZGERALD REPO REPO				5.400000	04 Jun 2024		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	1.43
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	1.43

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
138994009	CANTOR FITZGERALD REPO REPO				5.400000	13 Jun 2024			
		58,000,000.000	Local	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00	2.07
			Base	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00	2.07
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		10,000,000.000	Local	99.329167	9,932,916.67	99.329167	9,932,916.70	0.03	0.35
			Base	99.329167	9,932,916.67	99.329167	9,932,916.70	0.03	0.35
22599G006	CREDIT AGRICOLE REPO REPO				5.320000	03 Jun 2024			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.92
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.92
24422LFC2	JOHN DEERE CAPITAL C				5.300000	12 Jun 2024			
		20,000,000.000	Local	99.838056	19,967,611.11	99.838056	19,967,611.20	0.09	0.71
			Base	99.838056	19,967,611.11	99.838056	19,967,611.20	0.09	0.71
24422LG80	JOHN DEERE CAPITAL C				5.300000	08 Jul 2024			
		20,000,000.000	Local	99.455278	19,891,055.56	99.455278	19,891,055.60	0.04	0.71
			Base	99.455278	19,891,055.56	99.455278	19,891,055.60	0.04	0.71
24422LGF4	JOHN DEERE CAPITAL C				5.300000	15 Jul 2024			
		25,000,000.000	Local	99.352222	24,838,055.56	99.352222	24,838,055.50	-0.06	0.89
			Base	99.352222	24,838,055.56	99.352222	24,838,055.50	-0.06	0.89
42786TFM5	HERSHEY FOODS CORP				5.310000	21 Jun 2024			
		25,000,000.000	Local	99.705000	24,926,250.00	99.705000	24,926,250.00	0.00	0.89
			Base	99.705000	24,926,250.00	99.705000	24,926,250.00	0.00	0.89
45826CF62	INTEL CORPORATION				5.390000	06 Jun 2024			
		25,000,000.000	Local	99.925139	24,981,284.72	99.925139	24,981,284.75	0.03	0.89
			Base	99.925139	24,981,284.72	99.925139	24,981,284.75	0.03	0.89
45826CFA3	INTEL CORPORATION				5.400000	10 Jun 2024			
		25,000,000.000	Local	99.865000	24,966,250.00	99.865000	24,966,250.00	0.00	0.89
			Base	99.865000	24,966,250.00	99.865000	24,966,250.00	0.00	0.89
47816FFB2	JOHNSON + JOHNSON 06/24 ZCP				5.200000	11 Jun 2024			
		25,000,000.000	Local	99.855556	24,963,888.89	99.855556	24,963,889.00	0.11	0.89
			Base	99.855556	24,963,888.89	99.855556	24,963,889.00	0.11	0.89

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
48763UFJ3	KELLANOVA 06/24 ZCP	15,000,000.000	Local	99.743111	14,961,466.67	99.743111	14,961,466.65	-0.02	0.53
			Base	99.743111	14,961,466.67	99.743111	14,961,466.65	-0.02	0.53
53245PF37	ELI LILLY + COMPANY	20,000,000.000	Local	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.71
			Base	99.970556	19,994,111.11	99.970556	19,994,111.20	0.09	0.71
57978CFC0	MCCORMICK + COMPANY	25,000,000.000	Local	99.833778	24,958,444.45	99.833778	24,958,444.50	0.05	0.89
			Base	99.833778	24,958,444.45	99.833778	24,958,444.50	0.05	0.89
59157TF32	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.970722	14,995,608.33	99.970722	14,995,608.30	-0.03	0.54
			Base	99.970722	14,995,608.33	99.970722	14,995,608.30	-0.03	0.54
63254EH78	NATL AUSTRALIA BK LT	20,000,000.000	Local	99.043389	19,808,677.78	98.990326	19,798,065.20	-10,612.58	0.71
			Base	99.043389	19,808,677.78	98.990326	19,798,065.20	-10,612.58	0.71
67983TF35	OLD LINE FUNDING LLC	15,000,000.000	Local	99.970556	14,995,583.33	99.970556	14,995,583.40	0.07	0.54
			Base	99.970556	14,995,583.33	99.970556	14,995,583.40	0.07	0.54
6840C2FM2	ORACLE CORPORATION	25,000,000.000	Local	99.700000	24,925,000.00	99.700000	24,925,000.00	0.00	0.89
			Base	99.700000	24,925,000.00	99.700000	24,925,000.00	0.00	0.89
6840C2HT5	ORACLE CORPORATION	10,000,000.000	Local	98.704667	9,870,466.66	98.692222	9,869,222.20	-1,244.46	0.35
			Base	98.704667	9,870,466.66	98.692222	9,869,222.20	-1,244.46	0.35
71344TFA5	PEPSICO INC	25,000,000.000	Local	99.868250	24,967,062.50	99.868250	24,967,062.50	0.00	0.89
			Base	99.868250	24,967,062.50	99.868250	24,967,062.50	0.00	0.89
71344TFH0	PEPSICO INC	15,000,000.000	Local	99.765778	14,964,866.67	99.765778	14,964,866.70	0.03	0.53
			Base	99.765778	14,964,866.67	99.765778	14,964,866.70	0.03	0.53

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71708EF59	PFIZER INC	11,000,000.000	Local	99.941556	10,993,571.11	99.941556	10,993,571.16	0.05	0.39
			Base	99.941556	10,993,571.11	99.941556	10,993,571.16	0.05	0.39
78015CGF3	ROYAL BK CDA	20,000,000.000	Local	99.315556	19,863,111.11	99.315556	19,863,111.20	0.09	0.71
			Base	99.315556	19,863,111.11	99.315556	19,863,111.20	0.09	0.71
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	4.46
			Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	4.46
92344LFS9	VERIZON COMMNTN INC 06/24 ZCP	25,000,000.000	Local	99.617361	24,904,340.28	99.617361	24,904,340.25	-0.03	0.89
			Base	99.617361	24,904,340.28	99.617361	24,904,340.25	-0.03	0.89
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	12.49
			Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	12.49
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.50
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.50
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.68
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.68
927WWR006	TD SECURITIES REPO TD SECURITIES REPO	403,861,229.320	Local	100.000000	403,861,229.32	100.000000	403,861,229.32	0.00	14.41
			Base	100.000000	403,861,229.32	100.000000	403,861,229.32	0.00	14.41
927WWR006	TD SECURITIES REPO TD SECURITIES REPO	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.78
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.78
979QHR003	SOUTH STREET REPO	375,777,731.050	Local	100.000000	375,777,731.05	100.000000	375,777,731.05	0.00	13.41
			Base	100.000000	375,777,731.05	100.000000	375,777,731.05	0.00	13.41

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985FHY004	MITSUBISHI UFJ REPO				5.240000	03 Jun 2024		
	46,000,000.000	Local	100.000000	46,000,000.00	100.000000	46,000,000.00	0.00	1.64
		Base	100.000000	46,000,000.00	100.000000	46,000,000.00	0.00	1.64
US DOLLAR Total								
	2,569,638,960.370	Local		2,568,157,693.99		2,568,145,837.58	-11,856.41	91.66
		Base		2,568,157,693.99		2,568,145,837.58	-11,856.41	91.66
CASH EQUIVALENT Total								
	2,569,638,960.370	Base		2,568,157,693.99		2,568,145,837.58	-11,856.41	91.66

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	80,128,505.050	Local	1.000000	80,128,505.05	1.000000	80,128,505.05	0.00	2.86
		Base	1.000000	80,128,505.05	1.000000	80,128,505.05	0.00	2.86
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	104,839,372.550	Local	1.000000	104,839,372.55	1.000000	104,839,372.55	0.00	3.74
		Base	1.000000	104,839,372.55	1.000000	104,839,372.55	0.00	3.74
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	45,309,459.460	Local	1.000000	45,309,459.46	1.000000	45,309,459.46	0.00	1.62
		Base	1.000000	45,309,459.46	1.000000	45,309,459.46	0.00	1.62
US DOLLAR Total								
	230,277,337.060	Local		230,277,337.06		230,277,337.06	0.00	8.22
		Base		230,277,337.06		230,277,337.06	0.00	8.22
EQUITY Total								
	230,277,337.060	Base		230,277,337.06		230,277,337.06	0.00	8.22

FIXED INCOME

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

Books Closed

Prepared by State Street

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							Exchange Rate:	1.000000	
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		3,240,957.010	Local	100.000000	3,240,957.01	99.999870	3,240,952.80	-4.21	0.12
Original Face:		15,000,000.000	Base	100.000000	3,240,957.01	99.999870	3,240,952.80	-4.21	0.12
US DOLLAR Total									
		3,240,957.010	Local		3,240,957.01		3,240,952.80	-4.21	0.12
Original Face:		15,000,000.000	Base		3,240,957.01		3,240,952.80	-4.21	0.12
FIXED INCOME Total									
		3,240,957.010	Base		3,240,957.01		3,240,952.80	-4.21	0.12
Original Face:		15,000,000.000							

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,803,207,254.400	Base	2,801,725,988.02		2,801,714,127.40	-11,860.62	100.00
Original Face:		15,000,000.000						

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.03
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.03

US DOLLAR Total		50,000.000	Local		50,000.00		50,000.00	0.00	0.03
			Base		50,000.00		50,000.00	0.00	0.03

CASH Total		50,000.000	Base		50,000.00		50,000.00	0.00	0.03
-------------------	--	------------	------	--	-----------	--	-----------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

979QHR003	SOUTH STREET REPO				5.370000	03 Jun 2024			
		24,506,793.940	Local	100.000000	24,506,793.94	100.000000	24,506,793.94	0.00	13.11
			Base	100.000000	24,506,793.94	100.000000	24,506,793.94	0.00	13.11

US DOLLAR Total		24,506,793.940	Local		24,506,793.94		24,506,793.94	0.00	13.11
			Base		24,506,793.94		24,506,793.94	0.00	13.11

CASH EQUIVALENT Total		24,506,793.940	Base		24,506,793.94		24,506,793.94	0.00	13.11
------------------------------	--	----------------	------	--	---------------	--	---------------	------	-------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.995436	4,999,771.79	93.033271	4,651,663.55	-348,108.24	2.49
			Base	99.995436	4,999,771.79	93.033271	4,651,663.55	-348,108.24	2.49

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	5,000,000.000	Local	99.844973	4,992,248.63	88.622492	4,431,124.60	-561,124.03	2.37	
		Base	99.844973	4,992,248.63	88.622492	4,431,124.60	-561,124.03	2.37	
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
	5,000,000.000	Local	98.910605	4,945,530.25	88.571851	4,428,592.55	-516,937.70	2.37	
		Base	98.910605	4,945,530.25	88.571851	4,428,592.55	-516,937.70	2.37	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.876014	4,993,800.72	92.230707	4,611,535.35	-382,265.37	2.47	
		Base	99.876014	4,993,800.72	92.230707	4,611,535.35	-382,265.37	2.47	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.723276	3,490,314.66	84.539436	2,958,880.26	-531,434.40	1.58	
		Base	99.723276	3,490,314.66	84.539436	2,958,880.26	-531,434.40	1.58	
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	92.190816	2,304,770.40	-195,229.60	1.23	
		Base	100.000000	2,500,000.00	92.190816	2,304,770.40	-195,229.60	1.23	
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local	104.126897	2,603,172.42	96.861604	2,421,540.10	-181,632.32	1.30	
		Base	104.126897	2,603,172.42	96.861604	2,421,540.10	-181,632.32	1.30	
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
	2,500,000.000	Local	100.000000	2,500,000.00	96.530230	2,413,255.75	-86,744.25	1.29	
		Base	100.000000	2,500,000.00	96.530230	2,413,255.75	-86,744.25	1.29	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					5.000000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.872445	4,993,622.25	-6,377.75	2.67	
		Base	100.000000	5,000,000.00	99.872445	4,993,622.25	-6,377.75	2.67	
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.977920	4,998,896.01	98.752636	4,937,631.80	-61,264.21	2.64	
		Base	99.977920	4,998,896.01	98.752636	4,937,631.80	-61,264.21	2.64	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.953892	2,498,847.30	86.843778	2,171,094.45	-327,752.85	1.16	
		Base	99.953892	2,498,847.30	86.843778	2,171,094.45	-327,752.85	1.16	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local 99.936866	4,996,843.31	84.838625	4,241,931.25	-754,912.06		2.27
			Base 99.936866	4,996,843.31	84.838625	4,241,931.25	-754,912.06		2.27
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063			
		647,309.970	Local 94.408544	611,115.92	93.426530	604,759.24	-6,356.68		0.32
Original Face:		675,000.000	Base 94.408544	611,115.92	93.426530	604,759.24	-6,356.68		0.32
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		3,560,893.250	Local 95.737200	3,409,099.50	85.577250	3,047,314.52	-361,784.98		1.63
Original Face:		5,000,000.000	Base 95.737200	3,409,099.50	85.577250	3,047,314.52	-361,784.98		1.63
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
		4,984,849.620	Local 94.040570	4,687,781.02	89.209040	4,446,936.49	-240,844.53		2.38
Original Face:		6,000,000.000	Base 94.040570	4,687,781.02	89.209040	4,446,936.49	-240,844.53		2.38
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		5,000,000.000	Local 99.988787	4,999,439.35	99.606061	4,980,303.05	-19,136.30		2.66
			Base 99.988787	4,999,439.35	99.606061	4,980,303.05	-19,136.30		2.66
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local 99.470610	2,486,765.26	82.554019	2,063,850.48	-422,914.78		1.10
			Base 99.470610	2,486,765.26	82.554019	2,063,850.48	-422,914.78		1.10
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	94.229255	2,355,731.38	-144,268.62		1.26
			Base 100.000000	2,500,000.00	94.229255	2,355,731.38	-144,268.62		1.26
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				5.794500	15 May 2036			
		124,271.840	Local 100.031029	124,310.40	98.760808	122,731.87	-1,578.53		0.07
Original Face:		16,000,000.000	Base 100.031029	124,310.40	98.760808	122,731.87	-1,578.53		0.07
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		574,612.100	Local 101.035171	580,560.32	87.155670	500,807.03	-79,753.29		0.27
Original Face:		5,000,000.000	Base 101.035171	580,560.32	87.155670	500,807.03	-79,753.29		0.27
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		1,049,963.300	Local 103.614908	1,087,918.51	88.520676	929,434.61	-158,483.90		0.50
Original Face:		10,000,000.000	Base 103.614908	1,087,918.51	88.520676	929,434.61	-158,483.90		0.50

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027			
		5,000,000.000	Local	92.041786	4,602,089.30	89.991778	4,499,588.90	-102,500.40	2.41
			Base	92.041786	4,602,089.30	89.991778	4,499,588.90	-102,500.40	2.41
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027			
		2,500,000.000	Local	104.635502	2,615,887.56	101.328227	2,533,205.68	-82,681.88	1.36
			Base	104.635502	2,615,887.56	101.328227	2,533,205.68	-82,681.88	1.36
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027			
		2,500,000.000	Local	104.565662	2,614,141.56	101.291193	2,532,279.83	-81,861.73	1.36
			Base	104.565662	2,614,141.56	101.291193	2,532,279.83	-81,861.73	1.36
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	115.367410	4,614,696.38	92.374077	3,694,963.08	-919,733.30	1.98
			Base	115.367410	4,614,696.38	92.374077	3,694,963.08	-919,733.30	1.98
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		4,395,000.000	Local	100.000000	4,395,000.00	100.000008	4,395,000.35	0.35	2.35
			Base	100.000000	4,395,000.00	100.000008	4,395,000.35	0.35	2.35
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.931494	2,498,287.35	87.834271	2,195,856.78	-302,430.57	1.18
			Base	99.931494	2,498,287.35	87.834271	2,195,856.78	-302,430.57	1.18
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		344,768.560	Local	99.883783	344,367.88	89.270140	307,775.38	-36,592.50	0.16
		Original Face: 2,000,000.000	Base	99.883783	344,367.88	89.270140	307,775.38	-36,592.50	0.16
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		2,700,000.000	Local	99.937513	2,698,312.86	80.295998	2,167,991.95	-530,320.91	1.16
			Base	99.937513	2,698,312.86	80.295998	2,167,991.95	-530,320.91	1.16
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
		238,609.700	Local	100.594045	240,027.15	93.390090	222,837.81	-17,189.34	0.12
		Original Face: 5,000,000.000	Base	100.594045	240,027.15	93.390090	222,837.81	-17,189.34	0.12
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
		404,044.440	Local	101.130710	408,613.01	97.718690	394,826.93	-13,786.08	0.21
		Original Face: 3,000,000.000	Base	101.130710	408,613.01	97.718690	394,826.93	-13,786.08	0.21

