

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.010	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

<b>US DOLLAR Total</b>		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

<b>CASH Total</b>		0.010	Base		0.01		0.01	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030			
	5,093,664.830	Local	100.050000	5,096,211.68	100.050000	5,096,211.66	-0.02	0.43	
		Base	100.050000	5,096,211.68	100.050000	5,096,211.66	-0.02	0.43	

<b>US DOLLAR Total</b>	5,093,664.830	Local		5,096,211.68		5,096,211.66	-0.02	0.43
		Base		5,096,211.68		5,096,211.66	-0.02	0.43

<b>CASH EQUIVALENT Total</b>	5,093,664.830	Base		5,096,211.68		5,096,211.66	-0.02	0.43
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01								
	29,883.000	Local	42.827729	1,279,821.04	122.210000	3,652,001.43	2,372,180.39	0.31	
		Base	42.827729	1,279,821.04	122.210000	3,652,001.43	2,372,180.39	0.31	

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00191U102	ASGN INC COMMON STOCK USD.01							
		25,696.000	Local 64.710452	1,662,799.78	119.660000	3,074,783.36	1,411,983.58	0.26
			Base 64.710452	1,662,799.78	119.660000	3,074,783.36	1,411,983.58	0.26
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		43,406.000	Local 38.859789	1,686,747.99	62.000000	2,691,172.00	1,004,424.01	0.23
			Base 38.859789	1,686,747.99	62.000000	2,691,172.00	1,004,424.01	0.23
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		57,133.000	Local 14.524187	829,810.40	30.680000	1,752,840.44	923,030.04	0.15
			Base 14.524187	829,810.40	30.680000	1,752,840.44	923,030.04	0.15
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		17,290.000	Local 116.839744	2,020,159.18	205.430000	3,551,884.70	1,531,725.52	0.30
			Base 116.839744	2,020,159.18	205.430000	3,551,884.70	1,531,725.52	0.30
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		23,903.000	Local 27.208510	650,365.02	36.930000	882,737.79	232,372.77	0.07
			Base 27.208510	650,365.02	36.930000	882,737.79	232,372.77	0.07
00766T100	AECOM COMMON STOCK USD.01							
		22,049.000	Local 32.711278	721,250.96	68.370000	1,507,490.13	786,239.17	0.13
			Base 32.711278	721,250.96	68.370000	1,507,490.13	786,239.17	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		20,133.000	Local 82.517406	1,661,322.93	167.880000	3,379,928.04	1,718,605.11	0.28
			Base 82.517406	1,661,322.93	167.880000	3,379,928.04	1,718,605.11	0.28
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		6,734.000	Local 403.352030	2,716,172.57	651.380000	4,386,392.92	1,670,220.35	0.37
			Base 403.352030	2,716,172.57	651.380000	4,386,392.92	1,670,220.35	0.37
018522300	ALLETE INC COMMON STOCK							
		25,277.000	Local 67.824192	1,714,392.09	61.540000	1,555,546.58	-158,845.51	0.13
			Base 67.824192	1,714,392.09	61.540000	1,555,546.58	-158,845.51	0.13
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		24,048.000	Local 46.960191	1,129,298.68	85.250000	2,050,092.00	920,793.32	0.17
			Base 46.960191	1,129,298.68	85.250000	2,050,092.00	920,793.32	0.17

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023436108	AMEDISYS INC COMMON STOCK USD.001								
	15,770.000	Local	135.183231	2,131,839.55	169.340000	2,670,491.80	538,652.25	0.23	
		Base	135.183231	2,131,839.55	169.340000	2,670,491.80	538,652.25	0.23	
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
	66,676.000	Local	40.980020	2,732,383.79	53.720000	3,581,834.72	849,450.93	0.30	
		Base	40.980020	2,732,383.79	53.720000	3,581,834.72	849,450.93	0.30	
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
	72,981.000	Local	16.679079	1,217,255.86	23.740000	1,732,568.94	515,313.08	0.15	
		Base	16.679079	1,217,255.86	23.740000	1,732,568.94	515,313.08	0.15	
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
	33,379.000	Local	49.455976	1,650,791.02	136.040000	4,540,879.16	2,890,088.14	0.38	
		Base	49.455976	1,650,791.02	136.040000	4,540,879.16	2,890,088.14	0.38	
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
	51,962.000	Local	25.606200	1,330,549.36	21.920000	1,139,007.04	-191,542.32	0.10	
		Base	25.606200	1,330,549.36	21.920000	1,139,007.04	-191,542.32	0.10	
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
	138,650.000	Local	6.488982	899,697.39	10.640000	1,475,236.00	575,538.61	0.12	
		Base	6.488982	899,697.39	10.640000	1,475,236.00	575,538.61	0.12	
03750L109	APARTMENT INCOME REIT CO REIT USD.01								
	75,845.000	Local	38.905244	2,950,768.22	53.610000	4,066,050.45	1,115,282.23	0.34	
		Base	38.905244	2,950,768.22	53.610000	4,066,050.45	1,115,282.23	0.34	
038336103	APTARGROUP INC COMMON STOCK USD.01								
	31,781.000	Local	57.162985	1,816,696.83	120.780000	3,838,509.18	2,021,812.35	0.32	
		Base	57.162985	1,816,696.83	120.780000	3,838,509.18	2,021,812.35	0.32	
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
	35,867.000	Local	37.964685	1,361,679.35	115.750000	4,151,605.25	2,789,925.90	0.35	
		Base	37.964685	1,361,679.35	115.750000	4,151,605.25	2,789,925.90	0.35	
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
	50,344.000	Local	59.537001	2,997,330.76	63.820000	3,212,954.08	215,623.32	0.27	
		Base	59.537001	2,997,330.76	63.820000	3,212,954.08	215,623.32	0.27	

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	26,425.000	Local 32.907739	869,586.99	96.010000	2,537,064.25	1,667,477.26	0.21
			Base 32.907739	869,586.99	96.010000	2,537,064.25	1,667,477.26	0.21
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	32,900.000	Local 137.856287	4,535,471.84	156.690000	5,155,101.00	619,629.16	0.43
			Base 137.856287	4,535,471.84	156.690000	5,155,101.00	619,629.16	0.43
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01	73,903.000	Local 18.216548	1,346,257.58	22.280000	1,646,558.84	300,301.26	0.14
			Base 18.216548	1,346,257.58	22.280000	1,646,558.84	300,301.26	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01	26,092.000	Local 40.910687	1,067,441.65	121.120000	3,160,263.04	2,092,821.39	0.27
			Base 40.910687	1,067,441.65	121.120000	3,160,263.04	2,092,821.39	0.27
05368V106	AVIENT CORP COMMON STOCK USD.01	44,145.000	Local 33.637041	1,484,907.18	53.880000	2,378,532.60	893,625.42	0.20
			Base 33.637041	1,484,907.18	53.880000	2,378,532.60	893,625.42	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01	25,017.000	Local 33.884140	847,679.53	173.310000	4,335,696.27	3,488,016.74	0.37
			Base 33.884140	847,679.53	173.310000	4,335,696.27	3,488,016.74	0.37
053807103	AVNET INC COMMON STOCK USD1.0	48,134.000	Local 29.636587	1,426,527.48	38.110000	1,834,386.74	407,859.26	0.15
			Base 29.636587	1,426,527.48	38.110000	1,834,386.74	407,859.26	0.15
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001	31,219.000	Local 67.480288	2,106,667.11	179.960000	5,618,171.24	3,511,504.13	0.47
			Base 67.480288	2,106,667.11	179.960000	5,618,171.24	3,511,504.13	0.47
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	66,322.000	Local 27.659490	1,834,432.70	58.440000	3,875,857.68	2,041,424.98	0.33
			Base 27.659490	1,834,432.70	58.440000	3,875,857.68	2,041,424.98	0.33
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	19,536.000	Local 56.336344	1,100,586.81	84.500000	1,650,792.00	550,205.19	0.14
			Base 56.336344	1,100,586.81	84.500000	1,650,792.00	550,205.19	0.14

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06417N103	BANK OZK COMMON STOCK		58,532.000	Local	40.583909	2,375,457.36	44.670000	2,614,624.44	239,167.08	0.22
				Base	40.583909	2,375,457.36	44.670000	2,614,624.44	239,167.08	0.22
077454106	BELDEN INC COMMON STOCK USD.01		21,621.000	Local	66.470619	1,437,161.25	60.210000	1,301,800.41	-135,360.84	0.11
				Base	66.470619	1,437,161.25	60.210000	1,301,800.41	-135,360.84	0.11
09073M104	BIO TECHNE CORP COMMON STOCK USD.01		18,785.000	Local	99.193569	1,863,351.20	523.650000	9,836,765.25	7,973,414.05	0.83
				Base	99.193569	1,863,351.20	523.650000	9,836,765.25	7,973,414.05	0.83
092113109	BLACK HILLS CORP COMMON STOCK USD1.0		30,407.000	Local	45.621139	1,387,201.97	66.380000	2,018,416.66	631,214.69	0.17
				Base	45.621139	1,387,201.97	66.380000	2,018,416.66	631,214.69	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001		23,613.000	Local	84.796182	2,002,292.25	71.010000	1,676,759.13	-325,533.12	0.14
				Base	84.796182	2,002,292.25	71.010000	1,676,759.13	-325,533.12	0.14
093671105	H+R BLOCK INC COMMON STOCK		87,782.000	Local	15.814600	1,388,237.22	23.070000	2,025,130.74	636,893.52	0.17
				Base	15.814600	1,388,237.22	23.070000	2,025,130.74	636,893.52	0.17
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01		4,509.000	Local	331.117070	1,493,006.87	492.480000	2,220,592.32	727,585.45	0.19
				Base	331.117070	1,493,006.87	492.480000	2,220,592.32	727,585.45	0.19
103304101	BOYD GAMING CORP COMMON STOCK USD.01		38,984.000	Local	32.619572	1,271,641.39	63.780000	2,486,399.52	1,214,758.13	0.21
				Base	32.619572	1,271,641.39	63.780000	2,486,399.52	1,214,758.13	0.21
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		41,564.000	Local	37.513139	1,559,196.11	50.230000	2,087,759.72	528,563.61	0.18
				Base	37.513139	1,559,196.11	50.230000	2,087,759.72	528,563.61	0.18
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1		4,072.000	Local	22.505855	91,643.84	41.960000	170,861.12	79,217.28	0.01
				Base	22.505855	91,643.84	41.960000	170,861.12	79,217.28	0.01

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109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		24,018.000	Local 78.408356	1,883,211.90	68.880000	1,654,359.84	-228,852.06	0.14
			Base 78.408356	1,883,211.90	68.880000	1,654,359.84	-228,852.06	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		143,617.000	Local 17.021332	2,444,552.59	23.440000	3,366,382.48	921,829.89	0.28
			Base 17.021332	2,444,552.59	23.440000	3,366,382.48	921,829.89	0.28
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		35,944.000	Local 79.697500	2,864,646.94	116.450000	4,185,678.80	1,321,031.86	0.35
			Base 79.697500	2,864,646.94	116.450000	4,185,678.80	1,321,031.86	0.35
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		113,137.000	Local 16.805287	1,901,299.71	63.110000	7,140,076.07	5,238,776.36	0.60
			Base 16.805287	1,901,299.71	63.110000	7,140,076.07	5,238,776.36	0.60
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		37,674.000	Local 29.151247	1,098,244.08	93.090000	3,507,072.66	2,408,828.58	0.30
			Base 29.151247	1,098,244.08	93.090000	3,507,072.66	2,408,828.58	0.30
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		100,354.000	Local 35.304343	3,542,932.03	58.270000	5,847,627.58	2,304,695.55	0.49
			Base 35.304343	3,542,932.03	58.270000	5,847,627.58	2,304,695.55	0.49
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
		58,905.000	Local 34.736648	2,046,162.27	43.520000	2,563,545.60	517,383.33	0.22
			Base 34.736648	2,046,162.27	43.520000	2,563,545.60	517,383.33	0.22
125581801	CIT GROUP INC COMMON STOCK USD.01							
		47,930.000	Local 42.469382	2,035,557.47	49.530000	2,373,972.90	338,415.43	0.20
			Base 42.469382	2,035,557.47	49.530000	2,373,972.90	338,415.43	0.20
12571T100	CMC MATERIALS INC COMMON STOCK USD.001							
		14,149.000	Local 128.464534	1,817,644.69	128.370000	1,816,307.13	-1,337.56	0.15
			Base 128.464534	1,817,644.69	128.370000	1,816,307.13	-1,337.56	0.15
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		63,630.000	Local 17.140074	1,090,622.91	24.140000	1,536,028.20	445,405.29	0.13
			Base 17.140074	1,090,622.91	24.140000	1,536,028.20	445,405.29	0.13

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12653C108	CNX RESOURCES CORP COMMON STOCK USD.01	106,602.000	Local	10.037511	1,070,018.74	14.610000	1,557,455.22	487,436.48	0.13
			Base	10.037511	1,070,018.74	14.610000	1,557,455.22	487,436.48	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01	2,632.000	Local	684.810038	1,802,420.02	1,711.210000	4,503,904.72	2,701,484.70	0.38
			Base	684.810038	1,802,420.02	1,711.210000	4,503,904.72	2,701,484.70	0.38
127055101	CABOT CORP COMMON STOCK USD1.0	27,424.000	Local	31.804317	872,201.58	53.350000	1,463,070.40	590,868.82	0.12
			Base	31.804317	872,201.58	53.350000	1,463,070.40	590,868.82	0.12
127097103	COTERRA ENERGY INC COMMON STOCK USD.1	199,806.000	Local	6.951058	1,388,863.06	21.320000	4,259,863.92	2,871,000.86	0.36
			Base	6.951058	1,388,863.06	21.320000	4,259,863.92	2,871,000.86	0.36
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	11,397.000	Local	173.976494	1,982,810.10	287.640000	3,278,233.08	1,295,422.98	0.28
			Base	173.976494	1,982,810.10	287.640000	3,278,233.08	1,295,422.98	0.28
12740C103	CADENCE BANK COMMON STOCK USD2.5	46,632.000	Local	20.238898	943,780.31	29.020000	1,353,260.64	409,480.33	0.11
			Base	20.238898	943,780.31	29.020000	1,353,260.64	409,480.33	0.11
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	56,317.000	Local	33.614400	1,893,062.17	27.050000	1,523,374.85	-369,687.32	0.13
			Base	33.614400	1,893,062.17	27.050000	1,523,374.85	-369,687.32	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01	47,243.000	Local	60.068809	2,837,830.75	163.100000	7,705,333.30	4,867,502.55	0.65
			Base	60.068809	2,837,830.75	163.100000	7,705,333.30	4,867,502.55	0.65
142339100	CARLISLE COS INC COMMON STOCK USD1.0	25,298.000	Local	62.916591	1,591,663.91	222.920000	5,639,430.16	4,047,766.25	0.48
			Base	62.916591	1,591,663.91	222.920000	5,639,430.16	4,047,766.25	0.48
146229109	CARTER S INC COMMON STOCK USD.01	21,281.000	Local	57.819805	1,230,463.28	98.520000	2,096,604.12	866,140.84	0.18
			Base	57.819805	1,230,463.28	98.520000	2,096,604.12	866,140.84	0.18

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV	17,893.000	Local	108.523107	1,941,803.96	191.540000	3,427,225.22	1,485,421.26	0.29
			Base	108.523107	1,941,803.96	191.540000	3,427,225.22	1,485,421.26	0.29
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01	36,210.000	Local	17.885605	647,637.75	42.190000	1,527,699.90	880,062.15	0.13
			Base	17.885605	647,637.75	42.190000	1,527,699.90	880,062.15	0.13
156727109	CERENCE INC COMMON STOCK USD.01	18,202.000	Local	108.431000	1,973,661.07	105.130000	1,913,576.26	-60,084.81	0.16
			Base	108.431000	1,973,661.07	105.130000	1,913,576.26	-60,084.81	0.16
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	63,470.000	Local	67.083711	4,257,803.14	125.250000	7,949,617.50	3,691,814.36	0.67
			Base	67.083711	4,257,803.14	125.250000	7,949,617.50	3,691,814.36	0.67
15872M104	CHAMPIONX CORP COMMON STOCK USD.01	90,524.000	Local	21.629764	1,958,012.72	26.230000	2,374,444.52	416,431.80	0.20
			Base	21.629764	1,958,012.72	26.230000	2,374,444.52	416,431.80	0.20
16359R103	CHEMED CORP COMMON STOCK USD1.0	7,725.000	Local	342.168769	2,643,253.74	482.250000	3,725,381.25	1,082,127.51	0.31
			Base	342.168769	2,643,253.74	482.250000	3,725,381.25	1,082,127.51	0.31
163851108	CHEMOURS CO/THE COMMON STOCK	80,053.000	Local	20.876462	1,671,223.42	28.020000	2,243,085.06	571,861.64	0.19
			Base	20.876462	1,671,223.42	28.020000	2,243,085.06	571,861.64	0.19
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01	13,998.000	Local	98.313825	1,376,196.92	140.620000	1,968,398.76	592,201.84	0.17
			Base	98.313825	1,376,196.92	140.620000	1,968,398.76	592,201.84	0.17
171484108	CHURCHILL DOWNS INC COMMON STOCK	16,803.000	Local	56.857574	955,377.82	230.000000	3,864,690.00	2,909,312.18	0.33
			Base	56.857574	955,377.82	230.000000	3,864,690.00	2,909,312.18	0.33
171779309	CIENA CORP COMMON STOCK USD.01	74,983.000	Local	23.197768	1,739,438.23	54.290000	4,070,827.07	2,331,388.84	0.34
			Base	23.197768	1,739,438.23	54.290000	4,070,827.07	2,331,388.84	0.34

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		27,869.000	Local 58.113072	1,619,553.20	80.810000	2,252,093.89	632,540.69	0.19
			Base 58.113072	1,619,553.20	80.810000	2,252,093.89	632,540.69	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		24,284.000	Local 45.311311	1,100,339.88	112.540000	2,732,921.36	1,632,581.48	0.23
			Base 45.311311	1,100,339.88	112.540000	2,732,921.36	1,632,581.48	0.23
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		221,994.000	Local 16.397500	3,640,146.61	24.110000	5,352,275.34	1,712,128.73	0.45
			Base 16.397500	3,640,146.61	24.110000	5,352,275.34	1,712,128.73	0.45
192422103	COGNEX CORP COMMON STOCK USD.002							
		85,382.000	Local 27.138542	2,317,143.00	87.590000	7,478,609.38	5,161,466.38	0.63
			Base 27.138542	2,317,143.00	87.590000	7,478,609.38	5,161,466.38	0.63
192479103	COHERENT INC COMMON STOCK USD.01							
		11,869.000	Local 180.830575	2,146,278.10	254.400000	3,019,473.60	873,195.50	0.25
			Base 180.830575	2,146,278.10	254.400000	3,019,473.60	873,195.50	0.25
194014106	COLFAX CORP COMMON STOCK USD.001							
		57,065.000	Local 30.539634	1,742,744.20	51.620000	2,945,695.30	1,202,951.10	0.25
			Base 30.539634	1,742,744.20	51.620000	2,945,695.30	1,202,951.10	0.25
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		14,804.000	Local 96.092299	1,422,550.39	103.840000	1,537,247.36	114,696.97	0.13
			Base 96.092299	1,422,550.39	103.840000	1,537,247.36	114,696.97	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
		50,940.000	Local 31.948583	1,627,460.84	70.510000	3,591,779.40	1,964,318.56	0.30
			Base 31.948583	1,627,460.84	70.510000	3,591,779.40	1,964,318.56	0.30
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		58,282.000	Local 15.130244	881,820.86	32.180000	1,875,514.76	993,693.90	0.16
			Base 15.130244	881,820.86	32.180000	1,875,514.76	993,693.90	0.16
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		22,265.000	Local 64.328987	1,432,284.89	61.500000	1,369,297.50	-62,987.39	0.12
			Base 64.328987	1,432,284.89	61.500000	1,369,297.50	-62,987.39	0.12

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
	16,444.000	Local	79.530950	1,307,806.94	65.600000	1,078,726.40	-229,080.54	0.09	
		Base	79.530950	1,307,806.94	65.600000	1,078,726.40	-229,080.54	0.09	
20602D101	CONCENTRIX CORP COMMON STOCK								
	20,141.000	Local	45.506142	916,539.20	177.680000	3,578,652.88	2,662,113.68	0.30	
		Base	45.506142	916,539.20	177.680000	3,578,652.88	2,662,113.68	0.30	
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
	6,842.000	Local	29.050057	198,760.49	63.330000	433,303.86	234,543.37	0.04	
		Base	29.050057	198,760.49	63.330000	433,303.86	234,543.37	0.04	
21870Q105	CORESITE REALTY CORP REIT USD.01								
	20,794.000	Local	107.923864	2,244,168.82	142.460000	2,962,313.24	718,144.42	0.25	
		Base	107.923864	2,244,168.82	142.460000	2,962,313.24	718,144.42	0.25	
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
	54,305.000	Local	30.262702	1,643,416.04	27.120000	1,472,751.60	-170,664.44	0.12	
		Base	30.262702	1,643,416.04	27.120000	1,472,751.60	-170,664.44	0.12	
222070203	COTY INC CL A COMMON STOCK USD.01								
	137,089.000	Local	2.752800	377,378.61	8.480000	1,162,514.72	785,136.11	0.10	
		Base	2.752800	377,378.61	8.480000	1,162,514.72	785,136.11	0.10	
222795502	COUSINS PROPERTIES INC REIT USD1.0								
	71,969.000	Local	37.521478	2,700,383.25	39.610000	2,850,692.09	150,308.84	0.24	
		Base	37.521478	2,700,383.25	39.610000	2,850,692.09	150,308.84	0.24	
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
	11,475.000	Local	145.995428	1,675,297.54	133.170000	1,528,125.75	-147,171.79	0.13	
		Base	145.995428	1,675,297.54	133.170000	1,528,125.75	-147,171.79	0.13	
224399105	CRANE CO COMMON STOCK USD1.0								
	24,014.000	Local	44.303633	1,063,907.44	103.280000	2,480,165.92	1,416,258.48	0.21	
		Base	44.303633	1,063,907.44	103.280000	2,480,165.92	1,416,258.48	0.21	
227046109	CROCS INC COMMON STOCK USD.001								
	31,549.000	Local	111.515095	3,518,189.72	161.450000	5,093,586.05	1,575,396.33	0.43	
		Base	111.515095	3,518,189.72	161.450000	5,093,586.05	1,575,396.33	0.43	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01		27,352.000	Local	66.348416	1,814,761.88	129.500000	3,542,084.00	1,727,322.12	0.30
				Base	66.348416	1,814,761.88	129.500000	3,542,084.00	1,727,322.12	0.30
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0		19,827.000	Local	78.068246	1,547,859.12	127.680000	2,531,511.36	983,652.24	0.21
				Base	78.068246	1,547,859.12	127.680000	2,531,511.36	983,652.24	0.21
23283R100	CYRUSONE INC REIT USD.01		59,269.000	Local	54.816678	3,248,929.68	82.020000	4,861,243.38	1,612,313.70	0.41
				Base	54.816678	3,248,929.68	82.020000	4,861,243.38	1,612,313.70	0.41
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK		46,955.000	Local	40.303700	1,892,460.23	47.960000	2,251,961.80	359,501.57	0.19
				Base	40.303700	1,892,460.23	47.960000	2,251,961.80	359,501.57	0.19
235825205	DANA INC COMMON STOCK USD.01		70,284.000	Local	19.653021	1,381,292.95	22.190000	1,559,601.96	178,309.01	0.13
				Base	19.653021	1,381,292.95	22.190000	1,559,601.96	178,309.01	0.13
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01		79,289.000	Local	27.499825	2,180,433.65	84.520000	6,701,506.28	4,521,072.63	0.56
				Base	27.499825	2,180,433.65	84.520000	6,701,506.28	4,521,072.63	0.56
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01		13,472.000	Local	79.810394	1,075,205.63	395.310000	5,325,616.32	4,250,410.69	0.45
				Base	79.810394	1,075,205.63	395.310000	5,325,616.32	4,250,410.69	0.45
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01		31,720.000	Local	32.911635	1,043,957.05	124.210000	3,939,941.20	2,895,984.15	0.33
				Base	32.911635	1,043,957.05	124.210000	3,939,941.20	2,895,984.15	0.33
257651109	DONALDSON CO INC COMMON STOCK USD5.0		61,104.000	Local	30.110995	1,839,902.22	60.010000	3,666,851.04	1,826,948.82	0.31
				Base	30.110995	1,839,902.22	60.010000	3,666,851.04	1,826,948.82	0.31
25960P109	DOUGLAS EMMETT INC REIT USD.01		79,817.000	Local	31.898709	2,546,059.25	32.680000	2,608,419.56	62,360.31	0.22
				Base	31.898709	2,546,059.25	32.680000	2,608,419.56	62,360.31	0.22

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# Holdings

ST OF AZ POOL 203 MID CAP  
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STATE STREET

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267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		14,913.000	Local 77.749514	1,159,478.50	79.420000	1,184,390.46	24,911.96	0.10
			Base 77.749514	1,159,478.50	79.420000	1,184,390.46	24,911.96	0.10
26884L109	EQT CORP COMMON STOCK							
		135,045.000	Local 17.143218	2,315,105.83	19.910000	2,688,745.95	373,640.12	0.23
			Base 17.143218	2,315,105.83	19.910000	2,688,745.95	373,640.12	0.23
26884U109	EPR PROPERTIES REIT USD.01							
		36,160.000	Local 55.237426	1,997,385.33	50.210000	1,815,593.60	-181,791.73	0.15
			Base 55.237426	1,997,385.33	50.210000	1,815,593.60	-181,791.73	0.15
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		20,503.000	Local 70.759633	1,450,784.76	148.360000	3,041,825.08	1,591,040.32	0.26
			Base 70.759633	1,450,784.76	148.360000	3,041,825.08	1,591,040.32	0.26
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		68,637.000	Local 26.154438	1,795,162.15	79.480000	5,455,268.76	3,660,106.61	0.46
			Base 26.154438	1,795,162.15	79.480000	5,455,268.76	3,660,106.61	0.46
277276101	EASTGROUP PROPERTIES INC REIT							
		19,411.000	Local 118.002443	2,290,545.43	197.780000	3,839,107.58	1,548,562.15	0.32
			Base 118.002443	2,290,545.43	197.780000	3,839,107.58	1,548,562.15	0.32
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		26,381.000	Local 53.517233	1,411,838.13	121.490000	3,205,027.69	1,793,189.56	0.27
			Base 53.517233	1,411,838.13	121.490000	3,205,027.69	1,793,189.56	0.27
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		22,070.000	Local 103.888075	2,292,809.81	47.670000	1,052,076.90	-1,240,732.91	0.09
			Base 103.888075	2,292,809.81	47.670000	1,052,076.90	-1,240,732.91	0.09
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		48,195.000	Local 46.779850	2,254,554.89	63.560000	3,063,274.20	808,719.31	0.26
			Base 46.779850	2,254,554.89	63.560000	3,063,274.20	808,719.31	0.26
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		28,118.000	Local 29.595472	832,165.47	36.470000	1,025,463.46	193,297.99	0.09
			Base 29.595472	832,165.47	36.470000	1,025,463.46	193,297.99	0.09

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ST OF AZ POOL 203 MID CAP  
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29275Y102	ENERSYS COMMON STOCK USD.01								
	20,722.000	Local	66.516863	1,378,362.43	80.040000	1,658,588.88	280,226.45	0.14	
		Base	66.516863	1,378,362.43	80.040000	1,658,588.88	280,226.45	0.14	
29404K106	ENVESTNET INC COMMON STOCK								
	26,320.000	Local	79.646800	2,096,303.78	83.500000	2,197,720.00	101,416.22	0.19	
		Base	79.646800	2,096,303.78	83.500000	2,197,720.00	101,416.22	0.19	
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01								
	77,756.000	Local	43.683600	3,396,662.00	39.100000	3,040,259.60	-356,402.40	0.26	
		Base	43.683600	3,396,662.00	39.100000	3,040,259.60	-356,402.40	0.26	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
	196,845.000	Local	14.206831	2,796,543.74	10.310000	2,029,471.95	-767,071.79	0.17	
		Base	14.206831	2,796,543.74	10.310000	2,029,471.95	-767,071.79	0.17	
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	108,084.000	Local	25.668274	2,774,329.77	47.070000	5,087,513.88	2,313,184.11	0.43	
		Base	25.668274	2,774,329.77	47.070000	5,087,513.88	2,313,184.11	0.43	
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	19,815.000	Local	80.271314	1,590,576.09	151.840000	3,008,709.60	1,418,133.51	0.25	
		Base	80.271314	1,590,576.09	151.840000	3,008,709.60	1,418,133.51	0.25	
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	151,563.000	Local	20.996861	3,182,347.31	21.510000	3,260,120.13	77,772.82	0.27	
		Base	20.996861	3,182,347.31	21.510000	3,260,120.13	77,772.82	0.27	
302520101	FNB CORP COMMON STOCK USD.01								
	154,343.000	Local	12.167905	1,878,030.92	11.650000	1,798,095.95	-79,934.97	0.15	
		Base	12.167905	1,878,030.92	11.650000	1,798,095.95	-79,934.97	0.15	
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	16,558.000	Local	110.317115	1,826,630.79	143.920000	2,383,027.36	556,396.57	0.20	
		Base	110.317115	1,826,630.79	143.920000	2,383,027.36	556,396.57	0.20	
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
	18,307.000	Local	106.311917	1,946,252.26	443.890000	8,126,294.23	6,180,041.97	0.68	
		Base	106.311917	1,946,252.26	443.890000	8,126,294.23	6,180,041.97	0.68	

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ST OF AZ POOL 203 MID CAP

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303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		13,918.000	Local 88.002401	1,224,817.42	398.200000	5,542,147.60	4,317,330.18	0.47
			Base 88.002401	1,224,817.42	398.200000	5,542,147.60	4,317,330.18	0.47
314211103	FEDERATED HERMES INC COMMON STOCK							
		45,298.000	Local 22.762795	1,031,109.10	33.310000	1,508,876.38	477,767.28	0.13
			Base 22.762795	1,031,109.10	33.310000	1,508,876.38	477,767.28	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		53,074.000	Local 24.182656	1,283,470.26	73.140000	3,881,832.36	2,598,362.10	0.33
			Base 24.182656	1,283,470.26	73.140000	3,881,832.36	2,598,362.10	0.33
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		68,814.000	Local 27.636195	1,901,757.09	50.720000	3,490,246.08	1,588,488.99	0.29
			Base 27.636195	1,901,757.09	50.720000	3,490,246.08	1,588,488.99	0.29
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
		266,845.000	Local 11.588318	3,092,284.77	16.970000	4,528,359.65	1,436,074.88	0.38
			Base 11.588318	3,092,284.77	16.970000	4,528,359.65	1,436,074.88	0.38
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		62,485.000	Local 26.231455	1,639,072.49	58.230000	3,638,501.55	1,999,429.06	0.31
			Base 26.231455	1,639,072.49	58.230000	3,638,501.55	1,999,429.06	0.31
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		41,198.000	Local 39.456422	1,625,525.69	119.590000	4,926,868.82	3,301,343.13	0.42
			Base 39.456422	1,625,525.69	119.590000	4,926,868.82	3,301,343.13	0.42
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
		19,842.000	Local 88.859409	1,763,148.39	88.470000	1,755,421.74	-7,726.65	0.15
			Base 88.859409	1,763,148.39	88.470000	1,755,421.74	-7,726.65	0.15
33829M101	FIVE BELOW COMMON STOCK USD.01							
		27,082.000	Local 80.127250	2,170,006.19	197.300000	5,343,278.60	3,173,272.41	0.45
			Base 80.127250	2,170,006.19	197.300000	5,343,278.60	3,173,272.41	0.45
343412102	FLUOR CORP COMMON STOCK USD.01							
		60,837.000	Local 28.550851	1,736,948.12	19.440000	1,182,671.28	-554,276.84	0.10
			Base 28.550851	1,736,948.12	19.440000	1,182,671.28	-554,276.84	0.10

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# Holdings

ST OF AZ POOL 203 MID CAP  
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STATE STREET

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
343498101	FLOWERS FOODS INC COMMON STOCK USD.01		95,264.000	Local	15.296771	1,457,231.58	24.750000	2,357,784.00	900,552.42	0.20
				Base	15.296771	1,457,231.58	24.750000	2,357,784.00	900,552.42	0.20
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25		63,040.000	Local	40.136200	2,530,186.05	33.620000	2,119,404.80	-410,781.25	0.18
				Base	40.136200	2,530,186.05	33.620000	2,119,404.80	-410,781.25	0.18
344849104	FOOT LOCKER INC COMMON STOCK USD.01		49,949.000	Local	36.243064	1,810,304.80	47.670000	2,381,068.83	570,764.03	0.20
				Base	36.243064	1,810,304.80	47.670000	2,381,068.83	570,764.03	0.20
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001		20,307.000	Local	75.892500	1,541,149.00	160.950000	3,268,411.65	1,727,262.65	0.28
				Base	75.892500	1,541,149.00	160.950000	3,268,411.65	1,727,262.65	0.28
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5		78,545.000	Local	10.835950	851,109.72	16.100000	1,264,574.50	413,464.78	0.11
				Base	10.835950	851,109.72	16.100000	1,264,574.50	413,464.78	0.11
361448103	GATX CORP COMMON STOCK USD.625		17,120.000	Local	38.529946	659,632.68	94.850000	1,623,832.00	964,199.32	0.14
				Base	38.529946	659,632.68	94.850000	1,623,832.00	964,199.32	0.14
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01		49,168.000	Local	27.271546	1,340,887.39	88.800000	4,366,118.40	3,025,231.01	0.37
				Base	27.271546	1,340,887.39	88.800000	4,366,118.40	3,025,231.01	0.37
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001		8,000.000	Local	151.387500	1,211,100.00	183.510000	1,468,080.00	256,980.00	0.12
				Base	151.387500	1,211,100.00	183.510000	1,468,080.00	256,980.00	0.12
371901109	GENTEX CORP COMMON STOCK USD.06		116,919.000	Local	12.836997	1,500,888.88	35.390000	4,137,763.41	2,636,874.53	0.35
				Base	12.836997	1,500,888.88	35.390000	4,137,763.41	2,636,874.53	0.35
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01		46,190.000	Local	34.104847	1,575,302.87	55.290000	2,553,845.10	978,542.23	0.22
				Base	34.104847	1,575,302.87	55.290000	2,553,845.10	978,542.23	0.22

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# Holdings

ST OF AZ POOL 203 MID CAP

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379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001		37,530.000	Local	30.306633	1,137,407.95	77.170000	2,896,190.10	1,758,782.15	0.24
				Base	30.306633	1,137,407.95	77.170000	2,896,190.10	1,758,782.15	0.24
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK		134,954.000	Local	17.802116	2,402,466.83	19.120000	2,580,320.48	177,853.65	0.22
				Base	17.802116	2,402,466.83	19.120000	2,580,320.48	177,853.65	0.22
384109104	GRACO INC COMMON STOCK USD1.0		81,988.000	Local	19.546629	1,602,589.04	75.180000	6,163,857.84	4,561,268.80	0.52
				Base	19.546629	1,602,589.04	75.180000	6,163,857.84	4,561,268.80	0.52
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		1,946.000	Local	443.139558	862,349.58	585.850000	1,140,064.10	277,714.52	0.10
				Base	443.139558	862,349.58	585.850000	1,140,064.10	277,714.52	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01		22,434.000	Local	93.492498	2,097,410.69	79.700000	1,787,989.80	-309,420.89	0.15
				Base	93.492498	2,097,410.69	79.700000	1,787,989.80	-309,420.89	0.15
397624107	GREIF INC CL A COMMON STOCK		12,829.000	Local	49.217793	631,415.06	64.680000	829,779.72	198,364.66	0.07
				Base	49.217793	631,415.06	64.680000	829,779.72	198,364.66	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001		42,133.000	Local	38.571068	1,625,114.81	22.190000	934,931.27	-690,183.54	0.08
				Base	38.571068	1,625,114.81	22.190000	934,931.27	-690,183.54	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01		24,680.000	Local	95.430380	2,355,221.77	68.710000	1,695,762.80	-659,458.97	0.14
				Base	95.430380	2,355,221.77	68.710000	1,695,762.80	-659,458.97	0.14
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01		39,557.000	Local	25.375321	1,003,771.58	44.870000	1,774,922.59	771,151.01	0.15
				Base	25.375321	1,003,771.58	44.870000	1,774,922.59	771,151.01	0.15
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001		64,730.000	Local	43.045645	2,786,344.58	38.070000	2,464,271.10	-322,073.48	0.21
				Base	43.045645	2,786,344.58	38.070000	2,464,271.10	-322,073.48	0.21

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ST OF AZ POOL 203 MID CAP  
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410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		41,962.000	Local 32.222687	1,352,128.38	49.480000	2,076,279.76	724,151.38		0.17
			Base 32.222687	1,352,128.38	49.480000	2,076,279.76	724,151.38		0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		17,356.000	Local 60.438346	1,048,967.93	126.000000	2,186,856.00	1,137,888.07		0.18
			Base 60.438346	1,048,967.93	126.000000	2,186,856.00	1,137,888.07		0.18
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		74,333.000	Local 23.448400	1,742,989.92	36.490000	2,712,411.17	969,421.25		0.23
			Base 23.448400	1,742,989.92	36.490000	2,712,411.17	969,421.25		0.23
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		52,828.000	Local 28.017720	1,480,120.12	40.560000	2,142,703.68	662,583.56		0.18
			Base 28.017720	1,480,120.12	40.560000	2,142,703.68	662,583.56		0.18
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		37,136.000	Local 46.808787	1,738,291.11	19.190000	712,639.84	-1,025,651.27		0.06
			Base 46.808787	1,738,291.11	19.190000	712,639.84	-1,025,651.27		0.06
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		68,488.000	Local 30.563314	2,093,220.23	33.060000	2,264,213.28	170,993.05		0.19
			Base 30.563314	2,093,220.23	33.060000	2,264,213.28	170,993.05		0.19
42226A107	HEALTHY EQUITY INC COMMON STOCK USD.0001								
		40,329.000	Local 82.541392	3,328,811.80	66.180000	2,668,973.22	-659,838.58		0.22
			Base 82.541392	3,328,811.80	66.180000	2,668,973.22	-659,838.58		0.22
428291108	HEXCEL CORP COMMON STOCK USD.01								
		40,522.000	Local 42.077100	1,705,048.25	56.740000	2,299,218.28	594,170.03		0.19
			Base 42.077100	1,705,048.25	56.740000	2,299,218.28	594,170.03		0.19
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		50,325.000	Local 35.062606	1,764,525.66	44.840000	2,256,573.00	492,047.34		0.19
			Base 35.062606	1,764,525.66	44.840000	2,256,573.00	492,047.34		0.19
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		32,151.000	Local 52.763392	1,696,395.83	154.900000	4,980,189.90	3,283,794.07		0.42
			Base 52.763392	1,696,395.83	154.900000	4,980,189.90	3,283,794.07		0.42

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Books Closed

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01	72,298.000	Local 33.801400	2,443,773.62	33.800000	2,443,672.40	-101.22	0.21
			Base 33.801400	2,443,773.62	33.800000	2,443,672.40	-101.22	0.21
436893200	HOME BANCSHARES INC COMMON STOCK USD.01	73,345.000	Local 21.617915	1,585,566.01	23.760000	1,742,677.20	157,111.19	0.15
			Base 21.617915	1,585,566.01	23.760000	1,742,677.20	157,111.19	0.15
443510607	HUBBELL INC COMMON STOCK USD.01	26,282.000	Local 72.915681	1,916,369.94	199.370000	5,239,842.34	3,323,472.40	0.44
			Base 72.915681	1,916,369.94	199.370000	5,239,842.34	3,323,472.40	0.44
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	73,030.000	Local 23.798500	1,738,004.46	25.750000	1,880,522.50	142,518.04	0.16
			Base 23.798500	1,738,004.46	25.750000	1,880,522.50	142,518.04	0.16
449253103	IAA INC COMMON STOCK USD.01	65,207.000	Local 52.128012	3,399,111.30	59.650000	3,889,597.55	490,486.25	0.33
			Base 52.128012	3,399,111.30	59.650000	3,889,597.55	490,486.25	0.33
44930G107	ICU MEDICAL INC COMMON STOCK USD.1	9,553.000	Local 232.139590	2,217,629.50	234.130000	2,236,643.89	19,014.39	0.19
			Base 232.139590	2,217,629.50	234.130000	2,236,643.89	19,014.39	0.19
45073V108	ITT INC COMMON STOCK USD1.0	41,645.000	Local 28.360114	1,181,056.96	94.070000	3,917,545.15	2,736,488.19	0.33
			Base 28.360114	1,181,056.96	94.070000	3,917,545.15	2,736,488.19	0.33
451107106	IDACORP INC COMMON STOCK	24,443.000	Local 50.433111	1,232,736.52	104.320000	2,549,893.76	1,317,157.24	0.21
			Base 50.433111	1,232,736.52	104.320000	2,549,893.76	1,317,157.24	0.21
45688C107	INGEVITY CORP COMMON STOCK USD.01	19,367.000	Local 94.532646	1,830,813.76	77.910000	1,508,882.97	-321,930.79	0.13
			Base 94.532646	1,830,813.76	77.910000	1,508,882.97	-321,930.79	0.13
457187102	INGREDION INC COMMON STOCK USD.01	32,356.000	Local 53.377220	1,727,073.32	95.230000	3,081,261.88	1,354,188.56	0.26
			Base 53.377220	1,727,073.32	95.230000	3,081,261.88	1,354,188.56	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	17,389.000	Local	91.604918	1,592,917.92	125.000000	2,173,625.00	580,707.08	0.18	
		Base	91.604918	1,592,917.92	125.000000	2,173,625.00	580,707.08	0.18	
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
	34,358.000	Local	60.329689	2,072,807.45	66.460000	2,283,432.68	210,625.23	0.19	
		Base	60.329689	2,072,807.45	66.460000	2,283,432.68	210,625.23	0.19	
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	39,102.000	Local	56.510837	2,209,686.76	70.850000	2,770,376.70	560,689.94	0.23	
		Base	56.510837	2,209,686.76	70.850000	2,770,376.70	560,689.94	0.23	
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
	26,966.000	Local	22.794511	614,676.79	42.400000	1,143,358.40	528,681.61	0.10	
		Base	22.794511	614,676.79	42.400000	1,143,358.40	528,681.61	0.10	
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
	56,862.000	Local	40.919400	2,326,758.92	40.550000	2,305,754.10	-21,004.82	0.19	
		Base	40.919400	2,326,758.92	40.550000	2,305,754.10	-21,004.82	0.19	
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF								
	22,105.000	Local	145.423569	3,214,587.99	278.650000	6,159,558.25	2,944,970.26	0.52	
		Base	145.423569	3,214,587.99	278.650000	6,159,558.25	2,944,970.26	0.52	
46590V100	JBG SMITH PROPERTIES REIT USD.01								
	53,422.000	Local	36.256615	1,936,900.90	28.860000	1,541,758.92	-395,141.98	0.13	
		Base	36.256615	1,936,900.90	28.860000	1,541,758.92	-395,141.98	0.13	
466313103	JABIL INC COMMON STOCK USD.001								
	64,720.000	Local	22.747048	1,472,188.97	59.960000	3,880,611.20	2,408,422.23	0.33	
		Base	22.747048	1,472,188.97	59.960000	3,880,611.20	2,408,422.23	0.33	
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
	10,751.000	Local	83.844464	901,411.83	98.950000	1,063,811.45	162,399.62	0.09	
		Base	83.844464	901,411.83	98.950000	1,063,811.45	162,399.62	0.09	
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
	96,689.000	Local	17.826216	1,723,598.96	43.000000	4,157,627.00	2,434,028.04	0.35	
		Base	17.826216	1,723,598.96	43.000000	4,157,627.00	2,434,028.04	0.35	

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	153,224.000	Local	12.350791	1,892,437.54	14.030000	2,149,732.72	257,295.18	0.18
			Base	12.350791	1,892,437.54	14.030000	2,149,732.72	257,295.18	0.18
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01	24,820.000	Local	96.033035	2,383,539.94	258.230000	6,409,268.60	4,025,728.66	0.54
			Base	96.033035	2,383,539.94	258.230000	6,409,268.60	4,025,728.66	0.54
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01	20,526.000	Local	68.569310	1,407,453.66	128.270000	2,632,870.02	1,225,416.36	0.22
			Base	68.569310	1,407,453.66	128.270000	2,632,870.02	1,225,416.36	0.22
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR	152,199.000	Local	16.878940	2,568,957.75	14.290000	2,174,923.71	-394,034.04	0.18
			Base	16.878940	2,568,957.75	14.290000	2,174,923.71	-394,034.04	0.18
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01	60,338.000	Local	22.697427	1,369,517.38	14.670000	885,158.46	-484,358.92	0.07
			Base	22.697427	1,369,517.38	14.670000	885,158.46	-484,358.92	0.07
48242W106	KBR INC COMMON STOCK USD.001	68,359.000	Local	25.312971	1,730,369.38	42.440000	2,901,155.96	1,170,786.58	0.24
			Base	25.312971	1,730,369.38	42.440000	2,901,155.96	1,170,786.58	0.24
48666K109	KB HOME COMMON STOCK USD1.0	42,967.000	Local	16.403944	704,828.28	40.150000	1,725,125.05	1,020,296.77	0.15
			Base	16.403944	704,828.28	40.150000	1,725,125.05	1,020,296.77	0.15
488401100	KEMPER CORP COMMON STOCK USD.1	29,353.000	Local	44.840849	1,316,213.44	63.480000	1,863,328.44	547,115.00	0.16
			Base	44.840849	1,316,213.44	63.480000	1,863,328.44	547,115.00	0.16
489170100	KENNAMETAL INC COMMON STOCK USD1.25	40,431.000	Local	29.334936	1,186,040.78	39.750000	1,607,132.25	421,091.47	0.14
			Base	29.334936	1,186,040.78	39.750000	1,607,132.25	421,091.47	0.14
49427F108	KILROY REALTY CORP REIT USD.01	51,250.000	Local	60.613825	3,106,458.52	67.380000	3,453,225.00	346,766.48	0.29
			Base	60.613825	3,106,458.52	67.380000	3,453,225.00	346,766.48	0.29

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		10,371.000	Local 200.137500	2,075,626.01	187.150000	1,940,932.65	-134,693.36	0.16
			Base 200.137500	2,075,626.01	187.150000	1,940,932.65	-134,693.36	0.16
497266106	KIRBY CORP COMMON STOCK USD.1							
		29,106.000	Local 54.182049	1,577,022.72	52.410000	1,525,445.46	-51,577.26	0.13
			Base 54.182049	1,577,022.72	52.410000	1,525,445.46	-51,577.26	0.13
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
		59,234.000	Local 37.785433	2,238,182.33	56.690000	3,357,975.46	1,119,793.13	0.28
			Base 37.785433	2,238,182.33	56.690000	3,357,975.46	1,119,793.13	0.28
500255104	KOHL'S CORP COMMON STOCK USD.01							
		75,519.000	Local 19.489400	1,471,820.00	48.530000	3,664,937.07	2,193,117.07	0.31
			Base 19.489400	1,471,820.00	48.530000	3,664,937.07	2,193,117.07	0.31
50187A107	LHC GROUP INC COMMON STOCK USD.01							
		15,315.000	Local 126.382667	1,935,550.54	134.590000	2,061,245.85	125,695.31	0.17
			Base 126.382667	1,935,550.54	134.590000	2,061,245.85	125,695.31	0.17
512816109	LAMAR ADVERTISING CO A REIT USD.001							
		41,930.000	Local 44.096622	1,848,971.34	113.200000	4,746,476.00	2,897,504.66	0.40
			Base 44.096622	1,848,971.34	113.200000	4,746,476.00	2,897,504.66	0.40
513847103	LANCASTER COLONY CORP COMMON STOCK							
		9,471.000	Local 78.775734	746,084.98	170.000000	1,610,070.00	863,985.02	0.14
			Base 78.775734	746,084.98	170.000000	1,610,070.00	863,985.02	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		18,577.000	Local 56.011061	1,040,517.48	175.810000	3,266,022.37	2,225,504.89	0.28
			Base 56.011061	1,040,517.48	175.810000	3,266,022.37	2,225,504.89	0.28
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		66,040.000	Local 57.418200	3,791,897.93	69.440000	4,585,817.60	793,919.67	0.39
			Base 57.418200	3,791,897.93	69.440000	4,585,817.60	793,919.67	0.39
521865204	LEAR CORP COMMON STOCK USD.01							
		26,474.000	Local 131.880707	3,491,409.83	171.850000	4,549,556.90	1,058,147.07	0.38
			Base 131.880707	3,491,409.83	171.850000	4,549,556.90	1,058,147.07	0.38

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52603B107	LENDINGTREE INC COMMON STOCK USD.01	5,339.000	Local 313.807988	1,675,420.85	161.390000	861,661.21	-813,759.64	0.07	
			Base 313.807988	1,675,420.85	161.390000	861,661.21	-813,759.64	0.07	
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	16,618.000	Local 83.140185	1,381,623.60	299.280000	4,973,435.04	3,591,811.44	0.42	
			Base 83.140185	1,381,623.60	299.280000	4,973,435.04	3,591,811.44	0.42	
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001	8,075.000	Local 151.592842	1,224,112.20	145.940000	1,178,465.50	-45,646.70	0.10	
			Base 151.592842	1,224,112.20	145.940000	1,178,465.50	-45,646.70	0.10	
53223X107	LIFE STORAGE INC REIT USD.01	37,182.000	Local 68.940202	2,563,334.60	133.810000	4,975,323.42	2,411,988.82	0.42	
			Base 68.940202	2,563,334.60	133.810000	4,975,323.42	2,411,988.82	0.42	
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	28,795.000	Local 44.614414	1,284,672.05	142.400000	4,100,408.00	2,815,735.95	0.35	
			Base 44.614414	1,284,672.05	142.400000	4,100,408.00	2,815,735.95	0.35	
536797103	LITHIA MOTORS INC COMMON STOCK	2,145.000	Local 305.968168	656,301.72	319.220000	684,726.90	28,425.18	0.06	
			Base 305.968168	656,301.72	319.220000	684,726.90	28,425.18	0.06	
537008104	LITTELFUSE INC COMMON STOCK USD.01	11,901.000	Local 155.428093	1,849,749.74	294.550000	3,505,439.55	1,655,689.81	0.30	
			Base 155.428093	1,849,749.74	294.550000	3,505,439.55	1,655,689.81	0.30	
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1	33,093.000	Local 21.732572	719,196.00	53.510000	1,770,806.43	1,051,610.43	0.15	
			Base 21.732572	719,196.00	53.510000	1,770,806.43	1,051,610.43	0.15	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	49,461.000	Local 12.244724	605,636.31	58.930000	2,914,736.73	2,309,100.42	0.25	
			Base 12.244724	605,636.31	58.930000	2,914,736.73	2,309,100.42	0.25	
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	36,734.000	Local 59.317131	2,178,955.48	82.580000	3,033,493.72	854,538.24	0.26	
			Base 59.317131	2,178,955.48	82.580000	3,033,493.72	854,538.24	0.26	