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	2,821,868.590	Local	100.822583	2,845,080.80	94.479890	2,666,098.34	-178,982.46	1.43	
Original Face:	5,565,000.000	Base	100.822583	2,845,080.80	94.479890	2,666,098.34	-178,982.46	1.43	
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	1,329,117.620	Local	104.419680	1,387,860.37	98.127570	1,304,230.82	-83,629.55	0.70	
Original Face:	4,494,000.000	Base	104.419680	1,387,860.37	98.127570	1,304,230.82	-83,629.55	0.70	
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	66,087.300	Local	100.081589	66,141.22	96.906830	64,043.11	-2,098.11	0.03	
Original Face:	2,000,000.000	Base	100.081589	66,141.22	96.906830	64,043.11	-2,098.11	0.03	
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	286,022.650	Local	100.297078	286,872.36	90.262520	258,171.25	-28,701.11	0.14	
Original Face:	5,000,000.000	Base	100.297078	286,872.36	90.262520	258,171.25	-28,701.11	0.14	
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	351,386.770	Local	100.299183	352,438.06	89.804080	315,559.66	-36,878.40	0.17	
Original Face:	14,878,168.000	Base	100.299183	352,438.06	89.804080	315,559.66	-36,878.40	0.17	
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	4,390,979.000	Local	99.276828	4,359,224.65	90.447310	3,971,522.39	-387,702.26	2.13	
Original Face:	5,000,000.000	Base	99.276828	4,359,224.65	90.447310	3,971,522.39	-387,702.26	2.13	
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	24,144.300	Local	99.696699	24,071.07	99.295870	23,974.29	-96.78	0.01	
Original Face:	5,000,000.000	Base	99.696699	24,071.07	99.295870	23,974.29	-96.78	0.01	
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
	881,318.400	Local	102.903847	906,910.54	90.996319	801,967.30	-104,943.24	0.43	
Original Face:	5,000,000.000	Base	102.903847	906,910.54	90.996319	801,967.30	-104,943.24	0.43	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	676,331.050	Local	100.362497	678,782.73	94.459242	638,857.18	-39,925.55	0.34	
Original Face:	5,000,000.000	Base	100.362497	678,782.73	94.459242	638,857.18	-39,925.55	0.34	
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	128,167.900	Local	105.001697	134,578.47	95.490830	122,388.59	-12,189.88	0.07	
Original Face:	10,000,000.000	Base	105.001697	134,578.47	95.490830	122,388.59	-12,189.88	0.07	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,085,822.100	Local		105.539598	1,145,972.28	97.510310	1,058,788.50	-87,183.78	0.57
Original Face:	6,000,000.000	Base		105.539598	1,145,972.28	97.510310	1,058,788.50	-87,183.78	0.57
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	60,898.900	Local		103.977050	63,320.88	97.930670	59,638.70	-3,682.18	0.03
Original Face:	5,000,000.000	Base		103.977050	63,320.88	97.930670	59,638.70	-3,682.18	0.03
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.830000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.033098	5,001,654.90	1,654.90	2.68
		Base		100.000000	5,000,000.00	100.033098	5,001,654.90	1,654.90	2.68
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.696141	4,984,807.05	-15,192.95	2.67
		Base		100.000000	5,000,000.00	99.696141	4,984,807.05	-15,192.95	2.67
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,324,932.050	Local		95.141023	1,260,553.90	81.482930	1,079,593.45	-180,960.45	0.58
Original Face:	5,000,000.000	Base		95.141023	1,260,553.90	81.482930	1,079,593.45	-180,960.45	0.58
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	253,155.650	Local		100.690887	254,904.67	83.825680	212,209.45	-42,695.22	0.11
Original Face:	5,000,000.000	Base		100.690887	254,904.67	83.825680	212,209.45	-42,695.22	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,052,584.250	Local		101.243859	2,078,115.50	93.770632	1,924,721.22	-153,394.28	1.03
Original Face:	4,000,000.000	Base		101.243859	2,078,115.50	93.770632	1,924,721.22	-153,394.28	1.03
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.774620	20 Jul 2067		
	900,309.840	Local		97.700783	879,609.76	98.081060	883,033.43	3,423.67	0.47
Original Face:	3,000,000.000	Base		97.700783	879,609.76	98.081060	883,033.43	3,423.67	0.47
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
	3,377,198.460	Local		99.845513	3,371,981.12	97.434190	3,290,545.96	-81,435.16	1.76
Original Face:	5,675,162.000	Base		99.845513	3,371,981.12	97.434190	3,290,545.96	-81,435.16	1.76
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local		99.963020	1,499,445.30	95.704247	1,435,563.71	-63,881.59	0.77
		Base		99.963020	1,499,445.30	95.704247	1,435,563.71	-63,881.59	0.77

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.930000	10 Dec 2025		
	2,000,000.000	Local	100.026474	2,000,529.47	100.377484	2,007,549.68	7,020.21	1.07	
		Base	100.026474	2,000,529.47	100.377484	2,007,549.68	7,020.21	1.07	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local	99.460142	2,486,503.54	66.153142	1,653,828.55	-832,674.99	0.88	
		Base	99.460142	2,486,503.54	66.153142	1,653,828.55	-832,674.99	0.88	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.845053	4,992,252.65	90.440367	4,522,018.35	-470,234.30	2.42	
		Base	99.845053	4,992,252.65	90.440367	4,522,018.35	-470,234.30	2.42	
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local	99.879588	2,496,989.70	99.310614	2,482,765.35	-14,224.35	1.33	
		Base	99.879588	2,496,989.70	99.310614	2,482,765.35	-14,224.35	1.33	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.932030	4,946,601.48	57.509907	2,875,495.35	-2,071,106.13	1.54	
		Base	98.932030	4,946,601.48	57.509907	2,875,495.35	-2,071,106.13	1.54	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.783395	4,989,169.77	88.294220	4,414,711.00	-574,458.77	2.36	
		Base	99.783395	4,989,169.77	88.294220	4,414,711.00	-574,458.77	2.36	
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,500,000.000	Local	100.096950	2,502,423.75	100.202594	2,505,064.85	2,641.10	1.34	
		Base	100.096950	2,502,423.75	100.202594	2,505,064.85	2,641.10	1.34	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.775838	3,492,154.32	84.234628	2,948,211.98	-543,942.34	1.58	
		Base	99.775838	3,492,154.32	84.234628	2,948,211.98	-543,942.34	1.58	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local	106.419512	1,637,796.29	88.794880	1,366,553.20	-271,243.09	0.73	
		Base	106.419512	1,637,796.29	88.794880	1,366,553.20	-271,243.09	0.73	
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.923082	4,996,154.11	84.612486	4,230,624.30	-765,529.81	2.26	
		Base	99.923082	4,996,154.11	84.612486	4,230,624.30	-765,529.81	2.26	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.380000	03 Mar 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	100.937000	5,046,850.00	46,850.00	2.70
		Base		100.000000	5,000,000.00	100.937000	5,046,850.00	46,850.00	2.70
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local		99.983625	2,499,590.63	91.637831	2,290,945.78	-208,644.85	1.23
		Base		99.983625	2,499,590.63	91.637831	2,290,945.78	-208,644.85	1.23
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.894369	1,997,887.37	98.229496	1,964,589.92	-33,297.45	1.05
		Base		99.894369	1,997,887.37	98.229496	1,964,589.92	-33,297.45	1.05
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
	2,500,000.000	Local		100.377059	2,509,426.48	99.210938	2,480,273.45	-29,153.03	1.33
		Base		100.377059	2,509,426.48	99.210938	2,480,273.45	-29,153.03	1.33
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		97.759039	4,887,951.93	97.484743	4,874,237.15	-13,714.78	2.61
		Base		97.759039	4,887,951.93	97.484743	4,874,237.15	-13,714.78	2.61
US DOLLAR Total									
	177,073,647.610	Local			177,069,133.59		162,322,925.88	-14,746,207.71	86.86
Original Face:	148,287,330.000	Base			177,069,133.59		162,322,925.88	-14,746,207.71	86.86
FIXED INCOME Total									
	177,073,647.610	Base			177,069,133.59		162,322,925.88	-14,746,207.71	86.86
Original Face:	148,287,330.000								

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		201,630,441.550	Base	201,625,927.53		186,879,719.82	-14,746,207.71	100.00
Original Face:		148,287,330.000						

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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							
		779,980.310	Local	1.000000	779,980.31	1.000000	779,980.31	0.07
			Base	1.000000	779,980.31	1.000000	779,980.31	0.07
US DOLLAR Total								
		779,980.310	Local		779,980.31		779,980.31	0.07
			Base		779,980.31		779,980.31	0.07
CASH Total								
		779,980.310	Base		779,980.31		779,980.31	0.07
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0020A2FS6	AT+T INC				5.500000	26 Jun 2024		
		5,000,000.000	Local	99.618056	4,980,902.78	99.618056	4,980,902.80	0.46
			Base	99.618056	4,980,902.78	99.618056	4,980,902.80	0.46
03785DFE1	APPLE INC				5.280000	14 Jun 2024		
		5,000,000.000	Local	99.809333	4,990,466.67	99.809333	4,990,466.65	0.46
			Base	99.809333	4,990,466.67	99.809333	4,990,466.65	0.46
04821TFE0	ATLANTIC ASSET SECUR				5.650000	14 Jun 2024		
		5,000,000.000	Local	99.795972	4,989,798.61	99.795972	4,989,798.61	0.46
			Base	99.795972	4,989,798.61	99.795972	4,989,798.61	0.46
04821TG25	ATLANTIC ASSET SECUR				5.330000	02 Jul 2024		
		5,000,000.000	Local	99.541028	4,977,051.39	99.541028	4,977,051.39	0.46
			Base	99.541028	4,977,051.39	99.541028	4,977,051.39	0.46
04821TH24	ATLANTIC ASSET SECUR				5.370000	02 Aug 2024		
		5,000,000.000	Local	99.075167	4,953,758.34	99.048175	4,952,408.75	0.46
			Base	99.075167	4,953,758.34	99.048175	4,952,408.75	0.46

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417JFB3	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	99.848611	4,992,430.55	99.848611	4,992,430.55	0.00	0.46
			Base	99.848611	4,992,430.55	99.848611	4,992,430.55	0.00	0.46
06417M4Q5	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	100.109242	5,005,462.10	5,462.10	0.46
			Base	100.000000	5,000,000.00	100.109242	5,005,462.10	5,462.10	0.46
06741FH75	BARCLAYS BK PLC / BARCLAYS US	5,000,000.000	Local	98.998722	4,949,936.11	98.984269	4,949,213.45	-722.66	0.46
			Base	98.998722	4,949,936.11	98.984269	4,949,213.45	-722.66	0.46
07644AKR4	BEDFORD ROW FDG CORP	5,000,000.000	Local	97.834333	4,891,716.67	97.806842	4,890,342.10	-1,374.57	0.45
			Base	97.834333	4,891,716.67	97.806842	4,890,342.10	-1,374.57	0.45
07644AKU7	BEDFORD ROW FDG CORP	5,000,000.000	Local	97.781556	4,889,077.78	97.762500	4,888,125.00	-952.78	0.45
			Base	97.781556	4,889,077.78	97.762500	4,888,125.00	-952.78	0.45
13738JHN3	CAN AST + CAN LTD JT	5,000,000.000	Local	98.779111	4,938,955.56	98.755538	4,937,776.90	-1,178.66	0.46
			Base	98.779111	4,938,955.56	98.755538	4,937,776.90	-1,178.66	0.46
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
138994009	CANTOR FITZGERALD REPO REPO	17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.57
			Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.57
14912DFU8	CATERPLR FIN SRV CO.	5,000,000.000	Local	99.601000	4,980,050.00	99.601000	4,980,050.00	0.00	0.46
			Base	99.601000	4,980,050.00	99.601000	4,980,050.00	0.00	0.46
15963THK8	CHARIOT FNDG LLC	5,000,000.000	Local	98.819389	4,940,969.44	98.798519	4,939,925.95	-1,043.49	0.46
			Base	98.819389	4,940,969.44	98.798519	4,939,925.95	-1,043.49	0.46

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17277AJ99	CISCO SYSTEMS INC	5,000,000.000	Local	98.522222	4,926,111.11	5.320000	09 Sep 2024		0.45
			Base	98.522222	4,926,111.11	98.502245	4,925,112.25	-998.86	0.45
19121AFU0	COCA COLA COMPANY	5,000,000.000	Local	99.602500	4,980,125.00	5.300000	28 Jun 2024		0.46
			Base	99.602500	4,980,125.00	99.602500	4,980,125.00	0.00	0.46
19121AGH8	COCA COLA COMPANY 07/24 ZCP	5,000,000.000	Local	99.329167	4,966,458.33	5.250000	17 Jul 2024		0.46
			Base	99.329167	4,966,458.33	99.329167	4,966,458.35	0.02	0.46
2003A2F35	COMCAST CORP	5,000,000.000	Local	99.969500	4,998,475.00	5.490000	03 Jun 2024		0.46
			Base	99.969500	4,998,475.00	99.969500	4,998,475.00	0.00	0.46
23102UGA4	CUMMINS INC	5,000,000.000	Local	99.420417	4,971,020.83	5.350000	10 Jul 2024		0.46
			Base	99.420417	4,971,020.83	99.420417	4,971,020.85	0.02	0.46
24422LH22	JOHN DEERE CAPITAL C	3,000,000.000	Local	99.083778	2,972,513.33	5.320000	02 Aug 2024		0.27
			Base	99.083778	2,972,513.33	99.065325	2,971,959.75	-553.58	0.27
30601VGJ4	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.302833	4,965,141.66	5.340000	18 Jul 2024		0.46
			Base	99.302833	4,965,141.66	99.302833	4,965,141.66	0.00	0.46
30601VHK0	FAIRWAY FINANCE CORP	5,000,000.000	Local	98.819389	4,940,969.44	5.380000	19 Aug 2024		0.46
			Base	98.819389	4,940,969.44	98.798519	4,939,925.95	-1,043.49	0.46
30601VHP9	FAIRWAY FINANCE CORP	5,000,000.000	Local	98.764222	4,938,211.11	5.360000	23 Aug 2024		0.46
			Base	98.764222	4,938,211.11	98.738133	4,936,906.65	-1,304.46	0.46
36955DF39	GEN DYNAMICS CORP	25,000,000.000	Local	99.969722	24,992,430.56	5.450000	03 Jun 2024		2.31
			Base	99.969722	24,992,430.56	99.969722	24,992,430.50	-0.06	2.31

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38346LGG5	GOTHAM FDG CORP	5,000,000.000	Local	99.330000	4,966,500.00	99.330000	4,966,500.00	0.00	0.46
			Base	99.330000	4,966,500.00	99.330000	4,966,500.00	0.00	0.46
38346LGQ3	GOTHAM FDG CORP	5,000,000.000	Local	99.206472	4,960,323.61	99.206472	4,960,323.61	0.00	0.46
			Base	99.206472	4,960,323.61	99.206472	4,960,323.61	0.00	0.46
40060WHP0	GTA FDG LLC DISC	5,000,000.000	Local	98.764222	4,938,211.11	98.738600	4,936,930.00	-1,281.11	0.46
			Base	98.764222	4,938,211.11	98.738600	4,936,930.00	-1,281.11	0.46
40060WKQ4	GTA FDG LLC DISC	5,000,000.000	Local	97.837083	4,891,854.16	97.809459	4,890,472.95	-1,381.21	0.45
			Base	97.837083	4,891,854.16	97.809459	4,890,472.95	-1,381.21	0.45
40588LFS3	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.629167	4,981,458.33	99.629167	4,981,458.35	0.02	0.46
			Base	99.629167	4,981,458.33	99.629167	4,981,458.35	0.02	0.46
40588LH69	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.013667	4,950,683.34	98.996427	4,949,821.35	-861.99	0.46
			Base	99.013667	4,950,683.34	98.996427	4,949,821.35	-861.99	0.46
43851THN9	HONEYWELL INTERNATN	5,000,000.000	Local	98.792778	4,939,638.89	98.767066	4,938,353.30	-1,285.59	0.46
			Base	98.792778	4,939,638.89	98.767066	4,938,353.30	-1,285.59	0.46
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	93.885649	3,285,997.72	-214,002.28	0.30
			Base	100.000000	3,500,000.00	93.885649	3,285,997.72	-214,002.28	0.30
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
46651VEY8	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	99.863519	4,993,175.95	-6,824.05	0.46
			Base	100.000000	5,000,000.00	99.863519	4,993,175.95	-6,824.05	0.46

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
4820P2GB5	JUPITER SECT CO LLC	5,000,000.000	Local	99.406667	4,970,333.33	99.406667	4,970,333.35	0.02	0.46
			Base	99.406667	4,970,333.33	99.406667	4,970,333.35	0.02	0.46
49271JGH4	KEURIG DR PEPPER	5,000,000.000	Local	99.297222	4,964,861.11	99.297222	4,964,861.11	0.00	0.46
			Base	99.297222	4,964,861.11	99.297222	4,964,861.11	0.00	0.46
53127TF32	LIBERTY FUNDING LLC	5,000,000.000	Local	99.970556	4,998,527.78	99.970556	4,998,527.80	0.02	0.46
			Base	99.970556	4,998,527.78	99.970556	4,998,527.80	0.02	0.46
53127TG80	LIBERTY FUNDING LLC	5,000,000.000	Local	99.449111	4,972,455.56	99.449111	4,972,455.56	0.00	0.46
			Base	99.449111	4,972,455.56	99.449111	4,972,455.56	0.00	0.46
53127TGX5	LIBERTY FUNDING LLC	5,000,000.000	Local	99.105000	4,955,250.00	99.088276	4,954,413.80	-836.20	0.46
			Base	99.105000	4,955,250.00	99.088276	4,954,413.80	-836.20	0.46
53245PF37	ELI LILLY + COMPANYY	5,000,000.000	Local	99.970500	4,998,525.00	99.970500	4,998,525.00	0.00	0.46
			Base	99.970500	4,998,525.00	99.970500	4,998,525.00	0.00	0.46
56274LGC2	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.391833	4,969,591.67	99.391833	4,969,591.65	-0.02	0.46
			Base	99.391833	4,969,591.67	99.391833	4,969,591.65	-0.02	0.46
56274LGJ7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.302833	4,965,141.66	99.302833	4,965,141.66	0.00	0.46
			Base	99.302833	4,965,141.66	99.302833	4,965,141.66	0.00	0.46
56274LGS7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.182639	4,959,131.94	99.182639	4,959,131.94	0.00	0.46
			Base	99.182639	4,959,131.94	99.182639	4,959,131.94	0.00	0.46
59157TF32	METLIFE SHORT TERM FDG	5,350,000.000	Local	99.970722	5,348,433.64	99.970722	5,348,433.64	0.00	0.49
			Base	99.970722	5,348,433.64	99.970722	5,348,433.64	0.00	0.49

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
59515MHG3	MICROSOFT CORP	5,000,000.000	Local	98.887444	4,944,372.22	98.865177	4,943,258.85	-1,113.37	0.46
			Base	98.887444	4,944,372.22	98.865177	4,943,258.85	-1,113.37	0.46
63763PH10	NATIONAL SECS CLEARING	5,000,000.000	Local	99.098556	4,954,927.78	99.078381	4,953,919.05	-1,008.73	0.46
			Base	99.098556	4,954,927.78	99.078381	4,953,919.05	-1,008.73	0.46
64106GGX5	NESTLE FIN FRANCE S.	5,000,000.000	Local	99.123333	4,956,166.66	99.108722	4,955,436.10	-730.56	0.46
			Base	99.123333	4,956,166.66	99.108722	4,955,436.10	-730.56	0.46
65478JF74	NISOURCE INC	2,000,000.000	Local	99.908500	1,998,170.00	99.908500	1,998,170.00	0.00	0.18
			Base	99.908500	1,998,170.00	99.908500	1,998,170.00	0.00	0.18
6698M4F31	NOVARTIS FNC CRP	5,000,000.000	Local	99.970444	4,998,522.22	99.970444	4,998,522.20	-0.02	0.46
			Base	99.970444	4,998,522.22	99.970444	4,998,522.20	-0.02	0.46
6698M4FQ0	NOVARTIS FNC CRP	5,000,000.000	Local	99.660111	4,983,005.56	99.660111	4,983,005.56	0.00	0.46
			Base	99.660111	4,983,005.56	99.660111	4,983,005.56	0.00	0.46
67983TF35	OLD LINE FUNDING LLC	5,000,000.000	Local	99.970556	4,998,527.78	99.970556	4,998,527.80	0.02	0.46
			Base	99.970556	4,998,527.78	99.970556	4,998,527.80	0.02	0.46
67983TG18	OLD LINE FUNDING LLC	5,000,000.000	Local	99.559167	4,977,958.33	99.559167	4,977,958.35	0.02	0.46
			Base	99.559167	4,977,958.33	99.559167	4,977,958.35	0.02	0.46
71708EK12	PFIZER INC	5,000,000.000	Local	98.197111	4,909,855.56	98.178746	4,908,937.30	-918.26	0.45
			Base	98.197111	4,909,855.56	98.178746	4,908,937.30	-918.26	0.45
77119LFE4	ROCHE HOLDING INC	5,000,000.000	Local	99.808250	4,990,412.50	99.808250	4,990,412.50	0.00	0.46
			Base	99.808250	4,990,412.50	99.808250	4,990,412.50	0.00	0.46

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78015CGF3	ROYAL BK CDA	5,000,000.000	Local	99.315556	4,965,777.78	99.315556	4,965,777.80	0.02	0.46
			Base	99.315556	4,965,777.78	99.315556	4,965,777.80	0.02	0.46
82124LF72	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.911167	4,995,558.33	99.911167	4,995,558.35	0.02	0.46
			Base	99.911167	4,995,558.33	99.911167	4,995,558.35	0.02	0.46
88602TJ61	THUNDER BAY FNDNG LLC	5,000,000.000	Local	98.555778	4,927,788.89	98.530726	4,926,536.30	-1,252.59	0.45
			Base	98.555778	4,927,788.89	98.530726	4,926,536.30	-1,252.59	0.45
91058TJW7	UNITED HEALTHCARE CO	5,000,000.000	Local	98.185000	4,909,250.00	98.173615	4,908,680.75	-569.25	0.45
			Base	98.185000	4,909,250.00	98.173615	4,908,680.75	-569.25	0.45
912797KS5	TREASURY BILL 04/25 0.00000	25,000,000.000	Local	95.660000	23,915,000.00	95.609539	23,902,384.75	-12,615.25	2.21
			Base	95.660000	23,915,000.00	95.609539	23,902,384.75	-12,615.25	2.21
92344LFS9	VERIZON COMMNTN INC 06/24 ZCP	5,000,000.000	Local	99.618056	4,980,902.78	99.618056	4,980,902.80	0.02	0.46
			Base	99.618056	4,980,902.78	99.618056	4,980,902.80	0.02	0.46
92646KGQ9	VICTORY RECEIVABLES	5,000,000.000	Local	99.206472	4,960,323.61	99.206472	4,960,323.61	0.00	0.46
			Base	99.206472	4,960,323.61	99.206472	4,960,323.61	0.00	0.46
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
979QHR003	SOUTH STREET REPO	293,929,503.260	Local	100.000000	293,929,503.26	100.000000	293,929,503.26	0.00	27.12
			Base	100.000000	293,929,503.26	100.000000	293,929,503.26	0.00	27.12

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
	669,779,503.260	Local		666,653,514.66		666,403,774.28	-249,740.38	61.49
		Base		666,653,514.66		666,403,774.28	-249,740.38	61.49
CASH EQUIVALENT Total								
	669,779,503.260	Base		666,653,514.66		666,403,774.28	-249,740.38	61.49
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	3,000,000.000	Local	99.952485	2,998,574.55	99.830469	2,994,914.07	-3,660.48	0.28
		Base	99.952485	2,998,574.55	99.830469	2,994,914.07	-3,660.48	0.28
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	2,000,000.000	Local	99.877789	1,997,555.77	95.627633	1,912,552.66	-85,003.11	0.18
		Base	99.877789	1,997,555.77	95.627633	1,912,552.66	-85,003.11	0.18
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.996899	1,999,937.98	99.312054	1,986,241.08	-13,696.90	0.18
		Base	99.996899	1,999,937.98	99.312054	1,986,241.08	-13,696.90	0.18
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.846289	4,992,314.45	-7,685.55	0.46
		Base	100.000000	5,000,000.00	99.846289	4,992,314.45	-7,685.55	0.46
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.995666	1,999,913.32	99.143519	1,982,870.38	-17,042.94	0.18
		Base	99.995666	1,999,913.32	99.143519	1,982,870.38	-17,042.94	0.18
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.983508	1,999,670.16	97.561249	1,951,224.98	-48,445.18	0.18
		Base	99.983508	1,999,670.16	97.561249	1,951,224.98	-48,445.18	0.18
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.250000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.789719	2,015,794.38	15,794.38	0.19
		Base	100.000000	2,000,000.00	100.789719	2,015,794.38	15,794.38	0.19

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.318848	2,979,565.44	-20,434.56	0.27
			Base	100.000000	3,000,000.00	99.318848	2,979,565.44	-20,434.56	0.27
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	98.794253	1,975,885.06	-24,114.94	0.18
			Base	100.000000	2,000,000.00	98.794253	1,975,885.06	-24,114.94	0.18
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	100.082522	2,001,650.44	1,650.44	0.18
			Base	100.000000	2,000,000.00	100.082522	2,001,650.44	1,650.44	0.18
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	98.956204	4,947,810.20	-52,189.80	0.46
			Base	100.000000	5,000,000.00	98.956204	4,947,810.20	-52,189.80	0.46
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5				5.500000	19 Apr 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.061170	5,003,058.50	3,058.50	0.46
			Base	100.000000	5,000,000.00	100.061170	5,003,058.50	3,058.50	0.46
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
			Base	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				6.000000	13 Feb 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.46
			Base	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.46
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027			
		5,000,000.000	Local	89.162593	4,458,129.67	88.406977	4,420,348.85	-37,780.82	0.41
			Base	89.162593	4,458,129.67	88.406977	4,420,348.85	-37,780.82	0.41
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.677122	2,930,313.66	-69,686.34	0.27
			Base	100.000000	3,000,000.00	97.677122	2,930,313.66	-69,686.34	0.27
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.645081	2,989,352.43	-10,647.57	0.28
			Base	100.000000	3,000,000.00	99.645081	2,989,352.43	-10,647.57	0.28

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR	2,000,000.000	Local	100.000000	2,000,000.00	100.329319	2,006,586.38	6,586.38	0.19
			Base	100.000000	2,000,000.00	100.329319	2,006,586.38	6,586.38	0.19
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR	2,000,000.000	Local	100.000000	2,000,000.00	99.932627	1,998,652.54	-1,347.46	0.18
			Base	100.000000	2,000,000.00	99.932627	1,998,652.54	-1,347.46	0.18
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR	2,000,000.000	Local	100.000000	2,000,000.00	100.124680	2,002,493.60	2,493.60	0.18
			Base	100.000000	2,000,000.00	100.124680	2,002,493.60	2,493.60	0.18
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45	2,000,000.000	Local	99.986208	1,999,724.15	97.505149	1,950,102.98	-49,621.17	0.18
			Base	99.986208	1,999,724.15	97.505149	1,950,102.98	-49,621.17	0.18
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR	2,000,000.000	Local	100.000000	2,000,000.00	99.984042	1,999,680.84	-319.16	0.18
			Base	100.000000	2,000,000.00	99.984042	1,999,680.84	-319.16	0.18
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55	3,000,000.000	Local	100.000000	3,000,000.00	99.946468	2,998,394.04	-1,605.96	0.28
			Base	100.000000	3,000,000.00	99.946468	2,998,394.04	-1,605.96	0.28
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2	4,726,393.690	Local	99.998064	4,726,302.19	100.079380	4,730,145.50	3,843.31	0.44
		Original Face: 5,000,000.000	Base	99.998064	4,726,302.19	100.079380	4,730,145.50	3,843.31	0.44
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR	2,000,000.000	Local	100.000000	2,000,000.00	99.188650	1,983,773.00	-16,227.00	0.18
			Base	100.000000	2,000,000.00	99.188650	1,983,773.00	-16,227.00	0.18
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3	3,000,000.000	Local	100.000000	3,000,000.00	97.676433	2,930,292.99	-69,707.01	0.27
			Base	100.000000	3,000,000.00	97.676433	2,930,292.99	-69,707.01	0.27
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR	3,000,000.000	Local	100.000000	3,000,000.00	100.059313	3,001,779.39	1,779.39	0.28
			Base	100.000000	3,000,000.00	100.059313	3,001,779.39	1,779.39	0.28

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.987073	1,999,741.46	98.642985	1,972,859.70	-26,881.76	0.18
			Base	99.987073	1,999,741.46	98.642985	1,972,859.70	-26,881.76	0.18
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.958454	1,999,169.08	98.237758	1,964,755.16	-34,413.92	0.18
			Base	99.958454	1,999,169.08	98.237758	1,964,755.16	-34,413.92	0.18
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.986264	1,999,725.27	99.445859	1,988,917.18	-10,808.09	0.18
			Base	99.986264	1,999,725.27	99.445859	1,988,917.18	-10,808.09	0.18
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	98.849510	4,942,475.50	-57,524.50	0.46
			Base	100.000000	5,000,000.00	98.849510	4,942,475.50	-57,524.50	0.46
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.192762	4,959,638.10	-40,361.90	0.46
			Base	100.000000	5,000,000.00	99.192762	4,959,638.10	-40,361.90	0.46
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.702000	21 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.806544	1,996,130.88	-3,869.12	0.18
			Base	100.000000	2,000,000.00	99.806544	1,996,130.88	-3,869.12	0.18
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025			
		1,367,100.350	Local	100.000000	1,367,100.35	99.994370	1,367,023.38	-76.97	0.13
		Original Face: 2,500,000.000	Base	100.000000	1,367,100.35	99.994370	1,367,023.38	-76.97	0.13
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027			
		2,300,000.000	Local	99.992080	2,299,817.84	99.925840	2,298,294.32	-1,523.52	0.21
		Original Face: 2,300,000.000	Base	99.992080	2,299,817.84	99.925840	2,298,294.32	-1,523.52	0.21
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		5,000,000.000	Local	99.995235	4,999,761.75	99.686307	4,984,315.35	-15,446.40	0.46
			Base	99.995235	4,999,761.75	99.686307	4,984,315.35	-15,446.40	0.46
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local	99.994009	2,999,820.28	98.732698	2,961,980.94	-37,839.34	0.27
			Base	99.994009	2,999,820.28	98.732698	2,961,980.94	-37,839.34	0.27

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		3,000,000.000	Local	99.902924	2,997,087.73	98.793242	2,963,797.26	-33,290.47	0.27
			Base	99.902924	2,997,087.73	98.793242	2,963,797.26	-33,290.47	0.27
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		66,601.650	Local	100.509567	66,941.03	96.946252	64,567.80	-2,373.23	0.01
		Original Face: 2,096,032.000	Base	100.509567	66,941.03	96.946252	64,567.80	-2,373.23	0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		344,511.000	Local	100.636032	346,702.20	98.547339	339,506.42	-7,195.78	0.03
		Original Face: 5,000,000.000	Base	100.636032	346,702.20	98.547339	339,506.42	-7,195.78	0.03
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	97.751334	2,443,783.35	-56,216.65	0.23
			Base	100.000000	2,500,000.00	97.751334	2,443,783.35	-56,216.65	0.23
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.594623	4,979,731.15	-20,268.85	0.46
			Base	100.000000	5,000,000.00	99.594623	4,979,731.15	-20,268.85	0.46
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.131106	5,006,555.30	99.587688	4,979,384.40	-27,170.90	0.46
			Base	100.131106	5,006,555.30	99.587688	4,979,384.40	-27,170.90	0.46
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				5.530000	13 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.093680	5,004,684.00	4,684.00	0.46
			Base	100.000000	5,000,000.00	100.093680	5,004,684.00	4,684.00	0.46
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	99.950307	4,997,515.35	-2,484.65	0.46
			Base	100.000000	5,000,000.00	99.950307	4,997,515.35	-2,484.65	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		1,568,854.880	Local	103.807284	1,628,585.64	91.120658	1,429,550.89	-199,034.75	0.13
		Original Face: 8,645,247.000	Base	103.807284	1,628,585.64	91.120658	1,429,550.89	-199,034.75	0.13
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		456,797.960	Local	103.744126	473,901.05	91.119391	416,231.52	-57,669.53	0.04
		Original Face: 4,322,624.000	Base	103.744126	473,901.05	91.119391	416,231.52	-57,669.53	0.04

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR				5.475000	18 Mar 2026		
	5,000,000.000	Local	100.008061	5,000,403.05	99.998730	4,999,936.50	-466.55	0.46
		Base	100.008061	5,000,403.05	99.998730	4,999,936.50	-466.55	0.46
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.495000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.024961	5,001,248.05	1,248.05	0.46
		Base	100.000000	5,000,000.00	100.024961	5,001,248.05	1,248.05	0.46
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.944625	4,997,231.25	-2,768.75	0.46
		Base	100.000000	5,000,000.00	99.944625	4,997,231.25	-2,768.75	0.46
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				5.500000	02 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.043401	5,002,170.05	2,170.05	0.46
		Base	100.000000	5,000,000.00	100.043401	5,002,170.05	2,170.05	0.46
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36				5.360000	05 Sep 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.918018	4,995,900.90	-4,099.10	0.46
		Base	100.000000	5,000,000.00	99.918018	4,995,900.90	-4,099.10	0.46
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.810782	4,990,539.10	-9,460.90	0.46
		Base	100.000000	5,000,000.00	99.810782	4,990,539.10	-9,460.90	0.46
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.681119	2,960,433.57	-39,566.43	0.27
		Base	100.000000	3,000,000.00	98.681119	2,960,433.57	-39,566.43	0.27
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.832030	4,991,601.50	-8,398.50	0.46
		Base	100.000000	5,000,000.00	99.832030	4,991,601.50	-8,398.50	0.46
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.848556	4,992,427.80	-7,572.20	0.46
		Base	100.000000	5,000,000.00	99.848556	4,992,427.80	-7,572.20	0.46
3134GYER9	FREDDIE MAC NOTES 01/25 5				5.000000	27 Jan 2025		
	2,730,000.000	Local	100.000000	2,730,000.00	99.778139	2,723,943.19	-6,056.81	0.25
		Base	100.000000	2,730,000.00	99.778139	2,723,943.19	-6,056.81	0.25

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15				5.150000	22 May 2026			
		3,145,000.000	Local	100.000000	3,145,000.00	99.698557	3,135,519.62	-9,480.38	0.29
			Base	100.000000	3,145,000.00	99.698557	3,135,519.62	-9,480.38	0.29
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.898070	4,994,903.50	-5,096.50	0.46
			Base	100.000000	5,000,000.00	99.898070	4,994,903.50	-5,096.50	0.46
3134H1G31	FREDDIE MAC NOTES 04/29 6.05				6.050000	17 Apr 2029			
		2,000,000.000	Local	100.000000	2,000,000.00	100.152804	2,003,056.08	3,056.08	0.18
			Base	100.000000	2,000,000.00	100.152804	2,003,056.08	3,056.08	0.18
3134H1RP0	FREDDIE MAC NOTES 02/26 5.45				5.450000	09 Feb 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.926793	4,996,339.65	-3,660.35	0.46
			Base	100.000000	5,000,000.00	99.926793	4,996,339.65	-3,660.35	0.46
3135GAH20	FANNIE MAE NOTES 01/25 5.25				5.250000	27 Jan 2025			
		4,725,000.000	Local	100.000000	4,725,000.00	99.849162	4,717,872.90	-7,127.10	0.44
			Base	100.000000	4,725,000.00	99.849162	4,717,872.90	-7,127.10	0.44
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		224,097.750	Local	101.212783	226,815.57	88.793520	198,984.28	-27,831.29	0.02
		Original Face: 4,322,624.000	Base	101.212783	226,815.57	88.793520	198,984.28	-27,831.29	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		298,555.080	Local	101.122262	301,905.65	86.041050	256,879.93	-45,025.72	0.02
		Original Face: 4,322,624.000	Base	101.122262	301,905.65	86.041050	256,879.93	-45,025.72	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		297,178.340	Local	100.645320	299,096.09	92.510760	274,921.94	-24,174.15	0.03
		Original Face: 5,111,816.000	Base	100.645320	299,096.09	92.510760	274,921.94	-24,174.15	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		263,266.560	Local	99.880220	262,951.22	93.888140	247,176.08	-15,775.14	0.02
		Original Face: 4,322,624.000	Base	99.880220	262,951.22	93.888140	247,176.08	-15,775.14	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		506,710.580	Local	101.232783	512,957.22	91.732080	464,816.15	-48,141.07	0.04
		Original Face: 5,326,337.000	Base	101.232783	512,957.22	91.732080	464,816.15	-48,141.07	0.04