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ST OF AZ POOL 203 MID CAP  
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552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
	97,304.000	Local	21.511645	2,093,169.13	30.730000	2,990,151.92	896,982.79	0.25	
		Base	21.511645	2,093,169.13	30.730000	2,990,151.92	896,982.79	0.25	
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	164,103.000	Local	12.567500	2,062,364.46	16.160000	2,651,904.48	589,540.02	0.22	
		Base	12.567500	2,062,364.46	16.160000	2,651,904.48	589,540.02	0.22	
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
	26,828.000	Local	102.750880	2,756,600.60	150.050000	4,025,541.40	1,268,940.80	0.34	
		Base	102.750880	2,756,600.60	150.050000	4,025,541.40	1,268,940.80	0.34	
553498106	MSA SAFETY INC COMMON STOCK								
	17,629.000	Local	51.915893	915,225.28	153.030000	2,697,765.87	1,782,540.59	0.23	
		Base	51.915893	915,225.28	153.030000	2,697,765.87	1,782,540.59	0.23	
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
	22,751.000	Local	64.404045	1,465,256.43	84.070000	1,912,676.57	447,420.14	0.16	
		Base	64.404045	1,465,256.43	84.070000	1,912,676.57	447,420.14	0.16	
554382101	MACERICH CO/THE REIT USD.01								
	84,281.000	Local	21.809783	1,838,150.29	18.090000	1,524,643.29	-313,507.00	0.13	
		Base	21.809783	1,838,150.29	18.090000	1,524,643.29	-313,507.00	0.13	
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	30,791.000	Local	59.027531	1,817,516.71	181.540000	5,589,798.14	3,772,281.43	0.47	
		Base	59.027531	1,817,516.71	181.540000	5,589,798.14	3,772,281.43	0.47	
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
	26,379.000	Local	54.360230	1,433,968.52	96.650000	2,549,530.35	1,115,561.83	0.21	
		Base	54.360230	1,433,968.52	96.650000	2,549,530.35	1,115,561.83	0.21	
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
	20,637.000	Local	112.509967	2,321,868.18	157.220000	3,244,549.14	922,680.96	0.27	
		Base	112.509967	2,321,868.18	157.220000	3,244,549.14	922,680.96	0.27	
574795100	MASIMO CORP COMMON STOCK USD.001								
	24,511.000	Local	109.506829	2,684,121.88	283.540000	6,949,848.94	4,265,727.06	0.59	
		Base	109.506829	2,684,121.88	283.540000	6,949,848.94	4,265,727.06	0.59	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
576323109	MASTEC INC COMMON STOCK USD.1								
	27,314.000	Local	44.915528	1,226,822.74	89.130000	2,434,496.82	1,207,674.08	0.21	
		Base	44.915528	1,226,822.74	89.130000	2,434,496.82	1,207,674.08	0.21	
577081102	MATTEL INC COMMON STOCK USD1.0								
	168,764.000	Local	10.702945	1,806,271.78	21.810000	3,680,742.84	1,874,471.06	0.31	
		Base	10.702945	1,806,271.78	21.810000	3,680,742.84	1,874,471.06	0.31	
577933104	MAXIMUS INC COMMON STOCK								
	29,730.000	Local	63.441395	1,886,112.68	84.570000	2,514,266.10	628,153.42	0.21	
		Base	63.441395	1,886,112.68	84.570000	2,514,266.10	628,153.42	0.21	
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	284,608.000	Local	16.406245	4,669,348.45	21.330000	6,070,688.64	1,401,340.19	0.51	
		Base	16.406245	4,669,348.45	21.330000	6,070,688.64	1,401,340.19	0.51	
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
	13,392.000	Local	109.845100	1,471,045.58	226.550000	3,033,957.60	1,562,912.02	0.26	
		Base	109.845100	1,471,045.58	226.550000	3,033,957.60	1,562,912.02	0.26	
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
	27,193.000	Local	73.358259	1,994,831.14	51.540000	1,401,527.22	-593,303.92	0.12	
		Base	73.358259	1,994,831.14	51.540000	1,401,527.22	-593,303.92	0.12	
589400100	MERCURY GENERAL CORP COMMON STOCK								
	12,863.000	Local	43.610083	560,956.50	54.490000	700,904.87	139,948.37	0.06	
		Base	43.610083	560,956.50	54.490000	700,904.87	139,948.37	0.06	
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
	26,907.000	Local	76.727200	2,064,498.77	182.440000	4,908,913.08	2,844,414.31	0.41	
		Base	76.727200	2,064,498.77	182.440000	4,908,913.08	2,844,414.31	0.41	
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
	35,687.000	Local	27.241803	972,178.23	38.920000	1,388,938.04	416,759.81	0.12	
		Base	27.241803	972,178.23	38.920000	1,388,938.04	416,759.81	0.12	
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
	16,311.000	Local	34.304284	559,537.18	70.940000	1,157,102.34	597,565.16	0.10	
		Base	34.304284	559,537.18	70.940000	1,157,102.34	597,565.16	0.10	

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ST OF AZ POOL 203 MID CAP

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		28,242.000	Local 95.661754	2,701,679.27	295.720000	8,351,724.24	5,650,044.97	0.70
			Base 95.661754	2,701,679.27	295.720000	8,351,724.24	5,650,044.97	0.70
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		70,220.000	Local 24.628879	1,729,439.89	27.830000	1,954,222.60	224,782.71	0.16
			Base 24.628879	1,729,439.89	27.830000	1,954,222.60	224,782.71	0.16
626755102	MURPHY USA INC COMMON STOCK							
		12,109.000	Local 50.632429	613,108.08	162.950000	1,973,161.55	1,360,053.47	0.17
			Base 50.632429	613,108.08	162.950000	1,973,161.55	1,360,053.47	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		63,321.000	Local 19.282231	1,220,970.16	39.540000	2,503,712.34	1,282,742.18	0.21
			Base 19.282231	1,220,970.16	39.540000	2,503,712.34	1,282,742.18	0.21
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		44,094.000	Local 44.313113	1,953,942.42	57.430000	2,532,318.42	578,376.00	0.21
			Base 44.313113	1,953,942.42	57.430000	2,532,318.42	578,376.00	0.21
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
		63,679.000	Local 29.364036	1,869,872.42	42.470000	2,704,447.13	834,574.71	0.23
			Base 29.364036	1,869,872.42	42.470000	2,704,447.13	834,574.71	0.23
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
		84,916.000	Local 35.000000	2,972,060.02	45.360000	3,851,789.76	879,729.74	0.32
			Base 35.000000	2,972,060.02	45.360000	3,851,789.76	879,729.74	0.32
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		33,363.000	Local 44.799562	1,494,647.79	62.460000	2,083,852.98	589,205.19	0.18
			Base 44.799562	1,494,647.79	62.460000	2,083,852.98	589,205.19	0.18
63938C108	NAVIENT CORP COMMON STOCK USD.01							
		86,863.000	Local 12.067143	1,048,188.28	19.700000	1,711,201.10	663,012.82	0.14
			Base 12.067143	1,048,188.28	19.700000	1,711,201.10	663,012.82	0.14
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
		88,272.000	Local 17.393998	1,535,403.00	15.160000	1,338,203.52	-197,199.48	0.11
			Base 17.393998	1,535,403.00	15.160000	1,338,203.52	-197,199.48	0.11

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640491106	NEOGEN CORP COMMON STOCK USD.16								
		51,930.000	Local 34.626930	1,798,176.46	42.310000	2,197,158.30	398,981.84		0.19
			Base 34.626930	1,798,176.46	42.310000	2,197,158.30	398,981.84		0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		35,669.000	Local 34.418636	1,227,678.31	27.060000	965,203.14	-262,475.17		0.08
			Base 34.418636	1,227,678.31	27.060000	965,203.14	-262,475.17		0.08
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		45,726.000	Local 95.320600	4,358,629.75	105.410000	4,819,977.66	461,347.91		0.41
			Base 95.320600	4,358,629.75	105.410000	4,819,977.66	461,347.91		0.41
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		46,547.000	Local 35.318042	1,643,948.88	37.810000	1,759,942.07	115,993.19		0.15
			Base 35.318042	1,643,948.88	37.810000	1,759,942.07	115,993.19		0.15
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		224,918.000	Local 14.891284	3,349,317.73	12.430000	2,795,730.74	-553,586.99		0.24
			Base 14.891284	3,349,317.73	12.430000	2,795,730.74	-553,586.99		0.24
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		70,274.000	Local 16.301047	1,145,539.76	54.590000	3,836,257.66	2,690,717.90		0.32
			Base 16.301047	1,145,539.76	54.590000	3,836,257.66	2,690,717.90		0.32
651587107	NEWMARKET CORP COMMON STOCK								
		3,567.000	Local 209.387516	746,885.27	340.010000	1,212,815.67	465,930.40		0.10
			Base 209.387516	746,885.27	340.010000	1,212,815.67	465,930.40		0.10
655663102	NORDSON CORP COMMON STOCK								
		26,142.000	Local 69.760895	1,823,689.32	254.210000	6,645,557.82	4,821,868.50		0.56
			Base 69.760895	1,823,689.32	254.210000	6,645,557.82	4,821,868.50		0.56
655664100	NORDSTROM INC COMMON STOCK								
		52,678.000	Local 16.044900	845,213.24	28.730000	1,513,438.94	668,225.70		0.13
			Base 16.044900	845,213.24	28.730000	1,513,438.94	668,225.70		0.13
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		24,508.000	Local 61.026947	1,495,648.42	56.860000	1,393,524.88	-102,123.54		0.12
			Base 61.026947	1,495,648.42	56.860000	1,393,524.88	-102,123.54		0.12

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# Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
	24,248.000	Local	51.071803	1,238,389.07	40.150000	973,557.20	-264,831.87	0.08	
		Base	51.071803	1,238,389.07	40.150000	973,557.20	-264,831.87	0.08	
670704105	NUVASIVE INC COMMON STOCK USD.001								
	25,004.000	Local	66.462339	1,661,824.32	53.360000	1,334,213.44	-327,610.88	0.11	
		Base	66.462339	1,661,824.32	53.360000	1,334,213.44	-327,610.88	0.11	
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
	96,838.000	Local	23.521874	2,277,811.25	34.070000	3,299,270.66	1,021,459.41	0.28	
		Base	23.521874	2,277,811.25	34.070000	3,299,270.66	1,021,459.41	0.28	
67098H104	O I GLASS INC COMMON STOCK								
	74,442.000	Local	14.254322	1,061,120.21	13.050000	971,468.10	-89,652.11	0.08	
		Base	14.254322	1,061,120.21	13.050000	971,468.10	-89,652.11	0.08	
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
	137,176.000	Local	16.337291	2,241,084.28	25.830000	3,543,256.08	1,302,171.80	0.30	
		Base	16.337291	2,241,084.28	25.830000	3,543,256.08	1,302,171.80	0.30	
680665205	OLIN CORP COMMON STOCK USD1.0								
	69,267.000	Local	18.187742	1,259,810.35	56.980000	3,946,833.66	2,687,023.31	0.33	
		Base	18.187742	1,259,810.35	56.980000	3,946,833.66	2,687,023.31	0.33	
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
	27,494.000	Local	70.213093	1,930,438.77	67.660000	1,860,244.04	-70,194.73	0.16	
		Base	70.213093	1,930,438.77	67.660000	1,860,244.04	-70,194.73	0.16	
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
	113,857.000	Local	30.132425	3,430,787.46	29.360000	3,342,841.52	-87,945.94	0.28	
		Base	30.132425	3,430,787.46	29.360000	3,342,841.52	-87,945.94	0.28	
68235P108	ONE GAS INC COMMON STOCK								
	25,755.000	Local	45.547218	1,173,068.60	67.300000	1,733,311.50	560,242.90	0.15	
		Base	45.547218	1,173,068.60	67.300000	1,733,311.50	560,242.90	0.15	
688239201	OSHKOSH CORP COMMON STOCK USD.01								
	33,162.000	Local	42.165811	1,398,302.62	107.000000	3,548,334.00	2,150,031.38	0.30	
		Base	42.165811	1,398,302.62	107.000000	3,548,334.00	2,150,031.38	0.30	

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ST OF AZ POOL 203 MID CAP  
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690742101	OWENS CORNING COMMON STOCK USD.001		50,579.000	Local 58.674107	2,967,677.64	93.410000	4,724,584.39	1,756,906.75	0.40
				Base 58.674107	2,967,677.64	93.410000	4,724,584.39	1,756,906.75	0.40
69349H107	PNM RESOURCES INC COMMON STOCK		41,496.000	Local 22.188908	920,750.92	49.750000	2,064,426.00	1,143,675.08	0.17
				Base 22.188908	920,750.92	49.750000	2,064,426.00	1,143,675.08	0.17
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01		9,736.000	Local 149.268191	1,453,275.11	177.700000	1,730,087.20	276,812.09	0.15
				Base 149.268191	1,453,275.11	177.700000	1,730,087.20	276,812.09	0.15
695263103	PACWEST BANCORP COMMON STOCK		56,571.000	Local 40.640696	2,299,084.79	47.470000	2,685,425.37	386,340.58	0.23
				Base 40.640696	2,299,084.79	47.470000	2,685,425.37	386,340.58	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01		16,021.000	Local 82.683870	1,324,678.28	124.080000	1,987,885.68	663,207.40	0.17
				Base 82.683870	1,324,678.28	124.080000	1,987,885.68	663,207.40	0.17
700517105	PARK HOTELS + RESORTS INC REIT USD.01		114,427.000	Local 22.660900	2,593,018.85	18.530000	2,120,332.31	-472,686.54	0.18
				Base 22.660900	2,593,018.85	18.530000	2,120,332.31	-472,686.54	0.18
703395103	PATTERSON COS INC COMMON STOCK USD.01		42,062.000	Local 21.927418	922,311.07	31.260000	1,314,858.12	392,547.05	0.11
				Base 21.927418	922,311.07	31.260000	1,314,858.12	392,547.05	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001		18,226.000	Local 137.401157	2,504,273.49	305.140000	5,561,481.64	3,057,208.15	0.47
				Base 137.401157	2,504,273.49	305.140000	5,561,481.64	3,057,208.15	0.47
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01		112,762.000	Local 31.145385	3,512,015.87	22.460000	2,532,634.52	-979,381.35	0.21
				Base 31.145385	3,512,015.87	22.460000	2,532,634.52	-979,381.35	0.21
70975L107	PENUMBRA INC COMMON STOCK USD.001		16,487.000	Local 141.031319	2,325,183.35	276.550000	4,559,479.85	2,234,296.50	0.38
				Base 141.031319	2,325,183.35	276.550000	4,559,479.85	2,234,296.50	0.38

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ST OF AZ POOL 203 MID CAP  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		104,316.000	Local 16.963190	1,769,532.13	19.010000	1,983,047.16	213,515.03	0.17
			Base 16.963190	1,769,532.13	19.010000	1,983,047.16	213,515.03	0.17
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		23,579.000	Local 29.335188	691,694.39	28.160000	663,984.64	-27,709.75	0.06
			Base 29.335188	691,694.39	28.160000	663,984.64	-27,709.75	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		36,842.000	Local 60.924080	2,244,564.94	96.570000	3,557,831.94	1,313,267.00	0.30
			Base 60.924080	2,244,564.94	96.570000	3,557,831.94	1,313,267.00	0.30
731068102	POLARIS INC COMMON STOCK USD.01							
		27,871.000	Local 61.131565	1,703,797.84	114.950000	3,203,771.45	1,499,973.61	0.27
			Base 61.131565	1,703,797.84	114.950000	3,203,771.45	1,499,973.61	0.27
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		28,633.000	Local 53.224723	1,523,983.49	101.480000	2,905,676.84	1,381,693.35	0.24
			Base 53.224723	1,523,983.49	101.480000	2,905,676.84	1,381,693.35	0.24
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		35,173.000	Local 38.895560	1,368,073.54	52.270000	1,838,492.71	470,419.17	0.15
			Base 38.895560	1,368,073.54	52.270000	1,838,492.71	470,419.17	0.15
74164M108	PRIMERICA INC COMMON STOCK							
		19,071.000	Local 48.739905	929,518.73	168.240000	3,208,505.04	2,278,986.31	0.27
			Base 48.739905	929,518.73	168.240000	3,208,505.04	2,278,986.31	0.27
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		32,626.000	Local 22.524309	734,878.09	40.450000	1,319,721.70	584,843.61	0.11
			Base 22.524309	734,878.09	40.450000	1,319,721.70	584,843.61	0.11
74340E103	PROGYNY INC COMMON STOCK USD.0001							
		17,981.000	Local 61.806700	1,111,346.28	61.430000	1,104,572.83	-6,773.45	0.09
			Base 61.806700	1,111,346.28	61.430000	1,104,572.83	-6,773.45	0.09
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		44,924.000	Local 53.893555	2,421,114.06	75.310000	3,383,226.44	962,112.38	0.29
			Base 53.893555	2,421,114.06	75.310000	3,383,226.44	962,112.38	0.29

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74758T303	QUALYS INC COMMON STOCK USD.001							
		16,282.000	Local 102.303800	1,665,710.47	124.480000	2,026,783.36	361,072.89	0.17
			Base 102.303800	1,665,710.47	124.480000	2,026,783.36	361,072.89	0.17
74838J101	QUIDEL CORP COMMON STOCK USD.001							
		18,734.000	Local 201.396001	3,772,952.68	132.770000	2,487,313.18	-1,285,639.50	0.21
			Base 201.396001	3,772,952.68	132.770000	2,487,313.18	-1,285,639.50	0.21
749397105	R1 RCM INC COMMON STOCK USD.01							
		66,875.000	Local 23.156095	1,548,563.86	21.700000	1,451,187.50	-97,376.36	0.12
			Base 23.156095	1,548,563.86	21.700000	1,451,187.50	-97,376.36	0.12
749607107	RLI CORP COMMON STOCK USD1.0							
		364.000	Local 82.665962	30,090.41	108.310000	39,424.84	9,334.43	0.00
			Base 82.665962	30,090.41	108.310000	39,424.84	9,334.43	0.00
74967X103	RH COMMON STOCK USD.0001							
		373.000	Local 553.437694	206,432.26	659.630000	246,041.99	39,609.73	0.02
			Base 553.437694	206,432.26	659.630000	246,041.99	39,609.73	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		62,621.000	Local 33.397769	2,091,401.71	87.200000	5,460,551.20	3,369,149.49	0.46
			Base 33.397769	2,091,401.71	87.200000	5,460,551.20	3,369,149.49	0.46
754907103	RAYONIER INC REIT							
		67,219.000	Local 23.989918	1,612,578.27	37.330000	2,509,285.27	896,707.00	0.21
			Base 23.989918	1,612,578.27	37.330000	2,509,285.27	896,707.00	0.21
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
		19,649.000	Local 66.511725	1,306,888.88	152.330000	2,993,132.17	1,686,243.29	0.25
			Base 66.511725	1,306,888.88	152.330000	2,993,132.17	1,686,243.29	0.25
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		32,880.000	Local 62.952078	2,069,864.33	118.080000	3,882,470.40	1,812,606.07	0.33
			Base 62.952078	2,069,864.33	118.080000	3,882,470.40	1,812,606.07	0.33
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		30,783.000	Local 49.757500	1,531,685.12	146.160000	4,499,243.28	2,967,558.16	0.38
			Base 49.757500	1,531,685.12	146.160000	4,499,243.28	2,967,558.16	0.38

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		24,705.000	Local 84.862030	2,096,516.44	290.500000	7,176,802.50	5,080,286.06	0.60
			Base 84.862030	2,096,516.44	290.500000	7,176,802.50	5,080,286.06	0.60
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		64,825.000	Local 46.804372	3,034,093.42	67.200000	4,356,240.00	1,322,146.58	0.37
			Base 46.804372	3,034,093.42	67.200000	4,356,240.00	1,322,146.58	0.37
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		31,750.000	Local 81.399739	2,584,441.72	99.020000	3,143,885.00	559,443.28	0.26
			Base 81.399739	2,584,441.72	99.020000	3,143,885.00	559,443.28	0.26
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		26,057.000	Local 65.112082	1,696,625.52	84.950000	2,213,542.15	516,916.63	0.19
			Base 65.112082	1,696,625.52	84.950000	2,213,542.15	516,916.63	0.19
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		57,326.000	Local 31.076422	1,781,486.99	63.040000	3,613,831.04	1,832,344.05	0.30
			Base 31.076422	1,781,486.99	63.040000	3,613,831.04	1,832,344.05	0.30
78440X804	SL GREEN REALTY CORP REIT USD.01							
		33,542.000	Local 73.182700	2,454,694.12	70.070000	2,350,287.94	-104,406.18	0.20
			Base 73.182700	2,454,694.12	70.070000	2,350,287.94	-104,406.18	0.20
78442P106	SLM CORP COMMON STOCK USD.2							
		156,301.000	Local 9.325466	1,457,579.67	18.350000	2,868,123.35	1,410,543.68	0.24
			Base 9.325466	1,457,579.67	18.350000	2,868,123.35	1,410,543.68	0.24
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		14,458.000	Local 420.078812	6,073,499.47	509.140000	7,361,146.12	1,287,646.65	0.62
			Base 420.078812	6,073,499.47	509.140000	7,361,146.12	1,287,646.65	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		104,483.000	Local 22.857266	2,388,195.68	14.150000	1,478,434.45	-909,761.23	0.12
			Base 22.857266	2,388,195.68	14.150000	1,478,434.45	-909,761.23	0.12
78573M104	SABRE CORP COMMON STOCK USD.01							
		154,618.000	Local 20.008329	3,093,647.78	10.380000	1,604,934.84	-1,488,712.94	0.14
			Base 20.008329	3,093,647.78	10.380000	1,604,934.84	-1,488,712.94	0.14

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78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001								
	44,642.000	Local	43.920566	1,960,701.89	47.980000	2,141,923.16	181,221.27	0.18	
		Base	43.920566	1,960,701.89	47.980000	2,141,923.16	181,221.27	0.18	
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
	9,612.000	Local	155.337718	1,493,106.15	189.450000	1,820,993.40	327,887.25	0.15	
		Base	155.337718	1,493,106.15	189.450000	1,820,993.40	327,887.25	0.15	
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
	28,014.000	Local	56.088240	1,571,255.95	89.780000	2,515,096.92	943,840.97	0.21	
		Base	56.088240	1,571,255.95	89.780000	2,515,096.92	943,840.97	0.21	
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
	27,436.000	Local	42.559320	1,167,657.51	80.050000	2,196,251.80	1,028,594.29	0.19	
		Base	42.559320	1,167,657.51	80.050000	2,196,251.80	1,028,594.29	0.19	
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
	19,688.000	Local	61.217644	1,205,252.98	148.460000	2,922,880.48	1,717,627.50	0.25	
		Base	61.217644	1,205,252.98	148.460000	2,922,880.48	1,717,627.50	0.25	
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
	29,033.000	Local	71.095226	2,064,107.69	78.370000	2,275,316.21	211,208.52	0.19	
		Base	71.095226	2,064,107.69	78.370000	2,275,316.21	211,208.52	0.19	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	31,405.000	Local	51.460307	1,616,110.94	85.030000	2,670,367.15	1,054,256.21	0.23	
		Base	51.460307	1,616,110.94	85.030000	2,670,367.15	1,054,256.21	0.23	
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
	20,446.000	Local	34.957049	714,731.82	95.600000	1,954,637.60	1,239,905.78	0.16	
		Base	34.957049	714,731.82	95.600000	1,954,637.60	1,239,905.78	0.16	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	81,409.000	Local	16.134536	1,313,496.45	68.490000	5,575,702.41	4,262,205.96	0.47	
		Base	16.134536	1,313,496.45	68.490000	5,575,702.41	4,262,205.96	0.47	
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
	27,885.000	Local	92.356609	2,575,364.05	297.820000	8,304,710.70	5,729,346.65	0.70	
		Base	92.356609	2,575,364.05	297.820000	8,304,710.70	5,729,346.65	0.70	

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
	21,655.000	Local	56.509739	1,223,718.40	188.760000	4,087,597.80	2,863,879.40	0.34	
		Base	56.509739	1,223,718.40	188.760000	4,087,597.80	2,863,879.40	0.34	
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	37,945.000	Local	19.430315	737,283.32	40.200000	1,525,389.00	788,105.68	0.13	
		Base	19.430315	737,283.32	40.200000	1,525,389.00	788,105.68	0.13	
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	21,001.000	Local	90.369052	1,897,840.46	106.090000	2,227,996.09	330,155.63	0.19	
		Base	90.369052	1,897,840.46	106.090000	2,227,996.09	330,155.63	0.19	
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
	36,764.000	Local	54.489349	2,003,246.42	41.130000	1,512,103.32	-491,143.10	0.13	
		Base	54.489349	2,003,246.42	41.130000	1,512,103.32	-491,143.10	0.13	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	64,929.000	Local	35.433423	2,300,656.69	46.210000	3,000,369.09	699,712.40	0.25	
		Base	35.433423	2,300,656.69	46.210000	3,000,369.09	699,712.40	0.25	
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
	25,159.000	Local	91.341647	2,298,064.49	354.680000	8,923,394.12	6,625,329.63	0.75	
		Base	91.341647	2,298,064.49	354.680000	8,923,394.12	6,625,329.63	0.75	
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	48,667.000	Local	35.227495	1,714,416.48	57.950000	2,820,252.65	1,105,836.17	0.24	
		Base	35.227495	1,714,416.48	57.950000	2,820,252.65	1,105,836.17	0.24	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	28,046.000	Local	77.309430	2,168,220.28	69.250000	1,942,185.50	-226,034.78	0.16	
		Base	77.309430	2,168,220.28	69.250000	1,942,185.50	-226,034.78	0.16	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	25,005.000	Local	77.318066	1,933,338.25	62.760000	1,569,313.80	-364,024.45	0.13	
		Base	77.318066	1,933,338.25	62.760000	1,569,313.80	-364,024.45	0.13	
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	55,622.000	Local	43.290702	2,407,915.40	48.930000	2,721,584.46	313,669.06	0.23	
		Base	43.290702	2,407,915.40	48.930000	2,721,584.46	313,669.06	0.23	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		57,089.000	Local 21.372866	1,220,155.52	22.140000	1,263,950.46	43,794.94	0.11
			Base 21.372866	1,220,155.52	22.140000	1,263,950.46	43,794.94	0.11
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		22,679.000	Local 112.758025	2,557,239.25	118.460000	2,686,554.34	129,315.09	0.23
			Base 112.758025	2,557,239.25	118.460000	2,686,554.34	129,315.09	0.23
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		97,044.000	Local 16.273222	1,579,218.56	66.080000	6,412,667.52	4,833,448.96	0.54
			Base 16.273222	1,579,218.56	66.080000	6,412,667.52	4,833,448.96	0.54
858912108	STERICYCLE INC COMMON STOCK USD.01							
		44,385.000	Local 48.518125	2,153,476.98	66.920000	2,970,244.20	816,767.22	0.25
			Base 48.518125	2,153,476.98	66.920000	2,970,244.20	816,767.22	0.25
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
		93,182.000	Local 22.824258	2,126,810.05	25.450000	2,371,481.90	244,671.85	0.20
			Base 22.824258	2,126,810.05	25.450000	2,371,481.90	244,671.85	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		50,717.000	Local 32.759718	1,661,474.61	72.870000	3,695,747.79	2,034,273.18	0.31
			Base 32.759718	1,661,474.61	72.870000	3,695,747.79	2,034,273.18	0.31
862121100	STORE CAPITAL CORP REIT USD.01							
		117,802.000	Local 23.538628	2,772,897.41	34.330000	4,044,142.66	1,271,245.25	0.34
			Base 23.538628	2,772,897.41	34.330000	4,044,142.66	1,271,245.25	0.34
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		11,921.000	Local 144.543402	1,723,101.89	68.210000	813,131.41	-909,970.48	0.07
			Base 144.543402	1,723,101.89	68.210000	813,131.41	-909,970.48	0.07
86771W105	SUNRUN INC COMMON STOCK USD.0001							
		77,971.000	Local 67.556498	5,267,447.69	57.680000	4,497,367.28	-770,080.41	0.38
			Base 67.556498	5,267,447.69	57.680000	4,497,367.28	-770,080.41	0.38
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
		17,025.000	Local 76.420999	1,301,067.50	194.570000	3,312,554.25	2,011,486.75	0.28
			Base 76.420999	1,301,067.50	194.570000	3,312,554.25	2,011,486.75	0.28

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
		71,868.000	Local 24.345898	1,749,691.01	46.590000	3,348,330.12	1,598,639.11	0.28
			Base 24.345898	1,749,691.01	46.590000	3,348,330.12	1,598,639.11	0.28
87162W100	TD SYNEX CORP COMMON STOCK USD.001							
		20,062.000	Local 46.649484	935,881.94	105.000000	2,106,510.00	1,170,628.06	0.18
			Base 46.649484	935,881.94	105.000000	2,106,510.00	1,170,628.06	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		48,988.000	Local 57.039181	2,794,235.42	93.340000	4,572,539.92	1,778,304.50	0.39
			Base 57.039181	2,794,235.42	93.340000	4,572,539.92	1,778,304.50	0.39
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
		57,274.000	Local 14.133612	809,488.50	24.190000	1,385,458.06	575,969.56	0.12
			Base 14.133612	809,488.50	24.190000	1,385,458.06	575,969.56	0.12
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		110,560.000	Local 45.552600	5,036,295.45	54.670000	6,044,315.20	1,008,019.75	0.51
			Base 45.552600	5,036,295.45	54.670000	6,044,315.20	1,008,019.75	0.51
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
		62,367.000	Local 24.413743	1,522,611.93	30.530000	1,904,064.51	381,452.58	0.16
			Base 24.413743	1,522,611.93	30.530000	1,904,064.51	381,452.58	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
		106,772.000	Local 14.297131	1,526,533.28	19.660000	2,099,137.52	572,604.24	0.18
			Base 14.297131	1,526,533.28	19.660000	2,099,137.52	572,604.24	0.18
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		48,189.000	Local 31.242473	1,505,543.53	18.740000	903,061.86	-602,481.67	0.08
			Base 31.242473	1,505,543.53	18.740000	903,061.86	-602,481.67	0.08
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
		88,630.000	Local 13.726136	1,216,547.43	44.470000	3,941,376.10	2,724,828.67	0.33
			Base 13.726136	1,216,547.43	44.470000	3,941,376.10	2,724,828.67	0.33
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
		51,839.000	Local 28.618758	1,483,567.80	71.660000	3,714,782.74	2,231,214.94	0.31
			Base 28.618758	1,483,567.80	71.660000	3,714,782.74	2,231,214.94	0.31

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88076W103	TERADATA CORP COMMON STOCK USD.01	53,006.000	Local	28.997560	1,537,044.69	56.560000	2,998,019.36	1,460,974.67	0.25
			Base	28.997560	1,537,044.69	56.560000	2,998,019.36	1,460,974.67	0.25
880779103	TEREX CORP COMMON STOCK USD.01	33,772.000	Local	22.801264	770,044.30	44.800000	1,512,985.60	742,941.30	0.13
			Base	22.801264	770,044.30	44.800000	1,512,985.60	742,941.30	0.13
88162G103	TETRA TECH INC COMMON STOCK USD.01	26,192.000	Local	79.061085	2,070,767.93	175.660000	4,600,886.72	2,530,118.79	0.39
			Base	79.061085	2,070,767.93	175.660000	4,600,886.72	2,530,118.79	0.39
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	24,463.000	Local	72.820937	1,781,418.58	60.600000	1,482,457.80	-298,960.78	0.12
			Base	72.820937	1,781,418.58	60.600000	1,482,457.80	-298,960.78	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001	31,706.000	Local	46.239744	1,466,077.31	88.810000	2,815,809.86	1,349,732.55	0.24
			Base	46.239744	1,466,077.31	88.810000	2,815,809.86	1,349,732.55	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	26,782.000	Local	43.355633	1,161,150.56	101.960000	2,730,692.72	1,569,542.16	0.23
			Base	43.355633	1,161,150.56	101.960000	2,730,692.72	1,569,542.16	0.23
887389104	TIMKEN CO COMMON STOCK	33,065.000	Local	28.925049	956,406.74	70.950000	2,345,961.75	1,389,555.01	0.20
			Base	28.925049	956,406.74	70.950000	2,345,961.75	1,389,555.01	0.20
889478103	TOLL BROTHERS INC COMMON STOCK USD.01	54,308.000	Local	28.310443	1,537,483.55	60.170000	3,267,712.36	1,730,228.81	0.28
			Base	28.310443	1,537,483.55	60.170000	3,267,712.36	1,730,228.81	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694	8,516.000	Local	22.134820	188,500.13	31.650000	269,531.40	81,031.27	0.02
			Base	22.134820	188,500.13	31.650000	269,531.40	81,031.27	0.02
89055F103	TOPBUILD CORP COMMON STOCK	15,986.000	Local	119.340000	1,907,769.24	256.970000	4,107,922.42	2,200,153.18	0.35
			Base	119.340000	1,907,769.24	256.970000	4,107,922.42	2,200,153.18	0.35

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891092108	TORO CO COMMON STOCK USD1.0							
		51,812.000	Local 42.297610	2,191,523.79	95.470000	4,946,491.64	2,754,967.85	0.42
			Base 42.297610	2,191,523.79	95.470000	4,946,491.64	2,754,967.85	0.42
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
		41,688.000	Local 43.343663	1,806,910.62	54.340000	2,265,325.92	458,415.30	0.19
			Base 43.343663	1,806,910.62	54.340000	2,265,325.92	458,415.30	0.19
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
		55,843.000	Local 33.179104	1,852,820.73	106.400000	5,941,695.20	4,088,874.47	0.50
			Base 33.179104	1,852,820.73	106.400000	5,941,695.20	4,088,874.47	0.50
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		39,145.000	Local 11.308373	442,666.27	28.050000	1,098,017.25	655,350.98	0.09
			Base 11.308373	442,666.27	28.050000	1,098,017.25	655,350.98	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		47,429.000	Local 29.136935	1,381,935.71	32.970000	1,563,734.13	181,798.42	0.13
			Base 29.136935	1,381,935.71	32.970000	1,563,734.13	181,798.42	0.13
898402102	TRUSTMARK CORP COMMON STOCK							
		30,663.000	Local 22.997821	705,182.19	31.810000	975,390.03	270,207.84	0.08
			Base 22.997821	705,182.19	31.810000	975,390.03	270,207.84	0.08
902104108	II VI INC COMMON STOCK							
		50,725.000	Local 34.343381	1,742,068.01	60.510000	3,069,369.75	1,327,301.74	0.26
			Base 34.343381	1,742,068.01	60.510000	3,069,369.75	1,327,301.74	0.26
902681105	UGI CORP COMMON STOCK							
		100,977.000	Local 26.918049	2,718,103.81	43.410000	4,383,411.57	1,665,307.76	0.37
			Base 26.918049	2,718,103.81	43.410000	4,383,411.57	1,665,307.76	0.37
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		21,018.000	Local 73.378823	1,542,276.10	98.820000	2,076,998.76	534,722.66	0.18
			Base 73.378823	1,542,276.10	98.820000	2,076,998.76	534,722.66	0.18
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		106,700.000	Local 17.349671	1,851,209.93	20.450000	2,182,015.00	330,805.07	0.18
			Base 17.349671	1,851,209.93	20.450000	2,182,015.00	330,805.07	0.18

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909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		64,886.000	Local 36.277091	2,353,875.31	36.990000	2,400,133.14	46,257.83	0.20
			Base 36.277091	2,353,875.31	36.990000	2,400,133.14	46,257.83	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		130,415.000	Local 22.425086	2,924,567.61	26.390000	3,441,651.85	517,084.24	0.29
			Base 22.425086	2,924,567.61	26.390000	3,441,651.85	517,084.24	0.29
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		21,681.000	Local 70.027808	1,518,272.91	190.760000	4,135,867.56	2,617,594.65	0.35
			Base 70.027808	1,518,272.91	190.760000	4,135,867.56	2,617,594.65	0.35
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
		82,017.000	Local 16.656972	1,366,154.85	25.580000	2,097,994.86	731,840.01	0.18
			Base 16.656972	1,366,154.85	25.580000	2,097,994.86	731,840.01	0.18
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		20,797.000	Local 105.158032	2,186,971.59	183.200000	3,810,010.40	1,623,038.81	0.32
			Base 105.158032	2,186,971.59	183.200000	3,810,010.40	1,623,038.81	0.32
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		33,250.000	Local 23.139236	769,379.59	31.930000	1,061,672.50	292,292.91	0.09
			Base 23.139236	769,379.59	31.930000	1,061,672.50	292,292.91	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		53,256.000	Local 21.622931	1,151,550.80	17.530000	933,577.68	-217,973.12	0.08
			Base 21.622931	1,151,550.80	17.530000	933,577.68	-217,973.12	0.08
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		196,298.000	Local 10.538775	2,068,740.44	13.260000	2,602,911.48	534,171.04	0.22
			Base 10.538775	2,068,740.44	13.260000	2,602,911.48	534,171.04	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		10,278.000	Local 100.021763	1,028,023.68	238.960000	2,456,030.88	1,428,007.20	0.21
			Base 100.021763	1,028,023.68	238.960000	2,456,030.88	1,428,007.20	0.21
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		87,548.000	Local 12.604925	1,103,535.94	33.960000	2,973,130.08	1,869,594.14	0.25
			Base 12.604925	1,103,535.94	33.960000	2,973,130.08	1,869,594.14	0.25

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921932885	VANGUARD S+P MID CAP 400 ETF	36,000.000	182.732900	6,578,384.40	188.690000	6,792,840.00	214,455.60	0.57
			182.732900	6,578,384.40	188.690000	6,792,840.00	214,455.60	0.57
92552V100	VIASAT INC COMMON STOCK USD.0001	32,985.000	66.751835	2,201,809.28	59.690000	1,968,874.65	-232,934.63	0.17
			66.751835	2,201,809.28	59.690000	1,968,874.65	-232,934.63	0.17
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	64,242.000	10.671630	685,566.83	19.220000	1,234,731.24	549,164.41	0.10
			10.671630	685,566.83	19.220000	1,234,731.24	549,164.41	0.10
92839U206	VISTEON CORP COMMON STOCK	13,524.000	119.255430	1,612,810.44	113.180000	1,530,646.32	-82,164.12	0.13
			119.255430	1,612,810.44	113.180000	1,530,646.32	-82,164.12	0.13
928881101	VONTIER CORP COMMON STOCK USD.0001	81,636.000	31.152200	2,543,141.00	33.830000	2,761,745.88	218,604.88	0.23
			31.152200	2,543,141.00	33.830000	2,761,745.88	218,604.88	0.23
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	35,006.000	19.278401	674,859.69	35.360000	1,237,812.16	562,952.47	0.10
			19.278401	674,859.69	35.360000	1,237,812.16	562,952.47	0.10
942622200	WATSCO INC COMMON STOCK USD.5	15,919.000	100.062401	1,592,893.36	289.580000	4,609,824.02	3,016,930.66	0.39
			100.062401	1,592,893.36	289.580000	4,609,824.02	3,016,930.66	0.39
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	43,738.000	25.175193	1,101,112.59	55.960000	2,447,578.48	1,346,465.89	0.21
			25.175193	1,101,112.59	55.960000	2,447,578.48	1,346,465.89	0.21
95058W100	WENDY S CO/THE COMMON STOCK USD.1	85,682.000	8.188627	701,617.95	22.300000	1,910,708.60	1,209,090.65	0.16
			8.188627	701,617.95	22.300000	1,910,708.60	1,209,090.65	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01	27,592.000	29.359024	810,074.18	45.320000	1,250,469.44	440,395.26	0.11
			29.359024	810,074.18	45.320000	1,250,469.44	440,395.26	0.11

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
96208T104	WEX INC COMMON STOCK USD.01								
	21,635.000	Local	96.080681	2,078,705.54	149.700000	3,238,759.50	1,160,053.96	0.27	
		Base	96.080681	2,078,705.54	149.700000	3,238,759.50	1,160,053.96	0.27	
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
	21,061.000	Local	43.039350	906,451.76	54.170000	1,140,874.37	234,422.61	0.10	
		Base	43.039350	906,451.76	54.170000	1,140,874.37	234,422.61	0.10	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	36,875.000	Local	37.180947	1,371,047.43	185.730000	6,848,793.75	5,477,746.32	0.58	
		Base	37.180947	1,371,047.43	185.730000	6,848,793.75	5,477,746.32	0.58	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	14,378.000	Local	138.782701	1,995,417.67	172.470000	2,479,773.66	484,355.99	0.21	
		Base	138.782701	1,995,417.67	172.470000	2,479,773.66	484,355.99	0.21	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	27,590.000	Local	68.075576	1,878,205.14	88.500000	2,441,715.00	563,509.86	0.21	
		Base	68.075576	1,878,205.14	88.500000	2,441,715.00	563,509.86	0.21	
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
	55,902.000	Local	38.520476	2,153,371.67	120.110000	6,714,389.22	4,561,017.55	0.57	
		Base	38.520476	2,153,371.67	120.110000	6,714,389.22	4,561,017.55	0.57	
980745103	WOODWARD INC COMMON STOCK USD.00292								
	28,386.000	Local	42.354345	1,202,270.43	112.950000	3,206,198.70	2,003,928.27	0.27	
		Base	42.354345	1,202,270.43	112.950000	3,206,198.70	2,003,928.27	0.27	
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
	30,583.000	Local	38.709923	1,183,865.56	30.530000	933,698.99	-250,166.57	0.08	
		Base	38.709923	1,183,865.56	30.530000	933,698.99	-250,166.57	0.08	
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
	21,894.000	Local	72.517062	1,587,688.55	61.090000	1,337,504.46	-250,184.09	0.11	
		Base	72.517062	1,587,688.55	61.090000	1,337,504.46	-250,184.09	0.11	
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
	16,914.000	Local	19.745404	333,973.77	54.320000	918,768.48	584,794.71	0.08	
		Base	19.745404	333,973.77	54.320000	918,768.48	584,794.71	0.08	



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98262P101	WW INTERNATIONAL INC COMMON STOCK	23,199.000	Local 55.220078	1,281,050.58	17.360000	402,734.64	-878,315.94	0.03
			Base 55.220078	1,281,050.58	17.360000	402,734.64	-878,315.94	0.03
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	45,177.000	Local 56.526517	2,553,698.45	84.470000	3,816,101.19	1,262,402.74	0.32
			Base 56.526517	2,553,698.45	84.470000	3,816,101.19	1,262,402.74	0.32
983793100	XPO LOGISTICS INC COMMON STOCK USD.001	49,168.000	Local 39.376286	1,936,053.21	85.800000	4,218,614.40	2,282,561.19	0.36
			Base 39.376286	1,936,053.21	85.800000	4,218,614.40	2,282,561.19	0.36
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0	77,978.000	Local 25.059600	1,954,097.48	17.800000	1,388,008.40	-566,089.08	0.12
			Base 25.059600	1,954,097.48	17.800000	1,388,008.40	-566,089.08	0.12
985817105	YELP INC COMMON STOCK USD.000001	33,868.000	Local 32.661410	1,106,176.63	38.630000	1,308,320.84	202,144.21	0.11
			Base 32.661410	1,106,176.63	38.630000	1,308,320.84	202,144.21	0.11
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01	36,242.000	Local 73.890000	2,677,921.38	98.330000	3,563,675.86	885,754.48	0.30
			Base 73.890000	2,677,921.38	98.330000	3,563,675.86	885,754.48	0.30
G0084W101	ADIANT PLC COMMON STOCK USD.001	45,562.000	Local 37.615969	1,713,858.77	41.620000	1,896,290.44	182,431.67	0.16
			Base 37.615969	1,713,858.77	41.620000	1,896,290.44	182,431.67	0.16
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	73,225.000	Local 43.617500	3,193,891.43	53.240000	3,898,499.00	704,607.57	0.33
			Base 43.617500	3,193,891.43	53.240000	3,898,499.00	704,607.57	0.33
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	54,578.000	Local 35.298239	1,926,507.28	48.000000	2,619,744.00	693,236.72	0.22
			Base 35.298239	1,926,507.28	48.000000	2,619,744.00	693,236.72	0.22
G3922B107	GENPACT LTD COMMON STOCK USD.01	84,231.000	Local 45.097792	3,798,632.14	49.350000	4,156,799.85	358,167.71	0.35
			Base 45.097792	3,798,632.14	49.350000	4,156,799.85	358,167.71	0.35

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		11,826.000	Local 112.145190	1,326,229.02	224.950000	2,660,258.70	1,334,029.68	0.22
			Base 112.145190	1,326,229.02	224.950000	2,660,258.70	1,334,029.68	0.22
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
		82,520.000	Local 26.572105	2,192,730.10	46.500000	3,837,180.00	1,644,449.90	0.32
			Base 26.572105	2,192,730.10	46.500000	3,837,180.00	1,644,449.90	0.32
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
		29,103.000	Local 143.760308	4,183,856.25	133.040000	3,871,863.12	-311,993.13	0.33
			Base 143.760308	4,183,856.25	133.040000	3,871,863.12	-311,993.13	0.33
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		23,629.000	Local 70.811269	1,673,199.48	76.720000	1,812,816.88	139,617.40	0.15
			Base 70.811269	1,673,199.48	76.720000	1,812,816.88	139,617.40	0.15
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
		81,068.000	Local 24.682347	2,000,948.47	35.450000	2,873,860.60	872,912.13	0.24
			Base 24.682347	2,000,948.47	35.450000	2,873,860.60	872,912.13	0.24
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
		24,012.000	Local 118.713170	2,850,540.65	141.800000	3,404,901.60	554,360.95	0.29
			Base 118.713170	2,850,540.65	141.800000	3,404,901.60	554,360.95	0.29
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,188.000	Local 247.764919	1,533,169.32	233.740000	1,446,383.12	-86,786.20	0.12
			Base 247.764919	1,533,169.32	233.740000	1,446,383.12	-86,786.20	0.12
<b>US DOLLAR Total</b>								
		19,834,831.000	Local	730,877,551.07		1,181,556,560.35	450,679,009.28	99.57
			Base	730,877,551.07		1,181,556,560.35	450,679,009.28	99.57
<b>EQUITY Total</b>								
		19,834,831.000	Base	730,877,551.07		1,181,556,560.35	450,679,009.28	99.57

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		24,928,495.840	Base	735,973,762.76		1,186,652,772.02	450,679,009.26	100.00

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
	57,836,479.950	Local	100.050027	57,865,413.72	100.050000	57,865,398.19	-15.53	7.35
		Base	100.050027	57,865,413.72	100.050000	57,865,398.19	-15.53	7.35

<b>US DOLLAR Total</b>	57,836,479.950	Local		57,865,413.72		57,865,398.19	-15.53	7.35
		Base		57,865,413.72		57,865,398.19	-15.53	7.35

<b>CASH EQUIVALENT Total</b>	57,836,479.950	Base		57,865,413.72		57,865,398.19	-15.53	7.35
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004							
	26,060.000	Local	21.447913	558,932.60	71.650000	1,867,199.00	1,308,266.40	0.24
		Base	21.447913	558,932.60	71.650000	1,867,199.00	1,308,266.40	0.24

000361105	AAR CORP COMMON STOCK USD1.0							
	21,190.000	Local	25.332007	536,785.23	35.370000	749,490.30	212,705.07	0.10
		Base	25.332007	536,785.23	35.370000	749,490.30	212,705.07	0.10

000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	42,755.000	Local	26.677805	1,140,609.56	44.010000	1,881,647.55	741,037.99	0.24
		Base	26.677805	1,140,609.56	44.010000	1,881,647.55	741,037.99	0.24

00164V103	AMC NETWORKS INC A COMMON STOCK							
	19,495.000	Local	35.949158	700,828.84	39.790000	775,706.05	74,877.21	0.10
		Base	35.949158	700,828.84	39.790000	775,706.05	74,877.21	0.10

001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	30,116.000	Local	24.481007	737,270.02	98.700000	2,972,449.20	2,235,179.18	0.38
		Base	24.481007	737,270.02	98.700000	2,972,449.20	2,235,179.18	0.38

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		6,323.000	Local 60.610699	383,241.45	37.380000	236,353.74	-146,887.71	0.03
			Base 60.610699	383,241.45	37.380000	236,353.74	-146,887.71	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		7,001.000	Local 49.717549	348,072.56	40.780000	285,500.78	-62,571.78	0.04
			Base 49.717549	348,072.56	40.780000	285,500.78	-62,571.78	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
		15,951.000	Local 30.863093	492,297.20	53.130000	847,476.63	355,179.43	0.11
			Base 30.863093	492,297.20	53.130000	847,476.63	355,179.43	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		21,771.000	Local 19.208001	418,177.38	23.390000	509,223.69	91,046.31	0.06
			Base 19.208001	418,177.38	23.390000	509,223.69	91,046.31	0.06
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		39,590.000	Local 14.656257	580,241.23	39.540000	1,565,388.60	985,147.37	0.20
			Base 14.656257	580,241.23	39.540000	1,565,388.60	985,147.37	0.20
004239109	ACADIA REALTY TRUST REIT USD.001							
		54,951.000	Local 24.632779	1,353,595.82	21.380000	1,174,852.38	-178,743.44	0.15
			Base 24.632779	1,353,595.82	21.380000	1,174,852.38	-178,743.44	0.15
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		9,628.000	Local 74.213922	714,531.64	93.500000	900,218.00	185,686.36	0.11
			Base 74.213922	714,531.64	93.500000	900,218.00	185,686.36	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		31,383.000	Local 36.381900	1,141,773.17	36.930000	1,158,974.19	17,201.02	0.15
			Base 36.381900	1,141,773.17	36.930000	1,158,974.19	17,201.02	0.15
00738A106	ADTRAN INC COMMON STOCK USD.01							
		30,842.000	Local 17.746026	547,322.93	18.480000	569,960.16	22,637.23	0.07
			Base 17.746026	547,322.93	18.480000	569,960.16	22,637.23	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		17,876.000	Local 15.856656	283,453.59	48.600000	868,773.60	585,320.01	0.11
			Base 15.856656	283,453.59	48.600000	868,773.60	585,320.01	0.11

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		47,464.000	Local 20.189074	958,254.23	44.010000	2,088,890.64	1,130,636.41	0.27
			Base 20.189074	958,254.23	44.010000	2,088,890.64	1,130,636.41	0.27
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		24,506.000	Local 26.351191	645,762.28	91.820000	2,250,140.92	1,604,378.64	0.29
			Base 26.351191	645,762.28	91.820000	2,250,140.92	1,604,378.64	0.29
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		14,310.000	Local 36.980943	529,197.30	89.110000	1,275,164.10	745,966.80	0.16
			Base 36.980943	529,197.30	89.110000	1,275,164.10	745,966.80	0.16
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		12,943.000	Local 14.153121	183,183.85	47.720000	617,639.96	434,456.11	0.08
			Base 14.153121	183,183.85	47.720000	617,639.96	434,456.11	0.08
008492100	AGREE REALTY CORP REIT USD.0001							
		40,913.000	Local 53.465153	2,187,419.80	71.060000	2,907,277.78	719,857.98	0.37
			Base 53.465153	2,187,419.80	71.060000	2,907,277.78	719,857.98	0.37
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		6,302.000	Local 71.283583	449,229.14	151.200000	952,862.40	503,633.26	0.12
			Base 71.283583	449,229.14	151.200000	952,862.40	503,633.26	0.12
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		28,856.000	Local 43.505306	1,255,389.11	84.260000	2,431,406.56	1,176,017.45	0.31
			Base 43.505306	1,255,389.11	84.260000	2,431,406.56	1,176,017.45	0.31
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		19,556.000	Local 36.917141	721,951.60	80.650000	1,577,191.40	855,239.80	0.20
			Base 36.917141	721,951.60	80.650000	1,577,191.40	855,239.80	0.20
014491104	ALEXANDER + BALDWIN INC REIT							
		46,139.000	Local 20.072828	926,140.21	24.530000	1,131,789.67	205,649.46	0.14
			Base 20.072828	926,140.21	24.530000	1,131,789.67	205,649.46	0.14
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		81,179.000	Local 8.753600	710,608.50	16.100000	1,306,981.90	596,373.40	0.17
			Base 8.753600	710,608.50	16.100000	1,306,981.90	596,373.40	0.17

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		11,833.000	Local 33.007468	390,577.37	39.170000	463,498.61	72,921.24	0.06
			Base 33.007468	390,577.37	39.170000	463,498.61	72,921.24	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		9,284.000	Local 90.286718	838,221.89	175.270000	1,627,206.68	788,984.79	0.21
			Base 90.286718	838,221.89	175.270000	1,627,206.68	788,984.79	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		83,269.000	Local 7.164900	596,614.07	13.780000	1,147,446.82	550,832.75	0.15
			Base 7.164900	596,614.07	13.780000	1,147,446.82	550,832.75	0.15
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		29,386.000	Local 18.913352	555,787.76	16.910000	496,917.26	-58,870.50	0.06
			Base 18.913352	555,787.76	16.910000	496,917.26	-58,870.50	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		32,003.000	Local 35.404101	1,133,037.45	37.830000	1,210,673.49	77,636.04	0.15
			Base 35.404101	1,133,037.45	37.830000	1,210,673.49	77,636.04	0.15
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		72,775.000	Local 13.779990	1,002,838.76	9.080000	660,797.00	-342,041.76	0.08
			Base 13.779990	1,002,838.76	9.080000	660,797.00	-342,041.76	0.08
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		54,749.000	Local 24.263108	1,328,380.91	31.870000	1,744,850.63	416,469.72	0.22
			Base 24.263108	1,328,380.91	31.870000	1,744,850.63	416,469.72	0.22
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		11,886.000	Local 33.973105	403,804.33	24.990000	297,031.14	-106,773.19	0.04
			Base 33.973105	403,804.33	24.990000	297,031.14	-106,773.19	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		23,524.000	Local 37.700718	886,871.70	90.840000	2,136,920.16	1,250,048.46	0.27
			Base 37.700718	886,871.70	90.840000	2,136,920.16	1,250,048.46	0.27
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		17,279.000	Local 14.478344	250,171.31	15.580000	269,206.82	19,035.51	0.03
			Base 14.478344	250,171.31	15.580000	269,206.82	19,035.51	0.03

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		10,834.000	Local 53.116438	575,463.49	68.740000	744,729.16	169,265.67	0.09
			Base 53.116438	575,463.49	68.740000	744,729.16	169,265.67	0.09
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		3,927.000	Local 95.396394	374,621.64	119.490000	469,237.23	94,615.59	0.06
			Base 95.396394	374,621.64	119.490000	469,237.23	94,615.59	0.06
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		12,319.000	Local 37.199308	458,258.28	59.290000	730,393.51	272,135.23	0.09
			Base 37.199308	458,258.28	59.290000	730,393.51	272,135.23	0.09
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		44,196.000	Local 31.483787	1,391,457.46	52.390000	2,315,428.44	923,970.98	0.29
			Base 31.483787	1,391,457.46	52.390000	2,315,428.44	923,970.98	0.29
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		23,397.000	Local 19.292595	451,388.85	18.680000	437,055.96	-14,332.89	0.06
			Base 19.292595	451,388.85	18.680000	437,055.96	-14,332.89	0.06
034164103	ANDERSONS INC/THE COMMON STOCK							
		19,955.000	Local 27.819114	555,130.41	34.060000	679,667.30	124,536.89	0.09
			Base 27.819114	555,130.41	34.060000	679,667.30	124,536.89	0.09
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		24,304.000	Local 15.481653	376,266.10	28.600000	695,094.40	318,828.30	0.09
			Base 15.481653	376,266.10	28.600000	695,094.40	318,828.30	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		9,198.000	Local 36.952353	339,887.74	41.650000	383,096.70	43,208.96	0.05
			Base 36.952353	339,887.74	41.650000	383,096.70	43,208.96	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		16,430.000	Local 21.527222	353,692.26	41.930000	688,909.90	335,217.64	0.09
			Base 21.527222	353,692.26	41.930000	688,909.90	335,217.64	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		82,113.000	Local 17.094620	1,403,690.51	15.140000	1,243,190.82	-160,499.69	0.16
			Base 17.094620	1,403,690.51	15.140000	1,243,190.82	-160,499.69	0.16

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03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		8,412.000	Local 62.265300	523,775.70	68.630000	577,315.56	53,539.86	0.07
			Base 62.265300	523,775.70	68.630000	577,315.56	53,539.86	0.07
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		24,783.000	Local 40.236068	997,170.48	97.480000	2,415,846.84	1,418,676.36	0.31
			Base 40.236068	997,170.48	97.480000	2,415,846.84	1,418,676.36	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		15,785.000	Local 36.677821	578,959.40	7.650000	120,755.25	-458,204.15	0.02
			Base 36.677821	578,959.40	7.650000	120,755.25	-458,204.15	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		16,181.000	Local 23.481865	379,960.06	89.850000	1,453,862.85	1,073,902.79	0.18
			Base 23.481865	379,960.06	89.850000	1,453,862.85	1,073,902.79	0.18
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		82,467.000	Local 9.903077	816,677.08	8.190000	675,404.73	-141,272.35	0.09
			Base 9.903077	816,677.08	8.190000	675,404.73	-141,272.35	0.09
039653100	ARCOSA INC COMMON STOCK USD.01							
		30,700.000	Local 30.427440	934,122.42	51.730000	1,588,111.00	653,988.58	0.20
			Base 30.427440	934,122.42	51.730000	1,588,111.00	653,988.58	0.20
03966V107	ARCONIC CORP COMMON STOCK USD.01							
		62,459.000	Local 8.036969	501,981.05	29.420000	1,837,543.78	1,335,562.73	0.23
			Base 8.036969	501,981.05	29.420000	1,837,543.78	1,335,562.73	0.23
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		51,868.000	Local 6.287642	326,127.42	6.900000	357,889.20	31,761.78	0.05
			Base 6.287642	326,127.42	6.900000	357,889.20	31,761.78	0.05
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		38,435.000	Local 13.321643	512,017.36	13.710000	526,943.85	14,926.49	0.07
			Base 13.321643	512,017.36	13.710000	526,943.85	14,926.49	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		45,441.000	Local 20.125210	914,509.68	10.520000	478,039.32	-436,470.36	0.06
			Base 20.125210	914,509.68	10.520000	478,039.32	-436,470.36	0.06

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043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01		12,324.000	Local	55.004159	677,871.26	195.710000	2,411,930.04	1,734,058.78	0.31
				Base	55.004159	677,871.26	195.710000	2,411,930.04	1,734,058.78	0.31
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2		14,490.000	Local	36.527663	529,285.84	53.380000	773,476.20	244,190.36	0.10
				Base	36.527663	529,285.84	53.380000	773,476.20	244,190.36	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		17,555.000	Local	40.691776	714,344.13	81.120000	1,424,061.60	709,717.47	0.18
				Base	40.691776	714,344.13	81.120000	1,424,061.60	709,717.47	0.18
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01		30,651.000	Local	38.984775	1,194,922.34	31.540000	966,732.54	-228,189.80	0.12
				Base	38.984775	1,194,922.34	31.540000	966,732.54	-228,189.80	0.12
05379B107	AVISTA CORP COMMON STOCK		44,172.000	Local	32.712742	1,444,987.25	39.810000	1,758,487.32	313,500.07	0.22
				Base	32.712742	1,444,987.25	39.810000	1,758,487.32	313,500.07	0.22
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		21,413.000	Local	29.197455	625,205.11	54.930000	1,176,216.09	551,010.98	0.15
				Base	29.197455	625,205.11	54.930000	1,176,216.09	551,010.98	0.15
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01		32,836.000	Local	19.678110	646,150.43	53.000000	1,740,308.00	1,094,157.57	0.22
				Base	19.678110	646,150.43	53.000000	1,740,308.00	1,094,157.57	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01		41,302.000	Local	24.024471	992,258.70	29.440000	1,215,930.88	223,672.18	0.15
				Base	24.024471	992,258.70	29.440000	1,215,930.88	223,672.18	0.15
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001		10,690.000	Local	72.986701	780,227.83	71.660000	766,045.40	-14,182.43	0.10
				Base	72.986701	780,227.83	71.660000	766,045.40	-14,182.43	0.10
056525108	BADGER METER INC COMMON STOCK USD1.0		18,593.000	Local	29.887181	555,692.36	102.250000	1,901,134.25	1,345,441.89	0.24
				Base	29.887181	555,692.36	102.250000	1,901,134.25	1,345,441.89	0.24

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057665200	BALCHEM CORP COMMON STOCK USD.0667							
		20,671.000	Local 57.303775	1,184,526.34	153.090000	3,164,523.39	1,979,997.05	0.40
			Base 57.303775	1,184,526.34	153.090000	3,164,523.39	1,979,997.05	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		11,907.000	Local 45.484216	541,580.56	65.010000	774,074.07	232,493.51	0.10
			Base 45.484216	541,580.56	65.010000	774,074.07	232,493.51	0.10
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		32,470.000	Local 23.380900	759,177.83	30.550000	991,958.50	232,780.67	0.13
			Base 23.380900	759,177.83	30.550000	991,958.50	232,780.67	0.13
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		28,490.000	Local 16.150827	460,137.06	20.330000	579,201.70	119,064.64	0.07
			Base 16.150827	460,137.06	20.330000	579,201.70	119,064.64	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		59,422.000	Local 21.643500	1,286,100.06	40.560000	2,410,156.32	1,124,056.26	0.31
			Base 21.643500	1,286,100.06	40.560000	2,410,156.32	1,124,056.26	0.31
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		22,188.000	Local 42.558504	944,288.09	57.760000	1,281,578.88	337,290.79	0.16
			Base 42.558504	944,288.09	57.760000	1,281,578.88	337,290.79	0.16
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		20,346.000	Local 8.737594	177,775.08	10.380000	211,191.48	33,416.40	0.03
			Base 8.737594	177,775.08	10.380000	211,191.48	33,416.40	0.03
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		29,681.000	Local 32.388612	961,326.38	41.940000	1,244,821.14	283,494.76	0.16
			Base 32.388612	961,326.38	41.940000	1,244,821.14	283,494.76	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		67,955.000	Local 10.330500	702,009.12	14.040000	954,088.20	252,079.08	0.12
			Base 10.330500	702,009.12	14.040000	954,088.20	252,079.08	0.12
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		22,817.000	Local 18.971151	432,864.75	23.310000	531,864.27	98,999.52	0.07
			Base 18.971151	432,864.75	23.310000	531,864.27	98,999.52	0.07

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		32,627.000	Local 31.301721	1,021,281.26	27.150000	885,823.05	-135,458.21	0.11
			Base 31.301721	1,021,281.26	27.150000	885,823.05	-135,458.21	0.11
089302103	BIG LOTS INC COMMON STOCK USD.01							
		20,356.000	Local 30.672227	624,363.85	44.250000	900,753.00	276,389.15	0.11
			Base 30.672227	624,363.85	44.250000	900,753.00	276,389.15	0.11
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		19,405.000	Local 56.032400	1,087,308.72	53.150000	1,031,375.75	-55,932.97	0.13
			Base 56.032400	1,087,308.72	53.150000	1,031,375.75	-55,932.97	0.13
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		14,809.000	Local 39.533228	585,447.58	33.320000	493,435.88	-92,011.70	0.06
			Base 39.533228	585,447.58	33.320000	493,435.88	-92,011.70	0.06
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		51,585.000	Local 17.691417	912,611.77	21.620000	1,115,267.70	202,655.93	0.14
			Base 17.691417	912,611.77	21.620000	1,115,267.70	202,655.93	0.14
095229100	BLUCORA INC COMMON STOCK USD.0001							
		30,854.000	Local 13.960186	430,727.58	16.520000	509,708.08	78,980.50	0.06
			Base 13.960186	430,727.58	16.520000	509,708.08	78,980.50	0.06
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		25,060.000	Local 30.055522	753,191.38	56.620000	1,418,897.20	665,705.82	0.18
			Base 30.055522	753,191.38	56.620000	1,418,897.20	665,705.82	0.18
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		18,642.000	Local 27.767858	517,648.40	104.490000	1,947,902.58	1,430,254.18	0.25
			Base 27.767858	517,648.40	104.490000	1,947,902.58	1,430,254.18	0.25
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		25,071.000	Local 30.863092	773,768.57	46.300000	1,160,787.30	387,018.73	0.15
			Base 30.863092	773,768.57	46.300000	1,160,787.30	387,018.73	0.15
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		31,009.000	Local 34.666619	1,074,977.19	52.090000	1,615,258.81	540,281.62	0.21
			Base 34.666619	1,074,977.19	52.090000	1,615,258.81	540,281.62	0.21

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105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		108,962.000	Local 10.161441	1,107,210.91	13.250000	1,443,746.50	336,535.59	0.18
			Base 10.161441	1,107,210.91	13.250000	1,443,746.50	336,535.59	0.18
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		37,928.000	Local 10.272200	389,604.00	29.980000	1,137,081.44	747,477.44	0.14
			Base 10.272200	389,604.00	29.980000	1,137,081.44	747,477.44	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		29,191.000	Local 23.418400	683,606.50	41.960000	1,224,854.36	541,247.86	0.16
			Base 23.418400	683,606.50	41.960000	1,224,854.36	541,247.86	0.16
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		14,754.000	Local 29.209403	430,955.53	34.600000	510,488.40	79,532.87	0.06
			Base 29.209403	430,955.53	34.600000	510,488.40	79,532.87	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		49,894.000	Local 10.680569	532,896.31	16.050000	800,798.70	267,902.39	0.10
			Base 10.680569	532,896.31	16.050000	800,798.70	267,902.39	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		18,391.000	Local 35.911532	660,448.99	41.620000	765,433.42	104,984.43	0.10
			Base 35.911532	660,448.99	41.620000	765,433.42	104,984.43	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		20,991.000	Local 27.153937	569,988.30	50.050000	1,050,599.55	480,611.25	0.13
			Base 27.153937	569,988.30	50.050000	1,050,599.55	480,611.25	0.13
126501105	CTS CORP COMMON STOCK							
		20,649.000	Local 15.217141	314,218.75	35.620000	735,517.38	421,298.63	0.09
			Base 15.217141	314,218.75	35.620000	735,517.38	421,298.63	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK							
		81,383.000	Local 16.061607	1,307,141.80	20.020000	1,629,287.66	322,145.86	0.21
			Base 16.061607	1,307,141.80	20.020000	1,629,287.66	322,145.86	0.21
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		55,794.000	Local 22.694563	1,266,220.47	29.020000	1,619,141.88	352,921.41	0.21
			Base 22.694563	1,266,220.47	29.020000	1,619,141.88	352,921.41	0.21

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128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		23,865.000	Local 30.135127	719,174.80	36.060000	860,571.90	141,397.10	0.11
			Base 30.135127	719,174.80	36.060000	860,571.90	141,397.10	0.11
128126109	CALAMP CORP COMMON STOCK USD.01							
		22,370.000	Local 13.245102	296,292.94	9.620000	215,199.40	-81,093.54	0.03
			Base 13.245102	296,292.94	9.620000	215,199.40	-81,093.54	0.03
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		10,603.000	Local 42.460260	450,206.14	40.200000	426,240.60	-23,965.54	0.05
			Base 42.460260	450,206.14	40.200000	426,240.60	-23,965.54	0.05
129500104	CALERES INC COMMON STOCK USD.01							
		24,404.000	Local 14.375703	350,824.65	23.060000	562,756.24	211,931.59	0.07
			Base 14.375703	350,824.65	23.060000	562,756.24	211,931.59	0.07
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		32,471.000	Local 32.302139	1,048,882.74	60.880000	1,976,834.48	927,951.74	0.25
			Base 32.302139	1,048,882.74	60.880000	1,976,834.48	927,951.74	0.25
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		61,362.000	Local 9.610034	589,690.88	27.050000	1,659,842.10	1,070,151.22	0.21
			Base 9.610034	589,690.88	27.050000	1,659,842.10	1,070,151.22	0.21
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		26,219.000	Local 75.356755	1,975,778.76	51.730000	1,356,308.87	-619,469.89	0.17
			Base 75.356755	1,975,778.76	51.730000	1,356,308.87	-619,469.89	0.17
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		82,268.000	Local 11.963096	984,179.99	12.130000	997,910.84	13,730.85	0.13
			Base 11.963096	984,179.99	12.130000	997,910.84	13,730.85	0.13
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
		27,469.000	Local 15.563302	427,508.35	16.830000	462,303.27	34,794.92	0.06
			Base 15.563302	427,508.35	16.830000	462,303.27	34,794.92	0.06
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		25,594.000	Local 39.897991	1,021,149.17	35.080000	897,837.52	-123,311.65	0.11
			Base 39.897991	1,021,149.17	35.080000	897,837.52	-123,311.65	0.11

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14174T107	CARETRUST REIT INC REIT USD.01							
		69,049.000	Local 15.353246	1,060,126.31	20.750000	1,432,766.75	372,640.44	0.18
			Base 15.353246	1,060,126.31	20.750000	1,432,766.75	372,640.44	0.18
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		30,610.000	Local 20.732452	634,620.35	30.880000	945,236.80	310,616.45	0.12
			Base 20.732452	634,620.35	30.880000	945,236.80	310,616.45	0.12
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		12,317.000	Local 24.289318	299,171.53	17.630000	217,148.71	-82,022.82	0.03
			Base 24.289318	299,171.53	17.630000	217,148.71	-82,022.82	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		5,438.000	Local 117.512231	639,031.51	240.380000	1,307,186.44	668,154.93	0.17
			Base 117.512231	639,031.51	240.380000	1,307,186.44	668,154.93	0.17
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		17,018.000	Local 64.822500	1,103,149.31	96.520000	1,642,577.36	539,428.05	0.21
			Base 64.822500	1,103,149.31	96.520000	1,642,577.36	539,428.05	0.21
15202L107	CENTERSPACE REIT							
		8,316.000	Local 70.021825	582,301.50	101.240000	841,911.84	259,610.34	0.11
			Base 70.021825	582,301.50	101.240000	841,911.84	259,610.34	0.11
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		6,278.000	Local 19.682676	123,567.84	51.580000	323,819.24	200,251.40	0.04
			Base 19.682676	123,567.84	51.580000	323,819.24	200,251.40	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		25,299.000	Local 17.052348	431,407.35	46.200000	1,168,813.80	737,406.45	0.15
			Base 17.052348	431,407.35	46.200000	1,168,813.80	737,406.45	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		18,003.000	Local 21.426211	385,736.07	27.490000	494,902.47	109,166.40	0.06
			Base 21.426211	385,736.07	27.490000	494,902.47	109,166.40	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		32,150.000	Local 11.304625	363,443.68	13.210000	424,701.50	61,257.82	0.05
			Base 11.304625	363,443.68	13.210000	424,701.50	61,257.82	0.05

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156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		18,699.000	Local 25.808439	482,592.00	67.060000	1,253,954.94	771,362.94	0.16
			Base 25.808439	482,592.00	67.060000	1,253,954.94	771,362.94	0.16
157210105	CEVA INC COMMON STOCK USD.001							
		14,538.000	Local 26.320878	382,652.93	45.610000	663,078.18	280,425.25	0.08
			Base 26.320878	382,652.93	45.610000	663,078.18	280,425.25	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		22,665.000	Local 40.192510	910,963.24	177.520000	4,023,490.80	3,112,527.56	0.51
			Base 40.192510	910,963.24	177.520000	4,023,490.80	3,112,527.56	0.51
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		30,983.000	Local 18.054824	559,392.60	12.690000	393,174.27	-166,218.33	0.05
			Base 18.054824	559,392.60	12.690000	393,174.27	-166,218.33	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		27,250.000	Local 24.336000	663,156.01	40.640000	1,107,440.00	444,283.99	0.14
			Base 24.336000	663,156.01	40.640000	1,107,440.00	444,283.99	0.14
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		20,773.000	Local 28.435312	590,686.73	34.870000	724,354.51	133,667.78	0.09
			Base 28.435312	590,686.73	34.870000	724,354.51	133,667.78	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		11,172.000	Local 94.211876	1,052,535.08	131.070000	1,464,314.04	411,778.96	0.19
			Base 94.211876	1,052,535.08	131.070000	1,464,314.04	411,778.96	0.19
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		78,233.000	Local 6.996808	547,381.28	5.460000	427,152.18	-120,229.10	0.05
			Base 6.996808	547,381.28	5.460000	427,152.18	-120,229.10	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		9,288.000	Local 50.947810	473,203.26	82.890000	769,882.32	296,679.06	0.10
			Base 50.947810	473,203.26	82.890000	769,882.32	296,679.06	0.10
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		12,737.000	Local 25.831160	329,011.48	29.160000	371,410.92	42,399.44	0.05
			Base 25.831160	329,011.48	29.160000	371,410.92	42,399.44	0.05

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17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		12,903.000	Local 37.455020	483,282.12	28.540000	368,251.62	-115,030.50	0.05
			Base 37.455020	483,282.12	28.540000	368,251.62	-115,030.50	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		9,989.000	Local 47.690381	476,379.22	79.580000	794,924.62	318,545.40	0.10
			Base 47.690381	476,379.22	79.580000	794,924.62	318,545.40	0.10
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		12,329.000	Local 66.381164	818,413.37	56.140000	692,150.06	-126,263.31	0.09
			Base 66.381164	818,413.37	56.140000	692,150.06	-126,263.31	0.09
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		10,633.000	Local 35.945966	382,213.46	41.830000	444,778.39	62,564.93	0.06
			Base 35.945966	382,213.46	41.830000	444,778.39	62,564.93	0.06
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		2,957.000	Local 215.980764	638,655.12	401.400000	1,186,939.80	548,284.68	0.15
			Base 215.980764	638,655.12	401.400000	1,186,939.80	548,284.68	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		26,961.000	Local 47.046498	1,268,420.62	76.590000	2,064,942.99	796,522.37	0.26
			Base 47.046498	1,268,420.62	76.590000	2,064,942.99	796,522.37	0.26
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		42,337.000	Local 17.795530	753,409.35	16.730000	708,298.01	-45,111.34	0.09
			Base 17.795530	753,409.35	16.730000	708,298.01	-45,111.34	0.09
192576106	COHU INC COMMON STOCK USD1.0							
		30,872.000	Local 15.695579	484,553.90	32.040000	989,138.88	504,584.98	0.13
			Base 15.695579	484,553.90	32.040000	989,138.88	504,584.98	0.13
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
		22,507.000	Local 23.261113	523,537.86	19.630000	441,812.41	-81,725.45	0.06
			Base 23.261113	523,537.86	19.630000	441,812.41	-81,725.45	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		45,794.000	Local 27.813454	1,273,689.30	34.130000	1,562,949.22	289,259.92	0.20
			Base 27.813454	1,273,689.30	34.130000	1,562,949.22	289,259.92	0.20

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199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
	23,115.000	Local	19.877153	459,460.40	91.470000	2,114,329.05	1,654,868.65	0.27	
		Base	19.877153	459,460.40	91.470000	2,114,329.05	1,654,868.65	0.27	
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
	34,321.000	Local	39.670920	1,361,545.64	71.670000	2,459,786.07	1,098,240.43	0.31	
		Base	39.670920	1,361,545.64	71.670000	2,459,786.07	1,098,240.43	0.31	
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
	79,598.000	Local	9.235880	735,157.57	13.100000	1,042,733.80	307,576.23	0.13	
		Base	9.235880	735,157.57	13.100000	1,042,733.80	307,576.23	0.13	
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
	14,636.000	Local	31.923960	467,239.08	47.840000	700,186.24	232,947.16	0.09	
		Base	31.923960	467,239.08	47.840000	700,186.24	232,947.16	0.09	
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
	8,166.000	Local	48.176831	393,412.00	36.100000	294,792.60	-98,619.40	0.04	
		Base	48.176831	393,412.00	36.100000	294,792.60	-98,619.40	0.04	
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
	16,604.000	Local	23.194553	385,122.35	21.570000	358,148.28	-26,974.07	0.05	
		Base	23.194553	385,122.35	21.570000	358,148.28	-26,974.07	0.05	
207410101	CONMED CORP COMMON STOCK USD.01								
	18,540.000	Local	46.797705	867,629.45	146.280000	2,712,031.20	1,844,401.75	0.34	
		Base	46.797705	867,629.45	146.280000	2,712,031.20	1,844,401.75	0.34	
208242107	CONN S INC COMMON STOCK USD.01								
	12,325.000	Local	17.376776	214,168.77	22.270000	274,477.75	60,308.98	0.03	
		Base	17.376776	214,168.77	22.270000	274,477.75	60,308.98	0.03	
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
	19,314.000	Local	18.678169	360,750.15	27.510000	531,328.14	170,577.99	0.07	
		Base	18.678169	360,750.15	27.510000	531,328.14	170,577.99	0.07	
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
	46,894.000	Local	17.820884	835,692.53	7.400000	347,015.60	-488,676.93	0.04	
		Base	17.820884	835,692.53	7.400000	347,015.60	-488,676.93	0.04	

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21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		10,786.000	Local 78.295688	844,497.29	25.940000	279,788.84	-564,708.45	0.04
			Base 78.295688	844,497.29	25.940000	279,788.84	-564,708.45	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		66,894.000	Local 18.486836	1,236,658.42	18.000000	1,204,092.00	-32,566.42	0.15
			Base 18.486836	1,236,658.42	18.000000	1,204,092.00	-32,566.42	0.15
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		76,719.000	Local 9.736180	746,950.01	8.610000	660,550.59	-86,399.42	0.08
			Base 9.736180	746,950.01	8.610000	660,550.59	-86,399.42	0.08
221006109	CORVEL CORP COMMON STOCK USD.0001							
		5,802.000	Local 38.895602	225,672.28	183.220000	1,063,042.44	837,370.16	0.14
			Base 38.895602	225,672.28	183.220000	1,063,042.44	837,370.16	0.14
22304C100	COVETRUS INC COMMON STOCK							
		63,612.000	Local 11.193385	712,033.62	20.190000	1,284,326.28	572,292.66	0.16
			Base 11.193385	712,033.62	20.190000	1,284,326.28	572,292.66	0.16
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		22,312.000	Local 8.718691	194,531.44	20.730000	462,527.76	267,996.32	0.06
			Base 8.718691	194,531.44	20.730000	462,527.76	267,996.32	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		24,899.000	Local 14.052636	349,896.58	20.640000	513,915.36	164,018.78	0.07
			Base 14.052636	349,896.58	20.640000	513,915.36	164,018.78	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		18,964.000	Local 23.466465	445,018.04	53.290000	1,010,591.56	565,573.52	0.13
			Base 23.466465	445,018.04	53.290000	1,010,591.56	565,573.52	0.13
232109108	CUTERA INC COMMON STOCK USD.001							
		10,883.000	Local 35.185612	382,925.01	43.000000	467,969.00	85,043.99	0.06
			Base 35.185612	382,925.01	43.000000	467,969.00	85,043.99	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		45,676.000	Local 16.067021	733,877.25	34.910000	1,594,549.16	860,671.91	0.20
			Base 16.067021	733,877.25	34.910000	1,594,549.16	860,671.91	0.20

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23291C103	DMC GLOBAL INC COMMON STOCK USD.05	11,922.000	Local 58.100772	692,677.40	41.780000	498,101.16	-194,576.24	0.06
			Base 58.100772	692,677.40	41.780000	498,101.16	-194,576.24	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001	14,321.000	Local 10.156074	145,445.14	21.970000	314,632.37	169,187.23	0.04
			Base 10.156074	145,445.14	21.970000	314,632.37	169,187.23	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01	11,258.000	Local 48.433565	545,265.07	32.960000	371,063.68	-174,201.39	0.05
			Base 48.433565	545,265.07	32.960000	371,063.68	-174,201.39	0.05
234264109	DAKTRONICS INC COMMON STOCK	23,425.000	Local 9.027017	211,457.88	5.550000	130,008.75	-81,449.13	0.02
			Base 9.027017	211,457.88	5.550000	130,008.75	-81,449.13	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	25,688.000	Local 31.023841	796,940.42	37.130000	953,795.44	156,855.02	0.12
			Base 31.023841	796,940.42	37.130000	953,795.44	156,855.02	0.12
24790A127	DENBURY INC DENBURY CW23	1,126.000	Local 708.923739	798,248.13	49.950000	56,243.70	-742,004.43	0.01
			Base 708.923739	798,248.13	49.950000	56,243.70	-742,004.43	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0	26,911.000	Local 29.073802	782,405.08	35.670000	959,915.37	177,510.29	0.12
			Base 29.073802	782,405.08	35.670000	959,915.37	177,510.29	0.12
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK	37,838.000	Local 17.380890	657,658.11	13.530000	511,948.14	-145,709.97	0.07
			Base 17.380890	657,658.11	13.530000	511,948.14	-145,709.97	0.07
252784301	DIAMONDRock HOSPITALITY CO REIT USD.01	133,989.000	Local 9.636406	1,291,172.38	9.040000	1,211,260.56	-79,911.82	0.15
			Base 9.636406	1,291,172.38	9.040000	1,211,260.56	-79,911.82	0.15
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25	48,621.000	Local 10.867456	528,386.59	9.000000	437,589.00	-90,797.59	0.06
			Base 10.867456	528,386.59	9.000000	437,589.00	-90,797.59	0.06

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01		21,687.000	Local	11.299726	245,057.16	21.550000	467,354.85	222,297.69	0.06
				Base	11.299726	245,057.16	21.550000	467,354.85	222,297.69	0.06
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01		22,394.000	Local	26.822967	600,673.53	35.680000	799,017.92	198,344.39	0.10
				Base	26.822967	600,673.53	35.680000	799,017.92	198,344.39	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01		10,950.000	Local	59.696139	653,672.72	84.510000	925,384.50	271,711.78	0.12
				Base	59.696139	653,672.72	84.510000	925,384.50	271,711.78	0.12
254543101	DIODES INC COMMON STOCK USD.667		27,012.000	Local	29.830667	805,785.98	96.090000	2,595,583.08	1,789,797.10	0.33
				Base	29.830667	805,785.98	96.090000	2,595,583.08	1,789,797.10	0.33
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01		151,843.000	Local	4.143900	629,222.21	3.640000	552,708.52	-76,513.69	0.07
				Base	4.143900	629,222.21	3.640000	552,708.52	-76,513.69	0.07
257559203	DOMTAR CORP COMMON STOCK USD.01		32,020.000	Local	54.585300	1,747,821.31	54.590000	1,747,971.80	150.49	0.22
				Base	54.585300	1,747,821.31	54.590000	1,747,971.80	150.49	0.22
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01		19,032.000	Local	20.773881	395,368.51	38.320000	729,306.24	333,937.73	0.09
				Base	20.773881	395,368.51	38.320000	729,306.24	333,937.73	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01		18,197.000	Local	45.741075	832,350.35	104.380000	1,899,402.86	1,067,052.51	0.24
				Base	45.741075	832,350.35	104.380000	1,899,402.86	1,067,052.51	0.24
262037104	DRIL QUIP INC COMMON STOCK USD.01		22,635.000	Local	37.177860	841,520.87	23.560000	533,280.60	-308,240.27	0.07
				Base	37.177860	841,520.87	23.560000	533,280.60	-308,240.27	0.07
26856L103	ELF BEAUTY INC COMMON STOCK USD.01		24,722.000	Local	23.747500	587,085.69	32.310000	798,767.82	211,682.13	0.10
				Base	23.747500	587,085.69	32.310000	798,767.82	211,682.13	0.10

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268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		12,095.000	Local 12.799844	154,814.11	14.700000	177,796.50	22,982.39	0.02
			Base 12.799844	154,814.11	14.700000	177,796.50	22,982.39	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		20,386.000	Local 51.412759	1,048,100.50	56.590000	1,153,643.74	105,543.24	0.15
			Base 51.412759	1,048,100.50	56.590000	1,153,643.74	105,543.24	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		7,474.000	Local 53.422815	399,282.12	52.370000	391,413.38	-7,868.74	0.05
			Base 53.422815	399,282.12	52.370000	391,413.38	-7,868.74	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		53,573.000	Local 21.733587	1,164,333.46	21.030000	1,126,640.19	-37,693.27	0.14
			Base 21.733587	1,164,333.46	21.030000	1,126,640.19	-37,693.27	0.14
278715206	EBIX INC COMMON STOCK USD.1							
		14,985.000	Local 22.575644	338,296.03	32.810000	491,657.85	153,361.82	0.06
			Base 22.575644	338,296.03	32.810000	491,657.85	153,361.82	0.06
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
		17,001.000	Local 23.440473	398,511.48	48.230000	819,958.23	421,446.75	0.10
			Base 23.440473	398,511.48	48.230000	819,958.23	421,446.75	0.10
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		34,642.000	Local 43.964700	1,523,025.14	34.990000	1,212,123.58	-310,901.56	0.15
			Base 43.964700	1,523,025.14	34.990000	1,212,123.58	-310,901.56	0.15
28238P109	EHEALTH INC COMMON STOCK USD.001							
		15,709.000	Local 63.343515	995,063.27	44.350000	696,694.15	-298,369.12	0.09
			Base 63.343515	995,063.27	44.350000	696,694.15	-298,369.12	0.09
282914100	8X8 INC COMMON STOCK USD.001							
		70,082.000	Local 12.818279	898,330.61	22.660000	1,588,058.12	689,727.51	0.20
			Base 12.818279	898,330.61	22.660000	1,588,058.12	689,727.51	0.20
28852N109	ELLINGTON FINANCIAL INC REIT							
		27,930.000	Local 19.065071	532,487.43	18.180000	507,767.40	-24,720.03	0.06
			Base 19.065071	532,487.43	18.180000	507,767.40	-24,720.03	0.06

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ST OF AZ POOL 204 SMALL CAP

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		18,215.000	Local 23.626222	430,351.64	38.600000	703,099.00	272,747.36	0.09
			Base 23.626222	430,351.64	38.600000	703,099.00	272,747.36	0.09
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		11,454.000	Local 49.482880	566,776.91	85.850000	983,325.90	416,548.99	0.12
			Base 49.482880	566,776.91	85.850000	983,325.90	416,548.99	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		19,758.000	Local 30.971936	611,943.51	54.020000	1,067,327.16	455,383.65	0.14
			Base 30.971936	611,943.51	54.020000	1,067,327.16	455,383.65	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		13,163.000	Local 33.715818	443,801.31	134.060000	1,764,631.78	1,320,830.47	0.22
			Base 33.715818	443,801.31	134.060000	1,764,631.78	1,320,830.47	0.22
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		38,329.000	Local 23.754199	910,474.68	20.890000	800,692.81	-109,781.87	0.10
			Base 23.754199	910,474.68	20.890000	800,692.81	-109,781.87	0.10
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		13,123.000	Local 47.883903	628,380.46	89.660000	1,176,608.18	548,227.72	0.15
			Base 47.883903	628,380.46	89.660000	1,176,608.18	548,227.72	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		23,421.000	Local 21.329021	499,546.99	32.440000	759,777.24	260,230.25	0.10
			Base 21.329021	499,546.99	32.440000	759,777.24	260,230.25	0.10
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		32,933.000	Local 19.094454	628,837.66	78.010000	2,569,103.33	1,940,265.67	0.33
			Base 19.094454	628,837.66	78.010000	2,569,103.33	1,940,265.67	0.33
294268107	EPLUS INC COMMON STOCK USD.01							
		8,601.000	Local 48.669662	418,607.76	110.570000	951,012.57	532,404.81	0.12
			Base 48.669662	418,607.76	110.570000	951,012.57	532,404.81	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		16,595.000	Local 46.514672	771,910.98	84.560000	1,403,273.20	631,362.22	0.18
			Base 46.514672	771,910.98	84.560000	1,403,273.20	631,362.22	0.18

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29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		74,851.000	Local 22.559910	1,688,631.83	29.790000	2,229,811.29	541,179.46	0.28
			Base 22.559910	1,688,631.83	29.790000	2,229,811.29	541,179.46	0.28
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		13,970.000	Local 19.990831	279,271.91	23.210000	324,243.70	44,971.79	0.04
			Base 19.990831	279,271.91	23.210000	324,243.70	44,971.79	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
		38,204.000	Local 21.552979	823,410.00	45.210000	1,727,202.84	903,792.84	0.22
			Base 21.552979	823,410.00	45.210000	1,727,202.84	903,792.84	0.22
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		21,326.000	Local 37.383307	797,236.41	122.630000	2,615,207.38	1,817,970.97	0.33
			Base 37.383307	797,236.41	122.630000	2,615,207.38	1,817,970.97	0.33
30214U102	EXPONENT INC COMMON STOCK USD.001							
		33,295.000	Local 28.142619	937,008.49	114.800000	3,822,266.00	2,885,257.51	0.49
			Base 28.142619	937,008.49	114.800000	3,822,266.00	2,885,257.51	0.49
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		80,406.000	Local 12.009652	965,648.04	9.830000	790,390.98	-175,257.06	0.10
			Base 12.009652	965,648.04	9.830000	790,390.98	-175,257.06	0.10
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		33,643.000	Local 17.953240	604,000.86	7.460000	250,976.78	-353,024.08	0.03
			Base 17.953240	604,000.86	7.460000	250,976.78	-353,024.08	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		21,429.000	Local 30.137078	645,807.45	45.330000	971,376.57	325,569.12	0.12
			Base 30.137078	645,807.45	45.330000	971,376.57	325,569.12	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		11,613.000	Local 44.087156	511,984.14	73.570000	854,368.41	342,384.27	0.11
			Base 44.087156	511,984.14	73.570000	854,368.41	342,384.27	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		38,579.000	Local 13.070315	504,239.68	42.810000	1,651,566.99	1,147,327.31	0.21
			Base 13.070315	504,239.68	42.810000	1,651,566.99	1,147,327.31	0.21

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315405100	FERRO CORP COMMON STOCK USD1.0							
		52,654.000	Local 17.080707	899,367.53	21.020000	1,106,787.08	207,419.55	0.14
			Base 17.080707	899,367.53	21.020000	1,106,787.08	207,419.55	0.14
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	47.910000	1,477,783.95	352,516.24	0.19
			Base 36.481365	1,125,267.71	47.910000	1,477,783.95	352,516.24	0.19
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		11,291.000	Local 20.132525	227,316.34	10.540000	119,007.14	-108,309.20	0.02
			Base 20.132525	227,316.34	10.540000	119,007.14	-108,309.20	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		137,186.000	Local 6.207471	851,578.06	13.650000	1,872,588.90	1,021,010.84	0.24
			Base 6.207471	851,578.06	13.650000	1,872,588.90	1,021,010.84	0.24
318910106	FIRST BANCORP/NC COMMON STOCK							
		18,155.000	Local 34.061400	618,384.72	48.420000	879,065.10	260,680.38	0.11
			Base 34.061400	618,384.72	48.420000	879,065.10	260,680.38	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		61,312.000	Local 7.988854	489,812.64	15.300000	938,073.60	448,260.96	0.12
			Base 7.988854	489,812.64	15.300000	938,073.60	448,260.96	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		62,045.000	Local 20.406604	1,266,127.74	23.780000	1,475,430.10	209,302.36	0.19
			Base 20.406604	1,266,127.74	23.780000	1,475,430.10	209,302.36	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		83,111.000	Local 17.678759	1,469,299.30	27.590000	2,293,032.49	823,733.19	0.29
			Base 17.678759	1,469,299.30	27.590000	2,293,032.49	823,733.19	0.29
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		72,789.000	Local 15.443957	1,124,150.20	19.250000	1,401,188.25	277,038.05	0.18
			Base 15.443957	1,124,150.20	19.250000	1,401,188.25	277,038.05	0.18
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		30,243.000	Local 31.150924	942,097.39	47.190000	1,427,167.17	485,069.78	0.18
			Base 31.150924	942,097.39	47.190000	1,427,167.17	485,069.78	0.18

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346375108	FORMFACTOR INC COMMON STOCK USD.001	49,467.000	Local 15.871873	785,133.93	39.780000	1,967,797.26	1,182,663.33	0.25
			Base 15.871873	785,133.93	39.780000	1,967,797.26	1,182,663.33	0.25
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01	7,105.000	Local 34.671821	246,343.29	53.250000	378,341.25	131,997.96	0.05
			Base 34.671821	246,343.29	53.250000	378,341.25	131,997.96	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01	17,411.000	Local 40.710714	708,814.25	100.560000	1,750,850.16	1,042,035.91	0.22
			Base 40.710714	708,814.25	100.560000	1,750,850.16	1,042,035.91	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01	30,204.000	Local 14.281730	431,365.38	11.820000	357,011.28	-74,354.10	0.05
			Base 14.281730	431,365.38	11.820000	357,011.28	-74,354.10	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001	63,042.000	Local 20.890629	1,316,987.04	29.000000	1,828,218.00	511,230.96	0.23
			Base 20.890629	1,316,987.04	29.000000	1,828,218.00	511,230.96	0.23
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01	20,293.000	Local 17.000000	344,981.00	16.410000	333,008.13	-11,972.87	0.04
			Base 17.000000	344,981.00	16.410000	333,008.13	-11,972.87	0.04
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	24,585.000	Local 32.381489	796,098.90	86.380000	2,123,652.30	1,327,553.40	0.27
			Base 32.381489	796,098.90	86.380000	2,123,652.30	1,327,553.40	0.27
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001	62,006.000	Local 11.015497	683,026.88	4.500000	279,027.00	-403,999.88	0.04
			Base 11.015497	683,026.88	4.500000	279,027.00	-403,999.88	0.04
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	11,275.000	Local 47.855800	539,574.15	82.920000	934,923.00	395,348.85	0.12
			Base 47.855800	539,574.15	82.920000	934,923.00	395,348.85	0.12
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	33,333.000	Local 30.550549	1,018,341.46	70.510000	2,350,309.83	1,331,968.37	0.30
			Base 30.550549	1,018,341.46	70.510000	2,350,309.83	1,331,968.37	0.30

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	16,430.000	Local	14.116251	231,930.01	7.060000	115,995.80	-115,934.21	0.01
			Base	14.116251	231,930.01	7.060000	115,995.80	-115,934.21	0.01
36162J106	GEO GROUP INC/THE REIT USD.01	77,512.000	Local	8.848500	685,864.94	8.180000	634,048.16	-51,816.78	0.08
			Base	8.848500	685,864.94	8.180000	634,048.16	-51,816.78	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	30,842.000	Local	19.009489	586,290.67	22.610000	697,337.62	111,046.95	0.09
			Base	19.009489	586,290.67	22.610000	697,337.62	111,046.95	0.09
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	27,747.000	Local	32.582310	904,061.36	28.660000	795,229.02	-108,832.34	0.10
			Base	32.582310	904,061.36	28.660000	795,229.02	-108,832.34	0.10
36251C103	GMS INC COMMON STOCK USD.01	27,356.000	Local	20.391357	557,825.96	49.530000	1,354,942.68	797,116.72	0.17
			Base	20.391357	557,825.96	49.530000	1,354,942.68	797,116.72	0.17
36472T109	GANNETT CO INC COMMON STOCK USD.01	86,276.000	Local	8.354271	720,773.09	5.800000	500,400.80	-220,372.29	0.06
			Base	8.354271	720,773.09	5.800000	500,400.80	-220,372.29	0.06
371532102	GENESCO INC COMMON STOCK USD1.0	9,047.000	Local	47.084308	425,971.73	60.590000	548,157.73	122,186.00	0.07
			Base	47.084308	425,971.73	60.590000	548,157.73	122,186.00	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	323,764.000	Local	4.074622	1,319,215.85	4.110000	1,330,670.04	11,454.19	0.17
			Base	4.074622	1,319,215.85	4.110000	1,330,670.04	11,454.19	0.17
37253A103	GENTHERM INC COMMON STOCK	21,109.000	Local	47.355549	999,628.28	73.630000	1,554,255.67	554,627.39	0.20
			Base	47.355549	999,628.28	73.630000	1,554,255.67	554,627.39	0.20
374297109	GETTY REALTY CORP REIT USD.01	24,009.000	Local	22.503725	540,291.94	32.120000	771,169.08	230,877.14	0.10
			Base	22.503725	540,291.94	32.120000	771,169.08	230,877.14	0.10

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		20,794.000	Local 22.510638	468,086.20	65.160000	1,354,937.04	886,850.84		0.17
			Base 22.510638	468,086.20	65.160000	1,354,937.04	886,850.84		0.17
377320106	GLATFELTER CORP COMMON STOCK USD.01								
		28,308.000	Local 17.938616	507,806.35	16.430000	465,100.44	-42,705.91		0.06
			Base 17.938616	507,806.35	16.430000	465,100.44	-42,705.91		0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		29,494.000	Local 37.202927	1,097,263.13	45.710000	1,348,170.74	250,907.61		0.17
			Base 37.202927	1,097,263.13	45.710000	1,348,170.74	250,907.61		0.17
379378201	GLOBAL NET LEASE INC REIT USD.01								
		60,792.000	Local 17.254420	1,048,930.72	16.020000	973,887.84	-75,042.88		0.12
			Base 17.254420	1,048,930.72	16.020000	973,887.84	-75,042.88		0.12
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		29,785.000	Local 20.465000	609,550.03	19.120000	569,489.20	-40,060.83		0.07
			Base 20.465000	609,550.03	19.120000	569,489.20	-40,060.83		0.07
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		29,182.000	Local 25.449324	742,662.16	37.120000	1,083,235.84	340,573.68		0.14
			Base 25.449324	742,662.16	37.120000	1,083,235.84	340,573.68		0.14
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		35,119.000	Local 16.669695	585,423.02	13.400000	470,594.60	-114,828.42		0.06
			Base 16.669695	585,423.02	13.400000	470,594.60	-114,828.42		0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		35,131.000	Local 29.461758	1,035,021.02	34.050000	1,196,210.55	161,189.53		0.15
			Base 29.461758	1,035,021.02	34.050000	1,196,210.55	161,189.53		0.15
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		34,687.000	Local 34.333038	1,190,910.10	42.360000	1,469,341.32	278,431.22		0.19
			Base 34.333038	1,190,910.10	42.360000	1,469,341.32	278,431.22		0.19
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		27,018.000	Local 19.928388	538,425.18	37.950000	1,025,333.10	486,907.92		0.13
			Base 19.928388	538,425.18	37.950000	1,025,333.10	486,907.92		0.13

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393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		20,891.000	Local 31.225880	652,339.86	41.020000	856,948.82	204,608.96	0.11
			Base 31.225880	652,339.86	41.020000	856,948.82	204,608.96	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01							
		9,311.000	Local 36.542710	340,249.17	15.720000	146,368.92	-193,880.25	0.02
			Base 36.542710	340,249.17	15.720000	146,368.92	-193,880.25	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25							
		28,888.000	Local 15.523755	448,450.22	26.490000	765,243.12	316,792.90	0.10
			Base 15.523755	448,450.22	26.490000	765,243.12	316,792.90	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		10,877.000	Local 56.147389	610,715.15	179.800000	1,955,684.60	1,344,969.45	0.25
			Base 56.147389	610,715.15	179.800000	1,955,684.60	1,344,969.45	0.25
401617105	GUESS? INC COMMON STOCK USD.01							
		24,402.000	Local 13.400816	327,006.72	20.710000	505,365.42	178,358.70	0.06
			Base 13.400816	327,006.72	20.710000	505,365.42	178,358.70	0.06
40416E103	HCI GROUP INC COMMON STOCK							
		4,167.000	Local 43.631279	181,811.54	134.010000	558,419.67	376,608.13	0.07
			Base 43.631279	181,811.54	134.010000	558,419.67	376,608.13	0.07
404251100	HNI CORP COMMON STOCK USD1.0							
		27,755.000	Local 43.707100	1,213,090.56	37.400000	1,038,037.00	-175,053.56	0.13
			Base 43.707100	1,213,090.56	37.400000	1,038,037.00	-175,053.56	0.13
41043F208	HANGER INC COMMON STOCK USD.01							
		24,500.000	Local 21.709989	531,894.72	18.680000	457,660.00	-74,234.72	0.06
			Base 21.709989	531,894.72	18.680000	457,660.00	-74,234.72	0.06
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		19,611.000	Local 12.479484	244,735.16	22.190000	435,168.09	190,432.93	0.06
			Base 12.479484	244,735.16	22.190000	435,168.09	190,432.93	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
		64,498.000	Local 6.156177	397,061.09	9.070000	584,996.86	187,935.77	0.07
			Base 6.156177	397,061.09	9.070000	584,996.86	187,935.77	0.07

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415864107	HARSCO CORP COMMON STOCK USD1.25							
		50,451.000	Local 14.742140	743,755.72	17.100000	862,712.10	118,956.38	0.11
			Base 14.742140	743,755.72	17.100000	862,712.10	118,956.38	0.11
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		10,227.000	Local 14.912207	152,507.14	28.700000	293,514.90	141,007.76	0.04
			Base 14.912207	152,507.14	28.700000	293,514.90	141,007.76	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		32,569.000	Local 25.181684	820,142.28	19.350000	630,210.15	-189,932.13	0.08
			Base 25.181684	820,142.28	19.350000	630,210.15	-189,932.13	0.08
420261109	HAWKINS INC COMMON STOCK USD.01							
		12,110.000	Local 19.170607	232,156.05	36.670000	444,073.70	211,917.65	0.06
			Base 19.170607	232,156.05	36.670000	444,073.70	211,917.65	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		8,089.000	Local 46.519581	376,296.89	40.130000	324,611.57	-51,685.32	0.04
			Base 46.519581	376,296.89	40.130000	324,611.57	-51,685.32	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
		16,084.000	Local 26.538694	426,848.36	26.610000	427,995.24	1,146.88	0.05
			Base 26.538694	426,848.36	26.610000	427,995.24	1,146.88	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		31,063.000	Local 18.313313	568,866.44	16.330000	507,258.79	-61,607.65	0.06
			Base 18.313313	568,866.44	16.330000	507,258.79	-61,607.65	0.06
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		12,434.000	Local 22.310131	277,404.17	46.880000	582,905.92	305,501.75	0.07
			Base 22.310131	277,404.17	46.880000	582,905.92	305,501.75	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		90,736.000	Local 5.767832	523,350.00	3.780000	342,982.08	-180,367.92	0.04
			Base 5.767832	523,350.00	3.780000	342,982.08	-180,367.92	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		68,944.000	Local 20.792611	1,433,525.77	31.040000	2,140,021.76	706,495.99	0.27
			Base 20.792611	1,433,525.77	31.040000	2,140,021.76	706,495.99	0.27

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42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		22,975.000	Local 31.000059	712,226.35	24.840000	570,699.00	-141,527.35	0.07
			Base 31.000059	712,226.35	24.840000	570,699.00	-141,527.35	0.07
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		21,983.000	Local 16.617890	365,311.08	8.930000	196,308.19	-169,002.89	0.02
			Base 16.617890	365,311.08	8.930000	196,308.19	-169,002.89	0.02
42805E306	HESKA CORP COMMON STOCK USD.001							
		6,311.000	Local 96.749094	610,583.53	223.530000	1,410,697.83	800,114.30	0.18
			Base 96.749094	610,583.53	223.530000	1,410,697.83	800,114.30	0.18
428567101	HIBBETT INC COMMON STOCK USD.01							
		10,036.000	Local 34.842130	349,675.62	77.440000	777,187.84	427,512.22	0.10
			Base 34.842130	349,675.62	77.440000	777,187.84	427,512.22	0.10
431571108	HILLENBRAND INC COMMON STOCK							
		47,954.000	Local 24.507760	1,175,245.14	45.460000	2,179,988.84	1,004,743.70	0.28
			Base 24.507760	1,175,245.14	45.460000	2,179,988.84	1,004,743.70	0.28
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		41,435.000	Local 35.653460	1,477,301.13	35.440000	1,468,456.40	-8,844.73	0.19
			Base 35.653460	1,477,301.13	35.440000	1,468,456.40	-8,844.73	0.19
43785V102	HOMESTREET INC COMMON STOCK							
		13,635.000	Local 29.699285	404,949.75	47.160000	643,026.60	238,076.85	0.08
			Base 29.699285	404,949.75	47.160000	643,026.60	238,076.85	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		78,692.000	Local 10.115332	795,995.71	14.590000	1,148,116.28	352,120.57	0.15
			Base 10.115332	795,995.71	14.590000	1,148,116.28	352,120.57	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		26,409.000	Local 24.247105	640,341.80	39.180000	1,034,704.62	394,362.82	0.13
			Base 24.247105	640,341.80	39.180000	1,034,704.62	394,362.82	0.13
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		21,518.000	Local 38.337821	824,953.23	78.570000	1,690,669.26	865,716.03	0.21
			Base 38.337821	824,953.23	78.570000	1,690,669.26	865,716.03	0.21

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45031U101	ISTAR INC REIT USD.001	46,649.000	Local 11.746854	547,978.98	25.240000	1,177,420.76	629,441.78	0.15
			Base 11.746854	547,978.98	25.240000	1,177,420.76	629,441.78	0.15
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01	65,132.000	Local 10.216821	665,442.01	23.630000	1,539,069.16	873,627.15	0.20
			Base 10.216821	665,442.01	23.630000	1,539,069.16	873,627.15	0.20
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	21,042.000	Local 48.907044	1,029,102.01	84.500000	1,778,049.00	748,946.99	0.23
			Base 48.907044	1,029,102.01	84.500000	1,778,049.00	748,946.99	0.23
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	23,397.000	Local 42.646300	997,795.49	72.290000	1,691,369.13	693,573.64	0.21
			Base 42.646300	997,795.49	72.290000	1,691,369.13	693,573.64	0.21
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	41,646.000	Local 20.640158	859,580.02	28.090000	1,169,836.14	310,256.12	0.15
			Base 20.640158	859,580.02	28.090000	1,169,836.14	310,256.12	0.15
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	22,509.000	Local 27.170638	611,583.89	94.700000	2,131,602.30	1,520,018.41	0.27
			Base 27.170638	611,583.89	94.700000	2,131,602.30	1,520,018.41	0.27
45768S105	INNOSPEC INC COMMON STOCK USD.01	15,712.000	Local 55.332749	869,388.16	90.610000	1,423,664.32	554,276.16	0.18
			Base 55.332749	869,388.16	90.610000	1,423,664.32	554,276.16	0.18
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	12,326.000	Local 33.795249	416,560.24	40.670000	501,298.42	84,738.18	0.06
			Base 33.795249	416,560.24	40.670000	501,298.42	84,738.18	0.06
45780L104	INOGEN INC COMMON STOCK USD.001	11,846.000	Local 49.605426	587,625.88	39.650000	469,693.90	-117,931.98	0.06
			Base 49.605426	587,625.88	39.650000	469,693.90	-117,931.98	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	14,383.000	Local 37.306768	536,583.25	127.050000	1,827,360.15	1,290,776.90	0.23
			Base 37.306768	536,583.25	127.050000	1,827,360.15	1,290,776.90	0.23