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	263,266.560	Local	100.115917	263,571.73	94.242830	248,109.86	-15,461.87	0.02	
Original Face:	4,322,624.000	Base	100.115917	263,571.73	94.242830	248,109.86	-15,461.87	0.02	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	472,688.390	Local	100.563016	475,349.70	86.308880	407,972.06	-67,377.64	0.04	
Original Face:	8,645,247.000	Base	100.563016	475,349.70	86.308880	407,972.06	-67,377.64	0.04	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	546,715.280	Local	101.273123	553,675.64	86.041050	470,399.57	-83,276.07	0.04	
Original Face:	6,483,935.000	Base	101.273123	553,675.64	86.041050	470,399.57	-83,276.07	0.04	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	182,568.490	Local	99.940997	182,460.77	95.281830	173,954.60	-8,506.17	0.02	
Original Face:	4,322,624.000	Base	99.940997	182,460.77	95.281830	173,954.60	-8,506.17	0.02	
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	406,026.650	Local	99.694481	404,786.16	89.270780	362,463.16	-42,323.00	0.03	
Original Face:	4,507,221.000	Base	99.694481	404,786.16	89.270780	362,463.16	-42,323.00	0.03	
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	794,128.700	Local	98.901056	785,401.67	89.732320	712,590.11	-72,811.56	0.07	
Original Face:	5,000,000.000	Base	98.901056	785,401.67	89.732320	712,590.11	-72,811.56	0.07	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	39,390.600	Local	98.618731	38,846.51	96.420580	37,980.64	-865.87	0.00	
Original Face:	2,161,312.000	Base	98.618731	38,846.51	96.420580	37,980.64	-865.87	0.00	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	74,136.480	Local	99.981912	74,123.07	95.914620	71,107.72	-3,015.35	0.01	
Original Face:	2,161,312.000	Base	99.981912	74,123.07	95.914620	71,107.72	-3,015.35	0.01	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	62,046.420	Local	99.964043	62,024.11	96.424120	59,827.71	-2,196.40	0.01	
Original Face:	2,472,541.000	Base	99.964043	62,024.11	96.424120	59,827.71	-2,196.40	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	142,835.290	Local	100.081548	142,951.77	96.906830	138,417.15	-4,534.62	0.01	
Original Face:	4,322,624.000	Base	100.081548	142,951.77	96.906830	138,417.15	-4,534.62	0.01	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
	349,556.190	Local	100.030790	349,663.82	94.379680	329,910.01	-19,753.81		0.03
Original Face:	5,619,411.000	Base	100.030790	349,663.82	94.379680	329,910.01	-19,753.81		0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
	811,368.510	Local	101.039990	819,806.66	88.143390	715,167.71	-104,638.95		0.07
Original Face:	4,322,624.000	Base	101.039990	819,806.66	88.143390	715,167.71	-104,638.95		0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
	467,573.920	Local	100.019556	467,665.36	89.812570	419,940.15	-47,725.21		0.04
Original Face:	4,322,624.000	Base	100.019556	467,665.36	89.812570	419,940.15	-47,725.21		0.04
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	1,168,934.520	Local	100.606286	1,176,021.61	90.428830	1,057,053.81	-118,967.80		0.10
Original Face:	10,806,559.000	Base	100.606286	1,176,021.61	90.428830	1,057,053.81	-118,967.80		0.10
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	52,183.370	Local	100.387173	52,385.41	99.295870	51,815.93	-569.48		0.00
Original Face:	10,806,559.000	Base	100.387173	52,385.41	99.295870	51,815.93	-569.48		0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	766,178.260	Local	99.922247	765,582.53	88.318570	676,677.68	-88,904.85		0.06
Original Face:	6,483,935.000	Base	99.922247	765,582.53	88.318570	676,677.68	-88,904.85		0.06
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
	421,811.640	Local	101.649137	428,767.89	95.854110	404,323.79	-24,444.10		0.04
Original Face:	6,000,000.000	Base	101.649137	428,767.89	95.854110	404,323.79	-24,444.10		0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	1,945,944.570	Local	100.362496	1,952,998.54	94.459242	1,838,124.49	-114,874.05		0.17
Original Face:	14,386,036.000	Base	100.362496	1,952,998.54	94.459242	1,838,124.49	-114,874.05		0.17
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
	673,000.420	Local	101.272363	681,563.43	95.283778	641,260.23	-40,303.20		0.06
Original Face:	6,483,935.000	Base	101.272363	681,563.43	95.283778	641,260.23	-40,303.20		0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
	177,353.120	Local	100.810693	178,790.91	95.501190	169,374.34	-9,416.57		0.02
Original Face:	33,932,595.000	Base	100.810693	178,790.91	95.501190	169,374.34	-9,416.57		0.02

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	242,966.170	Local	105.002067	255,119.50	95.490830	232,010.41	-23,109.09		0.02
Original Face:	18,956,866.000	Base	105.002067	255,119.50	95.490830	232,010.41	-23,109.09		0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	78,972.910	Local	103.977035	82,113.69	97.930670	77,338.70	-4,774.99		0.01
Original Face:	6,483,935.000	Base	103.977035	82,113.69	97.930670	77,338.70	-4,774.99		0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.398000	01 May 2053			
	2,600,660.100	Local	100.221710	2,606,426.03	99.268024	2,581,623.89	-24,802.14		0.24
Original Face:	3,000,000.000	Base	100.221710	2,606,426.03	99.268024	2,581,623.89	-24,802.14		0.24
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
	2,000,000.000	Local	100.000000	2,000,000.00	97.986085	1,959,721.70	-40,278.30		0.18
		Base	100.000000	2,000,000.00	97.986085	1,959,721.70	-40,278.30		0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
	818,517.120	Local	101.678013	832,251.94	90.332820	739,389.60	-92,862.34		0.07
Original Face:	7,989,505.000	Base	101.678013	832,251.94	90.332820	739,389.60	-92,862.34		0.07
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
	2,649,864.100	Local	95.141024	2,521,107.84	81.482930	2,159,186.91	-361,920.93		0.20
Original Face:	10,000,000.000	Base	95.141024	2,521,107.84	81.482930	2,159,186.91	-361,920.93		0.20
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
	500,785.500	Local	97.986859	490,703.98	89.418870	447,796.74	-42,907.24		0.04
Original Face:	5,000,000.000	Base	97.986859	490,703.98	89.418870	447,796.74	-42,907.24		0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
	506,311.300	Local	100.690879	509,809.30	83.825680	424,418.89	-85,390.41		0.04
Original Face:	10,000,000.000	Base	100.690879	509,809.30	83.825680	424,418.89	-85,390.41		0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
	1,923,942.250	Local	96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10		0.15
Original Face:	5,000,000.000	Base	96.799430	1,862,365.14	83.956680	1,615,278.04	-247,087.10		0.15
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
	1,879,138.100	Local	103.082274	1,937,058.28	100.098920	1,880,996.94	-56,061.34		0.17
Original Face:	3,000,000.000	Base	103.082274	1,937,058.28	100.098920	1,880,996.94	-56,061.34		0.17

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
	2,538,216.510	Local	99.647928	2,529,280.15	99.456210	2,524,413.94	-4,866.21	0.23	
Original Face:	3,000,000.000	Base	99.647928	2,529,280.15	99.456210	2,524,413.94	-4,866.21	0.23	
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
	6,000,000.000	Local	99.998163	5,999,889.78	99.958530	5,997,511.80	-2,377.98	0.55	
Original Face:	6,000,000.000	Base	99.998163	5,999,889.78	99.958530	5,997,511.80	-2,377.98	0.55	
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
	15,000,000.000	Local	99.857970	14,978,695.43	98.421705	14,763,255.75	-215,439.68	1.36	
		Base	99.857970	14,978,695.43	98.421705	14,763,255.75	-215,439.68	1.36	
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.472195	1,969,443.90	-30,556.10	0.18	
		Base	100.000000	2,000,000.00	98.472195	1,969,443.90	-30,556.10	0.18	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	3,000,000.000	Local	99.886399	2,996,591.97	98.971771	2,969,153.13	-27,438.84	0.27	
		Base	99.886399	2,996,591.97	98.971771	2,969,153.13	-27,438.84	0.27	
46514BBF3	ISRAEL ST 04/25 4.94					4.940000	01 Apr 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.656983	4,982,849.15	-17,150.85	0.46	
		Base	100.000000	5,000,000.00	99.656983	4,982,849.15	-17,150.85	0.46	
46514BCL9	ISRAEL ST 06/26 5.1					5.100000	01 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46	
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
	4,507,722.600	Local	99.994854	4,507,490.62	100.020100	4,508,628.65	1,138.03	0.42	
Original Face:	5,000,000.000	Base	99.994854	4,507,490.62	100.020100	4,508,628.65	1,138.03	0.42	
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	2,760,175.590	Local	99.995869	2,760,061.58	99.952540	2,758,865.61	-1,195.97	0.25	
Original Face:	4,000,000.000	Base	99.995869	2,760,061.58	99.952540	2,758,865.61	-1,195.97	0.25	
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	99.742780	1,994,855.60	-5,144.40	0.18	
		Base	100.000000	2,000,000.00	99.742780	1,994,855.60	-5,144.40	0.18	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15	2,000,000.000	Local 100.000000	2,000,000.00	99.135458	29 Jul 2024 1,982,709.16	-17,290.84	0.18
			Base 100.000000	2,000,000.00	99.135458	1,982,709.16	-17,290.84	0.18
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5	2,000,000.000	Local 99.901440	1,998,028.79	99.942574	27 Feb 2026 1,998,851.48	822.69	0.18
			Base 99.901440	1,998,028.79	99.942574	1,998,851.48	822.69	0.18
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05	2,000,000.000	Local 99.983409	1,999,668.18	98.398375	25 Aug 2025 1,967,967.50	-31,700.68	0.18
			Base 99.983409	1,999,668.18	98.398375	1,967,967.50	-31,700.68	0.18
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125	3,000,000.000	Local 100.000000	3,000,000.00	98.472080	30 Sep 2025 2,954,162.40	-45,837.60	0.27
			Base 100.000000	3,000,000.00	98.472080	2,954,162.40	-45,837.60	0.27
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1	4,000,000.000	Local 99.939163	3,997,566.53	99.790683	06 May 2027 3,991,627.32	-5,939.21	0.37
			Base 99.939163	3,997,566.53	99.790683	3,991,627.32	-5,939.21	0.37
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65	5,000,000.000	Local 99.855937	4,992,796.85	98.457329	12 Mar 2029 4,922,866.45	-69,930.40	0.45
			Base 99.855937	4,992,796.85	98.457329	4,922,866.45	-69,930.40	0.45
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25	3,000,000.000	Local 99.979776	2,999,393.28	100.248690	13 Mar 2026 3,007,460.70	8,067.42	0.28
			Base 99.979776	2,999,393.28	100.248690	3,007,460.70	8,067.42	0.28
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45	3,000,000.000	Local 99.958130	2,998,743.89	98.914071	30 Mar 2026 2,967,422.13	-31,321.76	0.27
			Base 99.958130	2,998,743.89	98.914071	2,967,422.13	-31,321.76	0.27
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR	3,000,000.000	Local 100.000000	3,000,000.00	100.231000	13 Feb 2026 3,006,930.00	6,930.00	0.28
			Base 100.000000	3,000,000.00	100.231000	3,006,930.00	6,930.00	0.28
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR	2,000,000.000	Local 100.000000	2,000,000.00	100.311000	10 Mar 2025 2,006,220.00	6,220.00	0.19
			Base 100.000000	2,000,000.00	100.311000	2,006,220.00	6,220.00	0.19

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.779020	2,993,370.60	-6,629.40	0.28
			Base	100.000000	3,000,000.00	99.779020	2,993,370.60	-6,629.40	0.28
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	97.192278	4,859,613.90	-140,386.10	0.45
			Base	100.000000	5,000,000.00	97.192278	4,859,613.90	-140,386.10	0.45
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.799721	4,989,986.05	-10,013.95	0.46
			Base	100.000000	5,000,000.00	99.799721	4,989,986.05	-10,013.95	0.46
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.234846	4,961,742.30	-38,257.70	0.46
			Base	100.000000	5,000,000.00	99.234846	4,961,742.30	-38,257.70	0.46
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.984342	2,999,530.25	98.363255	2,950,897.65	-48,632.60	0.27
			Base	99.984342	2,999,530.25	98.363255	2,950,897.65	-48,632.60	0.27
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.140000	25 Jan 2029			
		392,784.610	Local	100.000003	392,784.62	97.487790	382,917.04	-9,867.58	0.04
		Original Face: 2,161,312.000	Base	100.000003	392,784.62	97.487790	382,917.04	-9,867.58	0.04
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.380000	03 Mar 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	100.937000	2,018,740.00	18,740.00	0.19
			Base	100.000000	2,000,000.00	100.937000	2,018,740.00	18,740.00	0.19
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032			
		2,721,711.860	Local	100.000000	2,721,711.86	99.455449	2,706,890.75	-14,821.11	0.25
		Original Face: 3,000,000.000	Base	100.000000	2,721,711.86	99.455449	2,706,890.75	-14,821.11	0.25
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	99.968870	1,999,377.40	-622.60	0.18
			Base	100.000000	2,000,000.00	99.968870	1,999,377.40	-622.60	0.18
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	100.717273	3,021,518.18	99.155754	2,974,672.62	-46,845.56	0.27
			Base	100.717273	3,021,518.18	99.155754	2,974,672.62	-46,845.56	0.27

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.364892	2,980,946.75	97.188600	2,915,658.00	-65,288.75	0.27
			Base	99.364892	2,980,946.75	97.188600	2,915,658.00	-65,288.75	0.27
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.843574	2,875,307.22	-124,692.78	0.27
			Base	100.000000	3,000,000.00	95.843574	2,875,307.22	-124,692.78	0.27
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	98.879836	2,966,395.08	-33,604.92	0.27
			Base	100.000000	3,000,000.00	98.879836	2,966,395.08	-33,604.92	0.27
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.238310	1,964,766.20	-35,233.80	0.18
			Base	100.000000	2,000,000.00	98.238310	1,964,766.20	-35,233.80	0.18
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.350000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.673498	2,013,469.96	13,469.96	0.19
			Base	100.000000	2,000,000.00	100.673498	2,013,469.96	13,469.96	0.19
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.613000	4,980,650.00	-19,350.00	0.46
			Base	100.000000	5,000,000.00	99.613000	4,980,650.00	-19,350.00	0.46
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	99.633236	1,992,664.72	-7,335.28	0.18
			Base	100.000000	2,000,000.00	99.633236	1,992,664.72	-7,335.28	0.18
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		487,156.770	Local	100.000000	487,156.77	99.880090	486,572.62	-584.15	0.04
		Original Face: 5,000,000.000	Base	100.000000	487,156.77	99.880090	486,572.62	-584.15	0.04
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.994783	1,999,895.66	94.672940	1,893,458.80	-106,436.86	0.17
			Base	99.994783	1,999,895.66	94.672940	1,893,458.80	-106,436.86	0.17
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.962416	1,999,248.32	98.029183	1,960,583.66	-38,664.66	0.18
			Base	99.962416	1,999,248.32	98.029183	1,960,583.66	-38,664.66	0.18

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
	2,000,000.000	Local		99.941006	1,998,820.11	100.183630	2,003,672.60	4,852.49	0.18
		Base		99.941006	1,998,820.11	100.183630	2,003,672.60	4,852.49	0.18
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	3,000,000.000	Local		99.986497	2,999,594.90	99.582331	2,987,469.93	-12,124.97	0.28
		Base		99.986497	2,999,594.90	99.582331	2,987,469.93	-12,124.97	0.28
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1					5.519000	15 Jan 2025		
	1,080,319.010	Local		100.000000	1,080,319.01	99.999870	1,080,317.61	-1.40	0.10
	Original Face: 5,000,000.000	Base		100.000000	1,080,319.01	99.999870	1,080,317.61	-1.40	0.10
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
	5,000,000.000	Local		99.711000	4,985,550.00	100.180234	5,009,011.70	23,461.70	0.46
		Base		99.711000	4,985,550.00	100.180234	5,009,011.70	23,461.70	0.46
912797FS1	TREASURY BILL 06/24 0.00000					0.010000	13 Jun 2024		
	4,000,000.000	Local		99.835792	3,993,431.66	99.853764	3,994,150.56	718.90	0.37
		Base		99.835792	3,993,431.66	99.853764	3,994,150.56	718.90	0.37
9128282U3	US TREASURY N/B 08/24 1.875					1.875000	31 Aug 2024		
	3,000,000.000	Local		99.662206	2,989,866.18	99.143555	2,974,306.65	-15,559.53	0.27
		Base		99.662206	2,989,866.18	99.143555	2,974,306.65	-15,559.53	0.27
912828YE4	US TREASURY N/B 08/24 1.25					1.250000	31 Aug 2024		
	3,000,000.000	Local		98.979672	2,969,390.16	98.997070	2,969,912.10	521.94	0.27
		Base		98.979672	2,969,390.16	98.997070	2,969,912.10	521.94	0.27
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	3,000,000.000	Local		98.148115	2,944,443.46	97.391602	2,921,748.06	-22,695.40	0.27
		Base		98.148115	2,944,443.46	97.391602	2,921,748.06	-22,695.40	0.27
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	3,000,000.000	Local		99.877186	2,996,315.59	99.820299	2,994,608.97	-1,706.62	0.28
		Base		99.877186	2,996,315.59	99.820299	2,994,608.97	-1,706.62	0.28
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	3,000,000.000	Local		99.773315	2,993,199.46	99.605469	2,988,164.07	-5,035.39	0.28
		Base		99.773315	2,993,199.46	99.605469	2,988,164.07	-5,035.39	0.28

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFD8	US TREASURY FRN 07/24 VAR				5.362744	31 Jul 2024			
		2,000,000.000	Local	100.000663	2,000,013.25	99.995066	1,999,901.32	-111.93	0.18
			Base	100.000663	2,000,013.25	99.995066	1,999,901.32	-111.93	0.18
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.985965	1,999,719.29	99.461914	1,989,238.28	-10,481.01	0.18
			Base	99.985965	1,999,719.29	99.461914	1,989,238.28	-10,481.01	0.18
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		5,000,000.000	Local	99.999280	4,999,964.00	99.423740	4,971,187.00	-28,777.00	0.46
		Original Face: 5,000,000.000	Base	99.999280	4,999,964.00	99.423740	4,971,187.00	-28,777.00	0.46
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030			
		4,000,000.000	Local	99.978612	3,999,144.48	100.474690	4,018,987.60	19,843.12	0.37
		Original Face: 4,000,000.000	Base	99.978612	3,999,144.48	100.474690	4,018,987.60	19,843.12	0.37
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		5,000,000.000	Local	99.895320	4,994,766.00	100.893137	5,044,656.85	49,890.85	0.47
			Base	99.895320	4,994,766.00	100.893137	5,044,656.85	49,890.85	0.47
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		2,000,000.000	Local	99.971882	1,999,437.63	98.306514	1,966,130.28	-33,307.35	0.18
			Base	99.971882	1,999,437.63	98.306514	1,966,130.28	-33,307.35	0.18
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026			
		2,000,000.000	Local	99.994044	1,999,880.87	100.302776	2,006,055.52	6,174.65	0.19
			Base	99.994044	1,999,880.87	100.302776	2,006,055.52	6,174.65	0.19
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.390000	07 Aug 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	101.103619	2,022,072.38	22,072.38	0.19
			Base	100.000000	2,000,000.00	101.103619	2,022,072.38	22,072.38	0.19
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	99.961504	1,999,230.08	-769.92	0.18
			Base	100.000000	2,000,000.00	99.961504	1,999,230.08	-769.92	0.18
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	100.075822	2,001,516.44	1,516.44	0.18
			Base	100.000000	2,000,000.00	100.075822	2,001,516.44	1,516.44	0.18