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45781M101	INNOVIVA INC COMMON STOCK USD.01							
		40,097.000	Local 11.131057	446,322.00	17.450000	699,692.65	253,370.65	0.09
			Base 11.131057	446,322.00	17.450000	699,692.65	253,370.65	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		15,261.000	Local 86.773101	1,324,244.30	263.090000	4,015,016.49	2,690,772.19	0.51
			Base 86.773101	1,324,244.30	263.090000	4,015,016.49	2,690,772.19	0.51
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		21,032.000	Local 42.666735	897,366.77	90.020000	1,893,300.64	995,933.87	0.24
			Base 42.666735	897,366.77	90.020000	1,893,300.64	995,933.87	0.24
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		11,296.000	Local 30.487251	344,383.99	92.380000	1,043,524.48	699,140.49	0.13
			Base 30.487251	344,383.99	92.380000	1,043,524.48	699,140.49	0.13
458665304	INTERFACE INC COMMON STOCK USD.1							
		37,608.000	Local 15.002144	564,200.64	14.360000	540,050.88	-24,149.76	0.07
			Base 15.002144	564,200.64	14.360000	540,050.88	-24,149.76	0.07
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		19,610.000	Local 74.610900	1,463,119.75	66.950000	1,312,889.50	-150,230.25	0.17
			Base 74.610900	1,463,119.75	66.950000	1,312,889.50	-150,230.25	0.17
461203101	INVACARE CORP COMMON STOCK USD.25							
		22,302.000	Local 18.616418	415,183.36	4.940000	110,171.88	-305,011.48	0.01
			Base 18.616418	415,183.36	4.940000	110,171.88	-305,011.48	0.01
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		195,515.000	Local 11.420201	2,232,820.52	3.140000	613,917.10	-1,618,903.42	0.08
			Base 11.420201	2,232,820.52	3.140000	613,917.10	-1,618,903.42	0.08
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
		143,629.000	Local 14.433500	2,073,069.17	15.300000	2,197,523.70	124,454.53	0.28
			Base 14.433500	2,073,069.17	15.300000	2,197,523.70	124,454.53	0.28
462726100	IROBOT CORP COMMON STOCK USD.01							
		17,904.000	Local 36.313353	650,154.27	83.420000	1,493,551.68	843,397.41	0.19
			Base 36.313353	650,154.27	83.420000	1,493,551.68	843,397.41	0.19

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464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		297,220.000	Local 90.226575	26,817,142.74	113.060000	33,603,693.20	6,786,550.46	4.27
			Base 90.226575	26,817,142.74	113.060000	33,603,693.20	6,786,550.46	4.27
465741106	ITRON INC COMMON STOCK							
		28,762.000	Local 45.759744	1,316,141.77	77.770000	2,236,820.74	920,678.97	0.28
			Base 45.759744	1,316,141.77	77.770000	2,236,820.74	920,678.97	0.28
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		9,571.000	Local 85.227254	815,710.05	147.550000	1,412,201.05	596,491.00	0.18
			Base 85.227254	815,710.05	147.550000	1,412,201.05	596,491.00	0.18
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		20,262.000	Local 42.420282	859,519.75	147.750000	2,993,710.50	2,134,190.75	0.38
			Base 42.420282	859,519.75	147.750000	2,993,710.50	2,134,190.75	0.38
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		8,411.000	Local 81.867100	688,584.18	87.480000	735,794.28	47,210.10	0.09
			Base 81.867100	688,584.18	87.480000	735,794.28	47,210.10	0.09
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		17,374.000	Local 18.885883	328,123.33	21.710000	377,189.54	49,066.21	0.05
			Base 18.885883	328,123.33	21.710000	377,189.54	49,066.21	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		10,064.000	Local 65.165516	655,825.75	97.140000	977,616.96	321,791.21	0.12
			Base 65.165516	655,825.75	97.140000	977,616.96	321,791.21	0.12
483548103	KAMAN CORP COMMON STOCK USD1.0							
		17,723.000	Local 38.695255	685,796.00	35.790000	634,306.17	-51,489.83	0.08
			Base 38.695255	685,796.00	35.790000	634,306.17	-51,489.83	0.08
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		21,343.000	Local 17.087126	364,690.52	18.030000	384,814.29	20,123.77	0.05
			Base 17.087126	364,690.52	18.030000	384,814.29	20,123.77	0.05
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		139,167.000	Local 15.267464	2,124,727.10	20.300000	2,825,090.10	700,363.00	0.36
			Base 15.267464	2,124,727.10	20.300000	2,825,090.10	700,363.00	0.36

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		59,135.000	Local 14.185914	838,884.04	20.840000	1,232,373.40	393,489.36	0.16
			Base 14.185914	838,884.04	20.840000	1,232,373.40	393,489.36	0.16
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		30,143.000	Local 35.004705	1,055,146.82	53.000000	1,597,579.00	542,432.18	0.20
			Base 35.004705	1,055,146.82	53.000000	1,597,579.00	542,432.18	0.20
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		13,549.000	Local 30.700940	415,967.04	35.090000	475,434.41	59,467.37	0.06
			Base 30.700940	415,967.04	35.090000	475,434.41	59,467.37	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
		34,375.000	Local 23.069937	793,029.10	77.210000	2,654,093.75	1,861,064.65	0.34
			Base 23.069937	793,029.10	77.210000	2,654,093.75	1,861,064.65	0.34
50077C106	KRATON CORP COMMON STOCK USD.01							
		20,478.000	Local 24.699331	505,792.90	45.650000	934,820.70	429,027.80	0.12
			Base 24.699331	505,792.90	45.650000	934,820.70	429,027.80	0.12
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		39,520.000	Local 13.809561	545,753.85	57.000000	2,252,640.00	1,706,886.15	0.29
			Base 13.809561	545,753.85	57.000000	2,252,640.00	1,706,886.15	0.29
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		13,983.000	Local 47.651234	666,307.20	149.300000	2,087,661.90	1,421,354.70	0.27
			Base 47.651234	666,307.20	149.300000	2,087,661.90	1,421,354.70	0.27
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		16,094.000	Local 47.896368	770,844.15	139.640000	2,247,366.16	1,476,522.01	0.29
			Base 47.896368	770,844.15	139.640000	2,247,366.16	1,476,522.01	0.29
502175102	LTC PROPERTIES INC REIT USD.01							
		25,086.000	Local 35.863402	899,669.30	31.860000	799,239.96	-100,429.34	0.10
			Base 35.863402	899,669.30	31.860000	799,239.96	-100,429.34	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		29,614.000	Local 16.716159	495,032.32	33.240000	984,369.36	489,337.04	0.13
			Base 16.716159	495,032.32	33.240000	984,369.36	489,337.04	0.13

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		2,600.000	Local 67.021000	174,254.60	71.870000	186,862.00	12,607.40	0.02
			Base 67.021000	174,254.60	71.870000	186,862.00	12,607.40	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		43,040.000	Local 21.100235	908,154.11	23.390000	1,006,705.60	98,551.49	0.13
			Base 21.100235	908,154.11	23.390000	1,006,705.60	98,551.49	0.13
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		6,181.000	Local 90.994202	562,435.16	75.400000	466,047.40	-96,387.76	0.06
			Base 90.994202	562,435.16	75.400000	466,047.40	-96,387.76	0.06
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		10,898.000	Local 30.891777	336,658.59	52.010000	566,804.98	230,146.39	0.07
			Base 30.891777	336,658.59	52.010000	566,804.98	230,146.39	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		176,926.000	Local 9.850501	1,742,809.75	14.570000	2,577,811.82	835,002.07	0.33
			Base 9.850501	1,742,809.75	14.570000	2,577,811.82	835,002.07	0.33
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		6,951.000	Local 75.541003	525,085.51	145.670000	1,012,552.17	487,466.66	0.13
			Base 75.541003	525,085.51	145.670000	1,012,552.17	487,466.66	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		17,236.000	Local 18.806419	324,147.43	22.080000	380,570.88	56,423.45	0.05
			Base 18.806419	324,147.43	22.080000	380,570.88	56,423.45	0.05
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		40,867.000	Local 16.460718	672,700.17	51.510000	2,105,059.17	1,432,359.00	0.27
			Base 16.460718	672,700.17	51.510000	2,105,059.17	1,432,359.00	0.27
53814L108	LIVENT CORP COMMON STOCK USD.001							
		93,403.000	Local 10.898846	1,017,984.95	28.220000	2,635,832.66	1,617,847.71	0.33
			Base 10.898846	1,017,984.95	28.220000	2,635,832.66	1,617,847.71	0.33
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		18,498.000	Local 22.751578	420,858.69	18.080000	334,443.84	-86,414.85	0.04
			Base 22.751578	420,858.69	18.080000	334,443.84	-86,414.85	0.04

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
	35,340.000	Local	21.529906	760,866.87	48.980000	1,730,953.20	970,086.33	0.22	
		Base	21.529906	760,866.87	48.980000	1,730,953.20	970,086.33	0.22	
55303J106	MGP INGREDIENTS INC COMMON STOCK								
	8,344.000	Local	74.600689	622,468.15	64.210000	535,768.24	-86,699.91	0.07	
		Base	74.600689	622,468.15	64.210000	535,768.24	-86,699.91	0.07	
55305B101	M/I HOMES INC COMMON STOCK USD.01								
	18,603.000	Local	20.897354	388,753.47	57.260000	1,065,207.78	676,454.31	0.14	
		Base	20.897354	388,753.47	57.260000	1,065,207.78	676,454.31	0.14	
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
	10,745.000	Local	29.596349	318,012.77	102.150000	1,097,601.75	779,588.98	0.14	
		Base	29.596349	318,012.77	102.150000	1,097,601.75	779,588.98	0.14	
554489104	MACK CALI REALTY CORP REIT USD.01								
	53,378.000	Local	12.751500	680,649.56	18.190000	970,945.82	290,296.26	0.12	
		Base	12.751500	680,649.56	18.190000	970,945.82	290,296.26	0.12	
55616P104	MACY S INC COMMON STOCK USD.01								
	198,751.000	Local	4.951611	984,137.67	26.470000	5,260,938.97	4,276,801.30	0.67	
		Base	4.951611	984,137.67	26.470000	5,260,938.97	4,276,801.30	0.67	
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
	49,047.000	Local	20.418214	1,001,452.14	45.100000	2,212,019.70	1,210,567.56	0.28	
		Base	20.418214	1,001,452.14	45.100000	2,212,019.70	1,210,567.56	0.28	
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
	14,835.000	Local	54.992938	815,820.24	94.830000	1,406,803.05	590,982.81	0.18	
		Base	54.992938	815,820.24	94.830000	1,406,803.05	590,982.81	0.18	
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
	17,487.000	Local	40.992211	716,830.79	86.220000	1,507,729.14	790,898.35	0.19	
		Base	40.992211	716,830.79	86.220000	1,507,729.14	790,898.35	0.19	
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
	15,386.000	Local	34.850273	536,206.30	47.100000	724,680.60	188,474.30	0.09	
		Base	34.850273	536,206.30	47.100000	724,680.60	188,474.30	0.09	

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566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		14,573.000	Local 17.594549	256,405.36	18.570000	270,620.61	14,215.25	0.03
			Base 17.594549	256,405.36	18.570000	270,620.61	14,215.25	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001							
		14,115.000	Local 12.410244	175,170.60	51.790000	731,015.85	555,845.25	0.09
			Base 12.410244	175,170.60	51.790000	731,015.85	555,845.25	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		37,453.000	Local 9.925056	371,723.13	16.630000	622,843.39	251,120.26	0.08
			Base 9.925056	371,723.13	16.630000	622,843.39	251,120.26	0.08
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
		69,957.000	Local 10.080400	705,194.55	41.850000	2,927,700.45	2,222,505.90	0.37
			Base 10.080400	705,194.55	41.850000	2,927,700.45	2,222,505.90	0.37
576690101	MATERION CORP COMMON STOCK							
		12,970.000	Local 36.280910	470,563.40	72.180000	936,174.60	465,611.20	0.12
			Base 36.280910	470,563.40	72.180000	936,174.60	465,611.20	0.12
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		16,887.000	Local 14.441923	243,880.75	10.230000	172,754.01	-71,126.74	0.02
			Base 14.441923	243,880.75	10.230000	172,754.01	-71,126.74	0.02
57686G105	MATSON INC COMMON STOCK							
		27,659.000	Local 27.715986	766,596.45	83.280000	2,303,441.52	1,536,845.07	0.29
			Base 27.715986	766,596.45	83.280000	2,303,441.52	1,536,845.07	0.29
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		20,196.000	Local 39.070483	789,067.47	34.370000	694,136.52	-94,930.95	0.09
			Base 39.070483	789,067.47	34.370000	694,136.52	-94,930.95	0.09
57776J100	MAXLINEAR INC COMMON STOCK							
		43,766.000	Local 26.538022	1,161,463.07	63.000000	2,757,258.00	1,595,794.93	0.35
			Base 26.538022	1,161,463.07	63.000000	2,757,258.00	1,595,794.93	0.35
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		7,491.000	Local 53.827014	403,218.16	196.270000	1,470,258.57	1,067,040.41	0.19
			Base 53.827014	403,218.16	196.270000	1,470,258.57	1,067,040.41	0.19

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58502B106	MEDNAX INC COMMON STOCK USD.01							
		54,948.000	Local 24.648200	1,354,369.28	27.230000	1,496,234.04	141,864.76	0.19
			Base 24.648200	1,354,369.28	27.230000	1,496,234.04	141,864.76	0.19
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		25,271.000	Local 12.959739	327,505.57	10.770000	272,168.67	-55,336.90	0.03
			Base 12.959739	327,505.57	10.770000	272,168.67	-55,336.90	0.03
589433101	MEREDITH CORP COMMON STOCK USD1.0							
		25,868.000	Local 13.349403	345,322.35	58.240000	1,506,552.32	1,161,229.97	0.19
			Base 13.349403	345,322.35	58.240000	1,506,552.32	1,161,229.97	0.19
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		27,626.000	Local 17.373106	479,949.43	18.810000	519,645.06	39,695.63	0.07
			Base 17.373106	479,949.43	18.810000	519,645.06	39,695.63	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		31,428.000	Local 24.074881	756,625.37	67.260000	2,113,847.28	1,357,221.91	0.27
			Base 24.074881	756,625.37	67.260000	2,113,847.28	1,357,221.91	0.27
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		24,114.000	Local 39.543680	953,556.31	108.710000	2,621,432.94	1,667,876.63	0.33
			Base 39.543680	953,556.31	108.710000	2,621,432.94	1,667,876.63	0.33
59001K100	MERITOR INC COMMON STOCK USD1.0							
		46,255.000	Local 24.280942	1,123,114.99	24.340000	1,125,846.70	2,731.71	0.14
			Base 24.280942	1,123,114.99	24.340000	1,125,846.70	2,731.71	0.14
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,129.000	Local 238.506651	746,287.31	305.700000	956,535.30	210,247.99	0.12
			Base 238.506651	746,287.31	305.700000	956,535.30	210,247.99	0.12
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		20,353.000	Local 25.316205	515,260.73	55.440000	1,128,370.32	613,109.59	0.14
			Base 25.316205	515,260.73	55.440000	1,128,370.32	613,109.59	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		24,501.000	Local 20.183877	494,525.17	42.070000	1,030,757.07	536,231.90	0.13
			Base 20.183877	494,525.17	42.070000	1,030,757.07	536,231.90	0.13

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60783X104	MODIVCARE INC COMMON STOCK USD.001								
	7,773.000	Local	51.049521	396,807.93	162.770000	1,265,211.21	868,403.28	0.16	
		Base	51.049521	396,807.93	162.770000	1,265,211.21	868,403.28	0.16	
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
	8,270.000	Local	20.169282	166,799.96	72.220000	597,259.40	430,459.44	0.08	
		Base	20.169282	166,799.96	72.220000	597,259.40	430,459.44	0.08	
610236101	MONRO INC COMMON STOCK USD.01								
	21,341.000	Local	45.852893	978,546.59	61.760000	1,318,020.16	339,473.57	0.17	
		Base	45.852893	978,546.59	61.760000	1,318,020.16	339,473.57	0.17	
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
	18,652.000	Local	50.871660	948,858.21	75.530000	1,408,785.56	459,927.35	0.18	
		Base	50.871660	948,858.21	75.530000	1,408,785.56	459,927.35	0.18	
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
	12,144.000	Local	28.865191	350,538.88	18.920000	229,764.48	-120,774.40	0.03	
		Base	28.865191	350,538.88	18.920000	229,764.48	-120,774.40	0.03	
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
	10,719.000	Local	19.591980	210,006.43	33.300000	356,942.70	146,936.27	0.05	
		Base	19.591980	210,006.43	33.300000	356,942.70	146,936.27	0.05	
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
	36,423.000	Local	23.555043	857,945.34	52.640000	1,917,306.72	1,059,361.38	0.24	
		Base	23.555043	857,945.34	52.640000	1,917,306.72	1,059,361.38	0.24	
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
	43,365.000	Local	22.234500	964,199.09	43.840000	1,901,121.60	936,922.51	0.24	
		Base	22.234500	964,199.09	43.840000	1,901,121.60	936,922.51	0.24	
628464109	MYERS INDUSTRIES INC COMMON STOCK								
	23,008.000	Local	13.935490	320,627.75	20.580000	473,504.64	152,876.89	0.06	
		Base	13.935490	320,627.75	20.580000	473,504.64	152,876.89	0.06	
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
	49,179.000	Local	20.441852	1,005,309.83	30.770000	1,513,237.83	507,928.00	0.19	
		Base	20.441852	1,005,309.83	30.770000	1,513,237.83	507,928.00	0.19	

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628778102	N B T BANCORP INC COMMON STOCK USD.01							
		27,703.000	Local 25.443629	704,864.86	36.690000	1,016,423.07	311,558.21	0.13
			Base 25.443629	704,864.86	36.690000	1,016,423.07	311,558.21	0.13
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		54,551.000	Local 16.576573	904,268.62	24.280000	1,324,498.28	420,229.66	0.17
			Base 16.576573	904,268.62	24.280000	1,324,498.28	420,229.66	0.17
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		19,606.000	Local 30.894418	605,715.95	43.370000	850,312.22	244,596.27	0.11
			Base 30.894418	605,715.95	43.370000	850,312.22	244,596.27	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		14,865.000	Local 21.085296	313,432.93	56.400000	838,386.00	524,953.07	0.11
			Base 21.085296	313,432.93	56.400000	838,386.00	524,953.07	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		3,344.000	Local 90.746770	303,457.20	83.150000	278,053.60	-25,403.60	0.04
			Base 90.746770	303,457.20	83.150000	278,053.60	-25,403.60	0.04
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		21,717.000	Local 22.802127	495,193.80	25.050000	544,010.85	48,817.05	0.07
			Base 22.802127	495,193.80	25.050000	544,010.85	48,817.05	0.07
640079109	NEENAH INC COMMON STOCK USD.01							
		10,746.000	Local 35.903782	385,822.04	50.540000	543,102.84	157,280.80	0.07
			Base 35.903782	385,822.04	50.540000	543,102.84	157,280.80	0.07
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		75,152.000	Local 19.844005	1,491,316.65	46.000000	3,456,992.00	1,965,675.35	0.44
			Base 19.844005	1,491,316.65	46.000000	3,456,992.00	1,965,675.35	0.44
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		19,425.000	Local 22.000812	427,365.77	28.830000	560,022.75	132,656.98	0.07
			Base 22.000812	427,365.77	28.830000	560,022.75	132,656.98	0.07
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		242,236.000	Local 5.341488	1,293,900.79	4.390000	1,063,416.04	-230,484.75	0.14
			Base 5.341488	1,293,900.79	4.390000	1,063,416.04	-230,484.75	0.14

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65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		14,798.000	Local 43.589949	645,044.06	70.820000	1,047,994.36	402,950.30	0.13
			Base 43.589949	645,044.06	70.820000	1,047,994.36	402,950.30	0.13
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		35,455.000	Local 26.148926	927,110.17	16.460000	583,589.30	-343,520.87	0.07
			Base 26.148926	927,110.17	16.460000	583,589.30	-343,520.87	0.07
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		29,460.000	Local 14.384773	423,775.42	17.550000	517,023.00	93,247.58	0.07
			Base 14.384773	423,775.42	17.550000	517,023.00	93,247.58	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		81,095.000	Local 12.063354	978,277.71	13.800000	1,119,111.00	140,833.29	0.14
			Base 12.063354	978,277.71	13.800000	1,119,111.00	140,833.29	0.14
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		19,569.000	Local 52.357859	1,024,590.94	45.090000	882,366.21	-142,224.73	0.11
			Base 52.357859	1,024,590.94	45.090000	882,366.21	-142,224.73	0.11
67011P100	NOW INC COMMON STOCK USD.01							
		70,854.000	Local 8.719100	617,783.12	7.220000	511,565.88	-106,217.24	0.07
			Base 8.719100	617,783.12	7.220000	511,565.88	-106,217.24	0.07
67098H104	O I GLASS INC COMMON STOCK							
		100,634.000	Local 16.395200	1,649,914.56	13.050000	1,313,273.70	-336,640.86	0.17
			Base 16.395200	1,649,914.56	13.050000	1,313,273.70	-336,640.86	0.17
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		32,894.000	Local 15.814131	520,190.01	25.900000	851,954.60	331,764.59	0.11
			Base 15.814131	520,190.01	25.900000	851,954.60	331,764.59	0.11
671044105	OSI SYSTEMS INC COMMON STOCK							
		10,687.000	Local 57.187365	611,161.37	93.110000	995,066.57	383,905.20	0.13
			Base 57.187365	611,161.37	93.110000	995,066.57	383,905.20	0.13
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24							
		1,308.000	Local 23.969992	31,352.75	31.400000	41,071.20	9,718.45	0.01
			Base 23.969992	31,352.75	31.400000	41,071.20	9,718.45	0.01

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675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		63,570.000	Local 12.478866	793,281.49	13.600000	864,552.00	71,270.51	0.11
			Base 12.478866	793,281.49	13.600000	864,552.00	71,270.51	0.11
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		30,782.000	Local 51.652396	1,589,964.04	25.620000	788,634.84	-801,329.20	0.10
			Base 51.652396	1,589,964.04	25.620000	788,634.84	-801,329.20	0.10
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		39,100.000	Local 20.133090	787,203.83	6.060000	236,946.00	-550,257.83	0.03
			Base 20.133090	787,203.83	6.060000	236,946.00	-550,257.83	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		105,560.000	Local 13.655287	1,441,452.13	17.080000	1,802,964.80	361,512.67	0.23
			Base 13.655287	1,441,452.13	17.080000	1,802,964.80	361,512.67	0.23
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		5,781.000	Local 20.063795	115,988.80	26.970000	155,913.57	39,924.77	0.02
			Base 20.063795	115,988.80	26.970000	155,913.57	39,924.77	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001							
		27,522.000	Local 35.916647	988,497.97	178.150000	4,903,044.30	3,914,546.33	0.62
			Base 35.916647	988,497.97	178.150000	4,903,044.30	3,914,546.33	0.62
68287N100	ONESPAN INC COMMON STOCK USD.001							
		21,546.000	Local 13.682381	294,800.59	20.420000	439,969.32	145,168.73	0.06
			Base 13.682381	294,800.59	20.420000	439,969.32	145,168.73	0.06
683344105	ONTO INNOVATION INC COMMON STOCK							
		31,295.000	Local 18.901459	591,521.15	79.210000	2,478,876.95	1,887,355.80	0.31
			Base 18.901459	591,521.15	79.210000	2,478,876.95	1,887,355.80	0.31
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		45,906.000	Local 11.881802	545,446.00	10.670000	489,817.02	-55,628.98	0.06
			Base 11.881802	545,446.00	10.670000	489,817.02	-55,628.98	0.06
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK							
		31,867.000	Local 16.855200	537,124.66	10.980000	349,899.66	-187,225.00	0.04
			Base 16.855200	537,124.66	10.980000	349,899.66	-187,225.00	0.04

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		12,467.000	Local 38.717964	482,696.86	35.980000	448,562.66	-34,134.20	0.06
			Base 38.717964	482,696.86	35.980000	448,562.66	-34,134.20	0.06
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		47,890.000	Local 14.780108	707,819.35	35.880000	1,718,293.20	1,010,473.85	0.22
			Base 14.780108	707,819.35	35.880000	1,718,293.20	1,010,473.85	0.22
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,578.000	Local 48.864016	516,883.56	92.720000	980,792.16	463,908.60	0.12
			Base 48.864016	516,883.56	92.720000	980,792.16	463,908.60	0.12
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
		61,271.000	Local 5.907500	361,958.43	14.610000	895,169.31	533,210.88	0.11
			Base 5.907500	361,958.43	14.610000	895,169.31	533,210.88	0.11
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		7,009.000	Local 50.368665	353,033.97	46.050000	322,764.45	-30,269.52	0.04
			Base 50.368665	353,033.97	46.050000	322,764.45	-30,269.52	0.04
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		63,279.000	Local 40.704719	2,575,753.93	52.310000	3,310,124.49	734,370.56	0.42
			Base 40.704719	2,575,753.93	52.310000	3,310,124.49	734,370.56	0.42
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		18,879.000	Local 17.015948	321,244.08	23.530000	444,222.87	122,978.79	0.06
			Base 17.015948	321,244.08	23.530000	444,222.87	122,978.79	0.06
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		38,066.000	Local 10.963056	417,319.70	21.350000	812,709.10	395,389.40	0.10
			Base 10.963056	417,319.70	21.350000	812,709.10	395,389.40	0.10
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		29,187.000	Local 30.825240	899,696.28	42.880000	1,251,538.56	351,842.28	0.16
			Base 30.825240	899,696.28	42.880000	1,251,538.56	351,842.28	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		60,277.000	Local 31.309025	1,887,214.07	41.990000	2,531,031.23	643,817.16	0.32
			Base 31.309025	1,887,214.07	41.990000	2,531,031.23	643,817.16	0.32

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695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	28,052.000	Local 37.997622	1,065,909.30	52.280000	1,466,558.56	400,649.26	0.19
			Base 37.997622	1,065,909.30	52.280000	1,466,558.56	400,649.26	0.19
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	13,837.000	Local 87.456186	1,210,131.25	91.450000	1,265,393.65	55,262.40	0.16
			Base 87.456186	1,210,131.25	91.450000	1,265,393.65	55,262.40	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	28,382.000	Local 18.186267	516,162.62	15.460000	438,785.72	-77,376.90	0.06
			Base 18.186267	516,162.62	15.460000	438,785.72	-77,376.90	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1	11,950.000	Local 23.384845	279,448.90	13.090000	156,425.50	-123,023.40	0.02
			Base 23.384845	279,448.90	13.090000	156,425.50	-123,023.40	0.02
700658107	PARK NATIONAL CORP COMMON STOCK	9,055.000	Local 84.285009	763,200.76	128.590000	1,164,382.45	401,181.69	0.15
			Base 84.285009	763,200.76	128.590000	1,164,382.45	401,181.69	0.15
703343103	PATRICK INDUSTRIES INC COMMON STOCK	14,241.000	Local 41.853008	596,028.69	77.910000	1,109,516.31	513,487.62	0.14
			Base 41.853008	596,028.69	77.910000	1,109,516.31	513,487.62	0.14
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	119,674.000	Local 4.229600	506,173.15	8.560000	1,024,409.44	518,236.29	0.13
			Base 4.229600	506,173.15	8.560000	1,024,409.44	518,236.29	0.13
70788V102	RANGER OIL CORP A COMMON STOCK	9,757.000	Local 60.737536	592,616.14	33.040000	322,371.28	-270,244.86	0.04
			Base 60.737536	592,616.14	33.040000	322,371.28	-270,244.86	0.04
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001	16,234.000	Local 7.244649	117,609.63	25.570000	415,103.38	297,493.75	0.05
			Base 7.244649	117,609.63	25.570000	415,103.38	297,493.75	0.05
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	62,384.000	Local 17.556054	1,095,216.87	20.150000	1,257,037.60	161,820.73	0.16
			Base 17.556054	1,095,216.87	20.150000	1,257,037.60	161,820.73	0.16

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71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		44,925.000	Local 8.171996	367,126.92	10.620000	477,103.50	109,976.58	0.06
			Base 8.171996	367,126.92	10.620000	477,103.50	109,976.58	0.06
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		21,060.000	Local 18.591965	391,546.78	123.600000	2,603,016.00	2,211,469.22	0.33
			Base 18.591965	391,546.78	123.600000	2,603,016.00	2,211,469.22	0.33
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		12,678.000	Local 49.530000	627,941.34	45.230000	573,425.94	-54,515.40	0.07
			Base 49.530000	627,941.34	45.230000	573,425.94	-54,515.40	0.07
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		12,913.000	Local 16.543488	213,626.06	28.430000	367,116.59	153,490.53	0.05
			Base 16.543488	213,626.06	28.430000	367,116.59	153,490.53	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		12,961.000	Local 29.786902	386,068.04	21.940000	284,364.34	-101,703.70	0.04
			Base 29.786902	386,068.04	21.940000	284,364.34	-101,703.70	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		40,424.000	Local 10.119322	409,063.47	12.990000	525,107.76	116,044.29	0.07
			Base 10.119322	409,063.47	12.990000	525,107.76	116,044.29	0.07
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		9,198.000	Local 48.329251	444,532.45	164.690000	1,514,818.62	1,070,286.17	0.19
			Base 48.329251	444,532.45	164.690000	1,514,818.62	1,070,286.17	0.19
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		110,225.000	Local 5.883235	648,479.63	6.940000	764,961.50	116,481.87	0.10
			Base 5.883235	648,479.63	6.940000	764,961.50	116,481.87	0.10
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		24,258.000	Local 22.691523	550,450.97	26.760000	649,144.08	98,693.11	0.08
			Base 22.691523	550,450.97	26.760000	649,144.08	98,693.11	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01							
		18,226.000	Local 39.897361	727,169.31	87.320000	1,591,494.32	864,325.01	0.20
			Base 39.897361	727,169.31	87.320000	1,591,494.32	864,325.01	0.20

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739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01	5,657.000	Local 35.785070	202,436.14	25.860000	146,290.02	-56,146.12	0.02
			Base 35.785070	202,436.14	25.860000	146,290.02	-56,146.12	0.02
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001	38,654.000	Local 26.731218	1,033,268.49	103.210000	3,989,479.34	2,956,210.85	0.51
			Base 26.731218	1,033,268.49	103.210000	3,989,479.34	2,956,210.85	0.51
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK	8,646.000	Local 60.806011	525,728.77	68.570000	592,856.22	67,127.45	0.08
			Base 60.806011	525,728.77	68.570000	592,856.22	67,127.45	0.08
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01	31,807.000	Local 52.413100	1,667,103.47	59.990000	1,908,101.93	240,998.46	0.24
			Base 52.413100	1,667,103.47	59.990000	1,908,101.93	240,998.46	0.24
741511109	PRICESMART INC COMMON STOCK USD.0001	14,893.000	Local 68.181900	1,015,433.04	71.950000	1,071,551.35	56,118.31	0.14
			Base 68.181900	1,015,433.04	71.950000	1,071,551.35	56,118.31	0.14
74267C106	PROASSURANCE CORP COMMON STOCK USD.01	34,383.000	Local 35.870985	1,233,352.09	22.910000	787,714.53	-445,637.56	0.10
			Base 35.870985	1,233,352.09	22.910000	787,714.53	-445,637.56	0.10
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	28,042.000	Local 27.544654	772,407.19	51.410000	1,441,639.22	669,232.03	0.18
			Base 27.544654	772,407.19	51.410000	1,441,639.22	669,232.03	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK	52,349.000	Local 14.534814	760,882.99	9.590000	502,026.91	-258,856.08	0.06
			Base 14.534814	760,882.99	9.590000	502,026.91	-258,856.08	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001	17,644.000	Local 81.681674	1,441,191.45	59.810000	1,055,287.64	-385,903.81	0.13
			Base 81.681674	1,441,191.45	59.810000	1,055,287.64	-385,903.81	0.13
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	46,422.000	Local 15.460498	717,707.25	24.760000	1,149,408.72	431,701.47	0.15
			Base 15.460498	717,707.25	24.760000	1,149,408.72	431,701.47	0.15

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
		79,656.000	Local 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
			Base 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER HOUGHTON COMMON STOCK USD1.0							
		8,413.000	Local 76.867289	646,684.50	245.840000	2,068,251.92	1,421,567.42	0.26
			Base 76.867289	646,684.50	245.840000	2,068,251.92	1,421,567.42	0.26
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		21,410.000	Local 16.241011	347,720.05	20.720000	443,615.20	95,895.15	0.06
			Base 16.241011	347,720.05	20.720000	443,615.20	95,895.15	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		31,437.000	Local 9.304397	292,502.34	14.000000	440,118.00	147,615.66	0.06
			Base 9.304397	292,502.34	14.000000	440,118.00	147,615.66	0.06
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	108.310000	2,050,849.85	1,290,327.43	0.26
			Base 40.164902	760,522.42	108.310000	2,050,849.85	1,290,327.43	0.26
749660106	RPC INC COMMON STOCK USD.1							
		37,189.000	Local 4.942597	183,810.24	5.390000	200,448.71	16,638.47	0.03
			Base 4.942597	183,810.24	5.390000	200,448.71	16,638.47	0.03
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	659.630000	5,121,367.32	4,831,841.43	0.65
			Base 37.290815	289,525.89	659.630000	5,121,367.32	4,831,841.43	0.65
74971D101	RPT REALTY REIT USD.01							
		51,725.000	Local 12.180425	630,032.47	13.290000	687,425.25	57,392.78	0.09
			Base 12.180425	630,032.47	13.290000	687,425.25	57,392.78	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
		27,875.000	Local 18.207404	507,531.40	31.090000	866,633.75	359,102.35	0.11
			Base 18.207404	507,531.40	31.090000	866,633.75	359,102.35	0.11
750917106	RAMBUS INC COMMON STOCK USD.001							
		71,697.000	Local 11.619754	833,101.52	23.270000	1,668,389.19	835,287.67	0.21
			Base 11.619754	833,101.52	23.270000	1,668,389.19	835,287.67	0.21

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75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01	165,533.000	Local 4.386239	726,067.28	23.320000	3,860,229.56	3,134,162.28	0.49
			Base 4.386239	726,067.28	23.320000	3,860,229.56	3,134,162.28	0.49
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	22,894.000	Local 22.392148	512,645.84	57.820000	1,323,731.08	811,085.24	0.17
			Base 22.392148	512,645.84	57.820000	1,323,731.08	811,085.24	0.17
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	40,529.000	Local 14.025163	568,425.82	7.180000	290,998.22	-277,427.60	0.04
			Base 14.025163	568,425.82	7.180000	290,998.22	-277,427.60	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	12,039.000	Local 31.089904	374,291.36	31.810000	382,960.59	8,669.23	0.05
			Base 31.089904	374,291.36	31.810000	382,960.59	8,669.23	0.05
75574U101	READY CAPITAL CORP REIT USD.0001	38,833.000	Local 13.792530	535,605.33	15.470000	600,746.51	65,141.18	0.08
			Base 13.792530	535,605.33	15.470000	600,746.51	65,141.18	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01	74,278.000	Local 6.701965	497,808.52	17.320000	1,286,494.96	788,686.44	0.16
			Base 6.701965	497,808.52	17.320000	1,286,494.96	788,686.44	0.16
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	9,994.000	Local 32.287179	322,678.07	19.870000	198,580.78	-124,097.29	0.03
			Base 32.287179	322,678.07	19.870000	198,580.78	-124,097.29	0.03
758075402	REDWOOD TRUST INC REIT USD.01	72,079.000	Local 11.536264	831,522.37	13.560000	977,391.24	145,868.87	0.12
			Base 11.536264	831,522.37	13.560000	977,391.24	145,868.87	0.12
75901B107	REGENXBIO INC COMMON STOCK USD.0001	22,214.000	Local 60.959796	1,354,160.91	35.440000	787,264.16	-566,896.75	0.10
			Base 60.959796	1,354,160.91	35.440000	787,264.16	-566,896.75	0.10
75970E107	RENASANT CORP COMMON STOCK USD5.0	35,973.000	Local 31.832422	1,145,107.70	37.410000	1,345,749.93	200,642.23	0.17
			Base 31.832422	1,145,107.70	37.410000	1,345,749.93	200,642.23	0.17

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75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
	30,379.000	Local	22.002509	668,414.22	64.000000	1,944,256.00	1,275,841.78	0.25	
		Base	22.002509	668,414.22	64.000000	1,944,256.00	1,275,841.78	0.25	
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
	38,031.000	Local	20.952168	796,831.89	53.260000	2,025,531.06	1,228,699.17	0.26	
		Base	20.952168	796,831.89	53.260000	2,025,531.06	1,228,699.17	0.26	
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
	91,672.000	Local	12.922287	1,184,611.92	24.660000	2,260,631.52	1,076,019.60	0.29	
		Base	12.922287	1,184,611.92	24.660000	2,260,631.52	1,076,019.60	0.29	
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
	19,662.000	Local	11.865033	233,290.28	17.410000	342,315.42	109,025.14	0.04	
		Base	11.865033	233,290.28	17.410000	342,315.42	109,025.14	0.04	
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
	75,737.000	Local	15.424364	1,168,195.03	17.770000	1,345,846.49	177,651.46	0.17	
		Base	15.424364	1,168,195.03	17.770000	1,345,846.49	177,651.46	0.17	
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
	3,345.000	Local	58.388413	195,309.24	87.950000	294,192.75	98,883.51	0.04	
		Base	58.388413	195,309.24	87.950000	294,192.75	98,883.51	0.04	
775133101	ROGERS CORP COMMON STOCK USD1.0								
	11,907.000	Local	65.240935	776,823.81	201.120000	2,394,735.84	1,617,912.03	0.30	
		Base	65.240935	776,823.81	201.120000	2,394,735.84	1,617,912.03	0.30	
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
	20,368.000	Local	9.118852	185,732.78	19.340000	393,917.12	208,184.34	0.05	
		Base	9.118852	185,732.78	19.340000	393,917.12	208,184.34	0.05	
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
	25,099.000	Local	25.915721	650,458.68	30.560000	767,025.44	116,566.76	0.10	
		Base	25.915721	650,458.68	30.560000	767,025.44	116,566.76	0.10	
78454L100	SM ENERGY CO COMMON STOCK USD.01								
	69,841.000	Local	9.389650	655,782.56	34.320000	2,396,943.12	1,741,160.56	0.30	
		Base	9.389650	655,782.56	34.320000	2,396,943.12	1,741,160.56	0.30	

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784635104	SPX CORP COMMON STOCK USD.01		28,920.000	18.900162	546,592.69	58.090000	1,679,962.80	1,133,370.11	0.21
		Local		18.900162	546,592.69	58.090000	1,679,962.80	1,133,370.11	0.21
78463M107	SPS COMMERCE INC COMMON STOCK USD.001		22,893.000	39.715234	909,200.86	152.730000	3,496,447.89	2,587,247.03	0.44
		Local		39.715234	909,200.86	152.730000	3,496,447.89	2,587,247.03	0.44
78469X107	SPX FLOW INC COMMON STOCK USD.01		26,903.000	33.088958	890,192.23	74.710000	2,009,923.13	1,119,730.90	0.26
		Local		33.088958	890,192.23	74.710000	2,009,923.13	1,119,730.90	0.26
78645L100	SAFEHOLD INC REIT USD.01		8,886.000	44.445644	394,943.99	74.700000	663,784.20	268,840.21	0.08
		Local		44.445644	394,943.99	74.700000	663,784.20	268,840.21	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		9,090.000	57.892666	526,244.33	78.410000	712,746.90	186,502.57	0.09
		Local		57.892666	526,244.33	78.410000	712,746.90	186,502.57	0.09
78709Y105	SAIA INC COMMON STOCK USD.001		213.000	46.665070	9,939.66	312.640000	66,592.32	56,652.66	0.01
		Local		46.665070	9,939.66	312.640000	66,592.32	56,652.66	0.01
790148100	ST JOE CO/THE COMMON STOCK		19,884.000	19.555366	388,838.89	47.020000	934,945.68	546,106.79	0.12
		Local		19.555366	388,838.89	47.020000	934,945.68	546,106.79	0.12
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01		71,951.000	8.343452	600,319.75	15.260000	1,097,972.26	497,652.51	0.14
		Local		8.343452	600,319.75	15.260000	1,097,972.26	497,652.51	0.14
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01		5,658.000	75.003613	424,370.44	84.500000	478,101.00	53,730.56	0.06
		Local		75.003613	424,370.44	84.500000	478,101.00	53,730.56	0.06
801056102	SANMINA CORP COMMON STOCK USD.01		41,484.000	19.702137	817,323.45	37.750000	1,566,021.00	748,697.55	0.20
		Local		19.702137	817,323.45	37.750000	1,566,021.00	748,697.55	0.20

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804395101	SAUL CENTERS INC REIT USD.01							
		8,239.000	Local 41.186083	339,332.14	46.400000	382,289.60	42,957.46	0.05
			Base 41.186083	339,332.14	46.400000	382,289.60	42,957.46	0.05
806037107	SCANSOURCE INC COMMON STOCK							
		16,304.000	Local 32.949497	537,208.60	35.780000	583,357.12	46,148.52	0.07
			Base 32.949497	537,208.60	35.780000	583,357.12	46,148.52	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		19,160.000	Local 31.660225	606,609.92	36.190000	693,400.40	86,790.48	0.09
			Base 31.660225	606,609.92	36.190000	693,400.40	86,790.48	0.09
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
		20,007.000	Local 31.685543	633,932.65	34.840000	697,043.88	63,111.23	0.09
			Base 31.685543	633,932.65	34.840000	697,043.88	63,111.23	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		36,745.000	Local 14.447221	530,863.13	18.600000	683,457.00	152,593.87	0.09
			Base 14.447221	530,863.13	18.600000	683,457.00	152,593.87	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		35,197.000	Local 25.619472	901,728.57	36.430000	1,282,226.71	380,498.14	0.16
			Base 25.619472	901,728.57	36.430000	1,282,226.71	380,498.14	0.16
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		68,792.000	Local 14.680426	1,009,895.86	33.220000	2,285,270.24	1,275,374.38	0.29
			Base 14.680426	1,009,895.86	33.220000	2,285,270.24	1,275,374.38	0.29
816307300	SELECTQUOTE INC COMMON STOCK USD.01							
		28,114.000	Local 19.902500	559,538.89	13.290000	373,635.06	-185,903.83	0.05
			Base 19.902500	559,538.89	13.290000	373,635.06	-185,903.83	0.05
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		4,259.000	Local 29.241897	124,541.24	51.630000	219,892.17	95,350.93	0.03
			Base 29.241897	124,541.24	51.630000	219,892.17	95,350.93	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		105,039.000	Local 12.704300	1,334,446.97	10.770000	1,131,270.03	-203,176.94	0.14
			Base 12.704300	1,334,446.97	10.770000	1,131,270.03	-203,176.94	0.14

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81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		30,024.000	Local 25.041837	751,856.10	80.310000	2,411,227.44	1,659,371.34	0.31
			Base 25.041837	751,856.10	80.310000	2,411,227.44	1,659,371.34	0.31
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		23,176.000	Local 51.237680	1,187,484.47	69.170000	1,603,083.92	415,599.45	0.20
			Base 51.237680	1,187,484.47	69.170000	1,603,083.92	415,599.45	0.20
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		31,834.000	Local 38.759351	1,233,865.18	27.640000	879,891.76	-353,973.42	0.11
			Base 38.759351	1,233,865.18	27.640000	879,891.76	-353,973.42	0.11
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		11,012.000	Local 14.413602	158,722.59	33.870000	372,976.44	214,253.85	0.05
			Base 14.413602	158,722.59	33.870000	372,976.44	214,253.85	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		14,212.000	Local 44.549232	633,133.69	121.150000	1,721,783.80	1,088,650.11	0.22
			Base 44.549232	633,133.69	121.150000	1,721,783.80	1,088,650.11	0.22
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		69,026.000	Local 22.067685	1,523,244.04	29.890000	2,063,187.14	539,943.10	0.26
			Base 22.067685	1,523,244.04	29.890000	2,063,187.14	539,943.10	0.26
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		53,689.000	Local 31.208300	1,675,542.42	39.650000	2,128,768.85	453,226.43	0.27
			Base 31.208300	1,675,542.42	39.650000	2,128,768.85	453,226.43	0.27
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		9,744.000	Local 61.537777	599,624.10	50.500000	492,072.00	-107,552.10	0.06
			Base 61.537777	599,624.10	50.500000	492,072.00	-107,552.10	0.06
82981J109	SITE CENTERS CORP REIT USD.1							
		107,660.000	Local 7.955113	856,447.48	15.890000	1,710,717.40	854,269.92	0.22
			Base 7.955113	856,447.48	15.890000	1,710,717.40	854,269.92	0.22
830879102	SKYWEST INC COMMON STOCK							
		32,084.000	Local 20.735373	665,273.72	43.030000	1,380,574.52	715,300.80	0.18
			Base 20.735373	665,273.72	43.030000	1,380,574.52	715,300.80	0.18

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83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		15,600.000	Local 23.518801	366,893.29	88.340000	1,378,104.00	1,011,210.71	0.18
			Base 23.518801	366,893.29	88.340000	1,378,104.00	1,011,210.71	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		14,060.000	Local 17.590286	247,319.42	49.430000	694,985.80	447,666.38	0.09
			Base 17.590286	247,319.42	49.430000	694,985.80	447,666.38	0.09
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		71,697.000	Local 27.166913	1,947,786.16	22.760000	1,631,823.72	-315,962.44	0.21
			Base 27.166913	1,947,786.16	22.760000	1,631,823.72	-315,962.44	0.21
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		19,774.000	Local 27.975773	553,192.93	41.320000	817,061.68	263,868.75	0.10
			Base 27.975773	553,192.93	41.320000	817,061.68	263,868.75	0.10
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		414,179.000	Local 2.267766	939,261.25	4.880000	2,021,193.52	1,081,932.27	0.26
			Base 2.267766	939,261.25	4.880000	2,021,193.52	1,081,932.27	0.26
847215100	SPARTANNASH CO COMMON STOCK							
		23,095.000	Local 19.909065	459,799.86	23.140000	534,418.30	74,618.44	0.07
			Base 19.909065	459,799.86	23.140000	534,418.30	74,618.44	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		102,934.000	Local 7.754137	798,164.33	1.830000	188,369.22	-609,795.11	0.02
			Base 7.754137	798,164.33	1.830000	188,369.22	-609,795.11	0.02
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		12,717.000	Local 27.153583	345,312.12	47.900000	609,144.30	263,832.18	0.08
			Base 27.153583	345,312.12	47.900000	609,144.30	263,832.18	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		7,813.000	Local 47.641175	372,220.50	111.270000	869,352.51	497,132.01	0.11
			Base 47.641175	372,220.50	111.270000	869,352.51	497,132.01	0.11
858586100	STEPAN CO COMMON STOCK USD1.0							
		13,611.000	Local 59.536459	810,350.74	120.020000	1,633,592.22	823,241.48	0.21
			Base 59.536459	810,350.74	120.020000	1,633,592.22	823,241.48	0.21

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		17,086.000	Local	26.019971	444,577.22	71.170000	1,216,010.62	771,433.40	0.15
				Base	26.019971	444,577.22	71.170000	1,216,010.62	771,433.40	0.15
861896108	STONEX GROUP INC COMMON STOCK USD.01		10,607.000	Local	32.541958	345,172.55	69.110000	733,049.77	387,877.22	0.09
				Base	32.541958	345,172.55	69.110000	733,049.77	387,877.22	0.09
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01		15,094.000	Local	77.520501	1,170,094.44	68.210000	1,029,561.74	-140,532.70	0.13
				Base	77.520501	1,170,094.44	68.210000	1,029,561.74	-140,532.70	0.13
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0		11,206.000	Local	40.190028	450,369.45	78.880000	883,929.28	433,559.83	0.11
				Base	40.190028	450,369.45	78.880000	883,929.28	433,559.83	0.11
866082100	SUMMIT HOTEL PROPERTIES INC REIT		67,972.000	Local	12.149695	825,839.09	10.000000	679,720.00	-146,119.09	0.09
				Base	12.149695	825,839.09	10.000000	679,720.00	-146,119.09	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01		52,880.000	Local	10.170033	537,791.32	7.220000	381,793.60	-155,997.72	0.05
				Base	10.170033	537,791.32	7.220000	381,793.60	-155,997.72	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001		33,840.000	Local	19.676383	665,848.81	29.850000	1,010,124.00	344,275.19	0.13
				Base	19.676383	665,848.81	29.850000	1,010,124.00	344,275.19	0.13
868873100	SURMODICS INC COMMON STOCK USD.05		8,849.000	Local	22.155750	196,056.23	55.660000	492,535.34	296,479.11	0.06
				Base	22.155750	196,056.23	55.660000	492,535.34	296,479.11	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001		63,527.000	Local	11.969836	760,407.79	13.240000	841,097.48	80,689.69	0.11
				Base	11.969836	760,407.79	13.240000	841,097.48	80,689.69	0.11
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001		14,407.000	Local	48.136717	693,505.68	27.150000	391,150.05	-302,355.63	0.05
				Base	48.136717	693,505.68	27.150000	391,150.05	-302,355.63	0.05

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		12,523.000	Local 37.948921	475,234.34	34.490000	431,918.27	-43,316.07	0.05
			Base 37.948921	475,234.34	34.490000	431,918.27	-43,316.07	0.05
87484T108	TALOS ENERGY INC COMMON STOCK							
		20,308.000	Local 18.783622	381,457.80	12.970000	263,394.76	-118,063.04	0.03
			Base 18.783622	381,457.80	12.970000	263,394.76	-118,063.04	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		64,172.000	Local 14.148595	907,943.67	16.800000	1,078,089.60	170,145.93	0.14
			Base 14.148595	907,943.67	16.800000	1,078,089.60	170,145.93	0.14
878155100	TEAM INC COMMON STOCK USD.3							
		19,688.000	Local 24.072920	473,947.65	2.420000	47,644.96	-426,302.69	0.01
			Base 24.072920	473,947.65	2.420000	47,644.96	-426,302.69	0.01
87874R100	TECHTARGET COMMON STOCK USD.001							
		15,067.000	Local 21.010186	316,560.47	94.310000	1,420,968.77	1,104,408.30	0.18
			Base 21.010186	316,560.47	94.310000	1,420,968.77	1,104,408.30	0.18
880345103	TENNANT CO COMMON STOCK USD.375							
		11,871.000	Local 49.524154	587,901.23	79.460000	943,269.66	355,368.43	0.12
			Base 49.524154	587,901.23	79.460000	943,269.66	355,368.43	0.12
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		77,146.000	Local 24.386373	1,881,311.13	43.300000	3,340,421.80	1,459,110.67	0.42
			Base 24.386373	1,881,311.13	43.300000	3,340,421.80	1,459,110.67	0.42
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		79,793.000	Local 11.117247	887,078.50	28.160000	2,246,970.88	1,359,892.38	0.29
			Base 11.117247	887,078.50	28.160000	2,246,970.88	1,359,892.38	0.29
887399103	TIMKENSTEEL CORP COMMON STOCK							
		24,465.000	Local 14.403093	352,371.66	13.950000	341,286.75	-11,084.91	0.04
			Base 14.403093	352,371.66	13.950000	341,286.75	-11,084.91	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		32,390.000	Local 16.317100	528,510.87	7.220000	233,855.80	-294,655.07	0.03
			Base 16.317100	528,510.87	7.220000	233,855.80	-294,655.07	0.03