Holdings

ST OF AZ POOL 10 ST OP INT MED
 STATE OF ARIZONA
 FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.069800	5,003,490.00	3,490.00	0.46
		Base	100.000000	5,000,000.00	100.069800	5,003,490.00	3,490.00	0.46
US DOLLAR Total								
	422,027,019.720	Local		421,327,094.07		416,589,152.31	-4,737,941.76	38.44
Original Face:	312,425,264.000	Base		421,327,094.07		416,589,152.31	-4,737,941.76	38.44
FIXED INCOME Total								
	422,027,019.720	Base		421,327,094.07		416,589,152.31	-4,737,941.76	38.44
Original Face:	312,425,264.000							

Holdings

ST OF AZ POOL 10 ST OP INT MED
 STATE OF ARIZONA
 FUND: ATZM



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		1,092,586,503.290	Base	1,088,760,589.04		1,083,772,906.90	-4,987,682.14	100.00
Original Face:		312,425,264.000						

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
02665JF70	AMERICAN HONDA FINAN				5.570000	07 Jun 2024		
	15,000,000.000	Local	99.907167	14,986,075.00	99.907167	14,986,075.05	0.05	3.76
		Base	99.907167	14,986,075.00	99.907167	14,986,075.05	0.05	3.76
15963TF61	CHARIOT FNDG LLC				5.330000	06 Jun 2024		
	15,000,000.000	Local	99.925972	14,988,895.83	99.925972	14,988,895.80	-0.03	3.76
		Base	99.925972	14,988,895.83	99.925972	14,988,895.80	-0.03	3.76
15963TGJ2	CHARIOT FNDG LLC				5.350000	18 Jul 2024		
	15,000,000.000	Local	99.301528	14,895,229.17	99.301528	14,895,229.20	0.03	3.74
		Base	99.301528	14,895,229.17	99.301528	14,895,229.20	0.03	3.74
38346LLC8	GOTHAM FDG CORP				5.360000	12 Nov 2024		
	5,000,000.000	Local	97.558222	4,877,911.11	97.536458	4,876,822.90	-1,088.21	1.22
		Base	97.558222	4,877,911.11	97.536458	4,876,822.90	-1,088.21	1.22
40588LF53	HALKIN FINANCE LLC USC				5.330000	05 Jun 2024		
	15,000,000.000	Local	99.940778	14,991,116.67	99.940778	14,991,116.70	0.03	3.76
		Base	99.940778	14,991,116.67	99.940778	14,991,116.70	0.03	3.76
40588LFD6	HALKIN FINANCE LLC USC				5.350000	13 Jun 2024		
	15,000,000.000	Local	99.821667	14,973,250.00	99.821667	14,973,250.05	0.05	3.75
		Base	99.821667	14,973,250.00	99.821667	14,973,250.05	0.05	3.75
41282JGS4	HARLEY DAVIDSON FND CP				6.010000	26 Jul 2024		
	10,000,000.000	Local	99.081806	9,908,180.56	99.081806	9,908,180.60	0.04	2.48
		Base	99.081806	9,908,180.56	99.081806	9,908,180.60	0.04	2.48
4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
	53,488,610.010	Local	100.000000	53,488,610.01	100.000000	53,488,610.01	0.00	13.41
		Base	100.000000	53,488,610.01	100.000000	53,488,610.01	0.00	13.41
4820P2GC3	JUPITER SECT CO LLC				5.370000	12 Jul 2024		
	12,150,000.000	Local	99.388417	12,075,692.63	99.388417	12,075,692.67	0.04	3.03
		Base	99.388417	12,075,692.63	99.388417	12,075,692.67	0.04	3.03

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
52953AGV1	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.134833	19,826,966.66	99.134833	19,826,966.60	-0.06	4.97
			Base	99.134833	19,826,966.66	99.134833	19,826,966.60	-0.06	4.97
56274LF33	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.970556	14,995,583.33	99.970556	14,995,583.40	0.07	3.76
			Base	99.970556	14,995,583.33	99.970556	14,995,583.40	0.07	3.76
56274LHG2	MANHATTAN ASSET FDG.	15,000,000.000	Local	98.868444	14,830,266.67	98.840722	14,826,108.30	-4,158.37	3.72
			Base	98.868444	14,830,266.67	98.840722	14,826,108.30	-4,158.37	3.72
57978CFS5	MCCORMICK + COMPANY	10,000,000.000	Local	99.621528	9,962,152.78	99.621528	9,962,152.80	0.02	2.50
			Base	99.621528	9,962,152.78	99.621528	9,962,152.80	0.02	2.50
65339MGJ9	NEXTERA ENERGY CAP HLDGS INC	20,000,000.000	Local	99.272806	19,854,561.11	99.272806	19,854,561.20	0.09	4.98
			Base	99.272806	19,854,561.11	99.272806	19,854,561.20	0.09	4.98
70109LGW0	PARKER HANNIFIN CORP	20,000,000.000	Local	99.115000	19,823,000.00	99.115000	19,823,000.00	0.00	4.97
			Base	99.115000	19,823,000.00	99.115000	19,823,000.00	0.00	4.97
73044DG83	PODIUM FDG TR	10,000,000.000	Local	99.450139	9,945,013.89	99.450139	9,945,013.89	0.00	2.49
			Base	99.450139	9,945,013.89	99.450139	9,945,013.89	0.00	2.49
91058TFU5	UNITED HEALTHCARE CO	25,000,000.000	Local	99.599500	24,899,875.00	99.599500	24,899,875.00	0.00	6.24
			Base	99.599500	24,899,875.00	99.599500	24,899,875.00	0.00	6.24
912796Y45	TREASURY BILL 06/24 0.00000	35,000,000.000	Local	99.619209	34,866,723.27	99.619209	34,866,723.30	0.03	8.74
			Base	99.619209	34,866,723.27	99.619209	34,866,723.30	0.03	8.74
92646KG97	VICTORY RECEIVABLES	25,000,000.000	Local	99.435278	24,858,819.45	99.435278	24,858,819.50	0.05	6.23
			Base	99.435278	24,858,819.45	99.435278	24,858,819.50	0.05	6.23

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KGW6	VICTORY RECEIVABLES				5.390000	30 Jul 2024			
		10,000,000.000	Local	99.116639	9,911,663.89	99.116639	9,911,663.89	0.00	2.49
			Base	99.116639	9,911,663.89	99.116639	9,911,663.89	0.00	2.49
94107MGA8	WASTE MANAGEMENT INC				5.470000	10 Jul 2024			
		15,000,000.000	Local	99.407417	14,911,112.50	99.407417	14,911,112.55	0.05	3.74
			Base	99.407417	14,911,112.50	99.407417	14,911,112.55	0.05	3.74
96332UFH8	WHIRLPOOL CORP				6.090000	17 Jun 2024			
		25,000,000.000	Local	99.729333	24,932,333.33	99.729333	24,932,333.25	-0.08	6.25
			Base	99.729333	24,932,333.33	99.729333	24,932,333.25	-0.08	6.25
US DOLLAR Total									
	400,638,610.010	Local		398,803,032.86		398,797,786.66	-5,246.20	100.00	
		Base		398,803,032.86		398,797,786.66	-5,246.20	100.00	
CASH EQUIVALENT Total									
	400,638,610.010	Base		398,803,032.86		398,797,786.66	-5,246.20	100.00	

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		400,638,610.010	Base	398,803,032.86		398,797,786.66	-5,246.20	100.00

Holdings

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
		1,913.840	Local	100.000000			1,913.84	0.00
			Base	100.000000			1,913.84	0.01

US DOLLAR Total		1,913.840	Local				1,913.84	0.00
			Base				1,913.84	0.01

CASH EQUIVALENT Total

		1,913.840	Base				1,913.84	0.00
--	--	-----------	------	--	--	--	----------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		57,322.000	Local	403.455507			23,126,876.55	527.370000
			Base	403.455507			23,126,876.55	527.370000

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500			450,421.95	484.620000
			Base	409.474500			450,421.95	484.620000

US DOLLAR Total		58,422.000	Local				23,577,298.50	30,762,985.14
			Base				23,577,298.50	30,762,985.14

EQUITY Total

		58,422.000	Base				23,577,298.50	30,762,985.14
--	--	------------	------	--	--	--	---------------	---------------

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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		60,335.840	Base	23,579,212.34		30,764,898.98	7,185,686.64	100.00

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
		3,971.740	Local	100.000000			3,971.74	0.00
			Base	100.000000			3,971.74	0.03

US DOLLAR Total								
		3,971.740	Local				3,971.74	0.00
			Base				3,971.74	0.03

CASH EQUIVALENT Total

		3,971.740	Base				3,971.74	0.00
--	--	-----------	------	--	--	--	----------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		22,843.000	Local	450.989239			10,301,947.18	546.180000
			Base	450.989239			10,301,947.18	546.180000

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240			411,046.94	101.150000
			Base	89.748240			411,046.94	101.150000

US DOLLAR Total								
		27,423.000	Local				10,712,994.12	12,939,656.74
			Base				10,712,994.12	2,226,662.62

EQUITY Total

		27,423.000	Base				10,712,994.12	12,939,656.74
--	--	------------	------	--	--	--	---------------	---------------

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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		31,394.740	Base	10,716,965.86		12,943,628.48	2,226,662.62	100.00

Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
		3,352.570	Local	100.000000				
			Base	100.000000				
				3,352.57	100.000000	3,352.57	0.00	0.04
				3,352.57	100.000000	3,352.57	0.00	0.04

US DOLLAR Total		3,352.570	Local			3,352.57	0.00	0.04
			Base			3,352.57	0.00	0.04

CASH EQUIVALENT Total

		3,352.570	Base			3,352.57	0.00	0.04
--	--	-----------	------	--	--	----------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		86,531.000	Local	91.622886		7,928,219.93	100.600000	8,705,018.60
			Base	91.622886		7,928,219.93	100.600000	8,705,018.60
								776,798.67
								776,798.67

US DOLLAR Total		86,531.000	Local			7,928,219.93		8,705,018.60
			Base			7,928,219.93		8,705,018.60
								776,798.67
								776,798.67

EQUITY Total

		86,531.000	Base			7,928,219.93		8,705,018.60
								776,798.67
								776,798.67

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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		89,883.570	Base	7,931,572.50		8,708,371.17	776,798.67	100.00

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222858	31 Dec 2030		
		107,251.50	Local	100.000000			107,251.50	0.00
			Base	100.000000			107,251.50	0.00
								0.31
								0.31

US DOLLAR Total		107,251.50	Local				107,251.50	0.00	0.31
			Base				107,251.50	0.00	0.31

CASH EQUIVALENT Total

		107,251.50	Base				107,251.50	0.00	0.31
--	--	------------	------	--	--	--	------------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE										
		120,664.000	Local	114.602483			13,828,394.06	96.520000	11,646,489.28	-2,181,904.78	33.67
			Base	114.602483			13,828,394.06	96.520000	11,646,489.28	-2,181,904.78	33.67

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE										
		395,465.000	Local	25.721255			10,171,856.14	24.940000	9,862,897.10	-308,959.04	28.52
			Base	25.721255			10,171,856.14	24.940000	9,862,897.10	-308,959.04	28.52

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET										
		181,065.000	Local	74.661973			13,518,670.17	71.640000	12,971,496.60	-547,173.57	37.50
			Base	74.661973			13,518,670.17	71.640000	12,971,496.60	-547,173.57	37.50

US DOLLAR Total		697,194.000	Local				37,518,920.37		34,480,882.98	-3,038,037.39	99.69
			Base				37,518,920.37		34,480,882.98	-3,038,037.39	99.69

EQUITY Total

		697,194.000	Base				37,518,920.37		34,480,882.98	-3,038,037.39	99.69
--	--	-------------	------	--	--	--	---------------	--	---------------	---------------	-------

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

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: USD - US DOLLAR

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

Holdings

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



As of: May 31, 2024

View Date: June 3, 2024

Base Currency: 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								
		804,445.500	Base	37,626,171.87		34,588,134.48	-3,038,037.39	100.00

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: June 3, 2024



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								
	21,466,723.150	Local	21,466,723.15	21,466,723.15	1.63	0.00		0.00
		Base	21,466,723.15	21,466,723.15	1.63	0.00	0.00	0.00
EQUITY								
	23,141,319.000	Local	919,016,040.89	1,292,269,050.20	98.37	373,253,009.31		373,253,009.31
		Base	919,016,040.89	1,292,269,050.20	98.37	373,253,009.31	0.00	373,253,009.31
US DOLLAR Total								
	44,608,042.150	Local	940,482,764.04	1,313,735,773.35	100.00	373,253,009.31		373,253,009.31
		Base	940,482,764.04	1,313,735,773.35	100.00	373,253,009.31	0.00	373,253,009.31
FUND Total								
	44,608,042.150	Base	940,482,764.04	1,313,735,773.35	100.00	373,253,009.31	0.00	373,253,009.31

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: June 3, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	8,352,535.630	Local	8,352,535.63	8,352,535.63	0.97	0.00		0.00
		Base	8,352,535.63	8,352,535.63	0.97	0.00	0.00	0.00
EQUITY								
	29,261,792.000	Local	685,362,794.11	856,073,695.46	99.03	170,710,901.35		170,710,901.35
		Base	685,362,794.11	856,073,695.46	99.03	170,710,901.35	0.00	170,710,901.35
US DOLLAR Total								
	37,614,327.620	Local	693,715,329.73	864,426,231.08	100.00	170,710,901.35		170,710,901.35
		Base	693,715,329.73	864,426,231.08	100.00	170,710,901.35	0.00	170,710,901.35
FUND Total								
	37,614,327.620	Base	693,715,329.73	864,426,231.08	100.00	170,710,901.35	0.00	170,710,901.35

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: June 3, 2024



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								
	-2,522,441.500	Local	-2,522,441.50	-2,522,441.50	0.09	0.00		0.00
		Base	-2,522,441.50	-2,522,441.50	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	227,495,606.440	Local	226,178,979.37	226,168,340.87	7.70	-10,638.50		-10,638.50
		Base	226,178,979.37	226,168,340.87	7.70	-10,638.50	0.00	-10,638.50
EQUITY								
	1,082,687.000	Local	59,367,285.00	51,353,001.30	1.75	-8,014,283.70		-8,014,283.70
		Base	59,367,285.00	51,353,001.30	1.75	-8,014,283.70	0.00	-8,014,283.70
FIXED INCOME								
	2,768,818,193.190	Local	2,785,390,280.21	2,657,723,600.76	90.47	-127,666,679.45		-127,666,679.45
Original Face:	2,368,202,241.000	Base	2,785,390,280.21	2,657,723,600.76	90.47	-127,666,679.45	0.00	-127,666,679.45
US DOLLAR Total								
	2,994,874,045.130	Local	3,068,414,103.08	2,932,722,501.43	100.00	-135,691,601.65		-135,691,601.65
Original Face:	2,368,202,241.000	Base	3,068,414,103.08	2,932,722,501.43	100.00	-135,691,601.65	0.00	-135,691,601.65
FUND Total								
	2,994,874,045.130	Base	3,068,414,103.08	2,932,722,501.43	100.00	-135,691,601.65	0.00	-135,691,601.65
Original Face:	2,368,202,241.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: June 3, 2024



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								
	4,760.010	Local	4,760.01	4,760.01	0.00	0.00		0.00
		Base	4,760.01	4,760.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	133,747,044.230	Local	133,321,883.80	133,327,345.96	19.20	5,462.16		5,462.16
		Base	133,321,883.80	133,327,345.96	19.20	5,462.16	0.00	5,462.16
FIXED INCOME								
	574,248,824.330	Local	573,742,717.06	560,905,368.97	80.79	-12,837,348.09		-12,837,348.09
Original Face:	207,416,732.000	Base	573,742,717.06	560,905,368.97	80.79	-12,837,348.09	0.00	-12,837,348.09
US DOLLAR Total								
	708,000,628.570	Local	707,069,360.87	694,237,474.94	100.00	-12,831,885.93		-12,831,885.93
Original Face:	207,416,732.000	Base	707,069,360.87	694,237,474.94	100.00	-12,831,885.93	0.00	-12,831,885.93
FUND Total								
	708,000,628.570	Base	707,069,360.87	694,237,474.94	100.00	-12,831,885.93	0.00	-12,831,885.93
Original Face:	207,416,732.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: June 3, 2024



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								
	116,250.010	Local	116,250.01	116,250.01	0.05	0.00		0.00
		Base	116,250.01	116,250.01	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	106,983,294.940	Local	106,983,294.94	106,983,294.94	50.15	0.00		0.00
		Base	106,983,294.94	106,983,294.94	50.15	0.00	0.00	0.00
FIXED INCOME								
	110,017,393.540	Local	110,741,005.55	106,221,172.35	49.79	-4,519,833.20		-4,519,833.20
Original Face:	112,263,606.000	Base	110,741,005.55	106,221,172.35	49.79	-4,519,833.20	0.00	-4,519,833.20
US DOLLAR Total								
	217,116,938.490	Local	217,840,550.50	213,320,717.30	100.00	-4,519,833.20		-4,519,833.20
Original Face:	112,263,606.000	Base	217,840,550.50	213,320,717.30	100.00	-4,519,833.20	0.00	-4,519,833.20
FUND Total								
	217,116,938.490	Base	217,840,550.50	213,320,717.30	100.00	-4,519,833.20	0.00	-4,519,833.20
Original Face:	112,263,606.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: June 3, 2024