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88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		24,203.000	Local 15.958841	386,251.82	25.020000	605,559.06	219,307.24	0.08
			Base 15.958841	386,251.82	25.020000	605,559.06	219,307.24	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		7,705.000	Local 52.888884	407,508.85	82.110000	632,657.55	225,148.70	0.08
			Base 52.888884	407,508.85	82.110000	632,657.55	225,148.70	0.08
894650100	TREDEGAR CORP COMMON STOCK							
		16,502.000	Local 18.670603	308,102.29	12.060000	199,014.12	-109,088.17	0.03
			Base 18.670603	308,102.29	12.060000	199,014.12	-109,088.17	0.03
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		14,430.000	Local 38.325778	553,040.97	117.300000	1,692,639.00	1,139,598.03	0.22
			Base 38.325778	553,040.97	117.300000	1,692,639.00	1,139,598.03	0.22
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		38,880.000	Local 23.234715	903,365.71	20.450000	795,096.00	-108,269.71	0.10
			Base 23.234715	903,365.71	20.450000	795,096.00	-108,269.71	0.10
89785X101	TRUEBLUE INC COMMON STOCK							
		22,597.000	Local 17.830169	402,908.32	27.850000	629,326.45	226,418.13	0.08
			Base 17.830169	402,908.32	27.850000	629,326.45	226,418.13	0.08
898202106	TRUPANION INC COMMON STOCK USD.00001							
		21,443.000	Local 78.721903	1,688,033.77	102.400000	2,195,763.20	507,729.43	0.28
			Base 78.721903	1,688,033.77	102.400000	2,195,763.20	507,729.43	0.28
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		12,289.000	Local 28.941527	355,662.42	33.560000	412,418.84	56,756.42	0.05
			Base 28.941527	355,662.42	33.560000	412,418.84	56,756.42	0.05
898402102	TRUSTMARK CORP COMMON STOCK							
		40,187.000	Local 31.209600	1,254,220.19	31.810000	1,278,348.47	24,128.28	0.16
			Base 31.209600	1,254,220.19	31.810000	1,278,348.47	24,128.28	0.16
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		11,637.000	Local 27.354719	318,326.86	94.390000	1,098,416.43	780,089.57	0.14
			Base 27.354719	318,326.86	94.390000	1,098,416.43	780,089.57	0.14

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899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
		31,652.000	Local 13.040865	412,769.47	22.240000	703,940.48	291,171.01	0.09
			Base 13.040865	412,769.47	22.240000	703,940.48	291,171.01	0.09
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
		174,438.000	Local 7.709600	1,344,847.21	6.420000	1,119,891.96	-224,955.25	0.14
			Base 7.709600	1,344,847.21	6.420000	1,119,891.96	-224,955.25	0.14
902104108	II VI INC COMMON STOCK							
		18,997.000	Local 27.483606	522,106.07	60.510000	1,149,508.47	627,402.40	0.15
			Base 27.483606	522,106.07	60.510000	1,149,508.47	627,402.40	0.15
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		39,408.000	Local 19.715315	776,941.14	81.830000	3,224,756.64	2,447,815.50	0.41
			Base 19.715315	776,941.14	81.830000	3,224,756.64	2,447,815.50	0.41
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		7,352.000	Local 63.234223	464,898.01	97.060000	713,585.12	248,687.11	0.09
			Base 63.234223	464,898.01	97.060000	713,585.12	248,687.11	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		8,253.000	Local 60.252969	497,267.75	107.860000	890,168.58	392,900.83	0.11
			Base 60.252969	497,267.75	107.860000	890,168.58	392,900.83	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		47,414.000	Local 25.253260	1,197,358.05	9.680000	458,967.52	-738,390.53	0.06
			Base 25.253260	1,197,358.05	9.680000	458,967.52	-738,390.53	0.06
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		27,913.000	Local 22.773591	635,679.25	49.570000	1,383,647.41	747,968.16	0.18
			Base 22.773591	635,679.25	49.570000	1,383,647.41	747,968.16	0.18
904677200	UNIFI INC COMMON STOCK USD.1							
		9,244.000	Local 26.497541	244,943.27	24.020000	222,040.88	-22,902.39	0.03
			Base 26.497541	244,943.27	24.020000	222,040.88	-22,902.39	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		9,707.000	Local 94.618141	918,458.29	197.960000	1,921,597.72	1,003,139.43	0.24
			Base 94.618141	918,458.29	197.960000	1,921,597.72	1,003,139.43	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
909214306	UNISYS CORP COMMON STOCK USD.01								
	42,712.000	Local	16.012700	683,934.45	25.570000	1,092,145.84	408,211.39	0.14	
		Base	16.012700	683,934.45	25.570000	1,092,145.84	408,211.39	0.14	
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
	55,285.000	Local	17.478303	966,287.99	34.840000	1,926,129.40	959,841.41	0.24	
		Base	17.478303	966,287.99	34.840000	1,926,129.40	959,841.41	0.24	
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
	13,782.000	Local	26.469539	364,803.18	20.430000	281,566.26	-83,236.92	0.04	
		Base	26.469539	364,803.18	20.430000	281,566.26	-83,236.92	0.04	
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
	13,223.000	Local	19.108005	252,665.15	3.820000	50,511.86	-202,153.29	0.01	
		Base	19.108005	252,665.15	3.820000	50,511.86	-202,153.29	0.01	
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	35,885.000	Local	18.765280	673,392.07	43.390000	1,557,050.15	883,658.08	0.20	
		Base	18.765280	673,392.07	43.390000	1,557,050.15	883,658.08	0.20	
913259107	UNITIL CORP COMMON STOCK								
	9,587.000	Local	54.409300	521,621.96	41.750000	400,257.25	-121,364.71	0.05	
		Base	54.409300	521,621.96	41.750000	400,257.25	-121,364.71	0.05	
91325V108	UNITI GROUP INC REIT USD.0001								
	148,771.000	Local	8.494353	1,263,713.32	14.310000	2,128,913.01	865,199.69	0.27	
		Base	8.494353	1,263,713.32	14.310000	2,128,913.01	865,199.69	0.27	
913456109	UNIVERSAL CORP/VA COMMON STOCK								
	15,628.000	Local	47.733164	745,973.89	47.000000	734,516.00	-11,457.89	0.09	
		Base	47.733164	745,973.89	47.000000	734,516.00	-11,457.89	0.09	
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
	8,794.000	Local	32.674113	287,336.15	41.180000	362,136.92	74,800.77	0.05	
		Base	32.674113	287,336.15	41.180000	362,136.92	74,800.77	0.05	
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
	8,165.000	Local	57.284103	467,724.70	56.970000	465,160.05	-2,564.65	0.06	
		Base	57.284103	467,724.70	56.970000	465,160.05	-2,564.65	0.06	

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91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		18,103.000	Local 17.784002	321,943.79	14.770000	267,381.31	-54,562.48	0.03
			Base 17.784002	321,943.79	14.770000	267,381.31	-54,562.48	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		19,230.000	Local 18.952622	364,458.93	19.640000	377,677.20	13,218.27	0.05
			Base 18.952622	364,458.93	19.640000	377,677.20	13,218.27	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		20,082.000	Local 43.710515	877,794.57	32.190000	646,439.58	-231,354.99	0.08
			Base 43.710515	877,794.57	32.190000	646,439.58	-231,354.99	0.08
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		35,425.000	Local 17.629409	624,521.83	17.120000	606,476.00	-18,045.83	0.08
			Base 17.629409	624,521.83	17.120000	606,476.00	-18,045.83	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		114,481.000	Local 185.917873	21,284,063.98	208.220000	23,837,233.82	2,553,169.84	3.03
			Base 185.917873	21,284,063.98	208.220000	23,837,233.82	2,553,169.84	3.03
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		25,045.000	Local 27.452395	687,545.23	26.850000	672,458.25	-15,086.98	0.09
			Base 27.452395	687,545.23	26.850000	672,458.25	-15,086.98	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		81,560.000	Local 10.920679	890,690.61	13.260000	1,081,485.60	190,794.99	0.14
			Base 10.920679	890,690.61	13.260000	1,081,485.60	190,794.99	0.14
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		31,980.000	Local 28.939783	925,494.26	24.290000	776,794.20	-148,700.06	0.10
			Base 28.939783	925,494.26	24.290000	776,794.20	-148,700.06	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
		14,127.000	Local 13.616331	192,357.91	9.810000	138,585.87	-53,772.04	0.02
			Base 13.616331	192,357.91	9.810000	138,585.87	-53,772.04	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		31,524.000	Local 22.914373	722,352.71	40.950000	1,290,907.80	568,555.09	0.16
			Base 22.914373	722,352.71	40.950000	1,290,907.80	568,555.09	0.16

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
923454102	VERITIV CORP COMMON STOCK USD.01								
	7,797.000	Local	33.933455	264,579.15	107.270000	836,384.19	571,805.04	0.11	
		Base	33.933455	264,579.15	107.270000	836,384.19	571,805.04	0.11	
92346J108	VERICEL CORP COMMON STOCK								
	29,546.000	Local	53.655830	1,585,315.15	46.020000	1,359,706.92	-225,608.23	0.17	
		Base	53.655830	1,585,315.15	46.020000	1,359,706.92	-225,608.23	0.17	
92552R406	VIAD CORP COMMON STOCK USD1.5								
	13,046.000	Local	26.795405	349,572.86	44.370000	578,851.02	229,278.16	0.07	
		Base	26.795405	349,572.86	44.370000	578,851.02	229,278.16	0.07	
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
	145,706.000	Local	7.882982	1,148,597.72	15.400000	2,243,872.40	1,095,274.68	0.29	
		Base	7.882982	1,148,597.72	15.400000	2,243,872.40	1,095,274.68	0.29	
925815102	VICOR CORP COMMON STOCK USD.01								
	13,564.000	Local	26.911629	365,029.33	151.590000	2,056,166.76	1,691,137.43	0.26	
		Base	26.911629	365,029.33	151.590000	2,056,166.76	1,691,137.43	0.26	
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
	4,583.000	Local	103.904999	476,196.61	320.000000	1,466,560.00	990,363.39	0.19	
		Base	103.904999	476,196.61	320.000000	1,466,560.00	990,363.39	0.19	
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	36,800.000	Local	17.041814	627,138.76	41.840000	1,539,712.00	912,573.24	0.20	
		Base	17.041814	627,138.76	41.840000	1,539,712.00	912,573.24	0.20	
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
	150,592.000	Local	8.447974	1,272,197.29	16.120000	2,427,543.04	1,155,345.75	0.31	
		Base	8.447974	1,272,197.29	16.120000	2,427,543.04	1,155,345.75	0.31	
929236107	WD 40 CO COMMON STOCK USD.001								
	8,739.000	Local	88.755058	775,630.45	227.000000	1,983,753.00	1,208,122.55	0.25	
		Base	88.755058	775,630.45	227.000000	1,983,753.00	1,208,122.55	0.25	
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
	30,291.000	Local	47.251619	1,431,298.80	51.810000	1,569,376.71	138,077.91	0.20	
		Base	47.251619	1,431,298.80	51.810000	1,569,376.71	138,077.91	0.20	

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		33,023.000	Local 12.896298	425,874.44	15.530000	512,847.19	86,972.75	0.07
			Base 12.896298	425,874.44	15.530000	512,847.19	86,972.75	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		18,816.000	Local 27.927008	525,474.58	130.070000	2,447,397.12	1,921,922.54	0.31
			Base 27.927008	525,474.58	130.070000	2,447,397.12	1,921,922.54	0.31
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		32,762.000	Local 18.165751	595,146.33	23.970000	785,305.14	190,158.81	0.10
			Base 18.165751	595,146.33	23.970000	785,305.14	190,158.81	0.10
939653101	WASHINGTON REIT REIT USD.01							
		54,386.000	Local 26.627706	1,448,174.44	25.350000	1,378,685.10	-69,489.34	0.18
			Base 26.627706	1,448,174.44	25.350000	1,378,685.10	-69,489.34	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		17,527.000	Local 51.661451	905,470.26	190.020000	3,330,480.54	2,425,010.28	0.42
			Base 51.661451	905,470.26	190.020000	3,330,480.54	2,425,010.28	0.42
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		17,126.000	Local 50.393414	863,037.61	55.760000	954,945.76	91,908.15	0.12
			Base 50.393414	863,037.61	55.760000	954,945.76	91,908.15	0.12
966084204	WHITESTONE REIT REIT USD.001							
		25,447.000	Local 11.979550	304,843.60	9.180000	233,603.46	-71,240.14	0.03
			Base 11.979550	304,843.60	9.180000	233,603.46	-71,240.14	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		21,400.000	Local 23.764187	508,553.60	67.690000	1,448,566.00	940,012.40	0.18
			Base 23.764187	508,553.60	67.690000	1,448,566.00	940,012.40	0.18
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		71,499.000	Local 7.350176	525,530.22	6.390000	456,878.61	-68,651.61	0.06
			Base 7.350176	525,530.22	6.390000	456,878.61	-68,651.61	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		52,768.000	Local 21.290042	1,123,432.95	33.170000	1,750,314.56	626,881.61	0.22
			Base 21.290042	1,123,432.95	33.170000	1,750,314.56	626,881.61	0.22

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

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981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,504.000	Local 70.928870	177,605.89	185.390000	464,216.56	286,610.67	0.06
			Base 70.928870	177,605.89	185.390000	464,216.56	286,610.67	0.06
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		40,181.000	Local 32.150900	1,291,855.32	30.530000	1,226,725.93	-65,129.39	0.16
			Base 32.150900	1,291,855.32	30.530000	1,226,725.93	-65,129.39	0.16
98390M103	XPERI HOLDING CORP COMMON STOCK							
		66,915.000	Local 23.272941	1,557,308.85	17.920000	1,199,116.80	-358,192.05	0.15
			Base 23.272941	1,557,308.85	17.920000	1,199,116.80	-358,192.05	0.15
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		72,525.000	Local 19.527552	1,416,235.72	17.800000	1,290,945.00	-125,290.72	0.16
			Base 19.527552	1,416,235.72	17.800000	1,290,945.00	-125,290.72	0.16
98401F105	XENCOR INC COMMON STOCK USD.01							
		37,105.000	Local 40.844112	1,515,520.79	39.560000	1,467,873.80	-47,646.99	0.19
			Base 40.844112	1,515,520.79	39.560000	1,467,873.80	-47,646.99	0.19
989817101	ZUMIEZ INC COMMON STOCK							
		13,453.000	Local 24.988226	336,166.60	40.700000	547,537.10	211,370.50	0.07
			Base 24.988226	336,166.60	40.700000	547,537.10	211,370.50	0.07
98986M103	ZYNEX INC COMMON STOCK USD.001							
		12,420.000	Local 22.808780	283,285.05	12.530000	155,622.60	-127,662.45	0.02
			Base 22.808780	283,285.05	12.530000	155,622.60	-127,662.45	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		48,064.000	Local 25.445700	1,223,022.12	55.580000	2,671,397.12	1,448,375.00	0.34
			Base 25.445700	1,223,022.12	55.580000	2,671,397.12	1,448,375.00	0.34
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		149,287.000	Local 7.568644	1,129,900.16	4.250000	634,469.75	-495,430.41	0.08
			Base 7.568644	1,129,900.16	4.250000	634,469.75	-495,430.41	0.08
G3323L100	FABRINET COMMON STOCK USD.01							
		23,505.000	Local 33.207417	780,540.34	96.000000	2,256,480.00	1,475,939.66	0.29
			Base 33.207417	780,540.34	96.000000	2,256,480.00	1,475,939.66	0.29

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		19,325.000	Local 33.633572	649,968.78	33.490000	647,194.25	-2,774.53	0.08
			Base 33.633572	649,968.78	33.490000	647,194.25	-2,774.53	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		17,894.000	Local 25.589752	457,903.02	43.720000	782,325.68	324,422.66	0.10
			Base 25.589752	457,903.02	43.720000	782,325.68	324,422.66	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		23,746.000	Local 35.777356	849,569.10	31.950000	758,684.70	-90,884.40	0.10
			Base 35.777356	849,569.10	31.950000	758,684.70	-90,884.40	0.10
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		4,157.000	Local 108.734215	452,008.13	102.500000	426,092.50	-25,915.63	0.05
			Base 108.734215	452,008.13	102.500000	426,092.50	-25,915.63	0.05
G6359F145	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26							
		1,686.000	Local 0.000000	0.00	7.400000	12,476.40	12,476.40	0.00
			Base 0.000000	0.00	7.400000	12,476.40	12,476.40	0.00
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		33,370.000	Local 16.163712	539,383.07	89.180000	2,975,936.60	2,436,553.53	0.38
			Base 16.163712	539,383.07	89.180000	2,975,936.60	2,436,553.53	0.38
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		48,399.000	Local 14.135536	684,145.81	9.400000	454,950.60	-229,195.21	0.06
			Base 14.135536	684,145.81	9.400000	454,950.60	-229,195.21	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		8,663.000	Local 28.479945	246,721.76	53.460000	463,123.98	216,402.22	0.06
			Base 28.479945	246,721.76	53.460000	463,123.98	216,402.22	0.06
G9059U107	TRINSEO PLC COMMON STOCK							
		24,692.000	Local 32.163811	794,188.82	56.060000	1,384,233.52	590,044.70	0.18
			Base 32.163811	794,188.82	56.060000	1,384,233.52	590,044.70	0.18
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		29,510.000	Local 17.720442	522,930.25	26.010000	767,555.10	244,624.85	0.10
			Base 17.720442	522,930.25	26.010000	767,555.10	244,624.85	0.10

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		17,281.000	Local	12.584528	217,473.22	12.120000	209,445.72	-8,027.50	0.03
			Base	12.584528	217,473.22	12.120000	209,445.72	-8,027.50	0.03
<b>US DOLLAR Total</b>									
		20,970,488.000	Local		470,383,108.72		729,141,671.45	258,758,562.73	92.65
			Base		470,383,108.72		729,141,671.45	258,758,562.73	92.65
<b>EQUITY Total</b>									
		20,970,488.000	Base		470,383,108.72		729,141,671.45	258,758,562.73	92.65

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		78,806,967.950	Base	528,248,522.44		787,007,069.64	258,758,547.20	100.00

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		36,093.440	Local	1.000000	36,093.44	1.000000	36,093.44	0.00
			Base	1.000000	36,093.44	1.000000	36,093.44	0.00
<b>US DOLLAR Total</b>								
		36,093.440	Local		36,093.44		36,093.44	0.00
			Base		36,093.44		36,093.44	0.00
<b>CASH Total</b>								
		36,093.440	Base		36,093.44		36,093.44	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
0020A2ZG0	AT&T INC				0.295000	16 Dec 2021		
		10,000,000.000	Local	99.963125	9,996,312.50	99.963125	9,996,312.50	0.38
			Base	99.963125	9,996,312.50	99.963125	9,996,312.50	0.38
0020A3BG4	AT&T INC				0.210000	16 Feb 2022		
		10,000,000.000	Local	99.937583	9,993,758.33	99.945311	9,994,531.10	772.77
			Base	99.937583	9,993,758.33	99.945311	9,994,531.10	772.77
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
		80,916,313.780	Local	100.050000	80,956,771.74	100.050000	80,956,771.94	0.20
			Base	100.050000	80,956,771.74	100.050000	80,956,771.94	0.20
02665KAQ0	AMERICAN HONDA FINAN				0.180000	24 Jan 2022		
		15,000,000.000	Local	99.958000	14,993,700.00	99.958000	14,993,700.00	0.00
			Base	99.958000	14,993,700.00	99.958000	14,993,700.00	0.00
0347M2Z17	ANGLESEA FDG PLC and ANG				0.090000	01 Dec 2021		
		10,000,000.000	Local	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00
			Base	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00

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# Holdings

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



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
0347M2ZV1	ANGLESEA FDG PLC and ANG	10,000,000.000	Local	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	0.38
			Base	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	0.38
0347M3A53	ANGLESEA FDG PLC and ANG	10,000,000.000	Local	99.978333	9,997,833.34	99.978333	9,997,833.34	0.00	0.38
			Base	99.978333	9,997,833.34	99.978333	9,997,833.34	0.00	0.38
04821TY90	ATLANTIC ASSET SECUR	15,000,000.000	Local	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.57
			Base	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.57
05253CKB1	AUST & NEW ZEA	10,000,000.000	Local	99.780222	9,978,022.22	99.719067	9,971,906.70	-6,115.52	0.38
			Base	99.780222	9,978,022.22	99.719067	9,971,906.70	-6,115.52	0.38
07644BDR0	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.917361	9,991,736.11	99.898889	9,989,888.90	-1,847.21	0.38
			Base	99.917361	9,991,736.11	99.898889	9,989,888.90	-1,847.21	0.38
13738JZT0	CAN AST + CAN LTD JT	15,000,000.000	Local	99.984444	14,997,666.67	99.984444	14,997,666.67	0.00	0.57
			Base	99.984444	14,997,666.67	99.984444	14,997,666.67	0.00	0.57
15060YCR9	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.928000	14,989,200.00	99.909000	14,986,350.00	-2,850.00	0.57
			Base	99.928000	14,989,200.00	99.909000	14,986,350.00	-2,850.00	0.57
17327BKH7	CITIGROUP GLOBAL MKTS INC S	12,000,000.000	Local	99.776389	11,973,166.66	99.907000	11,988,840.00	15,673.34	0.45
			Base	99.776389	11,973,166.66	99.907000	11,988,840.00	15,673.34	0.45
2063C1B33	CONCORD MIN CPTL CO	15,000,000.000	Local	99.960833	14,994,125.00	99.907000	14,986,050.00	-8,075.00	0.57
			Base	99.960833	14,994,125.00	99.907000	14,986,050.00	-8,075.00	0.57
2284K1KC6	CROWN POINT CAP CO.	10,000,000.000	Local	99.731667	9,973,166.67	99.737800	9,973,780.00	613.33	0.38
			Base	99.731667	9,973,166.67	99.737800	9,973,780.00	613.33	0.38

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

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2284K1KE2	CROWN POINT CAP CO.	10,000,000.000	Local	99.730111	9,973,011.11	99.737800	9,973,780.00	768.89	0.38
			Base	99.730111	9,973,011.11	99.737800	9,973,780.00	768.89	0.38
2546R3JF2	DISNEY (WALT) CO THE	10,000,000.000	Local	99.796833	9,979,683.33	99.788000	9,978,800.00	-883.33	0.38
			Base	99.796833	9,979,683.33	99.788000	9,978,800.00	-883.33	0.38
30229AYG8	EXXON MOBIL CORP	15,000,000.000	Local	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.57
			Base	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.57
36955DYA2	GEN DYNAMICS CORP	15,000,000.000	Local	99.995250	14,999,287.50	99.995250	14,999,287.50	0.00	0.57
			Base	99.995250	14,999,287.50	99.995250	14,999,287.50	0.00	0.57
38346MBH6	GOTHAM FDG CORP	10,000,000.000	Local	99.967000	9,996,700.00	99.959200	9,995,920.00	-780.00	0.38
			Base	99.967000	9,996,700.00	99.959200	9,995,920.00	-780.00	0.38
40588LY11	HALKIN FINANCE LLC USC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
40588LZT9	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	0.57
			Base	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	0.57
40588LZV4	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	0.38
			Base	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	0.38
41282JZE4	HARLEY-DAVIDSON FND CP	5,000,000.000	Local	99.961778	4,998,088.89	99.961778	4,998,088.89	0.00	0.19
			Base	99.961778	4,998,088.89	99.961778	4,998,088.89	0.00	0.19
41282KBJ6	HARLEY-DAVIDSON FND CP	5,000,000.000	Local	99.903111	4,995,155.56	99.863100	4,993,155.00	-2,000.56	0.19
			Base	99.903111	4,995,155.56	99.863100	4,993,155.00	-2,000.56	0.19

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
41282KC14	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.893333	9,989,333.34	99.813333	9,981,333.30	-8,000.04	0.38
			Base	99.893333	9,989,333.34	99.813333	9,981,333.30	-8,000.04	0.38
45779QA48	INSTITUTIONAL SECURED	10,000,000.000	Local	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	0.38
			Base	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	0.38
45779QA55	INSTITUTIONAL SECURED	15,000,000.000	Local	99.974722	14,996,208.34	99.974722	14,996,208.34	0.00	0.57
			Base	99.974722	14,996,208.34	99.974722	14,996,208.34	0.00	0.57
52953BB36	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.945167	14,991,775.00	99.965794	14,994,869.10	3,094.10	0.57
			Base	99.945167	14,991,775.00	99.965794	14,994,869.10	3,094.10	0.57
62455AY84	MOUNTCLIFF	12,500,000.000	Local	99.996889	12,499,611.11	99.996889	12,499,611.11	0.00	0.47
			Base	99.996889	12,499,611.11	99.996889	12,499,611.11	0.00	0.47
62455AYK7	MOUNTCLIFF	12,500,000.000	Local	99.993500	12,499,187.50	99.993500	12,499,187.50	0.00	0.47
			Base	99.993500	12,499,187.50	99.993500	12,499,187.50	0.00	0.47
62455AZ18	MOUNTCLIFF	10,000,000.000	Local	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.38
			Base	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.38
85520LZL2	STARBIRD FDG. CORP	10,000,000.000	Local	99.982306	9,998,230.55	99.982306	9,998,230.55	0.00	0.38
			Base	99.982306	9,998,230.55	99.982306	9,998,230.55	0.00	0.38
88602UC32	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.955944	14,993,391.66	99.954100	14,993,115.00	-276.66	0.57
			Base	99.955944	14,993,391.66	99.954100	14,993,115.00	-276.66	0.57
88602UDS6	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.921778	14,988,266.67	99.904667	14,985,700.05	-2,566.62	0.57
			Base	99.921778	14,988,266.67	99.904667	14,985,700.05	-2,566.62	0.57

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91058TZU3	UNITED HEALTHCARE CO	10,000,000.000	Local	99.981000	9,998,100.00	99.981000	9,998,100.00	0.00	0.38
			Base	99.981000	9,998,100.00	99.981000	9,998,100.00	0.00	0.38
91058TZW9	UNITED HEALTHCARE CO	15,000,000.000	Local	99.980333	14,997,050.00	99.980333	14,997,050.00	0.00	0.57
			Base	99.980333	14,997,050.00	99.980333	14,997,050.00	0.00	0.57
92646KY14	VICTORY RECEIVABLES	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
94107NKD5	WASTE MANAGEMENT INC	26,000,000.000	Local	99.702056	25,922,534.44	99.678028	25,916,287.28	-6,247.16	0.98
			Base	99.702056	25,922,534.44	99.678028	25,916,287.28	-6,247.16	0.98
<b>US DOLLAR Total</b>		538,916,313.780	Local		538,638,835.36		538,620,115.89	-18,719.47	20.36
			Base		538,638,835.36		538,620,115.89	-18,719.47	20.36
<b>CASH EQUIVALENT Total</b>		538,916,313.780	Base		538,638,835.36		538,620,115.89	-18,719.47	20.36
<b>EQUITY</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF	201,613.000	Local	127.422983	25,690,129.86	128.670000	25,941,544.71	251,414.85	0.98
			Base	127.422983	25,690,129.86	128.670000	25,941,544.71	251,414.85	0.98
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE	75,200.000	Local	114.608568	8,618,564.32	114.640000	8,620,928.00	2,363.68	0.33
			Base	114.608568	8,618,564.32	114.640000	8,620,928.00	2,363.68	0.33
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
			Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23

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<b>US DOLLAR Total</b>								
		6,276,813.000	Local	40,308,694.18		40,562,472.71	253,778.53	1.53
			Base	40,308,694.18		40,562,472.71	253,778.53	1.53
<b>EQUITY Total</b>								
		6,276,813.000	Base	40,308,694.18		40,562,472.71	253,778.53	1.53
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
		7,500,000.000	Local	7,493,684.25	99.056896	7,429,267.20	-64,417.05	0.28
			Base	7,493,684.25	99.056896	7,429,267.20	-64,417.05	0.28
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local	10,224,185.08	112.004348	11,430,043.71	1,205,858.63	0.43
			Base	10,224,185.08	112.004348	11,430,043.71	1,205,858.63	0.43
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
		10,062,000.000	Local	10,048,681.94	128.567198	12,936,431.46	2,887,749.52	0.49
			Base	10,048,681.94	128.567198	12,936,431.46	2,887,749.52	0.49
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		10,000,000.000	Local	9,959,891.36	94.400880	9,440,088.00	-519,803.36	0.36
			Base	9,959,891.36	94.400880	9,440,088.00	-519,803.36	0.36
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
		10,000,000.000	Local	9,998,782.33	97.985894	9,798,589.40	-200,192.93	0.37
			Base	9,998,782.33	97.985894	9,798,589.40	-200,192.93	0.37
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
		5,000,000.000	Local	5,120,877.44	106.011157	5,300,557.85	179,680.41	0.20
			Base	5,120,877.44	106.011157	5,300,557.85	179,680.41	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
		10,000,000.000	Local	9,992,584.60	97.985497	9,798,549.70	-194,034.90	0.37
			Base	9,992,584.60	97.985497	9,798,549.70	-194,034.90	0.37

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023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		18,000,000.000	Local	99.989318	17,998,077.20	99.818396	17,967,311.28	-30,765.92	0.68
			Base	99.989318	17,998,077.20	99.818396	17,967,311.28	-30,765.92	0.68
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.877046	9,987,704.56	99.264909	9,926,490.90	-61,213.66	0.38
			Base	99.877046	9,987,704.56	99.264909	9,926,490.90	-61,213.66	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.799603	4,989,980.15	158.778960	7,938,948.00	2,948,967.85	0.30
			Base	99.799603	4,989,980.15	158.778960	7,938,948.00	2,948,967.85	0.30
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.773750	27 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.620403	10,062,040.30	62,040.30	0.38
			Base	100.000000	10,000,000.00	100.620403	10,062,040.30	62,040.30	0.38
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.410250	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	100.364390	4,014,575.60	14,575.60	0.15
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.364390	4,014,575.60	14,575.60	0.15
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.955742	2,998,672.25	124.930072	3,747,902.16	749,229.91	0.14
			Base	99.955742	2,998,672.25	124.930072	3,747,902.16	749,229.91	0.14
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	98.035112	7,397,729.56	97.480948	7,355,912.34	-41,817.22	0.28
			Base	98.035112	7,397,729.56	97.480948	7,355,912.34	-41,817.22	0.28
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.928048	4,996,402.38	123.734173	6,186,708.65	1,190,306.27	0.23
			Base	99.928048	4,996,402.38	123.734173	6,186,708.65	1,190,306.27	0.23
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.823482	4,991,174.08	109.695946	5,484,797.30	493,623.22	0.21
			Base	99.823482	4,991,174.08	109.695946	5,484,797.30	493,623.22	0.21
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.997192	9,999,719.17	110.047818	11,004,781.80	1,005,062.63	0.42
			Base	99.997192	9,999,719.17	110.047818	11,004,781.80	1,005,062.63	0.42

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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	97.920440	14,688,066.00	-311,934.00	0.56
		Base		100.000000	15,000,000.00	97.920440	14,688,066.00	-311,934.00	0.56
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	10,500,000.000	Local		109.691013	11,517,556.38	107.998474	11,339,839.77	-177,716.61	0.43
		Base		109.691013	11,517,556.38	107.998474	11,339,839.77	-177,716.61	0.43
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	5,000,000.000	Local		100.865798	5,043,289.92	102.622567	5,131,128.35	87,838.43	0.19
		Base		100.865798	5,043,289.92	102.622567	5,131,128.35	87,838.43	0.19
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
	5,000,000.000	Local		101.611857	5,080,592.87	107.516170	5,375,808.50	295,215.63	0.20
		Base		101.611857	5,080,592.87	107.516170	5,375,808.50	295,215.63	0.20
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
	15,000,000.000	Local		99.954165	14,993,124.74	102.691913	15,403,786.95	410,662.21	0.58
		Base		99.954165	14,993,124.74	102.691913	15,403,786.95	410,662.21	0.58
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.989575	14,998,436.24	101.653090	15,247,963.50	249,527.26	0.58
		Base		99.989575	14,998,436.24	101.653090	15,247,963.50	249,527.26	0.58
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
	3,000,000.000	Local		99.960284	2,998,808.51	107.671205	3,230,136.15	231,327.64	0.12
		Base		99.960284	2,998,808.51	107.671205	3,230,136.15	231,327.64	0.12
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	10,000,000.000	Local		99.934092	9,993,409.19	103.325085	10,332,508.50	339,099.31	0.39
		Base		99.934092	9,993,409.19	103.325085	10,332,508.50	339,099.31	0.39
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	113.648372	34,094,511.60	4,094,511.60	1.29
		Base		100.000000	30,000,000.00	113.648372	34,094,511.60	4,094,511.60	1.29
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	5,000,000.000	Local		116.328782	5,816,439.12	128.429359	6,421,467.95	605,028.83	0.24
		Base		116.328782	5,816,439.12	128.429359	6,421,467.95	605,028.83	0.24

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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	137.026863	6,851,343.15	1,851,343.15	0.26
			Base 100.000000	5,000,000.00	137.026863	6,851,343.15	1,851,343.15	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		14,108,107.740	Local 95.409936	13,460,536.52	95.611740	13,489,007.29	28,470.77	0.51
Original Face:		15,000,000.000	Base 95.409936	13,460,536.52	95.611740	13,489,007.29	28,470.77	0.51
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		10,000,000.000	Local 98.084987	9,808,498.74	97.022680	9,702,268.00	-106,230.74	0.37
Original Face:		10,000,000.000	Base 98.084987	9,808,498.74	97.022680	9,702,268.00	-106,230.74	0.37
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 102.119670	3,369,949.10	105.799930	3,491,397.69	121,448.59	0.13
Original Face:		3,300,000.000	Base 102.119670	3,369,949.10	105.799930	3,491,397.69	121,448.59	0.13
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
		0.010	Local -87,200.000000	-8.72	102.565900	0.01	8.73	0.00
			Base -87,200.000000	-8.72	102.565900	0.01	8.73	0.00
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	0.37
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.37
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.278630	30 Jan 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.274616	10,027,461.60	27,461.60	0.38
			Base 100.000000	10,000,000.00	100.274616	10,027,461.60	27,461.60	0.38
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
		3,000,000.000	Local 99.993305	2,999,799.16	100.738234	3,022,147.02	22,347.86	0.11
			Base 99.993305	2,999,799.16	100.738234	3,022,147.02	22,347.86	0.11
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.622144	2,988,664.32	111.856823	3,355,704.69	367,040.37	0.13
			Base 99.622144	2,988,664.32	111.856823	3,355,704.69	367,040.37	0.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.968622	14,995,293.23	100.227603	15,034,140.45	38,847.22	0.57
			Base 99.968622	14,995,293.23	100.227603	15,034,140.45	38,847.22	0.57

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# Holdings

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166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		20,000,000.000	Local	100.220629	20,044,125.72	99.823193	19,964,638.60	-79,487.12	0.75
			Base	100.220629	20,044,125.72	99.823193	19,964,638.60	-79,487.12	0.75
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.648880	03 Mar 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	100.167551	4,006,702.04	6,702.04	0.15
			Base	100.000000	4,000,000.00	100.167551	4,006,702.04	6,702.04	0.15
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	106.579173	10,657,917.30	657,917.30	0.40
			Base	100.000000	10,000,000.00	106.579173	10,657,917.30	657,917.30	0.40
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022			
		2,000,000.000	Local	100.000000	2,000,000.00	102.644461	2,052,889.22	52,889.22	0.08
			Base	100.000000	2,000,000.00	102.644461	2,052,889.22	52,889.22	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
		10,000,000.000	Local	107.722776	10,772,277.64	107.448460	10,744,846.00	-27,431.64	0.41
			Base	107.722776	10,772,277.64	107.448460	10,744,846.00	-27,431.64	0.41
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				0.685770	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	99.999944	14,999,991.60	-8.40	0.57
			Base	100.000000	15,000,000.00	99.999944	14,999,991.60	-8.40	0.57
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.382780	5,119,138.99	105.484600	5,274,230.00	155,091.01	0.20
		Original Face: 5,000,000.000	Base	102.382780	5,119,138.99	105.484600	5,274,230.00	155,091.01	0.20
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
		10,000,000.000	Local	99.791813	9,979,181.30	138.179804	13,817,980.40	3,838,799.10	0.52
			Base	99.791813	9,979,181.30	138.179804	13,817,980.40	3,838,799.10	0.52
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024			
		8,393,000.000	Local	101.269913	8,499,583.82	104.293317	8,753,338.10	253,754.28	0.33
			Base	101.269913	8,499,583.82	104.293317	8,753,338.10	253,754.28	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026			
		5,000,000.000	Local	99.961119	4,998,055.95	99.250065	4,962,503.25	-35,552.70	0.19
			Base	99.961119	4,998,055.95	99.250065	4,962,503.25	-35,552.70	0.19

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26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		13,000,000.000	Local 99.728712	12,964,732.52	99.958855	12,994,651.15	29,918.63	0.49
			Base 99.728712	12,964,732.52	99.958855	12,994,651.15	29,918.63	0.49
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				0.998630	30 Jan 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.913117	15,136,967.55	136,967.55	0.57
			Base 100.000000	15,000,000.00	100.913117	15,136,967.55	136,967.55	0.57
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	104.122008	5,206,100.40	206,100.40	0.20
			Base 100.000000	5,000,000.00	104.122008	5,206,100.40	206,100.40	0.20
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		36,309.650	Local 100.125917	36,355.37	115.478374	41,929.79	5,574.42	0.00
Original Face:		5,000,000.000	Base 100.125917	36,355.37	115.478374	41,929.79	5,574.42	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		1,765,024.610	Local 91.721368	1,618,904.71	102.712799	1,812,906.18	194,001.47	0.07
Original Face:		10,000,000.000	Base 91.721368	1,618,904.71	102.712799	1,812,906.18	194,001.47	0.07
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		304,089.760	Local 101.541775	308,778.14	106.143004	322,770.01	13,991.87	0.01
Original Face:		5,085,000.000	Base 101.541775	308,778.14	106.143004	322,770.01	13,991.87	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		1,274,561.750	Local 102.496291	1,306,378.52	106.123263	1,352,606.52	46,228.00	0.05
Original Face:		5,000,000.000	Base 102.496291	1,306,378.52	106.123263	1,352,606.52	46,228.00	0.05
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		1,218,126.150	Local 106.566314	1,298,112.14	108.901957	1,326,563.22	28,451.08	0.05
Original Face:		5,000,000.000	Base 106.566314	1,298,112.14	108.901957	1,326,563.22	28,451.08	0.05
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		1,870,565.620	Local 102.709398	1,921,246.69	106.478254	1,991,745.61	70,498.92	0.08
Original Face:		7,000,000.000	Base 102.709398	1,921,246.69	106.478254	1,991,745.61	70,498.92	0.08
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		1,258,951.480	Local 100.788946	1,268,883.93	105.735338	1,331,156.60	62,272.67	0.05
Original Face:		3,550,000.000	Base 100.788946	1,268,883.93	105.735338	1,331,156.60	62,272.67	0.05

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3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		1,325,485.450	Local 102.788790	1,362,450.45	106.978817	1,417,988.65	55,538.20	0.05
Original Face:		5,000,000.000	Base 102.788790	1,362,450.45	106.978817	1,417,988.65	55,538.20	0.05
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		732,443.400	Local 103.998641	761,731.18	116.800392	855,496.76	93,765.58	0.03
Original Face:		10,300,000.000	Base 103.998641	761,731.18	116.800392	855,496.76	93,765.58	0.03
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		426,768.940	Local 99.691423	425,452.03	113.682227	485,160.44	59,708.41	0.02
Original Face:		14,598,876.000	Base 99.691423	425,452.03	113.682227	485,160.44	59,708.41	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		436,938.550	Local 99.683674	435,556.40	114.162292	498,819.06	63,262.66	0.02
Original Face:		11,774,977.000	Base 99.683674	435,556.40	114.162292	498,819.06	63,262.66	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		190,979.090	Local 99.635327	190,282.64	112.223870	214,324.13	24,041.49	0.01
Original Face:		3,598,890.000	Base 99.635327	190,282.64	112.223870	214,324.13	24,041.49	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		106,209.520	Local 99.707691	105,899.06	113.929921	121,004.42	15,105.36	0.00
Original Face:		6,241,535.000	Base 99.707691	105,899.06	113.929921	121,004.42	15,105.36	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		144,101.400	Local 100.186348	144,369.93	114.228236	164,604.49	20,234.56	0.01
Original Face:		5,000,000.000	Base 100.186348	144,369.93	114.228236	164,604.49	20,234.56	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		190,033.300	Local 100.710607	191,383.69	114.809555	218,176.39	26,792.70	0.01
Original Face:		5,000,000.000	Base 100.710607	191,383.69	114.809555	218,176.39	26,792.70	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		183,495.150	Local 100.483026	184,381.48	116.240516	213,295.71	28,914.23	0.01
Original Face:		5,000,000.000	Base 100.483026	184,381.48	116.240516	213,295.71	28,914.23	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.321000	01 Jan 2037		
		476,756.460	Local 103.090364	491,489.97	106.857291	509,449.04	17,959.07	0.02
Original Face:		6,000,000.000	Base 103.090364	491,489.97	106.857291	509,449.04	17,959.07	0.02

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31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.236000	01 Oct 2036		
	464,866.500	Local	103.038700	478,992.40	105.713795	491,428.02	12,435.62	0.02	
Original Face:	5,000,000.000	Base	103.038700	478,992.40	105.713795	491,428.02	12,435.62	0.02	
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
	1,936,696.380	Local	99.942443	1,935,581.67	105.506742	2,043,345.25	107,763.58	0.08	
Original Face:	8,208,821.000	Base	99.942443	1,935,581.67	105.506742	2,043,345.25	107,763.58	0.08	
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125					0.125000	17 Mar 2023		
	20,000,000.000	Local	99.924403	19,984,880.66	99.787781	19,957,556.20	-27,324.46	0.75	
		Base	99.924403	19,984,880.66	99.787781	19,957,556.20	-27,324.46	0.75	
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
	1,471,644.450	Local	103.257960	1,519,590.04	107.433144	1,581,033.90	61,443.86	0.06	
Original Face:	5,000,000.000	Base	103.257960	1,519,590.04	107.433144	1,581,033.90	61,443.86	0.06	
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	1,870,086.950	Local	109.516233	2,048,048.78	111.496330	2,085,078.32	37,029.54	0.08	
Original Face:	7,231,153.000	Base	109.516233	2,048,048.78	111.496330	2,085,078.32	37,029.54	0.08	
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
	2,381,953.630	Local	99.961372	2,381,033.54	104.378700	2,486,252.23	105,218.69	0.09	
Original Face:	8,000,000.000	Base	99.961372	2,381,033.54	104.378700	2,486,252.23	105,218.69	0.09	
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
	1,607,144.940	Local	102.970971	1,654,892.75	106.834560	1,716,986.23	62,093.48	0.06	
Original Face:	6,000,000.000	Base	102.970971	1,654,892.75	106.834560	1,716,986.23	62,093.48	0.06	
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
	1,918,635.150	Local	100.417198	1,926,639.66	105.807688	2,030,063.49	103,423.83	0.08	
Original Face:	5,000,000.000	Base	100.417198	1,926,639.66	105.807688	2,030,063.49	103,423.83	0.08	
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
	5,000,000.000	Local	106.357658	5,317,882.89	115.609919	5,780,495.95	462,613.06	0.22	
		Base	106.357658	5,317,882.89	115.609919	5,780,495.95	462,613.06	0.22	
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
	5,000,000.000	Local	105.565023	5,278,251.17	112.133882	5,606,694.10	328,442.93	0.21	
		Base	105.565023	5,278,251.17	112.133882	5,606,694.10	328,442.93	0.21	

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3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
		4,240,000.000	Local 115.396063	4,892,793.06	109.790486	4,655,116.61	-237,676.45	0.18
			Base 115.396063	4,892,793.06	109.790486	4,655,116.61	-237,676.45	0.18
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
		7,000,000.000	Local 99.902685	6,993,187.94	99.624815	6,973,737.05	-19,450.89	0.26
			Base 99.902685	6,993,187.94	99.624815	6,973,737.05	-19,450.89	0.26
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
		5,000,000.000	Local 133.799214	6,689,960.69	141.651615	7,082,580.75	392,620.06	0.27
			Base 133.799214	6,689,960.69	141.651615	7,082,580.75	392,620.06	0.27
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
		5,000,000.000	Local 99.711595	4,985,579.74	97.984624	4,899,231.20	-86,348.54	0.19
			Base 99.711595	4,985,579.74	97.984624	4,899,231.20	-86,348.54	0.19
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.637129	25 Mar 2052		
		328,912.350	Local 108.425549	356,625.02	114.813710	377,636.47	21,011.45	0.01
Original Face:		4,261,779.000	Base 108.425549	356,625.02	114.813710	377,636.47	21,011.45	0.01
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
		159,689.890	Local 100.182435	159,981.22	100.376880	160,291.73	310.51	0.01
Original Face:		5,000,000.000	Base 100.182435	159,981.22	100.376880	160,291.73	310.51	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
		747,636.000	Local 103.333123	772,555.63	104.516190	781,400.66	8,845.03	0.03
Original Face:		5,000,000.000	Base 103.333123	772,555.63	104.516190	781,400.66	8,845.03	0.03
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
		4,992,430.800	Local 98.425976	4,913,848.72	103.890870	5,186,679.79	272,831.07	0.20
Original Face:		30,000,000.000	Base 98.425976	4,913,848.72	103.890870	5,186,679.79	272,831.07	0.20
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
		938,752.550	Local 101.291540	950,876.91	102.104630	958,509.82	7,632.91	0.04
Original Face:		5,000,000.000	Base 101.291540	950,876.91	102.104630	958,509.82	7,632.91	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
		1,320,280.680	Local 99.930719	1,319,365.97	103.398130	1,365,145.53	45,779.56	0.05
Original Face:		6,000,000.000	Base 99.930719	1,319,365.97	103.398130	1,365,145.53	45,779.56	0.05

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FUND: ATZ6



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		1,169,971.710	Local	99.360149	1,162,485.63	102.952470	1,204,514.77	42,029.14	0.05
Original Face:		5,000,000.000	Base	99.360149	1,162,485.63	102.952470	1,204,514.77	42,029.14	0.05
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		676,922.760	Local	100.768488	682,124.83	105.978670	717,393.74	35,268.91	0.03
Original Face:		6,000,000.000	Base	100.768488	682,124.83	105.978670	717,393.74	35,268.91	0.03
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030			
		135,701.050	Local	101.876802	138,247.89	101.050340	137,126.37	-1,121.52	0.01
Original Face:		2,500,000.000	Base	101.876802	138,247.89	101.050340	137,126.37	-1,121.52	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.439250	25 Apr 2038			
		1,095,035.550	Local	99.872475	1,093,639.11	100.761830	1,103,377.86	9,738.75	0.04
Original Face:		5,000,000.000	Base	99.872475	1,093,639.11	100.761830	1,103,377.86	9,738.75	0.04
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030			
		717,304.550	Local	102.158404	732,786.88	100.469690	720,673.66	-12,113.22	0.03
Original Face:		1,500,000.000	Base	102.158404	732,786.88	100.469690	720,673.66	-12,113.22	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		599,099.350	Local	105.432313	631,644.30	105.042420	629,308.46	-2,335.84	0.02
Original Face:		5,000,000.000	Base	105.432313	631,644.30	105.042420	629,308.46	-2,335.84	0.02
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		799,040.980	Local	102.142622	816,161.41	102.302340	817,437.62	1,276.21	0.03
Original Face:		1,750,000.000	Base	102.142622	816,161.41	102.302340	817,437.62	1,276.21	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		3,651,802.000	Local	94.665081	3,456,981.33	101.716320	3,714,478.61	257,497.28	0.14
Original Face:		3,651,802.000	Base	94.665081	3,456,981.33	101.716320	3,714,478.61	257,497.28	0.14
3136AHPD2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		760,748.550	Local	101.578942	772,760.33	103.684530	788,778.56	16,018.23	0.03
Original Face:		8,500,000.000	Base	101.578942	772,760.33	103.684530	788,778.56	16,018.23	0.03
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		364,602.500	Local	102.496299	373,704.07	101.407640	369,734.79	-3,969.28	0.01
Original Face:		5,000,000.000	Base	102.496299	373,704.07	101.407640	369,734.79	-3,969.28	0.01

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3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
		56,758.710	Local 104.646071	59,395.76	100.092920	56,811.45	-2,584.31	0.00
Original Face:		5,000,000.000	Base 104.646071	59,395.76	100.092920	56,811.45	-2,584.31	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
		792,144.890	Local 102.027441	808,205.16	103.238390	817,797.63	9,592.47	0.03
Original Face:		5,000,000.000	Base 102.027441	808,205.16	103.238390	817,797.63	9,592.47	0.03
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
		0.030	Local -432,500.000000	-129.75	100.000000	0.03	129.78	0.00
Original Face:		8,346,000.000	Base -432,500.000000	-129.75	100.000000	0.03	129.78	0.00
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
		774,402.850	Local 101.634759	787,062.47	103.480410	801,355.24	14,292.77	0.03
Original Face:		5,000,000.000	Base 101.634759	787,062.47	103.480410	801,355.24	14,292.77	0.03
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
		1,000,968.540	Local 101.909275	1,020,079.78	103.120190	1,032,200.66	12,120.88	0.04
Original Face:		6,000,000.000	Base 101.909275	1,020,079.78	103.120190	1,032,200.66	12,120.88	0.04
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
		5,082,388.370	Local 102.507776	5,209,843.27	102.159030	5,192,118.66	-17,724.61	0.20
Original Face:		9,284,523.000	Base 102.507776	5,209,843.27	102.159030	5,192,118.66	-17,724.61	0.20
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
		1,059,410.460	Local 85.307879	903,760.59	100.000000	1,059,410.46	155,649.87	0.04
Original Face:		6,000,000.000	Base 85.307879	903,760.59	100.000000	1,059,410.46	155,649.87	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
		10,692,273.000	Local 101.909647	10,896,457.72	103.456000	11,061,797.95	165,340.23	0.42
Original Face:		10,692,273.000	Base 101.909647	10,896,457.72	103.456000	11,061,797.95	165,340.23	0.42
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
		298,745.700	Local 101.948684	304,567.31	102.012410	304,757.69	190.38	0.01
Original Face:		15,000,000.000	Base 101.948684	304,567.31	102.012410	304,757.69	190.38	0.01
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
		1,396,373.110	Local 104.527431	1,459,592.94	102.043720	1,424,911.07	-34,681.87	0.05
Original Face:		11,000,000.000	Base 104.527431	1,459,592.94	102.043720	1,424,911.07	-34,681.87	0.05

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3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,039,564.030	Local	102.236084	1,062,809.56	101.355440	1,053,654.70	-9,154.86	0.04
Original Face:	2,304,044.000	Base	102.236084	1,062,809.56	101.355440	1,053,654.70	-9,154.86	0.04
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	1,692,364.640	Local	107.059302	1,811,833.77	103.547220	1,752,396.54	-59,437.23	0.07
Original Face:	4,600,000.000	Base	107.059302	1,811,833.77	103.547220	1,752,396.54	-59,437.23	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	3,820,013.580	Local	102.747610	3,924,972.64	102.559190	3,917,774.99	-7,197.65	0.15
Original Face:	6,976,000.000	Base	102.747610	3,924,972.64	102.559190	3,917,774.99	-7,197.65	0.15
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	2,105,175.690	Local	100.879292	2,123,686.34	102.918790	2,166,621.35	42,935.01	0.08
Original Face:	6,000,000.000	Base	100.879292	2,123,686.34	102.918790	2,166,621.35	42,935.01	0.08
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,962,329.400	Local	101.234471	1,986,553.79	104.484190	2,050,323.98	63,770.19	0.08
Original Face:	6,000,000.000	Base	101.234471	1,986,553.79	104.484190	2,050,323.98	63,770.19	0.08
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	3,270,549.010	Local	99.119122	3,241,739.46	104.672780	3,423,374.57	181,635.11	0.13
Original Face:	10,000,000.000	Base	99.119122	3,241,739.46	104.672780	3,423,374.57	181,635.11	0.13
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,635,274.500	Local	99.871403	1,633,171.58	104.672780	1,711,687.28	78,515.70	0.06
Original Face:	5,000,000.000	Base	99.871403	1,633,171.58	104.672780	1,711,687.28	78,515.70	0.06
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,201,356.270	Local	102.483092	2,256,017.98	100.533490	2,213,100.29	-42,917.69	0.08
Original Face:	5,000,000.000	Base	102.483092	2,256,017.98	100.533490	2,213,100.29	-42,917.69	0.08
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	237,254.150	Local	101.630724	241,123.11	100.170520	237,658.72	-3,464.39	0.01
Original Face:	5,000,000.000	Base	101.630724	241,123.11	100.170520	237,658.72	-3,464.39	0.01
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,576,160.250	Local	104.510800	4,782,581.69	101.805010	4,658,760.40	-123,821.29	0.18
Original Face:	5,000,000.000	Base	104.510800	4,782,581.69	101.805010	4,658,760.40	-123,821.29	0.18

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3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,406,322.090	Local	104.841627	6,716,492.33	102.281230	6,552,465.03	-164,027.30	0.25
Original Face:	7,000,000.000	Base	104.841627	6,716,492.33	102.281230	6,552,465.03	-164,027.30	0.25
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	4,454,706.660	Local	100.426678	4,473,713.92	98.427480	4,384,655.51	-89,058.41	0.17
Original Face:	5,000,000.000	Base	100.426678	4,473,713.92	98.427480	4,384,655.51	-89,058.41	0.17
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	147,484.090	Local	99.887412	147,318.04	113.951441	168,060.25	20,742.21	0.01
Original Face:	6,625,000.000	Base	99.887412	147,318.04	113.951441	168,060.25	20,742.21	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	147,978.230	Local	99.946519	147,899.09	115.695606	171,204.31	23,305.22	0.01
Original Face:	6,000,000.000	Base	99.946519	147,899.09	115.695606	171,204.31	23,305.22	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	373,709.810	Local	103.706619	387,561.81	105.664720	394,879.42	7,317.61	0.01
Original Face:	7,703,000.000	Base	103.706619	387,561.81	105.664720	394,879.42	7,317.61	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	673,598.700	Local	102.790198	692,393.44	107.991970	727,432.51	35,039.07	0.03
Original Face:	10,000,000.000	Base	102.790198	692,393.44	107.991970	727,432.51	35,039.07	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,155,332.100	Local	102.329090	1,182,240.82	103.496340	1,195,726.44	13,485.62	0.05
Original Face:	13,000,000.000	Base	102.329090	1,182,240.82	103.496340	1,195,726.44	13,485.62	0.05
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	264,545.760	Local	100.537344	265,967.28	102.934450	272,308.72	6,341.44	0.01
Original Face:	3,000,000.000	Base	100.537344	265,967.28	102.934450	272,308.72	6,341.44	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	563,478.500	Local	102.804189	579,279.50	103.317150	582,169.93	2,890.43	0.02
Original Face:	12,500,000.000	Base	102.804189	579,279.50	103.317150	582,169.93	2,890.43	0.02
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	685,905.000	Local	106.001515	727,069.69	106.220070	728,568.77	1,499.08	0.03
Original Face:	5,000,000.000	Base	106.001515	727,069.69	106.220070	728,568.77	1,499.08	0.03

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3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	2,857,981.040	Local	102.308154	2,923,947.65	103.670380	2,962,879.80	38,932.15	0.11
Original Face:	8,000,000.000	Base	102.308154	2,923,947.65	103.670380	2,962,879.80	38,932.15	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	860,572.680	Local	102.022709	877,979.56	102.991000	886,312.41	8,332.85	0.03
Original Face:	5,000,000.000	Base	102.022709	877,979.56	102.991000	886,312.41	8,332.85	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	387,469.000	Local	103.459294	400,872.69	101.551310	393,479.85	-7,392.84	0.01
Original Face:	5,000,000.000	Base	103.459294	400,872.69	101.551310	393,479.85	-7,392.84	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,123,228.300	Local	100.667369	1,130,724.38	103.645530	1,164,175.92	33,451.54	0.04
Original Face:	5,000,000.000	Base	100.667369	1,130,724.38	103.645530	1,164,175.92	33,451.54	0.04
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,206,575.750	Local	103.088322	1,243,838.69	105.172340	1,268,983.95	25,145.26	0.05
Original Face:	5,000,000.000	Base	103.088322	1,243,838.69	105.172340	1,268,983.95	25,145.26	0.05
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.449858	6,308,251.06	102.677910	6,448,172.75	139,921.69	0.24
Original Face:	6,280,000.000	Base	100.449858	6,308,251.06	102.677910	6,448,172.75	139,921.69	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,150,365.150	Local	104.238606	1,199,124.60	104.311680	1,199,965.21	840.61	0.05
Original Face:	5,000,000.000	Base	104.238606	1,199,124.60	104.311680	1,199,965.21	840.61	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	139,951.110	Local	100.748769	140,999.02	101.721840	142,360.84	1,361.82	0.01
Original Face:	1,000,000.000	Base	100.748769	140,999.02	101.721840	142,360.84	1,361.82	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	468,308.000	Local	100.907890	472,559.72	102.062410	477,966.43	5,406.71	0.02
Original Face:	5,000,000.000	Base	100.907890	472,559.72	102.062410	477,966.43	5,406.71	0.02
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	505,914.160	Local	101.826778	515,156.09	101.063080	511,292.43	-3,863.66	0.02
Original Face:	7,500,000.000	Base	101.826778	515,156.09	101.063080	511,292.43	-3,863.66	0.02

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3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,752,401.000	Local	102.391887	2,818,235.31	105.109540	2,893,036.03	74,800.72	0.11
Original Face:	10,000,000.000	Base	102.391887	2,818,235.31	105.109540	2,893,036.03	74,800.72	0.11
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	850,620.800	Local	101.467735	863,105.66	103.428980	879,788.42	16,682.76	0.03
Original Face:	5,000,000.000	Base	101.467735	863,105.66	103.428980	879,788.42	16,682.76	0.03
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	276,962.190	Local	101.822787	282,010.62	100.773690	279,105.02	-2,905.60	0.01
Original Face:	5,000,000.000	Base	101.822787	282,010.62	100.773690	279,105.02	-2,905.60	0.01
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.985210	1,766,863.23	105.821690	1,888,892.83	122,029.60	0.07
Original Face:	1,784,977.000	Base	98.985210	1,766,863.23	105.821690	1,888,892.83	122,029.60	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,035,424.590	Local	101.264666	2,061,165.92	102.596300	2,088,270.32	27,104.40	0.08
Original Face:	5,183,921.000	Base	101.264666	2,061,165.92	102.596300	2,088,270.32	27,104.40	0.08
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	737,900.050	Local	100.957462	744,965.16	102.950190	759,669.50	14,704.34	0.03
Original Face:	5,000,000.000	Base	100.957462	744,965.16	102.950190	759,669.50	14,704.34	0.03
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	959,204.900	Local	102.228110	980,577.04	100.903920	967,875.34	-12,701.70	0.04
Original Face:	14,550,000.000	Base	102.228110	980,577.04	100.903920	967,875.34	-12,701.70	0.04
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	164,936.600	Local	102.393307	168,884.04	100.067820	165,048.46	-3,835.58	0.01
Original Face:	10,000,000.000	Base	102.393307	168,884.04	100.067820	165,048.46	-3,835.58	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,603,935.930	Local	102.789307	1,648,674.63	102.252060	1,640,057.53	-8,617.10	0.06
Original Face:	3,000,000.000	Base	102.789307	1,648,674.63	102.252060	1,640,057.53	-8,617.10	0.06
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	424,199.900	Local	102.711868	435,703.64	101.165220	429,142.76	-6,560.88	0.02
Original Face:	5,000,000.000	Base	102.711868	435,703.64	101.165220	429,142.76	-6,560.88	0.02

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3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
	1,228,432.770	Local	102.347235	1,257,266.98	102.992690	1,265,195.95	7,928.97		0.05
Original Face:	2,579,263.000	Base	102.347235	1,257,266.98	102.992690	1,265,195.95	7,928.97		0.05
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033			
	466,934.250	Local	102.054296	476,526.46	101.428480	473,604.31	-2,922.15		0.02
Original Face:	5,000,000.000	Base	102.054296	476,526.46	101.428480	473,604.31	-2,922.15		0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
	692,670.050	Local	102.689598	711,300.09	101.942630	706,126.07	-5,174.02		0.03
Original Face:	5,000,000.000	Base	102.689598	711,300.09	101.942630	706,126.07	-5,174.02		0.03
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043			
	372,069.450	Local	101.772067	378,662.77	100.896300	375,404.31	-3,258.46		0.01
Original Face:	5,000,000.000	Base	101.772067	378,662.77	100.896300	375,404.31	-3,258.46		0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044			
	310,575.540	Local	99.849579	310,108.37	100.766700	312,956.72	2,848.35		0.01
Original Face:	3,650,000.000	Base	99.849579	310,108.37	100.766700	312,956.72	2,848.35		0.01
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022			
	2,000,000.000	Local	99.988373	1,999,767.45	100.443440	2,008,868.80	9,101.35		0.08
		Base	99.988373	1,999,767.45	100.443440	2,008,868.80	9,101.35		0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025			
	10,000,000.000	Local	99.765339	9,976,533.88	97.560908	9,756,090.80	-220,443.08		0.37
		Base	99.765339	9,976,533.88	97.560908	9,756,090.80	-220,443.08		0.37
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028			
	161,318.610	Local	101.703684	164,066.97	100.065690	161,424.58	-2,642.39		0.01
Original Face:	1,104,000.000	Base	101.703684	164,066.97	100.065690	161,424.58	-2,642.39		0.01
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029			
	470,655.260	Local	103.014028	484,840.94	103.072430	485,115.81	274.87		0.02
Original Face:	5,000,000.000	Base	103.014028	484,840.94	103.072430	485,115.81	274.87		0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029			
	6,628,211.410	Local	103.480658	6,858,916.77	101.304780	6,714,694.99	-144,221.78		0.25
Original Face:	9,629,000.000	Base	103.480658	6,858,916.77	101.304780	6,714,694.99	-144,221.78		0.25

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3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	2,855,849.650	Local	100.597772	2,872,921.11	105.859640	3,023,192.16	150,271.05	0.11
Original Face:	5,000,000.000	Base	100.597772	2,872,921.11	105.859640	3,023,192.16	150,271.05	0.11
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,483,209.780	Local	99.474195	4,459,636.83	104.369510	4,679,104.08	219,467.25	0.18
Original Face:	6,000,000.000	Base	99.474195	4,459,636.83	104.369510	4,679,104.08	219,467.25	0.18
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	2,438,363.900	Local	112.211618	2,736,127.59	112.969080	2,754,597.26	18,469.67	0.10
Original Face:	10,000,000.000	Base	112.211618	2,736,127.59	112.969080	2,754,597.26	18,469.67	0.10
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	8,359,578.330	Local	103.970684	8,691,510.80	103.080480	8,617,093.47	-74,417.33	0.33
Original Face:	11,739,000.000	Base	103.970684	8,691,510.80	103.080480	8,617,093.47	-74,417.33	0.33
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	0.050	Local	-136,720.000000	-68.36	100.000000	0.05	68.41	0.00
Original Face:	4,774,000.000	Base	-136,720.000000	-68.36	100.000000	0.05	68.41	0.00
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	1,016,582.080	Local	102.678225	1,043,808.44	100.201870	1,018,634.25	-25,174.19	0.04
Original Face:	5,000,000.000	Base	102.678225	1,043,808.44	100.201870	1,018,634.25	-25,174.19	0.04
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	3,059,986.950	Local	102.266418	3,129,339.06	101.435890	3,103,925.00	-25,414.06	0.12
Original Face:	5,000,000.000	Base	102.266418	3,129,339.06	101.435890	3,103,925.00	-25,414.06	0.12
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	9,935,726.800	Local	102.819837	10,215,898.07	100.620410	9,997,369.04	-218,529.03	0.38
Original Face:	10,000,000.000	Base	102.819837	10,215,898.07	100.620410	9,997,369.04	-218,529.03	0.38
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,353,970.200	Local	103.761025	1,404,893.36	109.989362	1,489,223.18	84,329.82	0.06
Original Face:	10,000,000.000	Base	103.761025	1,404,893.36	109.989362	1,489,223.18	84,329.82	0.06
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	704,985.540	Local	101.716143	717,084.10	106.186816	748,601.70	31,517.60	0.03
Original Face:	7,000,000.000	Base	101.716143	717,084.10	106.186816	748,601.70	31,517.60	0.03

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3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					1.999000	01 Nov 2035		
	416,972.050	Local		102.924690	429,167.19	105.057735	438,061.39	8,894.20	0.02
Original Face:	5,000,000.000	Base		102.924690	429,167.19	105.057735	438,061.39	8,894.20	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
	2,138,273.800	Local		105.246149	2,250,450.84	111.422629	2,382,520.88	132,070.04	0.09
Original Face:	20,000,000.000	Base		105.246149	2,250,450.84	111.422629	2,382,520.88	132,070.04	0.09
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					1.981000	01 May 2036		
	497,939.850	Local		103.066007	513,206.72	105.167070	523,668.75	10,462.03	0.02
Original Face:	5,000,000.000	Base		103.066007	513,206.72	105.167070	523,668.75	10,462.03	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					1.873000	01 Oct 2037		
	168,203.920	Local		105.832908	178,015.10	103.012481	173,271.03	-4,744.07	0.01
Original Face:	4,000,000.000	Base		105.832908	178,015.10	103.012481	173,271.03	-4,744.07	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
	1,081,711.040	Local		103.686524	1,121,588.58	108.595637	1,174,690.99	53,102.41	0.04
Original Face:	8,000,000.000	Base		103.686524	1,121,588.58	108.595637	1,174,690.99	53,102.41	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					2.064000	01 Aug 2037		
	85,557.450	Local		106.061237	90,743.29	99.753533	85,346.58	-5,396.71	0.00
Original Face:	5,000,000.000	Base		106.061237	90,743.29	99.753533	85,346.58	-5,396.71	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.698000	01 Apr 2023		
	2,217,828.800	Local		101.224848	2,244,993.84	101.986590	2,261,887.97	16,894.13	0.09
Original Face:	4,950,000.000	Base		101.224848	2,244,993.84	101.986590	2,261,887.97	16,894.13	0.09
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.444000	01 Feb 2023		
	2,474,331.590	Local		100.768032	2,493,335.26	101.310234	2,506,751.12	13,415.86	0.09
Original Face:	6,575,000.000	Base		100.768032	2,493,335.26	101.310234	2,506,751.12	13,415.86	0.09
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
	844,380.720	Local		101.789654	859,492.21	104.798466	884,898.04	25,405.83	0.03
Original Face:	6,000,000.000	Base		101.789654	859,492.21	104.798466	884,898.04	25,405.83	0.03
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
	930,447.800	Local		102.671403	955,303.81	106.025653	986,513.36	31,209.55	0.04
Original Face:	10,000,000.000	Base		102.671403	955,303.81	106.025653	986,513.36	31,209.55	0.04

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3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		1,372,753.980	Local 103.926387	1,426,653.61	107.333803	1,473,429.05	46,775.44	0.06
Original Face:		6,000,000.000	Base 103.926387	1,426,653.61	107.333803	1,473,429.05	46,775.44	0.06
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		2,270,997.610	Local 104.663581	2,376,907.42	108.205171	2,457,336.85	80,429.43	0.09
Original Face:		6,750,000.000	Base 104.663581	2,376,907.42	108.205171	2,457,336.85	80,429.43	0.09
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		1,385,448.890	Local 102.591497	1,421,352.76	108.752903	1,506,715.89	85,363.13	0.06
Original Face:		7,000,000.000	Base 102.591497	1,421,352.76	108.752903	1,506,715.89	85,363.13	0.06
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		8,158,640.010	Local 99.737264	8,137,204.35	102.093529	8,329,443.50	192,239.15	0.31
Original Face:		8,500,000.000	Base 99.737264	8,137,204.35	102.093529	8,329,443.50	192,239.15	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.813405	5,606,518.95	106.875586	6,003,201.67	396,682.72	0.23
Original Face:		5,617,000.000	Base 99.813405	5,606,518.95	106.875586	6,003,201.67	396,682.72	0.23
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		1,575,877.700	Local 101.079488	1,592,889.11	103.438966	1,630,071.60	37,182.49	0.06
Original Face:		5,948,304.000	Base 101.079488	1,592,889.11	103.438966	1,630,071.60	37,182.49	0.06
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		2,212,771.110	Local 101.999050	2,257,005.50	106.402464	2,354,442.98	97,437.48	0.09
Original Face:		7,922,201.000	Base 101.999050	2,257,005.50	106.402464	2,354,442.98	97,437.48	0.09
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		1,559,539.980	Local 101.968951	1,590,246.56	108.764539	1,696,226.47	105,979.91	0.06
Original Face:		6,000,000.000	Base 101.968951	1,590,246.56	108.764539	1,696,226.47	105,979.91	0.06
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		3,132,636.120	Local 103.947920	3,256,310.08	109.199334	3,420,817.78	164,507.70	0.13
Original Face:		11,523,254.000	Base 103.947920	3,256,310.08	109.199334	3,420,817.78	164,507.70	0.13
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
		2,822.350	Local 99.901501	2,819.57	99.917680	2,820.03	0.46	0.00
Original Face:		5,000,000.000	Base 99.901501	2,819.57	99.917680	2,820.03	0.46	0.00

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSFC T 60 1A2				7.000000	25 Mar 2044		
		3,247,897.820	Local 116.103915	3,770,936.53	116.552510	3,785,506.43	14,569.90	0.14
Original Face:		41,000,000.000	Base 116.103915	3,770,936.53	116.552510	3,785,506.43	14,569.90	0.14
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		128,015.050	Local 101.322180	129,707.64	112.699990	144,272.95	14,565.31	0.01
Original Face:		5,000,000.000	Base 101.322180	129,707.64	112.699990	144,272.95	14,565.31	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
		742,541.250	Local 107.688991	799,635.18	108.542100	805,969.87	6,334.69	0.03
Original Face:		5,855,000.000	Base 107.688991	799,635.18	108.542100	805,969.87	6,334.69	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.016734	25 Sep 2039		
		344,071.450	Local 104.503986	359,568.38	112.871550	388,358.78	28,790.40	0.01
Original Face:		5,000,000.000	Base 104.503986	359,568.38	112.871550	388,358.78	28,790.40	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
		1,284.360	Local 100.840886	1,295.16	101.541420	1,304.16	9.00	0.00
Original Face:		6,000,000.000	Base 100.840886	1,295.16	101.541420	1,304.16	9.00	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.577372	25 Aug 2039		
		1,067,258.700	Local 102.416139	1,093,045.15	110.861870	1,183,182.95	90,137.80	0.04
Original Face:		10,000,000.000	Base 102.416139	1,093,045.15	110.861870	1,183,182.95	90,137.80	0.04
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
		2,884,184.900	Local 102.113864	2,945,152.66	108.325510	3,124,308.00	179,155.34	0.12
Original Face:		8,609,641.000	Base 102.113864	2,945,152.66	108.325510	3,124,308.00	179,155.34	0.12
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
		2,051,150.500	Local 99.688332	2,044,757.72	104.177160	2,136,830.34	92,072.62	0.08
Original Face:		5,000,000.000	Base 99.688332	2,044,757.72	104.177160	2,136,830.34	92,072.62	0.08
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.014862	25 Oct 2040		
		724,217.500	Local 107.519742	778,676.79	113.899790	824,882.21	46,205.42	0.03
Original Face:		5,000,000.000	Base 107.519742	778,676.79	113.899790	824,882.21	46,205.42	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
		765,617.360	Local 99.690629	763,248.76	114.379109	875,706.31	112,457.55	0.03
Original Face:		11,959,998.000	Base 99.690629	763,248.76	114.379109	875,706.31	112,457.55	0.03

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31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
		141,514.850	Local 99.449549	140,735.88	114.103564	161,473.49	20,737.61	0.01
Original Face:		5,000,000.000	Base 99.449549	140,735.88	114.103564	161,473.49	20,737.61	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
		131,636.380	Local 100.519758	132,320.57	115.664913	152,257.10	19,936.53	0.01
Original Face:		6,500,000.000	Base 100.519758	132,320.57	115.664913	152,257.10	19,936.53	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		252,569.280	Local 100.123598	252,881.45	114.964404	290,364.77	37,483.32	0.01
Original Face:		8,000,000.000	Base 100.123598	252,881.45	114.964404	290,364.77	37,483.32	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
		102,019.570	Local 100.408706	102,436.53	111.988734	114,250.42	11,813.89	0.00
Original Face:		5,457,127.000	Base 100.408706	102,436.53	111.988734	114,250.42	11,813.89	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		251,329.000	Local 100.460775	252,487.06	113.412110	285,037.52	32,550.46	0.01
Original Face:		5,000,000.000	Base 100.460775	252,487.06	113.412110	285,037.52	32,550.46	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		550,585.480	Local 100.846788	555,247.77	114.400258	629,871.21	74,623.44	0.02
Original Face:		10,547,657.000	Base 100.846788	555,247.77	114.400258	629,871.21	74,623.44	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		357,889.180	Local 100.473320	359,583.14	114.113571	408,400.12	48,816.98	0.02
Original Face:		17,500,000.000	Base 100.473320	359,583.14	114.113571	408,400.12	48,816.98	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		102,908.170	Local 103.002891	105,998.39	114.303418	117,627.56	11,629.17	0.00
Original Face:		9,397,749.000	Base 103.002891	105,998.39	114.303418	117,627.56	11,629.17	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		5,368,741.640	Local 105.104589	5,642,793.83	109.381089	5,872,388.07	229,594.24	0.22
Original Face:		15,243,777.000	Base 105.104589	5,642,793.83	109.381089	5,872,388.07	229,594.24	0.22
3140FNCS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		627,579.300	Local 100.565782	631,130.03	103.329580	648,475.05	17,345.02	0.02
Original Face:		4,744,826.000	Base 100.565782	631,130.03	103.329580	648,475.05	17,345.02	0.02

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3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		952,434.260	Local 100.590144	958,054.99	103.041466	981,402.22	23,347.23	0.04
Original Face:		4,166,154.000	Base 100.590144	958,054.99	103.041466	981,402.22	23,347.23	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		3,248,892.700	Local 102.404568	3,327,014.52	106.774039	3,468,973.96	141,959.44	0.13
Original Face:		10,000,000.000	Base 102.404568	3,327,014.52	106.774039	3,468,973.96	141,959.44	0.13
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		5,514,507.980	Local 107.745602	5,941,639.84	109.025067	6,012,196.02	70,556.18	0.23
Original Face:		9,938,165.000	Base 107.745602	5,941,639.84	109.025067	6,012,196.02	70,556.18	0.23
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		3,478,086.710	Local 107.741929	3,747,357.73	109.011424	3,791,511.85	44,154.12	0.14
Original Face:		6,864,195.000	Base 107.741929	3,747,357.73	109.011424	3,791,511.85	44,154.12	0.14
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		1,283,141.200	Local 105.095231	1,348,520.21	108.364640	1,390,471.34	41,951.13	0.05
Original Face:		11,668,342.000	Base 105.095231	1,348,520.21	108.364640	1,390,471.34	41,951.13	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		3,422,696.200	Local 99.851012	3,417,596.79	105.537059	3,612,212.91	194,616.12	0.14
Original Face:		10,000,000.000	Base 99.851012	3,417,596.79	105.537059	3,612,212.91	194,616.12	0.14
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		12,316,944.740	Local 106.252341	13,087,042.10	104.468475	12,867,324.34	-219,717.76	0.49
Original Face:		12,784,918.000	Base 106.252341	13,087,042.10	104.468475	12,867,324.34	-219,717.76	0.49
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		1,942,396.560	Local 100.614160	1,954,325.99	104.277974	2,025,491.78	71,165.79	0.08
Original Face:		6,000,000.000	Base 100.614160	1,954,325.99	104.277974	2,025,491.78	71,165.79	0.08
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		595,511.640	Local 104.672508	623,336.97	116.009495	690,850.05	67,513.08	0.03
Original Face:		9,100,000.000	Base 104.672508	623,336.97	116.009495	690,850.05	67,513.08	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		341,239.240	Local 100.833087	344,082.06	106.133776	362,170.09	18,088.03	0.01
Original Face:		7,060,000.000	Base 100.833087	344,082.06	106.133776	362,170.09	18,088.03	0.01

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31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		319,552.380	Local 101.965502	325,833.19	105.936791	338,523.54	12,690.35	0.01
Original Face:		6,000,000.000	Base 101.965502	325,833.19	105.936791	338,523.54	12,690.35	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		934,515.950	Local 103.867025	970,653.92	110.519069	1,032,818.33	62,164.41	0.04
Original Face:		5,000,000.000	Base 103.867025	970,653.92	110.519069	1,032,818.33	62,164.41	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		2,221,952.040	Local 103.279945	2,294,830.84	106.435862	2,364,953.81	70,122.97	0.09
Original Face:		7,000,000.000	Base 103.279945	2,294,830.84	106.435862	2,364,953.81	70,122.97	0.09
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		128,325.050	Local 100.670867	129,185.94	105.762760	135,720.11	6,534.17	0.01
Original Face:		7,000,000.000	Base 100.670867	129,185.94	105.762760	135,720.11	6,534.17	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		684,979.680	Local 104.854366	718,231.10	108.514669	743,303.43	25,072.33	0.03
Original Face:		6,100,000.000	Base 104.854366	718,231.10	108.514669	743,303.43	25,072.33	0.03
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
		1,955,591.630	Local 101.481245	1,984,558.74	104.842414	2,050,289.47	65,730.73	0.08
Original Face:		9,500,000.000	Base 101.481245	1,984,558.74	104.842414	2,050,289.47	65,730.73	0.08
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		991,712.600	Local 102.492506	1,016,431.10	107.373387	1,064,835.41	48,404.31	0.04
Original Face:		5,000,000.000	Base 102.492506	1,016,431.10	107.373387	1,064,835.41	48,404.31	0.04
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		1,697,176.830	Local 103.525461	1,757,010.13	109.488502	1,858,213.49	101,203.36	0.07
Original Face:		7,899,440.000	Base 103.525461	1,757,010.13	109.488502	1,858,213.49	101,203.36	0.07
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		2,034,386.160	Local 105.363997	2,143,510.57	109.725399	2,232,238.33	88,727.76	0.08
Original Face:		8,000,000.000	Base 105.363997	2,143,510.57	109.725399	2,232,238.33	88,727.76	0.08
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		2,172,278.820	Local 101.986951	2,215,440.93	105.432627	2,290,290.63	74,849.70	0.09
Original Face:		6,000,000.000	Base 101.986951	2,215,440.93	105.432627	2,290,290.63	74,849.70	0.09

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31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	1,523,066.850	Local	102.100111	1,555,052.95	104.874714	1,597,312.00	42,259.05	0.06	
Original Face:	5,000,000.000	Base	102.100111	1,555,052.95	104.874714	1,597,312.00	42,259.05	0.06	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	1,587,309.950	Local	102.910420	1,633,507.34	106.796835	1,695,196.79	61,689.45	0.06	
Original Face:	5,000,000.000	Base	102.910420	1,633,507.34	106.796835	1,695,196.79	61,689.45	0.06	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.063000	01 Feb 2037		
	371,744.500	Local	102.754803	381,985.33	105.528512	392,296.44	10,311.11	0.01	
Original Face:	5,000,000.000	Base	102.754803	381,985.33	105.528512	392,296.44	10,311.11	0.01	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
	297,784.930	Local	105.134397	313,074.39	107.683136	320,664.15	7,589.76	0.01	
Original Face:	3,262,241.000	Base	105.134397	313,074.39	107.683136	320,664.15	7,589.76	0.01	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.234000	01 Jan 2037		
	493,180.670	Local	102.745880	506,722.82	105.136007	518,510.46	11,787.64	0.02	
Original Face:	6,271,091.000	Base	102.745880	506,722.82	105.136007	518,510.46	11,787.64	0.02	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
	468,272.520	Local	101.948210	477,395.45	106.074330	496,716.94	19,321.49	0.02	
Original Face:	12,000,000.000	Base	101.948210	477,395.45	106.074330	496,716.94	19,321.49	0.02	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
	10,000,000.000	Local	99.100338	9,910,033.75	135.159596	13,515,959.60	3,605,925.85	0.51	
		Base	99.100338	9,910,033.75	135.159596	13,515,959.60	3,605,925.85	0.51	
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
	4,000,000.000	Local	109.074637	4,362,985.49	108.010605	4,320,424.20	-42,561.29	0.16	
		Base	109.074637	4,362,985.49	108.010605	4,320,424.20	-42,561.29	0.16	
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
	5,000,000.000	Local	99.705761	4,985,288.07	142.557805	7,127,890.25	2,142,602.18	0.27	
		Base	99.705761	4,985,288.07	142.557805	7,127,890.25	2,142,602.18	0.27	
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.299149	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.985005	14,997,750.75	-2,249.25	0.57	
		Base	100.000000	15,000,000.00	99.985005	14,997,750.75	-2,249.25	0.57	

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34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		13,750,000.000	Local 99.915411	13,738,369.02	98.793900	13,584,161.25	-154,207.77	0.51
Original Face:		13,750,000.000	Base 99.915411	13,738,369.02	98.793900	13,584,161.25	-154,207.77	0.51
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 103.197086	6,284,702.53	105.829140	6,444,994.63	160,292.10	0.24
Original Face:		6,090,000.000	Base 103.197086	6,284,702.53	105.829140	6,444,994.63	160,292.10	0.24
35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		5,000,000.000	Local 99.997882	4,999,894.10	100.245000	5,012,250.00	12,355.90	0.19
			Base 99.997882	4,999,894.10	100.245000	5,012,250.00	12,355.90	0.19
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.390400	25 Jul 2022		
		5,000,000.000	Local 99.857676	4,992,883.79	101.641300	5,082,065.00	89,181.21	0.19
Original Face:		5,000,000.000	Base 99.857676	4,992,883.79	101.641300	5,082,065.00	89,181.21	0.19
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		1,406,828.010	Local 110.182292	1,550,075.34	116.530031	1,639,377.12	89,301.78	0.06
Original Face:		8,707,929.000	Base 110.182292	1,550,075.34	116.530031	1,639,377.12	89,301.78	0.06
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		5,760,155.910	Local 105.439142	6,073,458.98	107.912811	6,215,946.16	142,487.18	0.23
Original Face:		11,805,572.000	Base 105.439142	6,073,458.98	107.912811	6,215,946.16	142,487.18	0.23
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		1,599,388.590	Local 100.000000	1,599,388.59	105.621084	1,689,291.57	89,902.98	0.06
Original Face:		10,000,000.000	Base 100.000000	1,599,388.59	105.621084	1,689,291.57	89,902.98	0.06
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		8,929,561.610	Local 111.878913	9,990,296.45	110.164663	9,837,221.46	-153,074.99	0.37
Original Face:		9,821,806.000	Base 111.878913	9,990,296.45	110.164663	9,837,221.46	-153,074.99	0.37
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
		12,825,969.800	Local 106.694211	13,684,567.28	105.772762	13,566,382.51	-118,184.77	0.51
Original Face:		12,889,444.000	Base 106.694211	13,684,567.28	105.772762	13,566,382.51	-118,184.77	0.51
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
		9,954,444.100	Local 109.175148	10,867,779.09	108.285847	10,779,254.11	-88,524.98	0.41
Original Face:		10,000,000.000	Base 109.175148	10,867,779.09	108.285847	10,779,254.11	-88,524.98	0.41

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3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3						3.000000	20 May 2051		
	10,051,741.220	Local		106.402117	10,695,265.49	105.853087		10,640,078.38	-55,187.11	0.40
Original Face:	10,204,176.000	Base		106.402117	10,695,265.49	105.853087		10,640,078.38	-55,187.11	0.40
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5						3.500000	20 Jun 2051		
	12,298,435.760	Local		109.047575	13,411,146.01	108.830481		13,384,446.79	-26,699.22	0.51
Original Face:	12,373,645.000	Base		109.047575	13,411,146.01	108.830481		13,384,446.79	-26,699.22	0.51
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5						5.500000	20 Jun 2040		
	1,096,439.880	Local		108.458897	1,189,186.60	115.385371		1,265,131.22	75,944.62	0.05
Original Face:	6,000,000.000	Base		108.458897	1,189,186.60	115.385371		1,265,131.22	75,944.62	0.05
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4						4.000000	20 Jan 2046		
	2,321,538.000	Local		105.404473	2,447,004.90	107.719281		2,500,744.04	53,739.14	0.09
Original Face:	5,682,660.000	Base		105.404473	2,447,004.90	107.719281		2,500,744.04	53,739.14	0.09
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5						4.500000	20 Mar 2047		
	1,470,671.920	Local		105.627238	1,553,430.13	108.306127		1,592,827.80	39,397.67	0.06
Original Face:	5,271,946.000	Base		105.627238	1,553,430.13	108.306127		1,592,827.80	39,397.67	0.06
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4						4.000000	20 Mar 2047		
	6,274,691.280	Local		105.422669	6,614,947.04	107.163234		6,724,162.10	109,215.06	0.25
Original Face:	8,934,236.000	Base		105.422669	6,614,947.04	107.163234		6,724,162.10	109,215.06	0.25
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5						5.500000	15 Oct 2033		
	127,150.590	Local		100.804644	128,173.70	116.507894		148,140.47	19,966.77	0.01
Original Face:	7,000,000.000	Base		100.804644	128,173.70	116.507894		148,140.47	19,966.77	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4						4.000000	20 Aug 2026		
	1,165,902.810	Local		103.061051	1,201,591.69	105.976647		1,235,584.71	33,993.02	0.05
Original Face:	22,821,698.000	Base		103.061051	1,201,591.69	105.976647		1,235,584.71	33,993.02	0.05
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5						3.500000	20 Nov 2041		
	116,478.300	Local		102.498517	119,388.53	103.664566		120,746.72	1,358.19	0.00
Original Face:	5,000,000.000	Base		102.498517	119,388.53	103.664566		120,746.72	1,358.19	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
	1,866,132.530	Local		100.894708	1,882,828.97	103.890359		1,938,731.78	55,902.81	0.07
Original Face:	13,640,889.000	Base		100.894708	1,882,828.97	103.890359		1,938,731.78	55,902.81	0.07

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# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
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3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		838,359.400	Local 107.579885	901,906.08	108.590119	910,375.47	8,469.39	0.03
Original Face:		5,000,000.000	Base 107.579885	901,906.08	108.590119	910,375.47	8,469.39	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		1,680,277.500	Local 105.963766	1,780,485.31	110.442742	1,855,744.54	75,259.23	0.07
Original Face:		10,000,000.000	Base 105.963766	1,780,485.31	110.442742	1,855,744.54	75,259.23	0.07
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.050000	20 Mar 2070		
		5,579,178.200	Local 106.431536	5,938,005.08	104.860530	5,850,355.83	-87,649.25	0.22
Original Face:		6,631,731.000	Base 106.431536	5,938,005.08	104.860530	5,850,355.83	-87,649.25	0.22
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.235000	20 Apr 2070		
		8,071,082.360	Local 112.012236	9,040,599.79	106.769790	8,617,477.69	-423,122.10	0.33
Original Face:		10,005,856.000	Base 112.012236	9,040,599.79	106.769790	8,617,477.69	-423,122.10	0.33
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		5,235,708.050	Local 106.816440	5,592,596.93	105.786440	5,538,669.15	-53,927.78	0.21
Original Face:		7,538,423.000	Base 106.816440	5,592,596.93	105.786440	5,538,669.15	-53,927.78	0.21
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				2.714000	20 May 2070		
		7,989,860.200	Local 110.524445	8,830,748.68	105.562250	8,434,276.20	-396,472.48	0.32
Original Face:		10,000,000.000	Base 110.524445	8,830,748.68	105.562250	8,434,276.20	-396,472.48	0.32
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.245000	20 Oct 2070		
		8,120,853.200	Local 108.585821	8,818,095.09	106.462323	8,645,648.96	-172,446.13	0.33
Original Face:		10,000,000.000	Base 108.585821	8,818,095.09	106.462323	8,645,648.96	-172,446.13	0.33
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.571000	20 Jan 2071		
		5,654,426.070	Local 112.537005	6,363,321.74	108.846770	6,154,660.14	-208,661.60	0.23
Original Face:		6,168,892.000	Base 112.537005	6,363,321.74	108.846770	6,154,660.14	-208,661.60	0.23
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.560000	20 Aug 2071		
		9,847,885.100	Local 109.521187	10,785,520.67	107.824707	10,618,453.25	-167,067.42	0.40
Original Face:		10,000,000.000	Base 109.521187	10,785,520.67	107.824707	10,618,453.25	-167,067.42	0.40
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		126,364.550	Local 100.761994	127,327.44	116.480838	147,190.49	19,863.05	0.01
Original Face:		7,322,535.000	Base 100.761994	127,327.44	116.480838	147,190.49	19,863.05	0.01

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36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		599,489.440	Local 104.765722	628,059.44	115.885805	694,723.16	66,663.72	0.03
Original Face:		8,800,000.000	Base 104.765722	628,059.44	115.885805	694,723.16	66,663.72	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481				0.481000	27 Jan 2023		
		15,000,000.000	Local 100.010954	15,001,643.09	99.732559	14,959,883.85	-41,759.24	0.57
			Base 100.010954	15,001,643.09	99.732559	14,959,883.85	-41,759.24	0.57
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	97.988476	9,798,847.60	-201,152.40	0.37
			Base 100.000000	10,000,000.00	97.988476	9,798,847.60	-201,152.40	0.37
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	98.091376	9,809,137.60	-190,862.40	0.37
			Base 100.000000	10,000,000.00	98.091376	9,809,137.60	-190,862.40	0.37
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		514,849.950	Local 105.996368	545,722.25	107.183950	551,836.51	6,114.26	0.02
Original Face:		2,500,000.000	Base 105.996368	545,722.25	107.183950	551,836.51	6,114.26	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		2,597,263.840	Local 105.805725	2,748,053.84	108.136680	2,808,594.89	60,541.05	0.11
Original Face:		8,000,000.000	Base 105.805725	2,748,053.84	108.136680	2,808,594.89	60,541.05	0.11
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067		
		7,131,751.110	Local 103.454163	7,378,093.43	100.791240	7,188,180.38	-189,913.05	0.27
Original Face:		10,000,000.000	Base 103.454163	7,378,093.43	100.791240	7,188,180.38	-189,913.05	0.27
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		294,233.600	Local 103.256596	303,815.60	105.009430	308,973.03	5,157.43	0.01
Original Face:		10,000,000.000	Base 103.256596	303,815.60	105.009430	308,973.03	5,157.43	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
		7,509,609.110	Local 101.001020	7,584,781.78	99.529200	7,474,253.87	-110,527.91	0.28
Original Face:		10,000,000.000	Base 101.001020	7,584,781.78	99.529200	7,474,253.87	-110,527.91	0.28
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.699130	20 Aug 2034		
		603,705.150	Local 106.351784	642,051.20	113.230540	683,578.60	41,527.40	0.03
Original Face:		5,000,000.000	Base 106.351784	642,051.20	113.230540	683,578.60	41,527.40	0.03

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	Units								
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.929080	20 Apr 2037		
	1,205,106.100	Local	107.490601	1,295,375.79	113.528730	1,368,141.65	72,765.86	0.05	
Original Face:	10,000,000.000	Base	107.490601	1,295,375.79	113.528730	1,368,141.65	72,765.86	0.05	
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
	352,052.290	Local	101.766581	358,271.58	104.075080	366,398.70	8,127.12	0.01	
Original Face:	6,500,000.000	Base	101.766581	358,271.58	104.075080	366,398.70	8,127.12	0.01	
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					2.976070	16 Oct 2051		
	2,000,000.000	Local	99.704655	1,994,093.10	102.603580	2,052,071.60	57,978.50	0.08	
Original Face:	2,000,000.000	Base	99.704655	1,994,093.10	102.603580	2,052,071.60	57,978.50	0.08	
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
	3,934,938.100	Local	103.111876	4,057,388.51	101.125650	3,979,231.73	-78,156.78	0.15	
Original Face:	5,000,000.000	Base	103.111876	4,057,388.51	101.125650	3,979,231.73	-78,156.78	0.15	
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
	744,436.800	Local	100.263305	746,396.94	101.891340	758,516.63	12,119.69	0.03	
Original Face:	12,000,000.000	Base	100.263305	746,396.94	101.891340	758,516.63	12,119.69	0.03	
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	5,429,000.000	Local	96.534309	5,240,847.64	106.750830	5,795,502.56	554,654.92	0.22	
Original Face:	5,429,000.000	Base	96.534309	5,240,847.64	106.750830	5,795,502.56	554,654.92	0.22	
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
	1,790,752.440	Local	102.048273	1,827,431.94	102.893900	1,842,575.02	15,143.08	0.07	
Original Face:	3,000,000.000	Base	102.048273	1,827,431.94	102.893900	1,842,575.02	15,143.08	0.07	
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	569,004.500	Local	99.894382	568,403.53	100.332450	570,896.16	2,492.63	0.02	
Original Face:	10,000,000.000	Base	99.894382	568,403.53	100.332450	570,896.16	2,492.63	0.02	
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.102080	20 Nov 2042		
	1,794,796.320	Local	112.829816	2,025,065.38	115.996460	2,081,900.20	56,834.82	0.08	
Original Face:	5,010,613.000	Base	112.829816	2,025,065.38	115.996460	2,081,900.20	56,834.82	0.08	
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
	293,318.820	Local	99.594329	292,128.91	101.004810	296,266.12	4,137.21	0.01	
Original Face:	6,000,000.000	Base	99.594329	292,128.91	101.004810	296,266.12	4,137.21	0.01	

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38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA						3.000000	20 Mar 2045		
	110,357.960	Local	102.019311		112,586.43	99.984250	110,340.58	-2,245.85	0.00	
Original Face:	13,484,830.000	Base	102.019311		112,586.43	99.984250	110,340.58	-2,245.85	0.00	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA						2.250000	20 Dec 2069		
	4,467,264.370	Local	101.324497		4,526,433.14	102.602833	4,583,539.80	57,106.66	0.17	
Original Face:	6,068,715.000	Base	101.324497		4,526,433.14	102.602833	4,583,539.80	57,106.66	0.17	
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA						1.083250	20 Aug 2069		
	7,242,872.230	Local	102.696021		7,438,141.60	103.558640	7,500,619.98	62,478.38	0.28	
Original Face:	10,000,000.000	Base	102.696021		7,438,141.60	103.558640	7,500,619.98	62,478.38	0.28	
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB						3.383590	20 Jul 2070		
	13,300,089.720	Local	117.883004		15,678,545.30	109.504958	14,564,257.66	-1,114,287.64	0.55	
Original Face:	13,083,197.000	Base	117.883004		15,678,545.30	109.504958	14,564,257.66	-1,114,287.64	0.55	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC						1.085630	20 Aug 2070		
	4,370,842.780	Local	103.753456		4,534,900.43	103.828140	4,538,164.76	3,264.33	0.17	
Original Face:	5,000,000.000	Base	103.753456		4,534,900.43	103.828140	4,538,164.76	3,264.33	0.17	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE						1.235630	20 Aug 2070		
	4,371,955.540	Local	104.795284		4,581,603.22	104.711940	4,577,959.46	-3,643.76	0.17	
Original Face:	5,000,000.000	Base	104.795284		4,581,603.22	104.711940	4,577,959.46	-3,643.76	0.17	
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF						1.135630	20 Sep 2070		
	9,620,291.850	Local	104.598195		10,062,651.62	104.199860	10,024,330.64	-38,320.98	0.38	
Original Face:	10,000,000.000	Base	104.598195		10,062,651.62	104.199860	10,024,330.64	-38,320.98	0.38	
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T						3.000000	20 Nov 2044		
	101,799.100	Local	100.409886		102,216.36	100.151110	101,952.93	-263.43	0.00	
Original Face:	10,000,000.000	Base	100.409886		102,216.36	100.151110	101,952.93	-263.43	0.00	
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD						2.500000	20 Jul 2044		
	0.010	Local	128,400.000000		12.84	100.000000	0.01	-12.83	0.00	
Original Face:	10,000,000.000	Base	128,400.000000		12.84	100.000000	0.01	-12.83	0.00	
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA						5.620720	20 Jun 2048		
	3,928,951.800	Local	106.195461		4,172,368.48	113.668770	4,465,991.18	293,622.70	0.17	
Original Face:	10,000,000.000	Base	106.195461		4,172,368.48	113.668770	4,465,991.18	293,622.70	0.17	

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38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.557450	20 Feb 2049		
		3,638,841.900	Local 104.451824	3,800,836.74	109.605980	3,988,388.33	187,551.59	0.15
Original Face:		10,000,000.000	Base 104.451824	3,800,836.74	109.605980	3,988,388.33	187,551.59	0.15
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		1,662,477.600	Local 101.778870	1,692,050.91	102.308550	1,700,856.73	8,805.82	0.06
Original Face:		10,000,000.000	Base 101.778870	1,692,050.91	102.308550	1,700,856.73	8,805.82	0.06
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.186470	20 Jun 2034		
		2,094,703.250	Local 104.295398	2,184,679.10	108.004880	2,262,381.73	77,702.63	0.09
Original Face:		6,317,173.000	Base 104.295398	2,184,679.10	108.004880	2,262,381.73	77,702.63	0.09
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.616850	20 Dec 2041		
		4,335,581.370	Local 104.660474	4,537,640.00	107.856230	4,676,194.61	138,554.61	0.18
Original Face:		11,457,930.000	Base 104.660474	4,537,640.00	107.856230	4,676,194.61	138,554.61	0.18
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.555460	20 Jan 2050		
		5,270,554.410	Local 113.097319	5,960,855.73	114.950380	6,058,522.32	97,666.59	0.23
Original Face:		8,141,884.000	Base 113.097319	5,960,855.73	114.950380	6,058,522.32	97,666.59	0.23
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
		8,079,244.600	Local 100.326420	8,105,616.86	100.241670	8,098,769.71	-6,847.15	0.31
Original Face:		10,000,000.000	Base 100.326420	8,105,616.86	100.241670	8,098,769.71	-6,847.15	0.31
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
		8,952,953.300	Local 102.648963	9,190,113.76	101.564960	9,093,063.44	-97,050.32	0.34
Original Face:		10,000,000.000	Base 102.648963	9,190,113.76	101.564960	9,093,063.44	-97,050.32	0.34
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.884471	4,994,223.57	106.580711	5,329,035.55	334,811.98	0.20
			Base 99.884471	4,994,223.57	106.580711	5,329,035.55	334,811.98	0.20
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.948761	3,997,950.43	103.345484	4,133,819.36	135,868.93	0.16
			Base 99.948761	3,997,950.43	103.345484	4,133,819.36	135,868.93	0.16
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 113.091669	11,309,166.94	126.618640	12,661,864.00	1,352,697.06	0.48
			Base 113.091669	11,309,166.94	126.618640	12,661,864.00	1,352,697.06	0.48

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# Holdings

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FUND: ATZ6



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
		5,000,000.000	Local	99.363569	4,968,178.45	144.966351	7,248,317.55	2,280,139.10	0.27
			Base	99.363569	4,968,178.45	144.966351	7,248,317.55	2,280,139.10	0.27
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		10,000,000.000	Local	99.946480	9,994,648.01	102.935148	10,293,514.80	298,866.79	0.39
			Base	99.946480	9,994,648.01	102.935148	10,293,514.80	298,866.79	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046			
		2,193,002.850	Local	100.636516	2,206,961.66	101.821790	2,232,954.76	25,993.10	0.08
		Original Face: 4,840,000.000	Base	100.636516	2,206,961.66	101.821790	2,232,954.76	25,993.10	0.08
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033			
		5,000,000.000	Local	98.595085	4,929,754.26	128.836755	6,441,837.75	1,512,083.49	0.24
			Base	98.595085	4,929,754.26	128.836755	6,441,837.75	1,512,083.49	0.24
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		10,000,000.000	Local	99.943773	9,994,377.29	96.880097	9,688,009.70	-306,367.59	0.37
			Base	99.943773	9,994,377.29	96.880097	9,688,009.70	-306,367.59	0.37
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		7,500,000.000	Local	99.375396	7,453,154.72	95.139930	7,135,494.75	-317,659.97	0.27
			Base	99.375396	7,453,154.72	95.139930	7,135,494.75	-317,659.97	0.27
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.073880	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.506947	5,025,347.35	25,347.35	0.19
			Base	100.000000	5,000,000.00	100.506947	5,025,347.35	25,347.35	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.954406	4,997,720.30	106.949814	5,347,490.70	349,770.40	0.20
			Base	99.954406	4,997,720.30	106.949814	5,347,490.70	349,770.40	0.20
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.704423	9,970,442.29	102.357157	10,235,715.70	265,273.41	0.39
			Base	99.704423	9,970,442.29	102.357157	10,235,715.70	265,273.41	0.39
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022			
		2,425,000.000	Local	101.765763	2,467,819.76	101.701625	2,466,264.41	-1,555.35	0.09
			Base	101.765763	2,467,819.76	101.701625	2,466,264.41	-1,555.35	0.09



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494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.698801	3,987,952.03	103.938558	4,157,542.32	169,590.29	0.16
			Base	99.698801	3,987,952.03	103.938558	4,157,542.32	169,590.29	0.16
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				0.948380	10 Aug 2022			
		15,000,000.000	Local	100.000000	15,000,000.00	100.058063	15,008,709.45	8,709.45	0.57
			Base	100.000000	15,000,000.00	100.058063	15,008,709.45	8,709.45	0.57
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.826612	14,823,991.81	92.642591	13,896,388.65	-927,603.16	0.53
			Base	98.826612	14,823,991.81	92.642591	13,896,388.65	-927,603.16	0.53
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		5,000,000.000	Local	99.938964	4,996,948.22	96.278130	4,813,906.50	-183,041.72	0.18
			Base	99.938964	4,996,948.22	96.278130	4,813,906.50	-183,041.72	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.745337	4,987,266.86	142.762532	7,138,126.60	2,150,859.74	0.27
			Base	99.745337	4,987,266.86	142.762532	7,138,126.60	2,150,859.74	0.27
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		5,000,000.000	Local	111.726349	5,586,317.45	109.040891	5,452,044.55	-134,272.90	0.21
			Base	111.726349	5,586,317.45	109.040891	5,452,044.55	-134,272.90	0.21
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		20,000,000.000	Local	103.863162	20,772,632.48	103.518058	20,703,611.60	-69,020.88	0.78
			Base	103.863162	20,772,632.48	103.518058	20,703,611.60	-69,020.88	0.78
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	113.913057	11,391,305.72	127.274857	12,727,485.70	1,336,179.98	0.48
			Base	113.913057	11,391,305.72	127.274857	12,727,485.70	1,336,179.98	0.48
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.785921	16,464,676.89	95.595507	15,773,258.66	-691,418.23	0.60
			Base	99.785921	16,464,676.89	95.595507	15,773,258.66	-691,418.23	0.60
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.885560	9,988,556.03	107.064239	10,706,423.90	717,867.87	0.40
			Base	99.885560	9,988,556.03	107.064239	10,706,423.90	717,867.87	0.40

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651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022			
		8,000,000.000	Local	99.990626	7,999,250.06	100.374747	8,029,979.76	30,729.70	0.30
			Base	99.990626	7,999,250.06	100.374747	8,029,979.76	30,729.70	0.30
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.682315	4,984,115.74	103.809671	5,190,483.55	206,367.81	0.20
			Base	99.682315	4,984,115.74	103.809671	5,190,483.55	206,367.81	0.20
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		10,000,000.000	Local	99.993207	9,999,320.73	100.117915	10,011,791.50	12,470.77	0.38
			Base	99.993207	9,999,320.73	100.117915	10,011,791.50	12,470.77	0.38
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				0.588820	01 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.389997	5,019,499.85	19,499.85	0.19
			Base	100.000000	5,000,000.00	100.389997	5,019,499.85	19,499.85	0.19
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.689426	6,978,259.81	108.963123	7,627,418.61	649,158.80	0.29
			Base	99.689426	6,978,259.81	108.963123	7,627,418.61	649,158.80	0.29
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.913050	4,995,652.51	107.131351	5,356,567.55	360,915.04	0.20
			Base	99.913050	4,995,652.51	107.131351	5,356,567.55	360,915.04	0.20
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.679398	4,983,969.88	99.785124	4,989,256.20	5,286.32	0.19
			Base	99.679398	4,983,969.88	99.785124	4,989,256.20	5,286.32	0.19
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	99.711188	34,898,915.80	-101,084.20	1.32
			Base	100.000000	35,000,000.00	99.711188	34,898,915.80	-101,084.20	1.32
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.957923	9,995,792.33	100.353712	10,035,371.20	39,578.87	0.38
			Base	99.957923	9,995,792.33	100.353712	10,035,371.20	39,578.87	0.38
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.962703	4,998,135.14	105.923390	5,296,169.50	298,034.36	0.20
			Base	99.962703	4,998,135.14	105.923390	5,296,169.50	298,034.36	0.20