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								
	2,161,060.810	Local	2,161,060.81	2,161,060.81	0.07	0.00		0.00
		Base	2,161,060.81	2,161,060.81	0.07	0.00	0.00	0.00
EQUITY								
	22,072,978.000	Local	1,159,941,051.07	3,055,263,822.84	99.93	1,895,322,771.77		1,895,322,771.77
		Base	1,159,941,051.07	3,055,263,822.84	99.93	1,895,322,771.77	0.00	1,895,322,771.77
US DOLLAR Total								
	24,234,038.810	Local	1,162,102,111.88	3,057,424,883.65	100.00	1,895,322,771.77		1,895,322,771.77
		Base	1,162,102,111.88	3,057,424,883.65	100.00	1,895,322,771.77	0.00	1,895,322,771.77
FUND Total								
	24,234,038.810	Base	1,162,102,111.88	3,057,424,883.65	100.00	1,895,322,771.77	0.00	1,895,322,771.77

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: June 3, 2024



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								
	637,500.000	Local	637,500.00	637,500.00	0.02	0.00		0.00
		Base	637,500.00	637,500.00	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	1,560,397,497.170	Local	1,550,389,677.04	1,550,179,320.52	55.30	-210,356.52		-210,356.52
		Base	1,550,389,677.04	1,550,179,320.52	55.30	-210,356.52	0.00	-210,356.52
EQUITY								
	164,220,491.140	Local	164,220,491.14	164,220,491.14	5.86	0.00		0.00
		Base	164,220,491.14	164,220,491.14	5.86	0.00	0.00	0.00
FIXED INCOME								
	1,105,401,071.110	Local	1,102,559,664.74	1,088,147,224.95	38.82	-14,412,439.79		-14,412,439.79
Original Face:	593,465,758.000	Base	1,102,559,664.74	1,088,147,224.95	38.82	-14,412,439.79	0.00	-14,412,439.79
US DOLLAR Total								
	2,830,656,559.420	Local	2,817,807,332.92	2,803,184,536.61	100.00	-14,622,796.31		-14,622,796.31
Original Face:	593,465,758.000	Base	2,817,807,332.92	2,803,184,536.61	100.00	-14,622,796.31	0.00	-14,622,796.31
FUND Total								
	2,830,656,559.420	Base	2,817,807,332.92	2,803,184,536.61	100.00	-14,622,796.31	0.00	-14,622,796.31
Original Face:	593,465,758.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: June 3, 2024



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								
	-291,250.010	Local	-291,250.01	-291,250.01	0.00	0.00		0.00
		Base	-291,250.01	-291,250.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,200,701,901.990	Local	2,197,569,090.80	2,197,518,773.90	36.57	-50,316.90		-50,316.90
		Base	2,197,569,090.80	2,197,518,773.90	36.57	-50,316.90	0.00	-50,316.90
EQUITY								
	354,181,186.600	Local	354,181,186.60	354,181,186.60	5.89	0.00		0.00
		Base	354,181,186.60	354,181,186.60	5.89	0.00	0.00	0.00
FIXED INCOME								
	3,525,011,267.130	Local	3,522,070,095.52	3,456,708,825.58	57.53	-65,361,269.94		-65,361,269.94
Original Face:	430,734,472.000	Base	3,522,070,095.52	3,456,708,825.58	57.53	-65,361,269.94	0.00	-65,361,269.94
US DOLLAR Total								
	6,079,603,105.710	Local	6,073,529,122.91	6,008,117,536.07	100.00	-65,411,586.84		-65,411,586.84
Original Face:	430,734,472.000	Base	6,073,529,122.91	6,008,117,536.07	100.00	-65,411,586.84	0.00	-65,411,586.84
FUND Total								
	6,079,603,105.710	Base	6,073,529,122.91	6,008,117,536.07	100.00	-65,411,586.84	0.00	-65,411,586.84
Original Face:	430,734,472.000							

Holdings

Currency Summary

As of: May 31, 2024

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

FUND: ATZD

View Date: June 3, 2024



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								
	-27,608.040	Local	-27,608.04	-27,608.04	0.02	0.00		0.00
		Base	-27,608.04	-27,608.04	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	494,698.740	Local	494,698.74	494,698.74	0.42	0.00		0.00
		Base	494,698.74	494,698.74	0.42	0.00	0.00	0.00
FIXED INCOME								
	119,704,715.510	Local	119,267,039.49	118,605,763.74	99.56	-661,275.75		-661,275.75
Original Face:	52,842,000.000	Base	119,267,039.49	118,605,763.74	99.56	-661,275.75	0.00	-661,275.75
US DOLLAR Total								
	120,171,806.210	Local	119,734,130.19	119,072,854.44	100.00	-661,275.75		-661,275.75
Original Face:	52,842,000.000	Base	119,734,130.19	119,072,854.44	100.00	-661,275.75	0.00	-661,275.75
FUND Total								
	120,171,806.210	Base	119,734,130.19	119,072,854.44	100.00	-661,275.75	0.00	-661,275.75
Original Face:	52,842,000.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: June 3, 2024



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								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	600,816,786.990	Local	598,611,942.84	598,549,797.64	43.83	-62,145.20		-62,145.20
		Base	598,611,942.84	598,549,797.64	43.83	-62,145.20	0.00	-62,145.20
EQUITY								
	83,746,841.290	Local	83,746,841.29	83,746,841.29	6.13	0.00		0.00
		Base	83,746,841.29	83,746,841.29	6.13	0.00	0.00	0.00
FIXED INCOME								
	698,227,671.240	Local	697,771,623.68	683,297,271.20	50.03	-14,474,352.48		-14,474,352.48
Original Face:	292,029,571.000	Base	697,771,623.68	683,297,271.20	50.03	-14,474,352.48	0.00	-14,474,352.48
US DOLLAR Total								
	1,382,841,299.500	Local	1,380,180,407.79	1,365,643,910.11	100.00	-14,536,497.68		-14,536,497.68
Original Face:	292,029,571.000	Base	1,380,180,407.79	1,365,643,910.11	100.00	-14,536,497.68	0.00	-14,536,497.68
FUND Total								
	1,382,841,299.500	Base	1,380,180,407.79	1,365,643,910.11	100.00	-14,536,497.68	0.00	-14,536,497.68
Original Face:	292,029,571.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: June 3, 2024



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								
	50,000.020	Local	50,000.02	50,000.02	0.00	0.00		0.00
		Base	50,000.02	50,000.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,646,878,770.670	Local	2,632,578,386.03	2,632,429,094.76	78.41	-149,291.27		-149,291.27
		Base	2,632,578,386.03	2,632,429,094.76	78.41	-149,291.27	0.00	-149,291.27
EQUITY								
	44,006,517.510	Local	44,006,517.51	44,006,517.51	1.31	0.00		0.00
		Base	44,006,517.51	44,006,517.51	1.31	0.00	0.00	0.00
FIXED INCOME								
	685,258,078.660	Local	680,445,613.01	680,593,118.40	20.27	147,505.39		147,505.39
Original Face:	40,000,000.000	Base	680,445,613.01	680,593,118.40	20.27	147,505.39	0.00	147,505.39
US DOLLAR Total								
	3,376,193,366.860	Local	3,357,080,516.57	3,357,078,730.69	100.00	-1,785.88		-1,785.88
Original Face:	40,000,000.000	Base	3,357,080,516.57	3,357,078,730.69	100.00	-1,785.88	0.00	-1,785.88
FUND Total								
	3,376,193,366.860	Base	3,357,080,516.57	3,357,078,730.69	100.00	-1,785.88	0.00	-1,785.88
Original Face:	40,000,000.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: June 3, 2024



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								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,845,120,636.910	Local	1,840,607,867.10	1,840,642,972.11	59.28	35,105.01		35,105.01
		Base	1,840,607,867.10	1,840,642,972.11	59.28	35,105.01	0.00	35,105.01
EQUITY								
	63,427,769.790	Local	63,427,769.79	63,427,769.79	2.04	0.00		0.00
		Base	63,427,769.79	63,427,769.79	2.04	0.00	0.00	0.00
FIXED INCOME								
	1,210,000,000.000	Local	1,200,474,268.99	1,200,729,550.50	38.67	255,281.51		255,281.51
		Base	1,200,474,268.99	1,200,729,550.50	38.67	255,281.51	0.00	255,281.51
US DOLLAR Total								
	3,118,598,406.700	Local	3,104,559,905.88	3,104,850,292.40	100.00	290,386.52		290,386.52
		Base	3,104,559,905.88	3,104,850,292.40	100.00	290,386.52	0.00	290,386.52
FUND Total								
	3,118,598,406.700	Base	3,104,559,905.88	3,104,850,292.40	100.00	290,386.52	0.00	290,386.52

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: June 3, 2024



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								
	18,790,817.280	Local	18,788,938.29	18,788,938.20	3.97	-0.09		-0.09
		Base	18,788,938.29	18,788,938.20	3.97	-0.09	0.00	-0.09
FIXED INCOME								
	449,765,000.000	Local	456,521,951.29	454,464,277.46	96.03	-2,057,673.83		-2,057,673.83
Original Face:	158,323,326.930	Base	456,521,951.29	454,464,277.46	96.03	-2,057,673.83	0.00	-2,057,673.83
US DOLLAR Total								
	468,555,817.280	Local	475,310,889.58	473,253,215.66	100.00	-2,057,673.92		-2,057,673.92
Original Face:	158,323,326.930	Base	475,310,889.58	473,253,215.66	100.00	-2,057,673.92	0.00	-2,057,673.92
FUND Total								
	468,555,817.280	Base	475,310,889.58	473,253,215.66	100.00	-2,057,673.92	0.00	-2,057,673.92
Original Face:	158,323,326.930							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: June 3, 2024



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								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	92,372,245.880	Local	92,111,622.83	92,110,088.93	16.16	-1,533.90		-1,533.90
		Base	92,111,622.83	92,110,088.93	16.16	-1,533.90	0.00	-1,533.90
FIXED INCOME								
	509,828,045.440	Local	511,531,370.63	477,822,077.68	83.83	-33,709,292.95		-33,709,292.95
Original Face:	278,325,244.000	Base	511,531,370.63	477,822,077.68	83.83	-33,709,292.95	0.00	-33,709,292.95
US DOLLAR Total								
	602,250,291.320	Local	603,692,993.46	569,982,166.61	100.00	-33,710,826.85		-33,710,826.85
Original Face:	278,325,244.000	Base	603,692,993.46	569,982,166.61	100.00	-33,710,826.85	0.00	-33,710,826.85
FUND Total								
	602,250,291.320	Base	603,692,993.46	569,982,166.61	100.00	-33,710,826.85	0.00	-33,710,826.85
Original Face:	278,325,244.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: June 3, 2024



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								
	49,999.960	Local	49,999.96	49,999.96	0.00	0.00		0.00
		Base	49,999.96	49,999.96	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,569,638,960.370	Local	2,568,157,693.99	2,568,145,837.58	91.66	-11,856.41		-11,856.41
		Base	2,568,157,693.99	2,568,145,837.58	91.66	-11,856.41	0.00	-11,856.41
EQUITY								
	230,277,337.060	Local	230,277,337.06	230,277,337.06	8.22	0.00		0.00
		Base	230,277,337.06	230,277,337.06	8.22	0.00	0.00	0.00
FIXED INCOME								
	3,240,957.010	Local	3,240,957.01	3,240,952.80	0.12	-4.21		-4.21
Original Face:	15,000,000.000	Base	3,240,957.01	3,240,952.80	0.12	-4.21	0.00	-4.21
US DOLLAR Total								
	2,803,207,254.400	Local	2,801,725,988.02	2,801,714,127.40	100.00	-11,860.62		-11,860.62
Original Face:	15,000,000.000	Base	2,801,725,988.02	2,801,714,127.40	100.00	-11,860.62	0.00	-11,860.62
FUND Total								
	2,803,207,254.400	Base	2,801,725,988.02	2,801,714,127.40	100.00	-11,860.62	0.00	-11,860.62
Original Face:	15,000,000.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: June 3, 2024



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								
	50,000.000	Local	50,000.00	50,000.00	0.03	0.00		0.00
		Base	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	24,506,793.940	Local	24,506,793.94	24,506,793.94	13.11	0.00		0.00
		Base	24,506,793.94	24,506,793.94	13.11	0.00	0.00	0.00
FIXED INCOME								
	177,073,647.610	Local	177,069,133.59	162,322,925.88	86.86	-14,746,207.71		-14,746,207.71
Original Face:	148,287,330.000	Base	177,069,133.59	162,322,925.88	86.86	-14,746,207.71	0.00	-14,746,207.71
US DOLLAR Total								
	201,630,441.550	Local	201,625,927.53	186,879,719.82	100.00	-14,746,207.71		-14,746,207.71
Original Face:	148,287,330.000	Base	201,625,927.53	186,879,719.82	100.00	-14,746,207.71	0.00	-14,746,207.71
FUND Total								
	201,630,441.550	Base	201,625,927.53	186,879,719.82	100.00	-14,746,207.71	0.00	-14,746,207.71
Original Face:	148,287,330.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: June 3, 2024



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								
	779,980.310	Local	779,980.31	779,980.31	0.07	0.00		0.00
		Base	779,980.31	779,980.31	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	669,779,503.260	Local	666,653,514.66	666,403,774.28	61.49	-249,740.38		-249,740.38
		Base	666,653,514.66	666,403,774.28	61.49	-249,740.38	0.00	-249,740.38
FIXED INCOME								
	422,027,019.720	Local	421,327,094.07	416,589,152.31	38.44	-4,737,941.76		-4,737,941.76
Original Face:	312,425,264.000	Base	421,327,094.07	416,589,152.31	38.44	-4,737,941.76	0.00	-4,737,941.76
US DOLLAR Total								
	1,092,586,503.290	Local	1,088,760,589.04	1,083,772,906.90	100.00	-4,987,682.14		-4,987,682.14
Original Face:	312,425,264.000	Base	1,088,760,589.04	1,083,772,906.90	100.00	-4,987,682.14	0.00	-4,987,682.14
FUND Total								
	1,092,586,503.290	Base	1,088,760,589.04	1,083,772,906.90	100.00	-4,987,682.14	0.00	-4,987,682.14
Original Face:	312,425,264.000							

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date: June 3, 2024



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								
	400,638,610.010	Local	398,803,032.86	398,797,786.66	100.00	-5,246.20		-5,246.20
		Base	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20
US DOLLAR Total								
	400,638,610.010	Local	398,803,032.86	398,797,786.66	100.00	-5,246.20		-5,246.20
		Base	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20
FUND Total								
	400,638,610.010	Base	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20

Holdings

Currency Summary

As of: May 31, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: June 3, 2024



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								
	1,913.840	Local	1,913.84	1,913.84	0.01	0.00		0.00
		Base	1,913.84	1,913.84	0.01	0.00	0.00	0.00
EQUITY								
	58,422.000	Local	23,577,298.50	30,762,985.14	99.99	7,185,686.64		7,185,686.64
		Base	23,577,298.50	30,762,985.14	99.99	7,185,686.64	0.00	7,185,686.64
US DOLLAR Total								
	60,335.840	Local	23,579,212.34	30,764,898.98	100.00	7,185,686.64		7,185,686.64
		Base	23,579,212.34	30,764,898.98	100.00	7,185,686.64	0.00	7,185,686.64
FUND Total								
	60,335.840	Base	23,579,212.34	30,764,898.98	100.00	7,185,686.64	0.00	7,185,686.64

Holdings

Currency Summary

As of: May 31, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: June 3, 2024



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								
	3,971.740	Local	3,971.74	3,971.74	0.03	0.00		0.00
		Base	3,971.74	3,971.74	0.03	0.00	0.00	0.00
EQUITY								
	27,423.000	Local	10,712,994.12	12,939,656.74	99.97	2,226,662.62		2,226,662.62
		Base	10,712,994.12	12,939,656.74	99.97	2,226,662.62	0.00	2,226,662.62
US DOLLAR Total								
	31,394.740	Local	10,716,965.86	12,943,628.48	100.00	2,226,662.62		2,226,662.62
		Base	10,716,965.86	12,943,628.48	100.00	2,226,662.62	0.00	2,226,662.62
FUND Total								
	31,394.740	Base	10,716,965.86	12,943,628.48	100.00	2,226,662.62	0.00	2,226,662.62

Holdings

Currency Summary

As of: May 31, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: June 3, 2024



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								
	3,352.570	Local	3,352.57	3,352.57	0.04	0.00		0.00
		Base	3,352.57	3,352.57	0.04	0.00	0.00	0.00
EQUITY								
	86,531.000	Local	7,928,219.93	8,705,018.60	99.96	776,798.67		776,798.67
		Base	7,928,219.93	8,705,018.60	99.96	776,798.67	0.00	776,798.67
US DOLLAR Total								
	89,883.570	Local	7,931,572.50	8,708,371.17	100.00	776,798.67		776,798.67
		Base	7,931,572.50	8,708,371.17	100.00	776,798.67	0.00	776,798.67
FUND Total								
	89,883.570	Base	7,931,572.50	8,708,371.17	100.00	776,798.67	0.00	776,798.67

Holdings

Currency Summary

As of: May 31, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: June 3, 2024



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								
	107,251.500	Local	107,251.50	107,251.50	0.31	0.00		0.00
		Base	107,251.50	107,251.50	0.31	0.00	0.00	0.00
EQUITY								
	697,194.000	Local	37,518,920.37	34,480,882.98	99.69	-3,038,037.39		-3,038,037.39
		Base	37,518,920.37	34,480,882.98	99.69	-3,038,037.39	0.00	-3,038,037.39
US DOLLAR Total								
	804,445.500	Local	37,626,171.87	34,588,134.48	100.00	-3,038,037.39		-3,038,037.39
		Base	37,626,171.87	34,588,134.48	100.00	-3,038,037.39	0.00	-3,038,037.39
FUND Total								
	804,445.500	Base	37,626,171.87	34,588,134.48	100.00	-3,038,037.39	0.00	-3,038,037.39

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

June 3, 2024



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	21,466,723.150	21,466,723.15	21,466,723.15	1.63	0.00	0.00	0.00
CASH EQUIVALENT Total	21,466,723.150	21,466,723.15	21,466,723.15	1.63	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,141,319.000	919,016,040.89	1,292,269,050.20	98.37	373,253,009.31	0.00	373,253,009.31
EQUITY Total	23,141,319.000	919,016,040.89	1,292,269,050.20	98.37	373,253,009.31	0.00	373,253,009.31

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	44,608,042.150	940,482,764.04	1,313,735,773.35	100.00	373,253,009.31	0.00	373,253,009.31

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

June 3, 2024



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	8,352,535.630	8,352,535.63	8,352,535.63	0.97	0.00	0.00	0.00
CASH EQUIVALENT Total	8,352,535.630	8,352,535.63	8,352,535.63	0.97	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	29,261,792.000	685,362,794.11	856,073,695.46	99.03	170,710,901.35	0.00	170,710,901.35
EQUITY Total	29,261,792.000	685,362,794.11	856,073,695.46	99.03	170,710,901.35	0.00	170,710,901.35

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

June 3, 2024



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	37,614,327.620	693,715,329.73	864,426,231.08	100.00	170,710,901.35	0.00	170,710,901.35

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 3, 2024



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	-2,522,441.500	-2,522,441.50	-2,522,441.50	0.09	0.00	0.00	0.00
CASH Total	-2,522,441.500	-2,522,441.50	-2,522,441.50	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 3, 2024



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							
	227,495,606.440	226,178,979.37	226,168,340.87	7.70	-10,638.50	0.00	-10,638.50
CASH EQUIVALENT Total							
	227,495,606.440	226,178,979.37	226,168,340.87	7.70	-10,638.50	0.00	-10,638.50

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 3, 2024



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	1,082,687.000	59,367,285.00	51,353,001.30	1.75	-8,014,283.70	0.00	-8,014,283.70
EQUITY Total	1,082,687.000	59,367,285.00	51,353,001.30	1.75	-8,014,283.70	0.00	-8,014,283.70

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,768,818,193.190	2,785,390,280.21	2,657,723,600.76	90.47	-127,666,679.45	0.00	-127,666,679.45
FIXED INCOME Total	2,768,818,193.190	2,785,390,280.21	2,657,723,600.76	90.47	-127,666,679.45	0.00	-127,666,679.45

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,994,874,045.130	3,068,414,103.08	2,932,722,501.43	100.00	-135,691,601.65	0.00	-135,691,601.65

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 3, 2024



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	4,760.010	4,760.01	4,760.01	0.00	0.00	0.00	0.00
CASH Total	4,760.010	4,760.01	4,760.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 3, 2024



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	133,747,044.230	133,321,883.80	133,327,345.96	19.20	5,462.16	0.00	5,462.16
CASH EQUIVALENT Total	133,747,044.230	133,321,883.80	133,327,345.96	19.20	5,462.16	0.00	5,462.16

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 3, 2024



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							
	574,248,824.330	573,742,717.06	560,905,368.97	80.79	-12,837,348.09	0.00	-12,837,348.09
FIXED INCOME Total	574,248,824.330	573,742,717.06	560,905,368.97	80.79	-12,837,348.09	0.00	-12,837,348.09

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 3, 2024



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	708,000,628.570	707,069,360.87	694,237,474.94	100.00	-12,831,885.93	0.00	-12,831,885.93

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2024



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	116,250.010	116,250.01	116,250.01	0.05	0.00	0.00	0.00
CASH Total	116,250.010	116,250.01	116,250.01	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2024



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	106,983,294.940	106,983,294.94	106,983,294.94	50.15	0.00	0.00	0.00
CASH EQUIVALENT Total	106,983,294.940	106,983,294.94	106,983,294.94	50.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2024



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	110,017,393.540	110,741,005.55	106,221,172.35	49.79	-4,519,833.20	0.00	-4,519,833.20
FIXED INCOME Total	110,017,393.540	110,741,005.55	106,221,172.35	49.79	-4,519,833.20	0.00	-4,519,833.20

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2024



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	217,116,938.490	217,840,550.50	213,320,717.30	100.00	-4,519,833.20	0.00	-4,519,833.20

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

June 3, 2024



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	2,161,060.810	2,161,060.81	2,161,060.81	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	2,161,060.810	2,161,060.81	2,161,060.81	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

June 3, 2024



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	22,072,978.000	1,159,941,051.07	3,055,263,822.84	99.93	1,895,322,771.77	0.00	1,895,322,771.77
EQUITY Total	22,072,978.000	1,159,941,051.07	3,055,263,822.84	99.93	1,895,322,771.77	0.00	1,895,322,771.77

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,234,038.810	1,162,102,111.88	3,057,424,883.65	100.00	1,895,322,771.77	0.00	1,895,322,771.77

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 3, 2024



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	637,500.000	637,500.00	637,500.00	0.02	0.00	0.00	0.00
CASH Total	637,500.000	637,500.00	637,500.00	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 3, 2024



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							
	1,560,397,497.170	1,550,389,677.04	1,550,179,320.52	55.30	-210,356.52	0.00	-210,356.52
CASH EQUIVALENT Total							
	1,560,397,497.170	1,550,389,677.04	1,550,179,320.52	55.30	-210,356.52	0.00	-210,356.52

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 3, 2024



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	164,220,491.140	164,220,491.14	164,220,491.14	5.86	0.00	0.00	0.00
EQUITY Total	164,220,491.140	164,220,491.14	164,220,491.14	5.86	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 3, 2024



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							
	1,105,401,071.110	1,102,559,664.74	1,088,147,224.95	38.82	-14,412,439.79	0.00	-14,412,439.79
FIXED INCOME Total	1,105,401,071.110	1,102,559,664.74	1,088,147,224.95	38.82	-14,412,439.79	0.00	-14,412,439.79

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,830,656,559.420	2,817,807,332.92	2,803,184,536.61	100.00	-14,622,796.31	0.00	-14,622,796.31

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 3, 2024



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	-291,250.010	-291,250.01	-291,250.01	0.00	0.00	0.00	0.00
CASH Total	-291,250.010	-291,250.01	-291,250.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 3, 2024



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							
	2,200,701,901.990	2,197,569,090.80	2,197,518,773.90	36.57	-50,316.90	0.00	-50,316.90
CASH EQUIVALENT Total							
	2,200,701,901.990	2,197,569,090.80	2,197,518,773.90	36.57	-50,316.90	0.00	-50,316.90

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 3, 2024



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	354,181,186.600	354,181,186.60	354,181,186.60	5.89	0.00	0.00	0.00
EQUITY Total	354,181,186.600	354,181,186.60	354,181,186.60	5.89	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 3, 2024



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							
	3,525,011,267.130	3,522,070,095.52	3,456,708,825.58	57.53	-65,361,269.94	0.00	-65,361,269.94
FIXED INCOME Total	3,525,011,267.130	3,522,070,095.52	3,456,708,825.58	57.53	-65,361,269.94	0.00	-65,361,269.94

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 3, 2024



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	6,079,603,105.710	6,073,529,122.91	6,008,117,536.07	100.00	-65,411,586.84	0.00	-65,411,586.84

Holdings

Asset Summary

As of: *May 31, 2024*

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

FUND: ATZD

View Date: *June 3, 2024*



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	-27,608.040	-27,608.04	-27,608.04	0.02	0.00	0.00	0.00
CASH Total	-27,608.040	-27,608.04	-27,608.04	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

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

FUND: ATZD

View Date: *June 3, 2024*



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	494,698.740	494,698.74	494,698.74	0.42	0.00	0.00	0.00
CASH EQUIVALENT Total	494,698.740	494,698.74	494,698.74	0.42	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

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

FUND: ATZD

View Date: *June 3, 2024*



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	119,704,715.510	119,267,039.49	118,605,763.74	99.56	-661,275.75	0.00	-661,275.75
FIXED INCOME Total	119,704,715.510	119,267,039.49	118,605,763.74	99.56	-661,275.75	0.00	-661,275.75

Holdings

Asset Summary

As of: *May 31, 2024*

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

FUND: ATZD

View Date: *June 3, 2024*



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	120,171,806.210	119,734,130.19	119,072,854.44	100.00	-661,275.75	0.00	-661,275.75

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 3, 2024



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	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 3, 2024



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	600,816,786.990	598,611,942.84	598,549,797.64	43.83	-62,145.20	0.00	-62,145.20
CASH EQUIVALENT Total	600,816,786.990	598,611,942.84	598,549,797.64	43.83	-62,145.20	0.00	-62,145.20

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 3, 2024



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	83,746,841.290	83,746,841.29	83,746,841.29	6.13	0.00	0.00	0.00
EQUITY Total	83,746,841.290	83,746,841.29	83,746,841.29	6.13	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 3, 2024



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	698,227,671.240	697,771,623.68	683,297,271.20	50.03	-14,474,352.48	0.00	-14,474,352.48
FIXED INCOME Total	698,227,671.240	697,771,623.68	683,297,271.20	50.03	-14,474,352.48	0.00	-14,474,352.48

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 3, 2024



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	1,382,841,299.500	1,380,180,407.79	1,365,643,910.11	100.00	-14,536,497.68	0.00	-14,536,497.68

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

June 3, 2024



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	50,000.020	50,000.02	50,000.02	0.00	0.00	0.00	0.00
CASH Total	50,000.020	50,000.02	50,000.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

June 3, 2024



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							
	2,646,878,770.670	2,632,578,386.03	2,632,429,094.76	78.41	-149,291.27	0.00	-149,291.27
CASH EQUIVALENT Total							
	2,646,878,770.670	2,632,578,386.03	2,632,429,094.76	78.41	-149,291.27	0.00	-149,291.27

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

June 3, 2024



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	44,006,517.510	44,006,517.51	44,006,517.51	1.31	0.00	0.00	0.00
EQUITY Total	44,006,517.510	44,006,517.51	44,006,517.51	1.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

June 3, 2024



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	685,258,078.660	680,445,613.01	680,593,118.40	20.27	147,505.39	0.00	147,505.39
FIXED INCOME Total	685,258,078.660	680,445,613.01	680,593,118.40	20.27	147,505.39	0.00	147,505.39

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,376,193,366.860	3,357,080,516.57	3,357,078,730.69	100.00	-1,785.88	0.00	-1,785.88

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 3, 2024



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	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 3, 2024



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	1,845,120,636.910	1,840,607,867.10	1,840,642,972.11	59.28	35,105.01	0.00	35,105.01
CASH EQUIVALENT Total	1,845,120,636.910	1,840,607,867.10	1,840,642,972.11	59.28	35,105.01	0.00	35,105.01

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 3, 2024



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	63,427,769.790	63,427,769.79	63,427,769.79	2.04	0.00	0.00	0.00
EQUITY Total	63,427,769.790	63,427,769.79	63,427,769.79	2.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 3, 2024



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							
	1,210,000,000.000	1,200,474,268.99	1,200,729,550.50	38.67	255,281.51	0.00	255,281.51
FIXED INCOME Total							
	1,210,000,000.000	1,200,474,268.99	1,200,729,550.50	38.67	255,281.51	0.00	255,281.51

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,118,598,406.700	3,104,559,905.88	3,104,850,292.40	100.00	290,386.52	0.00	290,386.52

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	18,790,817.280	18,788,938.29	18,788,938.20	3.97	-0.09	0.00	-0.09
CASH EQUIVALENT Total	18,790,817.280	18,788,938.29	18,788,938.20	3.97	-0.09	0.00	-0.09

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *June 3, 2024*



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							
	449,765,000.000	456,521,951.29	454,464,277.46	96.03	-2,057,673.83	0.00	-2,057,673.83
FIXED INCOME Total							
	449,765,000.000	456,521,951.29	454,464,277.46	96.03	-2,057,673.83	0.00	-2,057,673.83

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date:

June 3, 2024



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	468,555,817.280	475,310,889.58	473,253,215.66	100.00	-2,057,673.92	0.00	-2,057,673.92

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 3, 2024



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	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 3, 2024



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	92,372,245.880	92,111,622.83	92,110,088.93	16.16	-1,533.90	0.00	-1,533.90
CASH EQUIVALENT Total	92,372,245.880	92,111,622.83	92,110,088.93	16.16	-1,533.90	0.00	-1,533.90

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 3, 2024



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	509,828,045.440	511,531,370.63	477,822,077.68	83.83	-33,709,292.95	0.00	-33,709,292.95
FIXED INCOME Total	509,828,045.440	511,531,370.63	477,822,077.68	83.83	-33,709,292.95	0.00	-33,709,292.95

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 3, 2024



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	602,250,291.320	603,692,993.46	569,982,166.61	100.00	-33,710,826.85	0.00	-33,710,826.85

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 3, 2024



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	49,999.960	49,999.96	49,999.96	0.00	0.00	0.00	0.00
CASH Total	49,999.960	49,999.96	49,999.96	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 3, 2024



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							
	2,569,638,960.370	2,568,157,693.99	2,568,145,837.58	91.66	-11,856.41	0.00	-11,856.41
CASH EQUIVALENT Total							
	2,569,638,960.370	2,568,157,693.99	2,568,145,837.58	91.66	-11,856.41	0.00	-11,856.41

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 3, 2024



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	230,277,337.060	230,277,337.06	230,277,337.06	8.22	0.00	0.00	0.00
EQUITY Total	230,277,337.060	230,277,337.06	230,277,337.06	8.22	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 3, 2024



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	3,240,957.010	3,240,957.01	3,240,952.80	0.12	-4.21	0.00	-4.21
FIXED INCOME Total	3,240,957.010	3,240,957.01	3,240,952.80	0.12	-4.21	0.00	-4.21

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 3, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,803,207,254.400	2,801,725,988.02	2,801,714,127.40	100.00	-11,860.62	0.00	-11,860.62

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 3, 2024



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	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 3, 2024



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	24,506,793.940	24,506,793.94	24,506,793.94	13.11	0.00	0.00	0.00
CASH EQUIVALENT Total	24,506,793.940	24,506,793.94	24,506,793.94	13.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 3, 2024



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	177,073,647.610	177,069,133.59	162,322,925.88	86.86	-14,746,207.71	0.00	-14,746,207.71
FIXED INCOME Total	177,073,647.610	177,069,133.59	162,322,925.88	86.86	-14,746,207.71	0.00	-14,746,207.71

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 3, 2024



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	201,630,441.550	201,625,927.53	186,879,719.82	100.00	-14,746,207.71	0.00	-14,746,207.71

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date:

June 3, 2024



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	779,980.310	779,980.31	779,980.31	0.07	0.00	0.00	0.00
CASH Total	779,980.310	779,980.31	779,980.31	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date:

June 3, 2024



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	669,779,503.260	666,653,514.66	666,403,774.28	61.49	-249,740.38	0.00	-249,740.38
CASH EQUIVALENT Total	669,779,503.260	666,653,514.66	666,403,774.28	61.49	-249,740.38	0.00	-249,740.38

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date:

June 3, 2024



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							
	422,027,019.720	421,327,094.07	416,589,152.31	38.44	-4,737,941.76	0.00	-4,737,941.76
FIXED INCOME Total	422,027,019.720	421,327,094.07	416,589,152.31	38.44	-4,737,941.76	0.00	-4,737,941.76

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date:

June 3, 2024



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	1,092,586,503.290	1,088,760,589.04	1,083,772,906.90	100.00	-4,987,682.14	0.00	-4,987,682.14

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date:

June 3, 2024



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	400,638,610.010	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20
CASH EQUIVALENT Total	400,638,610.010	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date:

June 3, 2024



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	400,638,610.010	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

June 3, 2024



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	1,913.840	1,913.84	1,913.84	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,913.840	1,913.84	1,913.84	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

June 3, 2024



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	58,422.000	23,577,298.50	30,762,985.14	99.99	7,185,686.64	0.00	7,185,686.64
EQUITY Total	58,422.000	23,577,298.50	30,762,985.14	99.99	7,185,686.64	0.00	7,185,686.64

Holdings

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP



Asset Summary

As of: *May 31, 2024*

View Date:

June 3, 2024

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	60,335.840	23,579,212.34	30,764,898.98	100.00	7,185,686.64	0.00	7,185,686.64

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

June 3, 2024



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	3,971.740	3,971.74	3,971.74	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	3,971.740	3,971.74	3,971.74	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

June 3, 2024



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	27,423.000	10,712,994.12	12,939,656.74	99.97	2,226,662.62	0.00	2,226,662.62
EQUITY Total	27,423.000	10,712,994.12	12,939,656.74	99.97	2,226,662.62	0.00	2,226,662.62

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

June 3, 2024



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	31,394.740	10,716,965.86	12,943,628.48	100.00	2,226,662.62	0.00	2,226,662.62

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

June 3, 2024



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	3,352.570	3,352.57	3,352.57	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	3,352.570	3,352.57	3,352.57	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

June 3, 2024



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	86,531.000	7,928,219.93	8,705,018.60	99.96	776,798.67	0.00	776,798.67
EQUITY Total	86,531.000	7,928,219.93	8,705,018.60	99.96	776,798.67	0.00	776,798.67

Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



Asset Summary

As of: *May 31, 2024*

View Date:

June 3, 2024

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	89,883.570	7,931,572.50	8,708,371.17	100.00	776,798.67	0.00	776,798.67

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

June 3, 2024



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	107,251.500	107,251.50	107,251.50	0.31	0.00	0.00	0.00
CASH EQUIVALENT Total	107,251.500	107,251.50	107,251.50	0.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

June 3, 2024



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	697,194.000	37,518,920.37	34,480,882.98	99.69	-3,038,037.39	0.00	-3,038,037.39
EQUITY Total	697,194.000	37,518,920.37	34,480,882.98	99.69	-3,038,037.39	0.00	-3,038,037.39

Holdings

Asset Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

June 3, 2024



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	804,445.500	37,626,171.87	34,588,134.48	100.00	-3,038,037.39	0.00	-3,038,037.39