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713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.490750	02 May 2022			
	20,000,000.000	Local	100.000000	20,000,000.00	100.175838	20,035,167.60	35,167.60	0.76	
		Base	100.000000	20,000,000.00	100.175838	20,035,167.60	35,167.60	0.76	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
	5,000,000.000	Local	109.405994	5,470,299.71	105.829715	5,291,485.75	-178,813.96	0.20	
		Base	109.405994	5,470,299.71	105.829715	5,291,485.75	-178,813.96	0.20	
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021			
	5,000,000.000	Local	99.997835	4,999,891.77	100.238586	5,011,929.30	12,037.53	0.19	
		Base	99.997835	4,999,891.77	100.238586	5,011,929.30	12,037.53	0.19	
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
	3,000,000.000	Local	112.933731	3,388,011.93	128.150096	3,844,502.88	456,490.95	0.15	
		Base	112.933731	3,388,011.93	128.150096	3,844,502.88	456,490.95	0.15	
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
	20,000,000.000	Local	99.741595	19,948,319.02	96.708282	19,341,656.40	-606,662.62	0.73	
		Base	99.741595	19,948,319.02	96.708282	19,341,656.40	-606,662.62	0.73	
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022			
	3,000,000.000	Local	99.988022	2,999,640.65	101.143678	3,034,310.34	34,669.69	0.11	
		Base	99.988022	2,999,640.65	101.143678	3,034,310.34	34,669.69	0.11	
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038			
	9,800,000.000	Local	99.956965	9,795,782.58	142.217426	13,937,307.75	4,141,525.17	0.53	
		Base	99.956965	9,795,782.58	142.217426	13,937,307.75	4,141,525.17	0.53	
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.496667	12 Apr 2024			
	7,500,000.000	Local	100.000000	7,500,000.00	100.313800	7,523,535.00	23,535.00	0.28	
		Base	100.000000	7,500,000.00	100.313800	7,523,535.00	23,535.00	0.28	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
	7,500,000.000	Local	99.965101	7,497,382.56	99.130392	7,434,779.40	-62,603.16	0.28	
		Base	99.965101	7,497,382.56	99.130392	7,434,779.40	-62,603.16	0.28	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
	15,000,000.000	Local	99.890889	14,983,633.39	100.429991	15,064,498.65	80,865.26	0.57	
		Base	99.890889	14,983,633.39	100.429991	15,064,498.65	80,865.26	0.57	

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771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.270631	5,013,531.55	106.475734	5,323,786.70	310,255.15	0.20
			Base	100.270631	5,013,531.55	106.475734	5,323,786.70	310,255.15	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	101.152000	10,115,200.00	115,200.00	0.38
			Base	100.000000	10,000,000.00	101.152000	10,115,200.00	115,200.00	0.38
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		8,000,000.000	Local	99.964522	7,997,161.74	99.804178	7,984,334.24	-12,827.50	0.30
			Base	99.964522	7,997,161.74	99.804178	7,984,334.24	-12,827.50	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.906148	9,990,614.76	108.402733	10,840,273.30	849,658.54	0.41
			Base	99.906148	9,990,614.76	108.402733	10,840,273.30	849,658.54	0.41
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023			
		5,000,000.000	Local	99.981678	4,999,083.89	103.266120	5,163,306.00	164,222.11	0.20
			Base	99.981678	4,999,083.89	103.266120	5,163,306.00	164,222.11	0.20
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022			
		4,000,000.000	Local	99.999420	3,999,976.78	100.507101	4,020,284.04	20,307.26	0.15
			Base	99.999420	3,999,976.78	100.507101	4,020,284.04	20,307.26	0.15
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.892171	4,994,608.57	97.871085	4,893,554.25	-101,054.32	0.18
			Base	99.892171	4,994,608.57	97.871085	4,893,554.25	-101,054.32	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022			
		5,000,000.000	Local	99.998746	4,999,937.31	101.043277	5,052,163.85	52,226.54	0.19
			Base	99.998746	4,999,937.31	101.043277	5,052,163.85	52,226.54	0.19
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023			
		5,000,000.000	Local	99.975199	4,998,759.96	103.916974	5,195,848.70	197,088.74	0.20
			Base	99.975199	4,998,759.96	103.916974	5,195,848.70	197,088.74	0.20
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	99.993003	4,999,650.13	99.748338	4,987,416.90	-12,233.23	0.19
			Base	99.993003	4,999,650.13	99.748338	4,987,416.90	-12,233.23	0.19

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86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.992010	4,999,600.52	101.118398	5,055,919.90	56,319.38	0.19
			Base	99.992010	4,999,600.52	101.118398	5,055,919.90	56,319.38	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local	106.449901	5,322,495.06	138.312390	6,915,619.50	1,593,124.44	0.26
			Base	106.449901	5,322,495.06	138.312390	6,915,619.50	1,593,124.44	0.26
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022			
		5,000,000.000	Local	99.992693	4,999,634.65	100.589972	5,029,498.60	29,863.95	0.19
			Base	99.992693	4,999,634.65	100.589972	5,029,498.60	29,863.95	0.19
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		5,000,000.000	Local	99.959754	4,997,987.68	96.190137	4,809,506.85	-188,480.83	0.18
			Base	99.959754	4,997,987.68	96.190137	4,809,506.85	-188,480.83	0.18
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		12,000,000.000	Local	99.941952	11,993,034.22	99.865628	11,983,875.36	-9,158.86	0.45
			Base	99.941952	11,993,034.22	99.865628	11,983,875.36	-9,158.86	0.45
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	98.151910	4,416,835.95	-83,164.05	0.17
			Base	100.000000	4,500,000.00	98.151910	4,416,835.95	-83,164.05	0.17
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028			
		2,375,000.000	Local	100.107050	2,377,542.43	98.282990	2,334,221.01	-43,321.42	0.09
			Base	100.107050	2,377,542.43	98.282990	2,334,221.01	-43,321.42	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022			
		3,000,000.000	Local	99.979650	2,999,389.49	101.534660	3,046,039.80	46,650.31	0.12
			Base	99.979650	2,999,389.49	101.534660	3,046,039.80	46,650.31	0.12
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.722891	4,986,144.53	146.269076	7,313,453.80	2,327,309.27	0.28
			Base	99.722891	4,986,144.53	146.269076	7,313,453.80	2,327,309.27	0.28
912796ZX0	CASH MGMT BILL 12/21 0.00000				0.010000	15 Dec 2021			
		15,000,000.000	Local	99.989367	14,998,405.00	99.989300	14,998,405.00	0.00	0.57
			Base	99.989367	14,998,405.00	99.989300	14,998,405.00	0.00	0.57

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810EP9	US TREASURY N/B 02/23 7.125	5,000,000.000	Local	102.500052	5,125,002.58	108.777344	5,438,867.20	313,864.62	0.21
			Base	102.500052	5,125,002.58	108.777344	5,438,867.20	313,864.62	0.21
912810ES3	US TREASURY N/B 11/24 7.5	5,000,000.000	Local	114.918680	5,745,934.00	120.218750	6,010,937.50	265,003.50	0.23
			Base	114.918680	5,745,934.00	120.218750	6,010,937.50	265,003.50	0.23
912810EV6	US TREASURY N/B 08/25 6.875	12,500,000.000	Local	113.631434	14,203,929.30	122.085938	15,260,742.25	1,056,812.95	0.58
			Base	113.631434	14,203,929.30	122.085938	15,260,742.25	1,056,812.95	0.58
912810EW4	US TREASURY N/B 02/26 6	12,500,000.000	Local	110.185368	13,773,171.06	120.789062	15,098,632.75	1,325,461.69	0.57
			Base	110.185368	13,773,171.06	120.789062	15,098,632.75	1,325,461.69	0.57
912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	118.695545	23,739,109.04	126.011719	25,202,343.80	1,463,234.76	0.95
			Base	118.695545	23,739,109.04	126.011719	25,202,343.80	1,463,234.76	0.95
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	120.791087	15,098,885.83	125.992188	15,749,023.50	650,137.67	0.60
			Base	120.791087	15,098,885.83	125.992188	15,749,023.50	650,137.67	0.60
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	113.802619	17,070,392.80	128.476562	19,271,484.30	2,201,091.50	0.73
			Base	113.802619	17,070,392.80	128.476562	19,271,484.30	2,201,091.50	0.73
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	122.629503	18,394,425.45	127.972656	19,195,898.40	801,472.95	0.73
			Base	122.629503	18,394,425.45	127.972656	19,195,898.40	801,472.95	0.73
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	118.761934	26,721,435.08	126.410156	28,442,285.10	1,720,850.02	1.08
			Base	118.761934	26,721,435.08	126.410156	28,442,285.10	1,720,850.02	1.08
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	118.373725	20,715,401.93	125.613281	21,982,324.18	1,266,922.25	0.83
			Base	118.373725	20,715,401.93	125.613281	21,982,324.18	1,266,922.25	0.83

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128283C2	US TREASURY N/B 10/22 2	5,000,000.000	Local	100.358706	5,017,935.31	101.847656	5,092,382.80	74,447.49	0.19
			Base	100.358706	5,017,935.31	101.847656	5,092,382.80	74,447.49	0.19
9128283F5	US TREASURY N/B 11/27 2.25	5,000,000.000	Local	102.744958	5,137,247.90	105.250000	5,262,500.00	125,252.10	0.20
			Base	102.744958	5,137,247.90	105.250000	5,262,500.00	125,252.10	0.20
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	101.002431	5,050,121.56	103.085938	5,154,296.90	104,175.34	0.19
			Base	101.002431	5,050,121.56	103.085938	5,154,296.90	104,175.34	0.19
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	101.560162	2,539,004.04	104.417969	2,610,449.23	71,445.19	0.10
			Base	101.560162	2,539,004.04	104.417969	2,610,449.23	71,445.19	0.10
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.939207	4,996,960.35	101.187500	5,059,375.00	62,414.65	0.19
			Base	99.939207	4,996,960.35	101.187500	5,059,375.00	62,414.65	0.19
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.827785	4,991,389.25	101.515625	5,075,781.25	84,392.00	0.19
			Base	99.827785	4,991,389.25	101.515625	5,075,781.25	84,392.00	0.19
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	97.456926	9,745,692.62	103.933594	10,393,359.40	647,666.78	0.39
			Base	97.456926	9,745,692.62	103.933594	10,393,359.40	647,666.78	0.39
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.903843	9,990,384.27	105.144531	10,514,453.10	524,068.83	0.40
			Base	99.903843	9,990,384.27	105.144531	10,514,453.10	524,068.83	0.40
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.386841	5,019,342.06	101.515625	5,075,781.25	56,439.19	0.19
			Base	100.386841	5,019,342.06	101.515625	5,075,781.25	56,439.19	0.19
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.899065	4,994,953.25	97.437500	4,871,875.00	-123,078.25	0.18
			Base	99.899065	4,994,953.25	97.437500	4,871,875.00	-123,078.25	0.18

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Books Closed

Prepared by State Street



# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	10,000,000.000	Local	100.025792	10,002,579.20	100.015625	10,001,562.50	-1,016.70	0.38
		Base	100.025792	10,002,579.20	100.015625	10,001,562.50	-1,016.70	0.38
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.398178	4,969,908.92	96.902344	4,845,117.20	-124,791.72	0.18
		Base	99.398178	4,969,908.92	96.902344	4,845,117.20	-124,791.72	0.18
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.012597	10,001,259.73	99.828125	9,982,812.50	-18,447.23	0.38
		Base	100.012597	10,001,259.73	99.828125	9,982,812.50	-18,447.23	0.38
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.901752	4,995,087.62	93.891229	4,694,561.45	-300,526.17	0.18
		Base	99.901752	4,995,087.62	93.891229	4,694,561.45	-300,526.17	0.18
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	101.761000	15,264,150.00	264,150.00	0.58
		Base	100.000000	15,000,000.00	101.761000	15,264,150.00	264,150.00	0.58
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.995226	4,999,761.31	99.719141	4,985,957.05	-13,804.26	0.19
		Base	99.995226	4,999,761.31	99.719141	4,985,957.05	-13,804.26	0.19
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,903,220.170	Local	99.991671	1,903,061.65	100.812710	1,918,687.83	15,626.18	0.07
Original Face:	5,000,000.000	Base	99.991671	1,903,061.65	100.812710	1,918,687.83	15,626.18	0.07
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,000,000.000	Local	99.987392	9,998,739.21	99.791450	9,979,145.00	-19,594.21	0.38
Original Face:	10,000,000.000	Base	99.987392	9,998,739.21	99.791450	9,979,145.00	-19,594.21	0.38
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.987405	7,998,992.39	101.836430	8,146,914.40	147,922.01	0.31
Original Face:	8,000,000.000	Base	99.987405	7,998,992.39	101.836430	8,146,914.40	147,922.01	0.31
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.343602	5,217,180.10	101.486935	5,074,346.75	-142,833.35	0.19
		Base	104.343602	5,217,180.10	101.486935	5,074,346.75	-142,833.35	0.19

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047			
		6,056,516.880	Local	106.403807	6,444,364.52	102.510780	6,208,582.69	-235,781.83	0.23
Original Face:		9,250,000.000	Base	106.403807	6,444,364.52	102.510780	6,208,582.69	-235,781.83	0.23
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local	99.949289	4,997,464.45	122.682088	6,134,104.40	1,136,639.95	0.23
			Base	99.949289	4,997,464.45	122.682088	6,134,104.40	1,136,639.95	0.23
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023			
		5,000,000.000	Local	99.979592	4,998,979.58	102.508281	5,125,414.05	126,434.47	0.19
			Base	99.979592	4,998,979.58	102.508281	5,125,414.05	126,434.47	0.19
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	101.454148	5,072,707.40	72,707.40	0.19
			Base	100.000000	5,000,000.00	101.454148	5,072,707.40	72,707.40	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
		7,000,000.000	Local	99.824274	6,987,699.17	106.203000	7,434,210.00	446,510.83	0.28
			Base	99.824274	6,987,699.17	106.203000	7,434,210.00	446,510.83	0.28
<b>US DOLLAR Total</b>									
		1,940,960,706.690	Local		1,998,591,698.57		2,066,182,636.05	67,590,937.48	78.10
Original Face:		1,845,618,694.000	Base		1,998,591,698.57		2,066,182,636.05	67,590,937.48	78.10
<b>FIXED INCOME Total</b>									
		1,940,960,706.690	Base		1,998,591,698.57		2,066,182,636.05	67,590,937.48	78.10
Original Face:		1,845,618,694.000							

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,486,189,926.910	Base	2,577,575,321.55		2,645,401,318.09	67,825,996.54	100.00
Original Face:		1,845,618,694.000						

# Holdings

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



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		219,399.200	Local	1.000000	219,399.20	1.000000	219,399.20	0.00	0.03
			Base	1.000000	219,399.20	1.000000	219,399.20	0.00	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	219,399.200	Local	219,399.20		219,399.20	0.00	0.03
		Base	219,399.20		219,399.20	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	219,399.200	Base	219,399.20		219,399.20	0.00	0.03

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2YJ5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		250,000.000	Local	99.991972	249,979.93	99.991972	249,979.93	0.00	0.04
			Base	99.991972	249,979.93	99.991972	249,979.93	0.00	0.04

0020A2YJ5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.982055	2,999,461.66	99.982055	2,999,461.66	0.00	0.47
			Base	99.982055	2,999,461.66	99.982055	2,999,461.66	0.00	0.47

0020A2ZE5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.952222	2,998,566.67	99.952222	2,998,566.67	0.00	0.47
			Base	99.952222	2,998,566.67	99.952222	2,998,566.67	0.00	0.47

0020A3AK6	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.956111	4,997,805.56	99.956111	4,997,805.56	0.00	0.79
			Base	99.956111	4,997,805.56	99.956111	4,997,805.56	0.00	0.79

02665KA56	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.969306	4,998,465.28	99.969306	4,998,465.28	0.00	0.79
			Base	99.969306	4,998,465.28	99.969306	4,998,465.28	0.00	0.79

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05253CAR7	AUST & NEW ZEA	5,000,000.000	Local	99.969305	4,998,465.27	99.969305	4,998,465.27	0.00	0.79
			Base	99.969305	4,998,465.27	99.969305	4,998,465.27	0.00	0.79
05253CKB1	AUST & NEW ZEA	3,000,000.000	Local	99.751555	2,992,546.66	99.719067	2,991,572.01	-974.65	0.47
			Base	99.751555	2,992,546.66	99.719067	2,991,572.01	-974.65	0.47
06367CG35	BANK OF MONTREAL-	5,000,000.000	Local	100.000000	5,000,000.00	100.026000	5,001,300.00	1,300.00	0.79
			Base	100.000000	5,000,000.00	100.026000	5,001,300.00	1,300.00	0.79
06417KGV5	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	99.857500	4,992,875.00	99.812500	4,990,625.00	-2,250.00	0.79
			Base	99.857500	4,992,875.00	99.812500	4,990,625.00	-2,250.00	0.79
06417KJV2	BANK OF NOVA SCOTIA/THE	4,000,000.000	Local	99.797111	3,991,884.44	99.650500	3,986,020.00	-5,864.44	0.63
			Base	99.797111	3,991,884.44	99.650500	3,986,020.00	-5,864.44	0.63
06417KJV2	BANK OF NOVA SCOTIA/THE	1,000,000.000	Local	99.760223	997,602.23	99.650500	996,505.00	-1,097.23	0.16
			Base	99.760223	997,602.23	99.650500	996,505.00	-1,097.23	0.16
06417MPH2	BANK OF NOVA SCOTIA	4,000,000.000	Local	100.005313	4,000,212.50	99.702700	3,988,108.00	-12,104.50	0.63
			Base	100.005313	4,000,212.50	99.702700	3,988,108.00	-12,104.50	0.63
07644BA36	BEDFORD ROW FDG CORP	2,000,000.000	Local	99.980750	1,999,615.00	99.980750	1,999,615.00	0.00	0.32
			Base	99.980750	1,999,615.00	99.980750	1,999,615.00	0.00	0.32
07644BA36	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.963250	4,998,162.50	99.963250	4,998,162.50	0.00	0.79
			Base	99.963250	4,998,162.50	99.963250	4,998,162.50	0.00	0.79
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	3,000,000.000	Local	99.988438	2,999,653.14	99.650500	2,989,515.00	-10,138.14	0.47
			Base	99.988438	2,999,653.14	99.650500	2,989,515.00	-10,138.14	0.47

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Nov 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	99.702700	9,970,270.00	-29,730.00	1.57
			Base	100.000000	10,000,000.00	99.702700	9,970,270.00	-29,730.00	1.57
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Nov 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	99.702700	9,970,270.00	-29,730.00	1.57
			Base	100.000000	10,000,000.00	99.702700	9,970,270.00	-29,730.00	1.57
138994009	CANTOR FITZGERALD REPO REPO				0.300000	18 Jan 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	99.702700	4,985,135.00	-14,865.00	0.79
			Base	100.000000	5,000,000.00	99.702700	4,985,135.00	-14,865.00	0.79
17327BJW6	CITIGROUP GLOBAL MKTS INC S				0.200000	30 Sep 2022			
		5,000,000.000	Local	99.815000	4,990,750.00	100.000000	5,000,000.00	9,250.00	0.79
			Base	99.815000	4,990,750.00	100.000000	5,000,000.00	9,250.00	0.79
2063C1B33	CONCORD MIN CPTL CO				0.230000	03 Feb 2022			
		2,500,000.000	Local	99.939944	2,498,498.61	100.000000	2,500,000.00	1,501.39	0.39
			Base	99.939944	2,498,498.61	100.000000	2,500,000.00	1,501.39	0.39
2284K1H14	CROWN POINT CAP CO.				0.260000	01 Aug 2022			
		5,000,000.000	Local	99.802833	4,990,141.67	100.000000	5,000,000.00	9,858.33	0.79
			Base	99.802833	4,990,141.67	100.000000	5,000,000.00	9,858.33	0.79
2546R2YF7	WALT DISNEY CO				0.260000	15 Nov 2021			
		3,000,000.000	Local	99.989889	2,999,696.67	99.989889	2,999,696.67	0.00	0.47
			Base	99.989889	2,999,696.67	99.989889	2,999,696.67	0.00	0.47
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022			
		3,000,000.000	Local	99.865750	2,995,972.50	99.901053	2,997,031.59	1,059.09	0.47
			Base	99.865750	2,995,972.50	99.901053	2,997,031.59	1,059.09	0.47
2546R3FF6	DISNEY (WALT) CO THE				0.270000	15 Jun 2022			
		250,000.000	Local	99.830500	249,576.25	99.865028	249,662.57	86.32	0.04
			Base	99.830500	249,576.25	99.865028	249,662.57	86.32	0.04
2546R3FW9	DISNEY (WALT) CO THE				0.200000	30 Jun 2022			
		250,000.000	Local	99.866112	249,665.28	99.852722	249,631.81	-33.47	0.04
			Base	99.866112	249,665.28	99.852722	249,631.81	-33.47	0.04

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2546R3FW9	DISNEY (WALT) CO THE	2,000,000.000	Local	99.859417	1,997,188.33	99.852722	1,997,054.44	-133.89	0.32
			Base	99.859417	1,997,188.33	99.852722	1,997,054.44	-133.89	0.32
2546R3FW9	DISNEY (WALT) CO THE	3,000,000.000	Local	99.852722	2,995,581.66	99.852722	2,995,581.66	0.00	0.47
			Base	99.852722	2,995,581.66	99.852722	2,995,581.66	0.00	0.47
2546R3FW9	DISNEY (WALT) CO THE	250,000.000	Local	99.819252	249,548.13	99.819252	249,548.13	0.00	0.04
			Base	99.819252	249,548.13	99.819252	249,548.13	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE	2,500,000.000	Local	99.787250	2,494,681.25	99.775225	2,494,380.63	-300.62	0.39
			Base	99.787250	2,494,681.25	99.775225	2,494,380.63	-300.62	0.39
36955DZ78	GEN DYNAMICS CORP	3,000,000.000	Local	99.979000	2,999,370.00	99.979000	2,999,370.00	0.00	0.47
			Base	99.979000	2,999,370.00	99.979000	2,999,370.00	0.00	0.47
45779QA55	INSTITUTIONAL SECURED	5,000,000.000	Local	99.972917	4,998,645.84	99.972917	4,998,645.84	0.00	0.79
			Base	99.972917	4,998,645.84	99.972917	4,998,645.84	0.00	0.79
45856WYV5	INTERCONTINENTAL EXCHANGE	5,000,000.000	Local	99.984444	4,999,222.22	99.984444	4,999,222.22	0.00	0.79
			Base	99.984444	4,999,222.22	99.984444	4,999,222.22	0.00	0.79
52953BB36	LEXINGTN PKR CAP CO LL	6,000,000.000	Local	99.947778	5,996,866.66	99.965794	5,997,947.64	1,080.98	0.95
			Base	99.947778	5,996,866.66	99.965794	5,997,947.64	1,080.98	0.95
56274LYW8	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	0.79
			Base	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	0.79
57978CY39	MCCORMICK & COMPANY	5,000,000.000	Local	99.999167	4,999,958.33	99.999167	4,999,958.33	0.00	0.79
			Base	99.999167	4,999,958.33	99.999167	4,999,958.33	0.00	0.79

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62455BDV4	MOUNTCLIFF	5,000,000.000	Local	99.895583	4,994,779.17	99.886136	29 Apr 2022 4,994,306.80	-472.37	0.79
			Base	99.895583	4,994,779.17	99.886136	4,994,306.80	-472.37	0.79
62455BF18	MOUNTCLIFF	5,000,000.000	Local	99.882222	4,994,111.11	99.862200	01 Jun 2022 4,993,110.00	-1,001.11	0.79
			Base	99.882222	4,994,111.11	99.862200	4,993,110.00	-1,001.11	0.79
62455BF18	MOUNTCLIFF	500,000.000	Local	99.870444	499,352.22	99.862200	01 Jun 2022 499,311.00	-41.22	0.08
			Base	99.870444	499,352.22	99.862200	499,311.00	-41.22	0.08
63307MF12	NATIONAL BK OF CANAD	4,000,000.000	Local	99.899889	3,995,995.56	99.875744	01 Jun 2022 3,995,029.76	-965.80	0.63
			Base	99.899889	3,995,995.56	99.875744	3,995,029.76	-965.80	0.63
65339MYC4	NEXTERA ENERGY CAP HLDGS INC	5,000,000.000	Local	99.995111	4,999,755.56	99.995111	12 Nov 2021 4,999,755.56	0.00	0.79
			Base	99.995111	4,999,755.56	99.995111	4,999,755.56	0.00	0.79
65339MZV1	NEXTERA ENERGY CAP HLDGS INC	5,000,000.000	Local	99.972611	4,998,630.55	99.972611	29 Dec 2021 4,998,630.55	0.00	0.79
			Base	99.972611	4,998,630.55	99.972611	4,998,630.55	0.00	0.79
88602UC16	THUNDER BAY FNDNG LLC	1,500,000.000	Local	99.946667	1,499,200.00	99.953333	01 Mar 2022 1,499,300.00	100.00	0.24
			Base	99.946667	1,499,200.00	99.953333	1,499,300.00	100.00	0.24
89119BE36	TORONTO DOMINION BANK	1,500,000.000	Local	99.903417	1,498,551.25	99.907483	03 May 2022 1,498,612.25	61.00	0.24
			Base	99.903417	1,498,551.25	99.907483	1,498,612.25	61.00	0.24
91842KAA4	VW CR INC	4,830,000.000	Local	99.937778	4,826,994.67	99.937778	10 Jan 2022 4,826,994.67	0.00	0.76
			Base	99.937778	4,826,994.67	99.937778	4,826,994.67	0.00	0.76
91842KBG0	VW CR INC	698,000.000	Local	99.925693	697,481.34	99.938772	16 Feb 2022 697,572.63	91.29	0.11
			Base	99.925693	697,481.34	99.938772	697,572.63	91.29	0.11

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91842KC87	VW CR INC	3,000,000.000	Local	99.911806	2,997,354.17	99.923447	08 Mar 2022 2,997,703.41	349.24	0.47
			Base	99.911806	2,997,354.17	99.923447	2,997,703.41	349.24	0.47
91842KCJ3	VW CR INC	250,000.000	Local	99.908668	249,771.67	99.913614	18 Mar 2022 249,784.04	12.37	0.04
			Base	99.908668	249,771.67	99.913614	249,784.04	12.37	0.04
91842KCJ3	VW CR INC	250,000.000	Local	99.901056	249,752.64	99.901056	18 Mar 2022 249,752.64	0.00	0.04
			Base	99.901056	249,752.64	99.901056	249,752.64	0.00	0.04
91842KCJ3	VW CR INC	610,000.000	Local	99.885833	609,303.58	99.913614	18 Mar 2022 609,473.05	169.47	0.10
			Base	99.885833	609,303.58	99.913614	609,473.05	169.47	0.10
91842KHP4	VW CR INC	5,000,000.000	Local	99.737778	4,986,888.89	99.759083	23 Aug 2022 4,987,954.15	1,065.26	0.79
			Base	99.737778	4,986,888.89	99.759083	4,987,954.15	1,065.26	0.79
91842KHS8	VW CR INC	2,050,000.000	Local	99.726833	2,044,400.08	99.755806	26 Aug 2022 2,044,994.02	593.94	0.32
			Base	99.726833	2,044,400.08	99.755806	2,044,994.02	593.94	0.32
93142WY31	WALGREENS BOOTS	1,400,000.000	Local	99.999000	1,399,986.00	99.999000	03 Nov 2021 1,399,986.00	0.00	0.22
			Base	99.999000	1,399,986.00	99.999000	1,399,986.00	0.00	0.22
94107NH23	WASTE MANAGEMENT INC	5,000,000.000	Local	99.764055	4,988,202.77	99.798306	02 Aug 2022 4,989,915.30	1,712.53	0.79
			Base	99.764055	4,988,202.77	99.798306	4,989,915.30	1,712.53	0.79
94107NKD5	WASTE MANAGEMENT INC	4,000,000.000	Local	99.702056	3,988,082.22	99.650500	13 Oct 2022 3,986,020.00	-2,062.22	0.63
			Base	99.702056	3,988,082.22	99.650500	3,986,020.00	-2,062.22	0.63
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.831889	4,991,594.44	99.650500	28 Apr 2022 4,982,525.00	-9,069.44	0.79
			Base	99.831889	4,991,594.44	99.650500	4,982,525.00	-9,069.44	0.79

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94107PAE9	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
	4,000,000.000	Local	99.755917	3,990,236.67	99.702700	3,988,108.00	-2,128.67	0.63	
		Base	99.755917	3,990,236.67	99.702700	3,988,108.00	-2,128.67	0.63	
9612C0Z10	WESTPAC BANKING CORP.					0.180000	01 Dec 2021		
	5,000,000.000	Local	99.985000	4,999,250.00	99.985000	4,999,250.00	0.00	0.79	
		Base	99.985000	4,999,250.00	99.985000	4,999,250.00	0.00	0.79	
9612C1G19	WESTPAC BANKING CORP.					0.170000	01 Jul 2022		
	3,000,000.000	Local	99.885722	2,996,571.66	99.839339	2,995,180.17	-1,391.49	0.47	
		Base	99.885722	2,996,571.66	99.839339	2,995,180.17	-1,391.49	0.47	
96130AJN9	WESTPAC BKING CORP N					0.240000	30 Mar 2022		
	2,050,000.000	Local	100.000000	2,049,999.99	100.037552	2,050,769.82	769.83	0.32	
		Base	100.000000	2,049,999.99	100.037552	2,050,769.82	769.83	0.32	
979QHR003	SOUTH STREET REPO					0.030000	01 Nov 2021		
	9,442,364.580	Local	100.000000	9,442,364.58	100.000000	9,442,364.58	0.00	1.49	
		Base	100.000000	9,442,364.58	100.000000	9,442,364.58	0.00	1.49	
<b>US DOLLAR Total</b>									
	217,080,364.580	Local		216,908,464.47		216,813,171.25	-95,293.22	34.22	
		Base		216,908,464.47		216,813,171.25	-95,293.22	34.22	
<b>CASH EQUIVALENT Total</b>									
	217,080,364.580	Base		216,908,464.47		216,813,171.25	-95,293.22	34.22	
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>									
								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
	2,500,000.000	Local	99.915790	2,497,894.75	99.056896	2,476,422.40	-21,472.35	0.39	
		Base	99.915790	2,497,894.75	99.056896	2,476,422.40	-21,472.35	0.39	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
	3,000,000.000	Local	99.962725	2,998,881.74	100.006974	3,000,209.22	1,327.48	0.47	
		Base	99.962725	2,998,881.74	100.006974	3,000,209.22	1,327.48	0.47	

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00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
		3,000,000.000	Local	99.883876	2,996,516.27	100.423289	3,012,698.67	16,182.40	0.48
			Base	99.883876	2,996,516.27	100.423289	3,012,698.67	16,182.40	0.48
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		3,000,000.000	Local	99.925846	2,997,775.38	97.985497	2,939,564.91	-58,210.47	0.46
			Base	99.925846	2,997,775.38	97.985497	2,939,564.91	-58,210.47	0.46
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		4,000,000.000	Local	99.877046	3,995,081.82	99.264909	3,970,596.36	-24,485.46	0.63
			Base	99.877046	3,995,081.82	99.264909	3,970,596.36	-24,485.46	0.63
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022			
		4,000,000.000	Local	99.978102	3,999,124.09	101.113427	4,044,537.08	45,412.99	0.64
			Base	99.978102	3,999,124.09	101.113427	4,044,537.08	45,412.99	0.64
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.823402	4,991,170.11	104.248015	5,212,400.75	221,230.64	0.82
			Base	99.823402	4,991,170.11	104.248015	5,212,400.75	221,230.64	0.82
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.410250	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	100.364390	4,014,575.60	14,575.60	0.63
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.364390	4,014,575.60	14,575.60	0.63
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.534630	08 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.624154	5,031,207.70	31,207.70	0.79
			Base	100.000000	5,000,000.00	100.624154	5,031,207.70	31,207.70	0.79
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.937230	1,998,744.59	99.358703	1,987,174.06	-11,570.53	0.31
			Base	99.937230	1,998,744.59	99.358703	1,987,174.06	-11,570.53	0.31
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.477250	11 May 2022			
		7,000,000.000	Local	100.000000	7,000,000.00	100.194041	7,013,582.87	13,582.87	1.11
			Base	100.000000	7,000,000.00	100.194041	7,013,582.87	13,582.87	1.11
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.871274	1,997,425.47	102.529791	2,050,595.82	53,170.35	0.32
			Base	99.871274	1,997,425.47	102.529791	2,050,595.82	53,170.35	0.32

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.874720	4,993,735.99	99.968501	4,998,425.05	4,689.06	0.79
		Base		99.874720	4,993,735.99	99.968501	4,998,425.05	4,689.06	0.79
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.808343	4,990,417.13	97.922673	4,896,133.65	-94,283.48	0.77
		Base		99.808343	4,990,417.13	97.922673	4,896,133.65	-94,283.48	0.77
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local		101.065711	3,031,971.33	101.091475	3,032,744.25	772.92	0.48
		Base		101.065711	3,031,971.33	101.091475	3,032,744.25	772.92	0.48
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	3,000,000.000	Local		99.729821	2,991,894.64	97.341902	2,920,257.06	-71,637.58	0.46
		Base		99.729821	2,991,894.64	97.341902	2,920,257.06	-71,637.58	0.46
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
	3,000,000.000	Local		96.906438	2,907,193.15	96.808441	2,904,253.23	-2,939.92	0.46
		Base		96.906438	2,907,193.15	96.808441	2,904,253.23	-2,939.92	0.46
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local		101.784392	3,627,595.72	103.724449	3,696,739.36	69,143.64	0.58
		Base		101.784392	3,627,595.72	103.724449	3,696,739.36	69,143.64	0.58
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	99.381794	3,975,271.76	-24,728.24	0.63
		Base		100.000000	4,000,000.00	99.381794	3,975,271.76	-24,728.24	0.63
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	101.029000	3,030,870.00	30,870.00	0.48
		Base		100.000000	3,000,000.00	101.029000	3,030,870.00	30,870.00	0.48
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local		100.000000	4,229,000.00	98.226266	4,153,988.79	-75,011.21	0.66
		Base		100.000000	4,229,000.00	98.226266	4,153,988.79	-75,011.21	0.66
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.895785	2,996,873.56	103.513508	3,105,405.24	108,531.68	0.49
		Base		99.895785	2,996,873.56	103.513508	3,105,405.24	108,531.68	0.49

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06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local		99.926055	1,998,521.09	99.459961	1,989,199.22	-9,321.87	0.31
		Base		99.926055	1,998,521.09	99.459961	1,989,199.22	-9,321.87	0.31
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.911989	2,997,359.66	99.285005	2,978,550.15	-18,809.51	0.47
		Base		99.911989	2,997,359.66	99.285005	2,978,550.15	-18,809.51	0.47
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local		99.634161	2,411,146.69	96.484055	2,334,914.13	-76,232.56	0.37
		Base		99.634161	2,411,146.69	96.484055	2,334,914.13	-76,232.56	0.37
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.989575	2,999,687.24	101.653090	3,049,592.70	49,905.46	0.48
		Base		99.989575	2,999,687.24	101.653090	3,049,592.70	49,905.46	0.48
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.895880	4,994,793.98	103.317498	5,165,874.90	171,080.92	0.82
		Base		99.895880	4,994,793.98	103.317498	5,165,874.90	171,080.92	0.82
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local		99.905740	2,997,172.21	101.828145	3,054,844.35	57,672.14	0.48
		Base		99.905740	2,997,172.21	101.828145	3,054,844.35	57,672.14	0.48
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	100.122825	2,002,456.50	2,456.50	0.32
		Base		100.000000	2,000,000.00	100.122825	2,002,456.50	2,456.50	0.32
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	1,837,618.470	Local		99.996969	1,837,562.78	99.974420	1,837,148.41	-414.37	0.29
	Original Face: 2,250,000.000	Base		99.996969	1,837,562.78	99.974420	1,837,148.41	-414.37	0.29
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	0.31
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
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	98.851000	2,965,530.00	-34,470.00	0.47
		Base		100.000000	3,000,000.00	98.851000	2,965,530.00	-34,470.00	0.47

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136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.838000	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.433613	3,013,008.39	13,008.39	0.48	
		Base	100.000000	3,000,000.00	100.433613	3,013,008.39	13,008.39	0.48	
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local	99.920354	1,998,407.07	99.143899	1,982,877.98	-15,529.09	0.31	
		Base	99.920354	1,998,407.07	99.143899	1,982,877.98	-15,529.09	0.31	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local	99.869968	2,996,099.05	99.379545	2,981,386.35	-14,712.70	0.47	
		Base	99.869968	2,996,099.05	99.379545	2,981,386.35	-14,712.70	0.47	
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	98.378808	4,918,940.40	-81,059.60	0.78	
		Base	100.000000	5,000,000.00	98.378808	4,918,940.40	-81,059.60	0.78	
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	98.274504	2,948,235.12	-51,764.88	0.47	
		Base	100.000000	3,000,000.00	98.274504	2,948,235.12	-51,764.88	0.47	
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.799461	4,889,973.05	-110,026.95	0.77	
		Base	100.000000	5,000,000.00	97.799461	4,889,973.05	-110,026.95	0.77	
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.592672	2,987,780.16	-12,219.84	0.47	
		Base	100.000000	3,000,000.00	99.592672	2,987,780.16	-12,219.84	0.47	
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.458819	2,983,764.57	-16,235.43	0.47	
		Base	100.000000	3,000,000.00	99.458819	2,983,764.57	-16,235.43	0.47	
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local	99.945379	2,998,361.38	99.454347	2,983,630.41	-14,730.97	0.47	
		Base	99.945379	2,998,361.38	99.454347	2,983,630.41	-14,730.97	0.47	
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	2,000,000.000	Local	99.938088	1,998,761.75	99.441616	1,988,832.32	-9,929.43	0.31	
		Base	99.938088	1,998,761.75	99.441616	1,988,832.32	-9,929.43	0.31	

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254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.771483	4,988,574.17	102.340053	5,117,002.65	128,428.48	0.81
		Base	99.771483	4,988,574.17	102.340053	5,117,002.65	128,428.48	0.81
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.764130	11 Mar 2022		
	3,000,000.000	Local	100.170839	3,005,125.17	100.201815	3,006,054.45	929.28	0.47
		Base	100.170839	3,005,125.17	100.201815	3,006,054.45	929.28	0.47
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.882667	1,997,653.34	99.243843	1,984,876.86	-12,776.48	0.31
		Base	99.882667	1,997,653.34	99.243843	1,984,876.86	-12,776.48	0.31
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	103.143456	5,157,172.80	157,172.80	0.81
		Base	100.000000	5,000,000.00	103.143456	5,157,172.80	157,172.80	0.81
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	603,721.970	Local	100.000000	603,721.97	100.662840	607,723.68	4,001.71	0.10
Original Face:	5,126,000.000	Base	100.000000	603,721.97	100.662840	607,723.68	4,001.71	0.10
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	390,168.930	Local	103.067128	402,135.91	110.705769	431,939.51	29,803.60	0.07
Original Face:	2,090,000.000	Base	103.067128	402,135.91	110.705769	431,939.51	29,803.60	0.07
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	586.710	Local	100.296569	588.45	104.190413	611.30	22.85	0.00
Original Face:	250,000.000	Base	100.296569	588.45	104.190413	611.30	22.85	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	10,954.250	Local	100.049022	10,959.62	104.417155	11,438.12	478.50	0.00
Original Face:	1,000,000.000	Base	100.049022	10,959.62	104.417155	11,438.12	478.50	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	11,209.770	Local	100.269765	11,240.01	104.411730	11,704.31	464.30	0.00
Original Face:	2,206,300.000	Base	100.269765	11,240.01	104.411730	11,704.31	464.30	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	304,154.650	Local	100.899473	306,890.44	105.002445	319,369.82	12,479.38	0.05
Original Face:	5,000,000.000	Base	100.899473	306,890.44	105.002445	319,369.82	12,479.38	0.05

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
	915,098.200	Local		101.426606	928,153.05	104.397348		955,338.25	27,185.20	0.15
Original Face:	5,000,000.000	Base		101.426606	928,153.05	104.397348		955,338.25	27,185.20	0.15
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	11,262.590	Local		100.497399	11,318.61	104.356737		11,753.27	434.66	0.00
Original Face:	1,000,000.000	Base		100.497399	11,318.61	104.356737		11,753.27	434.66	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	137,231.280	Local		100.721840	138,221.87	105.836322		145,240.54	7,018.67	0.02
Original Face:	6,000,000.000	Base		100.721840	138,221.87	105.836322		145,240.54	7,018.67	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	128,721.350	Local		100.965761	129,964.49	106.078703		136,545.94	6,581.45	0.02
Original Face:	5,000,000.000	Base		100.965761	129,964.49	106.078703		136,545.94	6,581.45	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	765,095.100	Local		103.402982	791,131.15	108.133322		827,322.75	36,191.60	0.13
Original Face:	5,000,000.000	Base		103.402982	791,131.15	108.133322		827,322.75	36,191.60	0.13
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	697,445.790	Local		103.265395	720,220.15	110.535923		770,928.14	50,707.99	0.12
Original Face:	5,700,000.000	Base		103.265395	720,220.15	110.535923		770,928.14	50,707.99	0.12
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	272,215.240	Local		103.052720	280,525.21	110.703339		301,351.36	20,826.15	0.05
Original Face:	2,000,000.000	Base		103.052720	280,525.21	110.703339		301,351.36	20,826.15	0.05
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	98.335251		2,950,057.53	-49,942.47	0.47
		Base		100.000000	3,000,000.00	98.335251		2,950,057.53	-49,942.47	0.47
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	99.420463		2,908,048.54	-16,951.46	0.46
		Base		100.000000	2,925,000.00	99.420463		2,908,048.54	-16,951.46	0.46
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	99.404290		2,982,128.70	-17,871.30	0.47
		Base		100.000000	3,000,000.00	99.404290		2,982,128.70	-17,871.30	0.47

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3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.994415	2,999,832.45	-167.55	0.47
			Base	100.000000	3,000,000.00	99.994415	2,999,832.45	-167.55	0.47
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.720138	2,961,604.14	-38,395.86	0.47
			Base	100.000000	3,000,000.00	98.720138	2,961,604.14	-38,395.86	0.47
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.160656	2,974,819.68	-25,180.32	0.47
			Base	100.000000	3,000,000.00	99.160656	2,974,819.68	-25,180.32	0.47
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,811,089.910	Local	102.260060	1,852,021.62	100.832236	1,826,162.45	-25,859.17	0.29
		Original Face: 2,000,000.000	Base	102.260060	1,852,021.62	100.832236	1,826,162.45	-25,859.17	0.29
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.405421	2,982,162.63	-17,837.37	0.47
			Base	100.000000	3,000,000.00	99.405421	2,982,162.63	-17,837.37	0.47
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.228925	4,911,446.25	-88,553.75	0.78
			Base	100.000000	5,000,000.00	98.228925	4,911,446.25	-88,553.75	0.78
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.782719	2,963,481.57	-36,518.43	0.47
			Base	100.000000	3,000,000.00	98.782719	2,963,481.57	-36,518.43	0.47
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.995336	1,999,906.71	100.478481	2,009,569.62	9,662.91	0.32
			Base	99.995336	1,999,906.71	100.478481	2,009,569.62	9,662.91	0.32
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		311,568.500	Local	101.775651	317,100.87	100.828200	314,148.91	-2,951.96	0.05
		Original Face: 5,300,000.000	Base	101.775651	317,100.87	100.828200	314,148.91	-2,951.96	0.05
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		1,320,813.820	Local	102.524946	1,354,163.66	100.533490	1,327,860.23	-26,303.43	0.21
		Original Face: 3,000,000.000	Base	102.524946	1,354,163.66	100.533490	1,327,860.23	-26,303.43	0.21

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STATE OF ARIZONA

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,040,404.780	Local	102.546507	2,092,363.83	101.725840	2,075,618.90	-16,744.93	0.33
Original Face:	3,000,000.000	Base	102.546507	2,092,363.83	101.725840	2,075,618.90	-16,744.93	0.33
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	3,000,000.000	Local	101.765625	3,052,968.75	99.325380	2,979,761.40	-73,207.35	0.47
Original Face:	3,000,000.000	Base	101.765625	3,052,968.75	99.325380	2,979,761.40	-73,207.35	0.47
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.618960	2,958,568.80	-41,431.20	0.47
		Base	100.000000	3,000,000.00	98.618960	2,958,568.80	-41,431.20	0.47
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,608,815.610	Local	99.839805	1,606,238.37	102.015880	1,641,247.40	35,009.03	0.26
Original Face:	8,190,000.000	Base	99.839805	1,606,238.37	102.015880	1,641,247.40	35,009.03	0.26
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	524,658.450	Local	103.501867	543,031.29	100.462960	527,087.41	-15,943.88	0.08
Original Face:	1,212,000.000	Base	103.501867	543,031.29	100.462960	527,087.41	-15,943.88	0.08
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	976,176.620	Local	102.489297	1,000,476.56	101.425210	990,089.19	-10,387.37	0.16
Original Face:	2,000,000.000	Base	102.489297	1,000,476.56	101.425210	990,089.19	-10,387.37	0.16
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,773,653.700	Local	102.594126	1,819,664.52	101.156760	1,794,170.62	-25,493.90	0.28
Original Face:	3,000,000.000	Base	102.594126	1,819,664.52	101.156760	1,794,170.62	-25,493.90	0.28
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	249,022.920	Local	100.914727	251,300.80	104.543917	260,338.31	9,037.51	0.04
Original Face:	1,500,000.000	Base	100.914727	251,300.80	104.543917	260,338.31	9,037.51	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	32,143.830	Local	101.327595	32,570.57	111.555189	35,858.11	3,287.54	0.01
Original Face:	983,845.000	Base	101.327595	32,570.57	111.555189	35,858.11	3,287.54	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	5,240.830	Local	100.104754	5,246.32	101.248496	5,306.26	59.94	0.00
Original Face:	1,800,000.000	Base	100.104754	5,246.32	101.248496	5,306.26	59.94	0.00

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	Units								
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	755,403.480	Local	103.369475	780,856.61	110.509457	834,792.28	53,935.67	0.13	
Original Face:	5,200,000.000	Base	103.369475	780,856.61	110.509457	834,792.28	53,935.67	0.13	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	290,562.540	Local	100.986036	293,427.59	104.485248	303,594.99	10,167.40	0.05	
Original Face:	2,680,283.000	Base	100.986036	293,427.59	104.485248	303,594.99	10,167.40	0.05	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	2,163,543.150	Local	101.518041	2,196,386.62	104.363068	2,257,940.01	61,553.39	0.36	
Original Face:	15,000,000.000	Base	101.518041	2,196,386.62	104.363068	2,257,940.01	61,553.39	0.36	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	835,715.790	Local	100.868799	842,976.48	104.358309	872,138.87	29,162.39	0.14	
Original Face:	4,200,000.000	Base	100.868799	842,976.48	104.358309	872,138.87	29,162.39	0.14	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	38,971.860	Local	101.073236	39,390.12	103.621083	40,383.06	992.94	0.01	
Original Face:	1,500,000.000	Base	101.073236	39,390.12	103.621083	40,383.06	992.94	0.01	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	58,662.880	Local	100.673271	59,057.84	105.762760	62,043.48	2,985.64	0.01	
Original Face:	3,200,000.000	Base	100.673271	59,057.84	105.762760	62,043.48	2,985.64	0.01	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	62,548.690	Local	101.926803	63,753.88	106.173172	66,409.93	2,656.05	0.01	
Original Face:	765,534.000	Base	101.926803	63,753.88	106.173172	66,409.93	2,656.05	0.01	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	577,534.490	Local	101.515271	586,285.70	104.347748	602,644.23	16,358.53	0.10	
Original Face:	5,157,070.000	Base	101.515271	586,285.70	104.347748	602,644.23	16,358.53	0.10	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	66,107.600	Local	100.814536	66,646.07	104.654538	69,184.60	2,538.53	0.01	
Original Face:	5,000,000.000	Base	100.814536	66,646.07	104.654538	69,184.60	2,538.53	0.01	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	136,888.850	Local	101.184311	138,510.04	105.834361	144,875.44	6,365.40	0.02	
Original Face:	5,000,000.000	Base	101.184311	138,510.04	105.834361	144,875.44	6,365.40	0.02	

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	Units								
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	184,623.040	Local	103.178282	190,490.88	110.098921	203,267.97		12,777.09	0.03
Original Face:	2,000,000.000	Base	103.178282	190,490.88	110.098921	203,267.97		12,777.09	0.03
31419CZLO	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	82,683.150	Local	103.018269	85,178.75	109.511515	90,547.57		5,368.82	0.01
Original Face:	5,000,000.000	Base	103.018269	85,178.75	109.511515	90,547.57		5,368.82	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,162,931.150	Local	105.979144	1,232,464.48	111.790896	1,300,051.15		67,586.67	0.21
Original Face:	14,750,000.000	Base	105.979144	1,232,464.48	111.790896	1,300,051.15		67,586.67	0.21
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	81,801.080	Local	100.687387	82,363.37	104.902687	85,811.53		3,448.16	0.01
Original Face:	2,000,000.000	Base	100.687387	82,363.37	104.902687	85,811.53		3,448.16	0.01
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.985005	2,999,550.15		-449.85	0.47
		Base	100.000000	3,000,000.00	99.985005	2,999,550.15		-449.85	0.47
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.747817	2,992,434.51		-7,565.49	0.47
		Base	100.000000	3,000,000.00	99.747817	2,992,434.51		-7,565.49	0.47
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.487190	2,924,615.70		-75,384.30	0.46
		Base	100.000000	3,000,000.00	97.487190	2,924,615.70		-75,384.30	0.46
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	97.684430	2,930,532.90		-69,467.10	0.46
		Base	100.000000	3,000,000.00	97.684430	2,930,532.90		-69,467.10	0.46
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	97.988476	2,939,654.28		-60,345.72	0.46
		Base	100.000000	3,000,000.00	97.988476	2,939,654.28		-60,345.72	0.46
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1					1.000000	07 Oct 2024		
	3,000,000.000	Local	99.906849	2,997,205.48	99.371106	2,981,133.18		-16,072.30	0.47
		Base	99.906849	2,997,205.48	99.371106	2,981,133.18		-16,072.30	0.47

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	760,382.840	Local	98.963450	752,501.09	100.431800	763,666.17	11,165.08	0.12	
Original Face:	4,000,000.000	Base	98.963450	752,501.09	100.431800	763,666.17	11,165.08	0.12	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	190,080.450	Local	99.215758	188,589.76	100.580030	191,182.97	2,593.21	0.03	
Original Face:	1,900,000.000	Base	99.215758	188,589.76	100.580030	191,182.97	2,593.21	0.03	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	535,769.470	Local	99.599591	533,624.20	100.920770	540,702.67	7,078.47	0.09	
Original Face:	3,050,000.000	Base	99.599591	533,624.20	100.920770	540,702.67	7,078.47	0.09	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	1,281,923.370	Local	99.361013	1,273,732.05	100.995980	1,294,691.07	20,959.02	0.20	
Original Face:	3,000,000.000	Base	99.361013	1,273,732.05	100.995980	1,294,691.07	20,959.02	0.20	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,162,940.250	Local	102.832192	1,195,876.95	102.451814	1,191,453.38	-4,423.57	0.19	
Original Face:	3,000,000.000	Base	102.832192	1,195,876.95	102.451814	1,191,453.38	-4,423.57	0.19	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	581,175.350	Local	100.405695	583,533.15	101.821403	591,760.90	8,227.75	0.09	
Original Face:	1,000,000.000	Base	100.405695	583,533.15	101.821403	591,760.90	8,227.75	0.09	
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
	1,519,491.990	Local	99.992066	1,519,371.43	100.008710	1,519,624.34	252.91	0.24	
Original Face:	2,750,000.000	Base	99.992066	1,519,371.43	100.008710	1,519,624.34	252.91	0.24	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.350000	06 Aug 2024		
	3,000,000.000	Local	100.053690	3,001,610.70	100.504000	3,015,120.00	13,509.30	0.48	
		Base	100.053690	3,001,610.70	100.504000	3,015,120.00	13,509.30	0.48	
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.095087	5,004,754.35	4,754.35	0.79	
		Base	100.000000	5,000,000.00	100.095087	5,004,754.35	4,754.35	0.79	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local	99.417291	2,982,518.74	102.935148	3,088,054.44	105,535.70	0.49	
		Base	99.417291	2,982,518.74	102.935148	3,088,054.44	105,535.70	0.49	