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

June 3, 2024



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							
	21,466,723.150	21,466,723.15	21,466,723.15	1.63	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							
	23,141,319.000	919,016,040.89	1,292,269,050.20	98.37	373,253,009.31	0.00	373,253,009.31
					435,173,814.60 GN	0.00 GN	435,173,814.60 GN
					-61,920,805.29 LS	0.00 LS	-61,920,805.29 LS
<hr/>							
FUND Total							
0.000	44,608,042.150	940,482,764.04	1,313,735,773.35	100.00	373,253,009.31	0.00	373,253,009.31
					435,173,814.60 GN	0.00 GN	435,173,814.60 GN
					-61,920,805.29 LS	0.00 LS	-61,920,805.29 LS

Holdings

Fund Summary

As of: *May 31, 2024*

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

View Date: *June 3, 2024*



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-0.010	-0.01	-0.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	8,352,535.630	8,352,535.63	8,352,535.63	0.97	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	29,261,792.000	685,362,794.11	856,073,695.46	99.03	170,710,901.35 256,292,739.56 GN -85,581,838.21 LS	0.00 0.00 GN 0.00 LS	170,710,901.35 256,292,739.56 GN -85,581,838.21 LS
FUND Total							
0.000	37,614,327.620	693,715,329.73	864,426,231.08	100.00	170,710,901.35 256,292,739.56 GN -85,581,838.21 LS	0.00 0.00 GN 0.00 LS	170,710,901.35 256,292,739.56 GN -85,581,838.21 LS

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 3, 2024



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		-2,522,441.500	-2,522,441.50	-2,522,441.50	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		227,495,606.440	226,178,979.37	226,168,340.87	7.70	-10,638.50 0.35 GN -10,638.85 LS	0.00 0.00 GN 0.00 LS	-10,638.50 0.35 GN -10,638.85 LS
EQUITY		1,082,687.000	59,367,285.00	51,353,001.30	1.75	-8,014,283.70 0.00 GN -8,014,283.70 LS	0.00 0.00 GN 0.00 LS	-8,014,283.70 0.00 GN -8,014,283.70 LS
FIXED INCOME		2,768,818,193.190	2,785,390,280.21	2,657,723,600.76	90.47	-127,666,679.45 7,991,593.42 GN -135,658,272.87 LS	0.00 0.00 GN 0.00 LS	-127,666,679.45 7,991,593.42 GN -135,658,272.87 LS
Original Face:	2,368,202,241.000							
<hr/>								
FUND Total	0.000	2,994,874,045.130	3,068,414,103.08	2,932,722,501.43	100.00	-135,691,601.65 7,991,593.77 GN -143,683,195.42 LS	0.00 0.00 GN 0.00 LS	-135,691,601.65 7,991,593.77 GN -143,683,195.42 LS
Original Face:	2,368,202,241.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 3, 2024



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	4,760.010	4,760.01	4,760.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	133,747,044.230	133,321,883.80	133,327,345.96	19.20	5,462.16 5,462.20 GN -0.04 LS	0.00 0.00 GN 0.00 LS	5,462.16 5,462.20 GN -0.04 LS
FIXED INCOME	574,248,824.330	573,742,717.06	560,905,368.97	80.79	-12,837,348.09 368,706.27 GN -13,206,054.36 LS	0.00 0.00 GN 0.00 LS	-12,837,348.09 368,706.27 GN -13,206,054.36 LS
Original Face:	207,416,732.000						
<hr/>							
FUND Total	0.000	708,000,628.570	694,237,474.94	100.00	-12,831,885.93 374,168.47 GN -13,206,054.40 LS	0.00 0.00 GN 0.00 LS	-12,831,885.93 374,168.47 GN -13,206,054.40 LS
Original Face:	207,416,732.000						

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2024



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	116,250.010	116,250.01	116,250.01	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	106,983,294.940	106,983,294.94	106,983,294.94	50.15	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	110,017,393.540	110,741,005.55	106,221,172.35	49.79	-4,519,833.20 1,540.15 GN -4,521,373.35 LS	0.00 0.00 GN 0.00 LS	-4,519,833.20 1,540.15 GN -4,521,373.35 LS
Original Face:	112,263,606.000						
FUND Total							
0.000	217,116,938.490	217,840,550.50	213,320,717.30	100.00	-4,519,833.20 1,540.15 GN -4,521,373.35 LS	0.00 0.00 GN 0.00 LS	-4,519,833.20 1,540.15 GN -4,521,373.35 LS
Original Face:	112,263,606.000						

Holdings

Fund Summary

As of: *May 31, 2024*

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

View Date: *June 3, 2024*



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		2,161,060.810	2,161,060.81	2,161,060.81	0.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY		22,072,978.000	1,159,941,051.07	3,055,263,822.84	99.93	1,895,322,771.77 1,957,533,824.78 GN -62,211,053.01 LS	0.00 0.00 GN 0.00 LS	1,895,322,771.77 1,957,533,824.78 GN -62,211,053.01 LS
FUND Total	0.000	24,234,038.810	1,162,102,111.88	3,057,424,883.65	100.00	1,895,322,771.77 1,957,533,824.78 GN -62,211,053.01 LS	0.00 0.00 GN 0.00 LS	1,895,322,771.77 1,957,533,824.78 GN -62,211,053.01 LS

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 3, 2024



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		637,500.000	637,500.00	637,500.00	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		1,560,397,497.170	1,550,389,677.04	1,550,179,320.52	55.30	-210,356.52 2,332.33 GN -212,688.85 LS	0.00 0.00 GN 0.00 LS	-210,356.52 2,332.33 GN -212,688.85 LS
EQUITY		164,220,491.140	164,220,491.14	164,220,491.14	5.86	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		1,105,401,071.110	1,102,559,664.74	1,088,147,224.95	38.82	-14,412,439.79 105,277.22 GN -14,517,717.01 LS	0.00 0.00 GN 0.00 LS	-14,412,439.79 105,277.22 GN -14,517,717.01 LS
Original Face:	593,465,758.000							
<hr/>								
FUND Total	0.000	2,830,656,559.420	2,817,807,332.92	2,803,184,536.61	100.00	-14,622,796.31 107,609.55 GN -14,730,405.86 LS	0.00 0.00 GN 0.00 LS	-14,622,796.31 107,609.55 GN -14,730,405.86 LS
Original Face:	593,465,758.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 3, 2024



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		-291,250.010	-291,250.01	-291,250.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,200,701,901.990	2,197,569,090.80	2,197,518,773.90	36.57	-50,316.90 26,991.05 GN -77,307.95 LS	0.00 0.00 GN 0.00 LS	-50,316.90 26,991.05 GN -77,307.95 LS
EQUITY		354,181,186.600	354,181,186.60	354,181,186.60	5.89	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		3,525,011,267.130	3,522,070,095.52	3,456,708,825.58	57.53	-65,361,269.94 1,744,701.98 GN -67,105,971.92 LS	0.00 0.00 GN 0.00 LS	-65,361,269.94 1,744,701.98 GN -67,105,971.92 LS
Original Face:	430,734,472.000							
<hr/>								
FUND Total	0.000	6,079,603,105.710	6,073,529,122.91	6,008,117,536.07	100.00	-65,411,586.84 1,771,693.03 GN -67,183,279.87 LS	0.00 0.00 GN 0.00 LS	-65,411,586.84 1,771,693.03 GN -67,183,279.87 LS
Original Face:	430,734,472.000							

Holdings

Fund Summary

As of: *May 31, 2024*

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

FUND: ATZD

View Date: *June 3, 2024*



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	-27,608.040	-27,608.04	-27,608.04	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	494,698.740	494,698.74	494,698.74	0.42	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	119,704,715.510	119,267,039.49	118,605,763.74	99.56	-661,275.75 63,779.34 GN -725,055.09 LS	0.00 0.00 GN 0.00 LS	-661,275.75 63,779.34 GN -725,055.09 LS	
Original Face:	52,842,000.000							
<hr/>								
FUND Total	0.000	120,171,806.210	119,734,130.19	119,072,854.44	100.00	-661,275.75 63,779.34 GN -725,055.09 LS	0.00 0.00 GN 0.00 LS	-661,275.75 63,779.34 GN -725,055.09 LS
Original Face:	52,842,000.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 3, 2024



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	49,999.980	49,999.98	49,999.98	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	600,816,786.990	598,611,942.84	598,549,797.64	43.83	-62,145.20 1,777.51 GN -63,922.71 LS	0.00 0.00 GN 0.00 LS	-62,145.20 1,777.51 GN -63,922.71 LS
EQUITY	83,746,841.290	83,746,841.29	83,746,841.29	6.13	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	698,227,671.240	697,771,623.68	683,297,271.20	50.03	-14,474,352.48 571.60 GN -14,474,924.08 LS	0.00 0.00 GN 0.00 LS	-14,474,352.48 571.60 GN -14,474,924.08 LS
Original Face:	292,029,571.000						
<hr/>							
FUND Total	0.000	1,382,841,299.500	1,380,180,407.79	100.00	-14,536,497.68 2,349.11 GN -14,538,846.79 LS	0.00 0.00 GN 0.00 LS	-14,536,497.68 2,349.11 GN -14,538,846.79 LS
Original Face:	292,029,571.000						

Holdings

Fund Summary

As of: *May 31, 2024*

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



View Date: *June 3, 2024*

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		50,000.020	50,000.02	50,000.02	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,646,878,770.670	2,632,578,386.03	2,632,429,094.76	78.41	-149,291.27 5,353.95 GN -154,645.22 LS	0.00 0.00 GN 0.00 LS	-149,291.27 5,353.95 GN -154,645.22 LS
EQUITY		44,006,517.510	44,006,517.51	44,006,517.51	1.31	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		685,258,078.660	680,445,613.01	680,593,118.40	20.27	147,505.39 159,390.22 GN -11,884.83 LS	0.00 0.00 GN 0.00 LS	147,505.39 159,390.22 GN -11,884.83 LS
Original Face:	40,000,000.000							
<hr/>								
FUND Total	0.000	3,376,193,366.860	3,357,080,516.57	3,357,078,730.69	100.00	-1,785.88 164,744.17 GN -166,530.05 LS	0.00 0.00 GN 0.00 LS	-1,785.88 164,744.17 GN -166,530.05 LS
Original Face:	40,000,000.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 3, 2024



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	50,000.000	50,000.00	50,000.00	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	1,845,120,636.910	1,840,607,867.10	1,840,642,972.11	59.28	35,105.01 36,967.61 GN -1,862.60 LS	0.00 0.00 GN 0.00 LS	35,105.01 36,967.61 GN -1,862.60 LS
EQUITY	63,427,769.790	63,427,769.79	63,427,769.79	2.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	1,210,000,000.000	1,200,474,268.99	1,200,729,550.50	38.67	255,281.51 274,059.05 GN -18,777.54 LS	0.00 0.00 GN 0.00 LS	255,281.51 274,059.05 GN -18,777.54 LS
FUND Total							
0.000	3,118,598,406.700	3,104,559,905.88	3,104,850,292.40	100.00	290,386.52 311,026.66 GN -20,640.14 LS	0.00 0.00 GN 0.00 LS	290,386.52 311,026.66 GN -20,640.14 LS

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date:

June 3, 2024



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							
	18,790,817.280	18,788,938.29	18,788,938.20	3.97	-0.09	0.00	-0.09
					0.00 GN	0.00 GN	0.00 GN
					-0.09 LS	0.00 LS	-0.09 LS
FIXED INCOME							
	449,765,000.000	456,521,951.29	454,464,277.46	96.03	-2,057,673.83	0.00	-2,057,673.83
					151,847.46 GN	0.00 GN	151,847.46 GN
					-2,209,521.29 LS	0.00 LS	-2,209,521.29 LS
Original Face:	158,323,326.930						
<hr/>							
FUND Total							
0.000	468,555,817.280	475,310,889.58	473,253,215.66	100.00	-2,057,673.92	0.00	-2,057,673.92
					151,847.46 GN	0.00 GN	151,847.46 GN
					-2,209,521.38 LS	0.00 LS	-2,209,521.38 LS
Original Face:	158,323,326.930						

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 3, 2024



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	50,000.000	50,000.00	50,000.00	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	92,372,245.880	92,111,622.83	92,110,088.93	16.16	-1,533.90 0.07 GN -1,533.97 LS	0.00 0.00 GN 0.00 LS	-1,533.90 0.07 GN -1,533.97 LS	
FIXED INCOME	509,828,045.440	511,531,370.63	477,822,077.68	83.83	-33,709,292.95 328,936.06 GN -34,038,229.01 LS	0.00 0.00 GN 0.00 LS	-33,709,292.95 328,936.06 GN -34,038,229.01 LS	
Original Face:	278,325,244.000							
<hr/>								
FUND Total	0.000	602,250,291.320	603,692,993.46	569,982,166.61	100.00	-33,710,826.85 328,936.13 GN -34,039,762.98 LS	0.00 0.00 GN 0.00 LS	-33,710,826.85 328,936.13 GN -34,039,762.98 LS
Original Face:	278,325,244.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 3, 2024



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	49,999.960	49,999.96	49,999.96	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	2,569,638,960.370	2,568,157,693.99	2,568,145,837.58	91.66	-11,856.41 0.77 GN -11,857.18 LS	0.00 0.00 GN 0.00 LS	-11,856.41 0.77 GN -11,857.18 LS
EQUITY	230,277,337.060	230,277,337.06	230,277,337.06	8.22	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	3,240,957.010	3,240,957.01	3,240,952.80	0.12	-4.21 0.00 GN -4.21 LS	0.00 0.00 GN 0.00 LS	-4.21 0.00 GN -4.21 LS
Original Face:	15,000,000.000						
FUND Total							
0.000	2,803,207,254.400	2,801,725,988.02	2,801,714,127.40	100.00	-11,860.62 0.77 GN -11,861.39 LS	0.00 0.00 GN 0.00 LS	-11,860.62 0.77 GN -11,861.39 LS
Original Face:	15,000,000.000						

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 3, 2024



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	50,000.000	50,000.00	50,000.00	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	24,506,793.940	24,506,793.94	24,506,793.94	13.11	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	177,073,647.610	177,069,133.59	162,322,925.88	86.86	-14,746,207.71 61,590.23 GN -14,807,797.94 LS	0.00 0.00 GN 0.00 LS	-14,746,207.71 61,590.23 GN -14,807,797.94 LS	
Original Face:	148,287,330.000							
<hr/>								
FUND Total	0.000	201,630,441.550	201,625,927.53	186,879,719.82	100.00	-14,746,207.71 61,590.23 GN -14,807,797.94 LS	0.00 0.00 GN 0.00 LS	-14,746,207.71 61,590.23 GN -14,807,797.94 LS
Original Face:	148,287,330.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *June 3, 2024*



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		779,980.310	779,980.31	779,980.31	0.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		669,779,503.260	666,653,514.66	666,403,774.28	61.49	-249,740.38 5,462.32 GN -255,202.70 LS	0.00 0.00 GN 0.00 LS	-249,740.38 5,462.32 GN -255,202.70 LS
FIXED INCOME		422,027,019.720	421,327,094.07	416,589,152.31	38.44	-4,737,941.76 234,294.75 GN -4,972,236.51 LS	0.00 0.00 GN 0.00 LS	-4,737,941.76 234,294.75 GN -4,972,236.51 LS
Original Face:	312,425,264.000							
<hr/>								
FUND Total	0.000	1,092,586,503.290	1,088,760,589.04	1,083,772,906.90	100.00	-4,987,682.14 239,757.07 GN -5,227,439.21 LS	0.00 0.00 GN 0.00 LS	-4,987,682.14 239,757.07 GN -5,227,439.21 LS
Original Face:	312,425,264.000							

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date:

June 3, 2024



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		400,638,610.010	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20
						0.55 GN	0.00 GN	0.55 GN
						-5,246.75 LS	0.00 LS	-5,246.75 LS
<hr/>								
FUND Total	0.000	400,638,610.010	398,803,032.86	398,797,786.66	100.00	-5,246.20	0.00	-5,246.20
						0.55 GN	0.00 GN	0.55 GN
						-5,246.75 LS	0.00 LS	-5,246.75 LS

Holdings

Fund Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

June 3, 2024



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							
	1,913.840	1,913.84	1,913.84	0.01	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							
	58,422.000	23,577,298.50	30,762,985.14	99.99	7,185,686.64	0.00	7,185,686.64
					7,185,686.64 GN	0.00 GN	7,185,686.64 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	60,335.840	23,579,212.34	30,764,898.98	100.00	7,185,686.64	0.00	7,185,686.64
					7,185,686.64 GN	0.00 GN	7,185,686.64 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *May 31, 2024*

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

View Date: *June 3, 2024*



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,971.740	3,971.74	3,971.74	0.03	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							
	27,423.000	10,712,994.12	12,939,656.74	99.97	2,226,662.62	0.00	2,226,662.62
					2,226,662.62 GN	0.00 GN	2,226,662.62 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUND Total							
0.000	31,394.740	10,716,965.86	12,943,628.48	100.00	2,226,662.62	0.00	2,226,662.62
					2,226,662.62 GN	0.00 GN	2,226,662.62 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



Fund Summary

As of: May 31, 2024

View Date:

June 3, 2024

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,352.570	3,352.57	3,352.57	0.04	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							
	86,531.000	7,928,219.93	8,705,018.60	99.96	776,798.67	0.00	776,798.67
					776,798.67 GN	0.00 GN	776,798.67 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUND Total							
0.000	89,883.570	7,931,572.50	8,708,371.17	100.00	776,798.67	0.00	776,798.67
					776,798.67 GN	0.00 GN	776,798.67 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *May 31, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

June 3, 2024



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	107,251.500	107,251.50	107,251.50	0.31	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	697,194.000	37,518,920.37	34,480,882.98	99.69	-3,038,037.39 0.00 GN -3,038,037.39 LS	0.00 0.00 GN 0.00 LS	-3,038,037.39 0.00 GN -3,038,037.39 LS	
<hr/>								
FUND Total	0.000	804,445.500	37,626,171.87	34,588,134.48	100.00	-3,038,037.39 0.00 GN -3,038,037.39 LS	0.00 0.00 GN 0.00 LS	-3,038,037.39 0.00 GN -3,038,037.39 LS