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478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.917192	1,998,343.83	98.444341	1,968,886.82	-29,457.01	0.31	
		Base	99.917192	1,998,343.83	98.444341	1,968,886.82	-29,457.01	0.31	
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.405133	2,982,153.99	-17,846.01	0.47	
		Base	100.000000	3,000,000.00	99.405133	2,982,153.99	-17,846.01	0.47	
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	96.321988	1,926,439.76	-73,560.24	0.30	
		Base	100.000000	2,000,000.00	96.321988	1,926,439.76	-73,560.24	0.30	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.979849	2,999,395.46	101.005977	3,030,179.31	30,783.85	0.48	
		Base	99.979849	2,999,395.46	101.005977	3,030,179.31	30,783.85	0.48	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.982816	2,999,484.47	101.721431	3,051,642.93	52,158.46	0.48	
		Base	99.982816	2,999,484.47	101.721431	3,051,642.93	52,158.46	0.48	
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
	2,335,000.000	Local	99.991080	2,334,791.72	99.585245	2,325,315.47	-9,476.25	0.37	
		Base	99.991080	2,334,791.72	99.585245	2,325,315.47	-9,476.25	0.37	
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local	99.947762	4,997,388.08	98.778041	4,938,902.05	-58,486.03	0.78	
		Base	99.947762	4,997,388.08	98.778041	4,938,902.05	-58,486.03	0.78	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local	99.909580	1,998,191.59	99.771203	1,995,424.06	-2,767.53	0.31	
		Base	99.909580	1,998,191.59	99.771203	1,995,424.06	-2,767.53	0.31	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.864130	2,995,923.91	100.967694	3,029,030.82	33,106.91	0.48	
		Base	99.864130	2,995,923.91	100.967694	3,029,030.82	33,106.91	0.48	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local	99.913615	1,998,272.30	99.477883	1,989,557.66	-8,714.64	0.31	
		Base	99.913615	1,998,272.30	99.477883	1,989,557.66	-8,714.64	0.31	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local	99.840587	4,992,029.37	99.138610	4,956,930.50	-35,098.87	0.78	
		Base	99.840587	4,992,029.37	99.138610	4,956,930.50	-35,098.87	0.78	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.768526	4,988,426.32	102.546217	5,127,310.85	138,884.53	0.81	
		Base	99.768526	4,988,426.32	102.546217	5,127,310.85	138,884.53	0.81	
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	4,000,000.000	Local	99.993207	3,999,728.29	100.117915	4,004,716.60	4,988.31	0.63	
		Base	99.993207	3,999,728.29	100.117915	4,004,716.60	4,988.31	0.63	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.711188	4,985,559.40	-14,440.60	0.79	
		Base	100.000000	5,000,000.00	99.711188	4,985,559.40	-14,440.60	0.79	
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	2,000,000.000	Local	100.793992	2,015,879.84	100.798301	2,015,966.02	86.18	0.32	
		Base	100.793992	2,015,879.84	100.798301	2,015,966.02	86.18	0.32	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local	99.957923	1,999,158.46	100.353712	2,007,074.24	7,915.78	0.32	
		Base	99.957923	1,999,158.46	100.353712	2,007,074.24	7,915.78	0.32	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local	99.963302	1,999,266.03	99.674311	1,993,486.22	-5,779.81	0.31	
		Base	99.963302	1,999,266.03	99.674311	1,993,486.22	-5,779.81	0.31	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.992800	2,999,783.99	99.152969	2,974,589.07	-25,194.92	0.47	
		Base	99.992800	2,999,783.99	99.152969	2,974,589.07	-25,194.92	0.47	
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.313800	2,507,845.00	7,845.00	0.40	
		Base	100.000000	2,500,000.00	100.313800	2,507,845.00	7,845.00	0.40	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local	99.965101	1,999,302.01	99.130392	1,982,607.84	-16,694.17	0.31	
		Base	99.965101	1,999,302.01	99.130392	1,982,607.84	-16,694.17	0.31	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.290000	05 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.236894	3,007,106.82	7,106.82	0.47
			Base	100.000000	3,000,000.00	100.236894	3,007,106.82	7,106.82	0.47
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.517630	06 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.739395	4,986,969.75	-13,030.25	0.79
			Base	100.000000	5,000,000.00	99.739395	4,986,969.75	-13,030.25	0.79
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025			
		3,460,000.000	Local	100.000000	3,460,000.00	100.040132	3,461,388.57	1,388.57	0.55
			Base	100.000000	3,460,000.00	100.040132	3,461,388.57	1,388.57	0.55
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.48
			Base	100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.48
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	96.407900	2,892,237.00	-107,763.00	0.46
			Base	100.000000	3,000,000.00	96.407900	2,892,237.00	-107,763.00	0.46
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.870015	1,997,400.30	99.109691	1,982,193.82	-15,206.48	0.31
			Base	99.870015	1,997,400.30	99.109691	1,982,193.82	-15,206.48	0.31
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.964522	1,999,290.43	99.804178	1,996,083.56	-3,206.87	0.32
			Base	99.964522	1,999,290.43	99.804178	1,996,083.56	-3,206.87	0.32
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.521250	13 Nov 2023			
		1,950,000.000	Local	100.170530	1,953,325.34	100.572833	1,961,170.24	7,844.90	0.31
			Base	100.170530	1,953,325.34	100.572833	1,961,170.24	7,844.90	0.31
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023			
		3,000,000.000	Local	99.991871	2,999,756.12	103.109462	3,093,283.86	93,527.74	0.49
			Base	99.991871	2,999,756.12	103.109462	3,093,283.86	93,527.74	0.49
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022			
		3,000,000.000	Local	99.982837	2,999,485.11	100.468671	3,014,060.13	14,575.02	0.48
			Base	99.982837	2,999,485.11	100.468671	3,014,060.13	14,575.02	0.48

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.478250	22 Jul 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.192059	3,005,761.77	5,761.77	0.47
		Base		100.000000	3,000,000.00	100.192059	3,005,761.77	5,761.77	0.47
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	101.126896	3,033,806.88	33,806.88	0.48
		Base		100.000000	3,000,000.00	101.126896	3,033,806.88	33,806.88	0.48
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	100.194202	3,005,826.06	5,826.06	0.47
		Base		100.000000	3,000,000.00	100.194202	3,005,826.06	5,826.06	0.47
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	97.670907	2,930,127.21	-69,872.79	0.46
		Base		100.000000	3,000,000.00	97.670907	2,930,127.21	-69,872.79	0.46
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	98.334774	2,950,043.22	-49,956.78	0.47
		Base		100.000000	3,000,000.00	98.334774	2,950,043.22	-49,956.78	0.47
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local		99.957185	2,998,715.56	99.678066	2,990,341.98	-8,373.58	0.47
		Base		99.957185	2,998,715.56	99.678066	2,990,341.98	-8,373.58	0.47
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local		99.990688	1,999,813.75	101.062526	2,021,250.52	21,436.77	0.32
		Base		99.990688	1,999,813.75	101.062526	2,021,250.52	21,436.77	0.32
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.955993	4,997,799.67	102.088816	5,104,440.80	106,641.13	0.81
		Base		99.955993	4,997,799.67	102.088816	5,104,440.80	106,641.13	0.81
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.106622	3,003,198.66	3,198.66	0.47
		Base		100.000000	3,000,000.00	100.106622	3,003,198.66	3,198.66	0.47
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local		99.941952	4,997,097.59	99.865628	4,993,281.40	-3,816.19	0.79
		Base		99.941952	4,997,097.59	99.865628	4,993,281.40	-3,816.19	0.79

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Books Closed

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# Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local 99.862934	2,995,888.01	101.227944	3,036,838.32	40,950.31		0.48
			Base 99.862934	2,995,888.01	101.227944	3,036,838.32	40,950.31		0.48
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
		1,000,000.000	Local 99.938729	999,387.29	101.488547	1,014,885.47	15,498.18		0.16
			Base 99.938729	999,387.29	101.488547	1,014,885.47	15,498.18		0.16
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023			
		2,000,000.000	Local 100.112906	2,002,258.11	102.753710	2,055,074.20	52,816.09		0.32
			Base 100.112906	2,002,258.11	102.753710	2,055,074.20	52,816.09		0.32
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.516000	09 Dec 2022			
		5,000,000.000	Local 100.000000	5,000,000.00	100.386797	5,019,339.85	19,339.85		0.79
			Base 100.000000	5,000,000.00	100.386797	5,019,339.85	19,339.85		0.79
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local 99.946282	4,997,314.11	103.920991	5,196,049.55	198,735.44		0.82
			Base 99.946282	4,997,314.11	103.920991	5,196,049.55	198,735.44		0.82
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		3,000,000.000	Local 99.919449	2,997,583.46	100.974620	3,029,238.60	31,655.14		0.48
			Base 99.919449	2,997,583.46	100.974620	3,029,238.60	31,655.14		0.48
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		2,000,000.000	Local 99.543852	1,990,877.03	97.449219	1,948,984.38	-41,892.65		0.31
			Base 99.543852	1,990,877.03	97.449219	1,948,984.38	-41,892.65		0.31
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local 99.986228	2,999,586.85	103.975669	3,119,270.07	119,683.22		0.49
			Base 99.986228	2,999,586.85	103.975669	3,119,270.07	119,683.22		0.49
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025			
		3,250,000.000	Local 99.984666	3,249,501.64	99.984600	3,249,499.50	-2.14		0.51
Original Face:		3,250,000.000	Base 99.984666	3,249,501.64	99.984600	3,249,499.50	-2.14		0.51
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026			
		3,000,000.000	Local 100.000000	3,000,000.00	101.761000	3,052,830.00	52,830.00		0.48
			Base 100.000000	3,000,000.00	101.761000	3,052,830.00	52,830.00		0.48

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Books Closed

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# Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	2,000,000.000	Local		99.995226	1,999,904.52	99.719141	1,994,382.82	-5,521.70	0.31
		Base		99.995226	1,999,904.52	99.719141	1,994,382.82	-5,521.70	0.31
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	2,000,000.000	Local		99.827570	1,996,551.40	99.759559	1,995,191.18	-1,360.22	0.31
		Base		99.827570	1,996,551.40	99.759559	1,995,191.18	-1,360.22	0.31
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	761,288.070	Local		99.991669	761,224.65	100.812710	767,475.13	6,250.48	0.12
Original Face:	2,000,000.000	Base		99.991669	761,224.65	100.812710	767,475.13	6,250.48	0.12
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.992885	1,999,857.70	101.081200	2,021,624.00	21,766.30	0.32
Original Face:	2,000,000.000	Base		99.992885	1,999,857.70	101.081200	2,021,624.00	21,766.30	0.32
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	85,435.050	Local		99.999485	85,434.61	100.353150	85,736.76	302.15	0.01
Original Face:	1,000,000.000	Base		99.999485	85,434.61	100.353150	85,736.76	302.15	0.01
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	3,000,000.000	Local		99.896935	2,996,908.05	99.929279	2,997,878.37	970.32	0.47
		Base		99.896935	2,996,908.05	99.929279	2,997,878.37	970.32	0.47
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.937173	1,998,743.45	105.276919	2,105,538.38	106,794.93	0.33
		Base		99.937173	1,998,743.45	105.276919	2,105,538.38	106,794.93	0.33
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.978665	1,999,573.30	101.462443	2,029,248.86	29,675.56	0.32
		Base		99.978665	1,999,573.30	101.462443	2,029,248.86	29,675.56	0.32
<b>US DOLLAR Total</b>									
	415,248,537.860	Local			415,622,641.82		416,528,638.21	905,996.39	65.74
Original Face:	185,011,032.000	Base			415,622,641.82		416,528,638.21	905,996.39	65.74
<b>FIXED INCOME Total</b>									
	415,248,537.860	Base			415,622,641.82		416,528,638.21	905,996.39	65.74

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		185,011,032.000						



# Holdings

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



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		632,548,301.640	Base	632,750,505.49		633,561,208.66	810,703.17	100.00
Original Face:		185,011,032.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		345,976.350	Local	1.000000	345,976.35	1.000000	345,976.35	0.10
			Base	1.000000	345,976.35	1.000000	345,976.35	0.10

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	345,976.350	Local	345,976.35		345,976.35	0.00	0.10
		Base	345,976.35		345,976.35	0.00	0.10

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	345,976.350	Base	345,976.35		345,976.35	0.00	0.10

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	3.59
			Base	100.000000	12,000,000.00	100.000000	12,000,000.00	3.59

912796A90	TREASURY BILL 12/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	99.984431	1,999,688.61	99.984431	1,999,688.61	0.60
			Base	99.984431	1,999,688.61	99.984431	1,999,688.61	0.60

912796M71	TREASURY BILL 09/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.936936	4,996,846.81	99.650500	4,982,525.00	-14,321.81
			Base	99.936936	4,996,846.81	99.650500	4,982,525.00	-14,321.81

942PVK008	WAM AZ 1 WAM AZR 1	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.60
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.60

942PVK909	WAM AZ 3 WAM AZR 3	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,003,737.640	Local	100.000000	3,003,737.64	100.000000	3,003,737.64	0.90
			Base	100.000000	3,003,737.64	100.000000	3,003,737.64	0.90

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942PVL006	WAM AZ 4 WAM AZR 4					0.000000	01 Nov 2021		
	12,008,811.300	Local	100.000000	12,008,811.30	100.000000	12,008,811.30	0.00	3.59	
		Base	100.000000	12,008,811.30	100.000000	12,008,811.30	0.00	3.59	
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	16 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50	
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
	5,004,983.710	Local	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.50	
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.50	
<b>US DOLLAR Total</b>									
	46,017,532.650	Local		46,014,068.07		45,999,746.26	-14,321.81	13.77	
		Base		46,014,068.07		45,999,746.26	-14,321.81	13.77	
<b>CASH EQUIVALENT Total</b>									
	46,017,532.650	Base		46,014,068.07		45,999,746.26	-14,321.81	13.77	
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>									
								Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
	581,732.740	Local	102.683660	597,344.47	104.832512	609,845.04	12,500.57	0.18	
Original Face:	5,000,000.000	Base	102.683660	597,344.47	104.832512	609,845.04	12,500.57	0.18	
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
	476,809.460	Local	102.046868	486,569.12	102.905304	490,662.22	4,093.10	0.15	
Original Face:	4,372,786.000	Base	102.046868	486,569.12	102.905304	490,662.22	4,093.10	0.15	
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
	579,294.690	Local	101.805894	589,756.14	103.876215	601,749.40	11,993.26	0.18	
Original Face:	5,000,000.000	Base	101.805894	589,756.14	103.876215	601,749.40	11,993.26	0.18	
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
	355,286.980	Local	102.957387	365,794.19	106.214009	377,364.54	11,570.35	0.11	
Original Face:	4,169,641.000	Base	102.957387	365,794.19	106.214009	377,364.54	11,570.35	0.11	

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36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		234,773.660	Local 101.091703	237,336.69	102.661274	241,021.63	3,684.94	0.07
Original Face:		2,000,000.000	Base 101.091703	237,336.69	102.661274	241,021.63	3,684.94	0.07
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		135,451.530	Local 101.937291	138,075.62	104.742939	141,875.91	3,800.29	0.04
Original Face:		2,910,888.000	Base 101.937291	138,075.62	104.742939	141,875.91	3,800.29	0.04
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.250000	20 Sep 2040		
		435,557.020	Local 102.898812	448,183.00	104.174317	453,738.55	5,555.55	0.14
Original Face:		9,450,000.000	Base 102.898812	448,183.00	104.174317	453,738.55	5,555.55	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		320,507.920	Local 100.922645	323,465.07	103.888459	332,970.74	9,505.67	0.10
Original Face:		2,500,000.000	Base 100.922645	323,465.07	103.888459	332,970.74	9,505.67	0.10
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		205,206.500	Local 100.894709	207,042.50	103.890359	213,189.77	6,147.27	0.06
Original Face:		1,500,000.000	Base 100.894709	207,042.50	103.890359	213,189.77	6,147.27	0.06
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		382,180.680	Local 105.079283	401,592.72	109.500839	418,491.05	16,898.33	0.13
Original Face:		5,872,458.000	Base 105.079283	401,592.72	109.500839	418,491.05	16,898.33	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		8,759.980	Local 101.220551	8,866.90	103.896470	9,101.31	234.41	0.00
Original Face:		1,000,000.000	Base 101.220551	8,866.90	103.896470	9,101.31	234.41	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		24,368.290	Local 104.269032	25,408.58	113.380809	27,628.96	2,220.38	0.01
Original Face:		1,000,000.000	Base 104.269032	25,408.58	113.380809	27,628.96	2,220.38	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		111.920	Local 100.402073	112.37	102.111876	114.28	1.91	0.00
Original Face:		25,000.000	Base 100.402073	112.37	102.111876	114.28	1.91	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		49,759.580	Local 103.011923	51,258.30	116.307666	57,874.21	6,615.91	0.02
Original Face:		2,000,000.000	Base 103.011923	51,258.30	116.307666	57,874.21	6,615.91	0.02

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38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.783250	20 Sep 2063		
		686,559.760	Local 100.417330	689,424.98	100.538010	690,253.52	828.54	0.21
Original Face:		1,500,000.000	Base 100.417330	689,424.98	100.538010	690,253.52	828.54	0.21
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.733250	20 Feb 2064		
		710,561.760	Local 100.368114	713,177.44	100.546400	714,444.27	1,266.83	0.21
Original Face:		1,530,000.000	Base 100.368114	713,177.44	100.546400	714,444.27	1,266.83	0.21
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
		810,439.620	Local 101.979122	826,479.21	100.621530	815,476.75	-11,002.46	0.24
Original Face:		1,200,000.000	Base 101.979122	826,479.21	100.621530	815,476.75	-11,002.46	0.24
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		142,413.730	Local 100.968748	143,793.36	100.913670	143,714.92	-78.44	0.04
Original Face:		2,720,000.000	Base 100.968748	143,793.36	100.913670	143,714.92	-78.44	0.04
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		167,784.840	Local 101.449261	170,216.48	101.161140	169,733.06	-483.42	0.05
Original Face:		4,000,000.000	Base 101.449261	170,216.48	101.161140	169,733.06	-483.42	0.05
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,136,490.260	Local 101.955023	1,158,708.91	102.149400	1,160,917.98	2,209.07	0.35
Original Face:		4,400,000.000	Base 101.955023	1,158,708.91	102.149400	1,160,917.98	2,209.07	0.35
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		570,287.130	Local 99.392085	566,820.27	100.431800	572,749.63	5,929.36	0.17
Original Face:		3,000,000.000	Base 99.392085	566,820.27	100.431800	572,749.63	5,929.36	0.17
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		246,683.740	Local 100.577460	248,108.24	101.535690	250,472.04	2,363.80	0.07
Original Face:		1,000,000.000	Base 100.577460	248,108.24	101.535690	250,472.04	2,363.80	0.07
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		223,473.690	Local 101.238705	226,241.87	100.303300	224,151.49	-2,090.38	0.07
Original Face:		1,000,000.000	Base 101.238705	226,241.87	100.303300	224,151.49	-2,090.38	0.07
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.087830	0.01	0.00	0.00
			Base 100.000000	0.01	101.087830	0.01	0.00	0.00

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	369,529.360	Local		100.695160	372,098.18	103.475030	382,370.62	10,272.44	0.11
Original Face:	1,000,000.000	Base		100.695160	372,098.18	103.475030	382,370.62	10,272.44	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	238,246.150	Local		100.779647	240,103.63	102.399370	243,962.56	3,858.93	0.07
Original Face:	1,000,000.000	Base		100.779647	240,103.63	102.399370	243,962.56	3,858.93	0.07
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	56,900.450	Local		99.894359	56,840.34	100.332450	57,089.62	249.28	0.02
Original Face:	1,000,000.000	Base		99.894359	56,840.34	100.332450	57,089.62	249.28	0.02
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
	86,123.870	Local		100.290547	86,374.10	100.404000	86,471.81	97.71	0.03
Original Face:	1,000,000.000	Base		100.290547	86,374.10	100.404000	86,471.81	97.71	0.03
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	58,590.170	Local		100.854905	59,091.06	100.526120	58,898.42	-192.64	0.02
Original Face:	1,000,000.000	Base		100.854905	59,091.06	100.526120	58,898.42	-192.64	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
	0.030	Local		300.000000	0.09	101.395530	0.03	-0.06	0.00
		Base		300.000000	0.09	101.395530	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,162,940.250	Local		102.832192	1,195,876.95	102.451814	1,191,453.38	-4,423.57	0.36
Original Face:	3,000,000.000	Base		102.832192	1,195,876.95	102.451814	1,191,453.38	-4,423.57	0.36
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	1,162,350.700	Local		100.341778	1,166,323.36	101.821403	1,183,521.79	17,198.43	0.35
Original Face:	2,000,000.000	Base		100.341778	1,166,323.36	101.821403	1,183,521.79	17,198.43	0.35
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	537,106.080	Local		100.066661	537,464.12	101.426660	544,768.76	7,304.64	0.16
Original Face:	2,000,000.000	Base		100.066661	537,464.12	101.426660	544,768.76	7,304.64	0.16
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.774170	20 Apr 2071		
	1,868,375.790	Local		107.745195	2,013,085.14	104.510575	1,952,650.28	-60,434.86	0.58
Original Face:	1,978,780.000	Base		107.745195	2,013,085.14	104.510575	1,952,650.28	-60,434.86	0.58

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38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,200,923.260	Local 102.187270	1,227,190.69	99.019360	1,189,146.53	-38,044.16	0.36
Original Face:		2,000,000.000	Base 102.187270	1,227,190.69	99.019360	1,189,146.53	-38,044.16	0.36
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		3,018,323.380	Local 101.401644	3,060,629.54	98.502320	2,973,118.55	-87,510.99	0.89
Original Face:		3,185,000.000	Base 101.401644	3,060,629.54	98.502320	2,973,118.55	-87,510.99	0.89
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,755,332.920	Local 102.319942	1,796,055.62	98.784110	1,733,990.00	-62,065.62	0.52
Original Face:		2,000,000.000	Base 102.319942	1,796,055.62	98.784110	1,733,990.00	-62,065.62	0.52
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.498010	20 Jun 2036		
		1,835,986.580	Local 104.336888	1,915,611.26	102.557390	1,882,939.92	-32,671.34	0.56
Original Face:		2,000,000.000	Base 104.336888	1,915,611.26	102.557390	1,882,939.92	-32,671.34	0.56
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,953,169.100	Local 102.796854	3,035,764.94	101.021960	2,983,349.31	-52,415.63	0.89
Original Face:		3,000,000.000	Base 102.796854	3,035,764.94	101.021960	2,983,349.31	-52,415.63	0.89
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.090000	20 Jan 2027		
		4,374,999.980	Local 100.000000	4,374,999.99	100.000000	4,374,999.98	-0.01	1.31
Original Face:		5,000,000.000	Base 100.000000	4,374,999.99	100.000000	4,374,999.98	-0.01	1.31
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.81
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.81
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
		4,583,333.360	Local 100.000000	4,583,333.36	100.000000	4,583,333.36	0.00	1.37
Original Face:		5,500,000.000	Base 100.000000	4,583,333.36	100.000000	4,583,333.36	0.00	1.37
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.919548	1,998,390.95	102.505638	2,050,112.76	51,721.81	0.61
			Base 99.919548	1,998,390.95	102.505638	2,050,112.76	51,721.81	0.61
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		787.750	Local 100.157410	788.99	100.513660	791.80	2.81	0.00
Original Face:		1,000,000.000	Base 100.157410	788.99	100.513660	791.80	2.81	0.00

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90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025			
		3,000,000.000	Local	100.727889	3,021,836.66	98.813710	2,964,411.30	-57,425.36	0.89
			Base	100.727889	3,021,836.66	98.813710	2,964,411.30	-57,425.36	0.89
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025			
		3,900,000.000	Local	100.734689	3,928,652.89	98.942350	3,858,751.65	-69,901.24	1.15
			Base	100.734689	3,928,652.89	98.942350	3,858,751.65	-69,901.24	1.15
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024			
		2,000,000.000	Local	100.394225	2,007,884.49	99.228210	1,984,564.20	-23,320.29	0.59
			Base	100.394225	2,007,884.49	99.228210	1,984,564.20	-23,320.29	0.59
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
		2,900,000.000	Local	100.096002	2,902,784.05	100.029388	2,900,852.25	-1,931.80	0.87
			Base	100.096002	2,902,784.05	100.029388	2,900,852.25	-1,931.80	0.87
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
		5,000,000.000	Local	100.215087	5,010,754.33	100.217000	5,010,850.00	95.67	1.50
			Base	100.215087	5,010,754.33	100.217000	5,010,850.00	95.67	1.50
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027			
		4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.20
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.20
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		2,000,000.000	Local	100.325417	2,006,508.33	99.375919	1,987,518.38	-18,989.95	0.59
			Base	100.325417	2,006,508.33	99.375919	1,987,518.38	-18,989.95	0.59
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023			
		4,000,000.000	Local	100.105566	4,004,222.64	99.682692	3,987,307.68	-16,914.96	1.19
			Base	100.105566	4,004,222.64	99.682692	3,987,307.68	-16,914.96	1.19
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	100.225401	2,806,311.22	99.852138	2,795,859.86	-10,451.36	0.84
			Base	100.225401	2,806,311.22	99.852138	2,795,859.86	-10,451.36	0.84
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	100.285320	3,008,559.60	99.005979	2,970,179.37	-38,380.23	0.89
			Base	100.285320	3,008,559.60	99.005979	2,970,179.37	-38,380.23	0.89

# Holdings

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STATE OF ARIZONA

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STATE STREET

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90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022			
		6,500,000.000	Local	100.041182	6,502,676.82	99.836708	6,489,386.02	-13,290.80	1.94
			Base	100.041182	6,502,676.82	99.836708	6,489,386.02	-13,290.80	1.94
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	100.194372	2,504,859.30	99.635461	2,490,886.53	-13,972.77	0.75
			Base	100.194372	2,504,859.30	99.635461	2,490,886.53	-13,972.77	0.75
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023			
		5,000,000.000	Local	100.071300	5,003,565.01	99.526673	4,976,333.65	-27,231.36	1.49
			Base	100.071300	5,003,565.01	99.526673	4,976,333.65	-27,231.36	1.49
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021			
		3,000,000.000	Local	99.989830	2,999,694.91	99.994812	2,999,844.36	149.45	0.90
			Base	99.989830	2,999,694.91	99.994812	2,999,844.36	149.45	0.90
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021			
		3,000,000.000	Local	99.982300	2,999,469.00	99.986479	2,999,594.37	125.37	0.90
			Base	99.982300	2,999,469.00	99.986479	2,999,594.37	125.37	0.90
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022			
		3,000,000.000	Local	99.976438	2,999,293.13	99.986104	2,999,583.12	289.99	0.90
			Base	99.976438	2,999,293.13	99.986104	2,999,583.12	289.99	0.90
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022			
		5,000,000.000	Local	99.921842	4,996,092.09	99.881821	4,994,091.05	-2,001.04	1.49
			Base	99.921842	4,996,092.09	99.881821	4,994,091.05	-2,001.04	1.49
912796P52	TREASURY BILL 12/21 0.00000					07 Dec 2021			
		5,000,000.000	Local	99.991400	4,999,569.99	99.994250	4,999,712.50	142.51	1.50
			Base	99.991400	4,999,569.99	99.994250	4,999,712.50	142.51	1.50
912796P78	TREASURY BILL 12/21 0.00000					21 Dec 2021			
		5,000,000.000	Local	99.987083	4,999,354.15	99.990799	4,999,539.95	185.80	1.50
			Base	99.987083	4,999,354.15	99.990799	4,999,539.95	185.80	1.50
912796P86	TREASURY BILL 12/21 0.00000					28 Dec 2021			
		5,000,000.000	Local	99.987017	4,999,350.84	99.986937	4,999,346.85	-3.99	1.50
			Base	99.987017	4,999,350.84	99.986937	4,999,346.85	-3.99	1.50

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Books Closed

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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9128284L1	US TREASURY N/B 04/23 2.75	2,000,000.000	Local	103.826392	2,076,527.84	103.558594	2,071,171.88	-5,355.96	0.62
			Base	103.826392	2,076,527.84	103.558594	2,071,171.88	-5,355.96	0.62
9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	103.488768	2,069,775.36	102.773438	2,055,468.76	-14,306.60	0.62
			Base	103.488768	2,069,775.36	102.773438	2,055,468.76	-14,306.60	0.62
912828Q29	US TREASURY N/B 03/23 1.5	2,000,000.000	Local	101.891974	2,037,839.48	101.648438	2,032,968.76	-4,870.72	0.61
			Base	101.891974	2,037,839.48	101.648438	2,032,968.76	-4,870.72	0.61
912828R69	US TREASURY N/B 05/23 1.625	2,000,000.000	Local	102.258545	2,045,170.89	101.960938	2,039,218.76	-5,952.13	0.61
			Base	102.258545	2,045,170.89	101.960938	2,039,218.76	-5,952.13	0.61
912828S35	US TREASURY N/B 06/23 1.375	3,000,000.000	Local	102.030202	3,060,906.05	101.625000	3,048,750.00	-12,156.05	0.91
			Base	102.030202	3,060,906.05	101.625000	3,048,750.00	-12,156.05	0.91
912828S92	US TREASURY N/B 07/23 1.25	2,000,000.000	Local	101.791563	2,035,831.25	101.421875	2,028,437.50	-7,393.75	0.61
			Base	101.791563	2,035,831.25	101.421875	2,028,437.50	-7,393.75	0.61
912828U65	US TREASURY N/B 11/21 1.75	5,000,000.000	Local	100.129120	5,006,456.01	100.133226	5,006,661.30	205.29	1.50
			Base	100.129120	5,006,456.01	100.133226	5,006,661.30	205.29	1.50
912828YN4	US TREASURY FRN 10/21 VAR	13,000,000.000	Local	100.000000	13,000,000.01	100.000000	13,000,000.00	-0.01	3.89
			Base	100.000000	13,000,000.01	100.000000	13,000,000.00	-0.01	3.89
912828YP9	US TREASURY N/B 10/21 1.5	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.90
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.90
912828YT1	US TREASURY N/B 11/21 1.5	5,000,000.000	Local	100.108677	5,005,433.83	100.113424	5,005,671.20	237.37	1.50
			Base	100.108677	5,005,433.83	100.113424	5,005,671.20	237.37	1.50

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912828YZ7	US TREASURY N/B 12/21 1.625	5,000,000.000	Local	100.241743	5,012,087.16	1.625000	31 Dec 2021		
			Base	100.241743	5,012,087.16	100.249333	5,012,466.65	379.49	1.50
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.998016	1,999,960.32	0.209008	31 Jan 2022		
			Base	99.998016	1,999,960.32	100.036649	2,000,732.98	772.66	0.60
912828ZA1	US TREASURY N/B 02/22 1.125	2,000,000.000	Local	100.320700	2,006,413.99	1.125000	28 Feb 2022		
			Base	100.320700	2,006,413.99	100.346355	2,006,927.10	513.11	0.60
912828ZG8	US TREASURY N/B 03/22 0.375	4,000,000.000	Local	100.098286	4,003,931.44	0.375000	31 Mar 2022		
			Base	100.098286	4,003,931.44	100.109375	4,004,375.00	443.56	1.20
912828ZK9	US TREASURY FRN 04/22 VAR	3,000,000.000	Local	100.011979	3,000,359.37	0.169008	30 Apr 2022		
			Base	100.011979	3,000,359.37	100.052491	3,001,574.73	1,215.36	0.90
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.882950	1,997,659.00	0.375000	30 Apr 2025		
			Base	99.882950	1,997,659.00	98.125000	1,962,500.00	-35,159.00	0.59
912828ZR4	US TREASURY N/B 05/22 0.125	2,000,000.000	Local	99.986917	1,999,738.34	0.125000	31 May 2022		
			Base	99.986917	1,999,738.34	100.015625	2,000,312.50	574.16	0.60
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.431306	1,988,626.11	0.250000	31 May 2025		
			Base	99.431306	1,988,626.11	97.558594	1,951,171.88	-37,454.23	0.58
912828ZU7	US TREASURY N/B 06/23 0.25	2,000,000.000	Local	100.060945	2,001,218.90	0.250000	15 Jun 2023		
			Base	100.060945	2,001,218.90	99.765625	1,995,312.50	-5,906.40	0.60
912828ZW3	US TREASURY N/B 06/25 0.25	2,000,000.000	Local	99.807882	1,996,157.64	0.250000	30 Jun 2025		
			Base	99.807882	1,996,157.64	97.437500	1,948,750.00	-47,407.64	0.58

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912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	5,000,000.000	Local		99.983169	4,999,158.43	100.015625	5,000,781.25	1,622.82	1.50
		Base		99.983169	4,999,158.43	100.015625	5,000,781.25	1,622.82	1.50
91282CAA9	US TREASURY FRN 07/22 VAR					0.110008	31 Jul 2022		
	5,000,000.000	Local		99.994720	4,999,736.01	100.032484	5,001,624.20	1,888.19	1.50
		Base		99.994720	4,999,736.01	100.032484	5,001,624.20	1,888.19	1.50
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
	2,000,000.000	Local		99.832559	1,996,651.17	99.425781	1,988,515.62	-8,135.55	0.60
		Base		99.832559	1,996,651.17	99.425781	1,988,515.62	-8,135.55	0.60
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
	5,000,000.000	Local		99.975032	4,998,751.60	100.003906	5,000,195.30	1,443.70	1.50
		Base		99.975032	4,998,751.60	100.003906	5,000,195.30	1,443.70	1.50
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.427048	1,988,540.95	97.160156	1,943,203.12	-45,337.83	0.58
		Base		99.427048	1,988,540.95	97.160156	1,943,203.12	-45,337.83	0.58
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
	2,000,000.000	Local		99.785636	1,995,712.71	99.355469	1,987,109.38	-8,603.33	0.59
		Base		99.785636	1,995,712.71	99.355469	1,987,109.38	-8,603.33	0.59
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.806776	1,996,135.52	97.074219	1,941,484.38	-54,651.14	0.58
		Base		99.806776	1,996,135.52	97.074219	1,941,484.38	-54,651.14	0.58
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
	5,000,000.000	Local		99.983074	4,999,153.70	99.980469	4,999,023.45	-130.25	1.50
		Base		99.983074	4,999,153.70	99.980469	4,999,023.45	-130.25	1.50
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	2,000,000.000	Local		99.817094	1,996,341.88	99.281250	1,985,625.00	-10,716.88	0.59
		Base		99.817094	1,996,341.88	99.281250	1,985,625.00	-10,716.88	0.59
91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
	2,000,000.000	Local		99.997578	1,999,951.56	99.976562	1,999,531.24	-420.32	0.60
		Base		99.997578	1,999,951.56	99.976562	1,999,531.24	-420.32	0.60

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91282CAS0	US TREASURY FRN 10/22 VAR					0.110008	31 Oct 2022		
	3,000,000.000	Local	99.993944	2,999,818.33	100.047511	3,001,425.33	1,607.00	0.90	
		Base	99.993944	2,999,818.33	100.047511	3,001,425.33	1,607.00	0.90	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local	99.199176	1,983,983.52	96.902344	1,938,046.88	-45,936.64	0.58	
		Base	99.199176	1,983,983.52	96.902344	1,938,046.88	-45,936.64	0.58	
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	2,000,000.000	Local	100.007103	2,000,142.06	99.445312	1,988,906.24	-11,235.82	0.60	
		Base	100.007103	2,000,142.06	99.445312	1,988,906.24	-11,235.82	0.60	
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
	10,000,000.000	Local	99.971902	9,997,190.19	99.949219	9,994,921.90	-2,268.29	2.99	
		Base	99.971902	9,997,190.19	99.949219	9,994,921.90	-2,268.29	2.99	
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local	99.798970	1,995,979.39	97.246094	1,944,921.88	-51,057.51	0.58	
		Base	99.798970	1,995,979.39	97.246094	1,944,921.88	-51,057.51	0.58	
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
	2,000,000.000	Local	99.822524	1,996,450.47	99.097656	1,981,953.12	-14,497.35	0.59	
		Base	99.822524	1,996,450.47	99.097656	1,981,953.12	-14,497.35	0.59	
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local	99.610454	1,992,209.07	97.136719	1,942,734.38	-49,474.69	0.58	
		Base	99.610454	1,992,209.07	97.136719	1,942,734.38	-49,474.69	0.58	
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
	12,000,000.000	Local	99.979344	11,997,521.29	99.875000	11,985,000.00	-12,521.29	3.59	
		Base	99.979344	11,997,521.29	99.875000	11,985,000.00	-12,521.29	3.59	
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
	2,000,000.000	Local	99.767162	1,995,343.23	99.003906	1,980,078.12	-15,265.11	0.59	
		Base	99.767162	1,995,343.23	99.003906	1,980,078.12	-15,265.11	0.59	
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998753	2,999,962.58	99.828125	2,994,843.75	-5,118.83	0.90	
		Base	99.998753	2,999,962.58	99.828125	2,994,843.75	-5,118.83	0.90	

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91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local		99.660048	1,993,200.95	97.003906	1,940,078.12	-53,122.83	0.58
		Base		99.660048	1,993,200.95	97.003906	1,940,078.12	-53,122.83	0.58
91282CBK6	US TREASURY FRN 01/23 VAR					0.104008	31 Jan 2023		
	2,000,000.000	Local		99.993676	1,999,873.52	100.037298	2,000,745.96	872.44	0.60
		Base		99.993676	1,999,873.52	100.037298	2,000,745.96	872.44	0.60
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	2,000,000.000	Local		99.793845	1,995,876.89	98.949219	1,978,984.38	-16,892.51	0.59
		Base		99.793845	1,995,876.89	98.949219	1,978,984.38	-16,892.51	0.59
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
	5,000,000.000	Local		99.968049	4,998,402.43	99.773438	4,988,671.90	-9,730.53	1.49
		Base		99.968049	4,998,402.43	99.773438	4,988,671.90	-9,730.53	1.49
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.652965	1,993,059.29	97.449219	1,948,984.38	-44,074.91	0.58
		Base		99.652965	1,993,059.29	97.449219	1,948,984.38	-44,074.91	0.58
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.768597	1,995,371.93	99.113281	1,982,265.62	-13,106.31	0.59
		Base		99.768597	1,995,371.93	99.113281	1,982,265.62	-13,106.31	0.59
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local		99.248292	1,984,965.84	98.394531	1,967,890.62	-17,075.22	0.59
		Base		99.248292	1,984,965.84	98.394531	1,967,890.62	-17,075.22	0.59
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local		99.946493	2,998,394.79	99.718750	2,991,562.50	-6,832.29	0.90
		Base		99.946493	2,998,394.79	99.718750	2,991,562.50	-6,832.29	0.90
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local		99.895602	3,995,824.07	99.652344	3,986,093.76	-9,730.31	1.19
		Base		99.895602	3,995,824.07	99.652344	3,986,093.76	-9,730.31	1.19
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
	3,000,000.000	Local		99.966003	2,998,980.08	99.601562	2,988,046.86	-10,933.22	0.89
		Base		99.966003	2,998,980.08	99.601562	2,988,046.86	-10,933.22	0.89



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CCU3	US TREASURY N/B 08/23 0.125				0.125000	31 Aug 2023			
		2,000,000.000	Local	99.842168	1,996,843.36	99.410156	1,988,203.12	-8,640.24	0.60
			Base	99.842168	1,996,843.36	99.410156	1,988,203.12	-8,640.24	0.60
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024			
		2,000,000.000	Local	99.786368	1,995,727.36	98.984375	1,979,687.50	-16,039.86	0.59
			Base	99.786368	1,995,727.36	98.984375	1,979,687.50	-16,039.86	0.59
91282CDA6	US TREASURY N/B 09/23 0.25				0.250000	30 Sep 2023			
		3,000,000.000	Local	99.908552	2,997,256.55	99.601562	2,988,046.86	-9,209.69	0.89
			Base	99.908552	2,997,256.55	99.601562	2,988,046.86	-9,209.69	0.89
91282CDE8	US TREASURY FRN 10/23 VAR				1.000000	31 Oct 2023			
		3,000,000.000	Local	99.906990	2,997,209.70	99.999900	2,999,997.00	2,787.30	0.90
			Base	99.906990	2,997,209.70	99.999900	2,999,997.00	2,787.30	0.90
<b>US DOLLAR Total</b>									
		288,047,514.670	Local			287,800,778.47	-1,158,273.14	86.13	
Original Face:		111,514,553.000	Base		288,959,051.61	287,800,778.47	-1,158,273.14	86.13	
<b>FIXED INCOME Total</b>									
		288,047,514.670	Base		288,959,051.61	287,800,778.47	-1,158,273.14	86.13	
Original Face:		111,514,553.000							

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		334,411,023.670	Base	335,319,096.03		334,146,501.08	-1,172,594.95	100.00
Original Face:		111,514,553.000						

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
	37,670,524.690	Local	100.050005	37,689,361.76	100.050000	37,689,359.95	-1.81	1.35
		Base	100.050005	37,689,361.76	100.050000	37,689,359.95	-1.81	1.35

<b>US DOLLAR Total</b>	37,670,524.690	Local		37,689,361.76		37,689,359.95	-1.81	1.35
		Base		37,689,361.76		37,689,359.95	-1.81	1.35

<b>CASH EQUIVALENT Total</b>	37,670,524.690	Base		37,689,361.76		37,689,359.95	-1.81	1.35
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
	43,172.000	Local	20.857953	900,479.53	53.670000	2,317,041.24	1,416,561.71	0.08
		Base	20.857953	900,479.53	53.670000	2,317,041.24	1,416,561.71	0.08

00130H105	AES CORP COMMON STOCK USD.01							
	46,629.000	Local	19.601132	913,981.18	25.130000	1,171,786.77	257,805.59	0.04
		Base	19.601132	913,981.18	25.130000	1,171,786.77	257,805.59	0.04

00206R102	AT+T INC COMMON STOCK USD1.0							
	499,624.000	Local	34.109899	17,042,123.97	25.260000	12,620,502.24	-4,421,621.73	0.45
		Base	34.109899	17,042,123.97	25.260000	12,620,502.24	-4,421,621.73	0.45

002824100	ABBOTT LABORATORIES COMMON STOCK							
	124,042.000	Local	33.606283	4,168,590.53	128.890000	15,987,773.38	11,819,182.85	0.57
		Base	33.606283	4,168,590.53	128.890000	15,987,773.38	11,819,182.85	0.57

00287Y109	ABBVIE INC COMMON STOCK USD.01							
	123,647.000	Local	44.070307	5,449,161.22	114.670000	14,178,601.49	8,729,440.27	0.51
		Base	44.070307	5,449,161.22	114.670000	14,178,601.49	8,729,440.27	0.51

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
003654100	ABIOMED INC COMMON STOCK USD.01								
	3,175.000	Local	364.820617	1,158,305.46	332.040000	1,054,227.00	-104,078.46	0.04	
		Base	364.820617	1,158,305.46	332.040000	1,054,227.00	-104,078.46	0.04	
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
	54,413.000	Local	39.587003	2,154,047.58	78.190000	4,254,552.47	2,100,504.89	0.15	
		Base	39.587003	2,154,047.58	78.190000	4,254,552.47	2,100,504.89	0.15	
00724F101	ADOBE INC COMMON STOCK USD.0001								
	33,342.000	Local	62.538557	2,085,160.58	650.360000	21,684,303.12	19,599,142.54	0.78	
		Base	62.538557	2,085,160.58	650.360000	21,684,303.12	19,599,142.54	0.78	
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
	4,578.000	Local	157.468534	720,890.95	225.520000	1,032,430.56	311,539.61	0.04	
		Base	157.468534	720,890.95	225.520000	1,032,430.56	311,539.61	0.04	
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	84,894.000	Local	24.552026	2,084,319.71	120.230000	10,206,805.62	8,122,485.91	0.37	
		Base	24.552026	2,084,319.71	120.230000	10,206,805.62	8,122,485.91	0.37	
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
	21,235.000	Local	35.266214	748,878.06	157.490000	3,344,300.15	2,595,422.09	0.12	
		Base	35.266214	748,878.06	157.490000	3,344,300.15	2,595,422.09	0.12	
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	15,487.000	Local	87.053196	1,348,192.85	299.810000	4,643,157.47	3,294,964.62	0.17	
		Base	87.053196	1,348,192.85	299.810000	4,643,157.47	3,294,964.62	0.17	
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
	11,397.000	Local	48.483246	552,563.56	105.460000	1,201,927.62	649,364.06	0.04	
		Base	48.483246	552,563.56	105.460000	1,201,927.62	649,364.06	0.04	
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
	8,766.000	Local	63.830609	559,539.12	52.800000	462,844.80	-96,694.32	0.02	
		Base	63.830609	559,539.12	52.800000	462,844.80	-96,694.32	0.02	
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	8,189.000	Local	91.801314	751,760.96	250.470000	2,051,098.83	1,299,337.87	0.07	
		Base	91.801314	751,760.96	250.470000	2,051,098.83	1,299,337.87	0.07	

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	9,705.000	Local 132.136081	1,282,380.67	204.140000	1,981,178.70	698,798.03	0.07
			Base 132.136081	1,282,380.67	204.140000	1,981,178.70	698,798.03	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	5,142.000	Local 177.915389	914,840.93	624.370000	3,210,510.54	2,295,669.61	0.12
			Base 177.915389	914,840.93	624.370000	3,210,510.54	2,295,669.61	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	17,512.000	Local 41.534312	727,348.88	56.570000	990,653.84	263,304.96	0.04
			Base 41.534312	727,348.88	56.570000	990,653.84	263,304.96	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01	20,687.000	Local 43.486322	899,601.54	123.670000	2,558,361.29	1,658,759.75	0.09
			Base 43.486322	899,601.54	123.670000	2,558,361.29	1,658,759.75	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	19,715.000	Local 411.881109	8,120,236.07	2,965.410000	58,463,058.15	50,342,822.08	2.10
			Base 411.881109	8,120,236.07	2,965.410000	58,463,058.15	50,342,822.08	2.10
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	21,069.000	Local 414.480038	8,732,679.92	2,960.920000	62,383,623.48	53,650,943.56	2.24
			Base 414.480038	8,732,679.92	2,960.920000	62,383,623.48	53,650,943.56	2.24
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	129,040.000	Local 20.718592	2,673,527.06	44.110000	5,691,954.40	3,018,427.34	0.20
			Base 20.718592	2,673,527.06	44.110000	5,691,954.40	3,018,427.34	0.20
023135106	AMAZON.COM INC COMMON STOCK USD.01	30,481.000	Local 472.830245	14,412,338.69	3,372.430000	102,795,038.83	88,382,700.14	3.69
			Base 472.830245	14,412,338.69	3,372.430000	102,795,038.83	88,382,700.14	3.69
023608102	AMEREN CORPORATION COMMON STOCK USD.01	17,994.000	Local 44.754193	805,306.95	84.290000	1,516,714.26	711,407.31	0.05
			Base 44.754193	805,306.95	84.290000	1,516,714.26	711,407.31	0.05
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK	45,306.000	Local 20.604747	933,518.68	19.200000	869,875.20	-63,643.48	0.03
			Base 20.604747	933,518.68	19.200000	869,875.20	-63,643.48	0.03

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Books Closed

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	34,997.000	Local 43.033709	1,506,050.71	84.710000	2,964,595.87	1,458,545.16	0.11
			Base 43.033709	1,506,050.71	84.710000	2,964,595.87	1,458,545.16	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	45,021.000	Local 48.607091	2,188,339.84	173.780000	7,823,749.38	5,635,409.54	0.28
			Base 48.607091	2,188,339.84	173.780000	7,823,749.38	5,635,409.54	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	59,843.000	Local 101.942473	6,100,543.43	59.090000	3,536,122.87	-2,564,420.56	0.13
			Base 101.942473	6,100,543.43	59.090000	3,536,122.87	-2,564,420.56	0.13
03027X100	AMERICAN TOWER CORP REIT USD.01	31,847.000	Local 77.496891	2,468,043.49	281.970000	8,979,898.59	6,511,855.10	0.32
			Base 77.496891	2,468,043.49	281.970000	8,979,898.59	6,511,855.10	0.32
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	12,699.000	Local 73.989422	939,591.67	174.180000	2,211,911.82	1,272,320.15	0.08
			Base 73.989422	939,591.67	174.180000	2,211,911.82	1,272,320.15	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	10,469.000	Local 33.450157	350,189.69	122.020000	1,277,427.38	927,237.69	0.05
			Base 33.450157	350,189.69	122.020000	1,277,427.38	927,237.69	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	7,958.000	Local 44.745714	356,086.39	302.130000	2,404,350.54	2,048,264.15	0.09
			Base 44.745714	356,086.39	302.130000	2,404,350.54	2,048,264.15	0.09
031100100	AMETEK INC COMMON STOCK USD.01	16,176.000	Local 51.090040	826,432.48	132.400000	2,141,702.40	1,315,269.92	0.08
			Base 51.090040	826,432.48	132.400000	2,141,702.40	1,315,269.92	0.08
031162100	AMGEN INC COMMON STOCK USD.0001	39,734.000	Local 75.399369	2,995,918.53	206.970000	8,223,745.98	5,227,827.45	0.30
			Base 75.399369	2,995,918.53	206.970000	8,223,745.98	5,227,827.45	0.30
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001	41,858.000	Local 14.526865	608,065.52	76.770000	3,213,438.66	2,605,373.14	0.12
			Base 14.526865	608,065.52	76.770000	3,213,438.66	2,605,373.14	0.12

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Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	37,637.000	Local 64.950366	2,444,536.91	173.490000	6,529,643.13	4,085,106.22	0.23
			Base 64.950366	2,444,536.91	173.490000	6,529,643.13	4,085,106.22	0.23
03662Q105	ANSYS INC COMMON STOCK USD.01	6,105.000	Local 141.520100	863,980.21	379.580000	2,317,335.90	1,453,355.69	0.08
			Base 141.520100	863,980.21	379.580000	2,317,335.90	1,453,355.69	0.08
036752103	ANTHEM INC COMMON STOCK USD.01	17,061.000	Local 77.995719	1,330,684.96	435.130000	7,423,752.93	6,093,067.97	0.27
			Base 77.995719	1,330,684.96	435.130000	7,423,752.93	6,093,067.97	0.27
03743Q108	APA CORP COMMON STOCK USD.625	26,452.000	Local 62.593129	1,655,713.44	26.210000	693,306.92	-962,406.52	0.02
			Base 62.593129	1,655,713.44	26.210000	693,306.92	-962,406.52	0.02
037833100	APPLE INC COMMON STOCK USD.00001	1,098,946.000	Local 10.393515	11,421,912.01	149.800000	164,622,110.80	153,200,198.79	5.91
			Base 10.393515	11,421,912.01	149.800000	164,622,110.80	153,200,198.79	5.91
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	63,951.000	Local 24.240128	1,550,180.45	136.650000	8,738,904.15	7,188,723.70	0.31
			Base 24.240128	1,550,180.45	136.650000	8,738,904.15	7,188,723.70	0.31
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	39,135.000	Local 25.949483	1,015,533.02	64.240000	2,514,032.40	1,498,499.38	0.09
			Base 25.949483	1,015,533.02	64.240000	2,514,032.40	1,498,499.38	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	3,919.000	Local 289.408229	1,134,190.85	409.690000	1,605,575.11	471,384.26	0.06
			Base 289.408229	1,134,190.85	409.690000	1,605,575.11	471,384.26	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01	4,115.000	Local 68.967687	283,802.03	161.310000	663,790.65	379,988.62	0.02
			Base 68.967687	283,802.03	161.310000	663,790.65	379,988.62	0.02
046353108	ASTRAZENECA PLC SPONS ADR ADR	35,885.000	Local 58.150000	2,086,712.75	62.380000	2,238,506.30	151,793.55	0.08
			Base 58.150000	2,086,712.75	62.380000	2,238,506.30	151,793.55	0.08

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,153.000	Local 97.738892	894,604.08	92.120000	843,174.36	-51,429.72	0.03
			Base 97.738892	894,604.08	92.120000	843,174.36	-51,429.72	0.03
052769106	AUTODESK INC COMMON STOCK USD.01							
		15,394.000	Local 56.130131	864,067.23	317.610000	4,889,288.34	4,025,221.11	0.18
			Base 56.130131	864,067.23	317.610000	4,889,288.34	4,025,221.11	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		29,605.000	Local 47.571090	1,408,342.11	224.490000	6,646,026.45	5,237,684.34	0.24
			Base 47.571090	1,408,342.11	224.490000	6,646,026.45	5,237,684.34	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,508.000	Local 256.557149	386,888.18	1,784.840000	2,691,538.72	2,304,650.54	0.10
			Base 256.557149	386,888.18	1,784.840000	2,691,538.72	2,304,650.54	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		9,771.000	Local 137.613728	1,344,623.74	236.680000	2,312,600.28	967,976.54	0.08
			Base 137.613728	1,344,623.74	236.680000	2,312,600.28	967,976.54	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,800.000	Local 55.964567	324,594.49	217.720000	1,262,776.00	938,181.51	0.05
			Base 55.964567	324,594.49	217.720000	1,262,776.00	938,181.51	0.05
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		57,974.000	Local 38.000469	2,203,039.17	25.080000	1,453,987.92	-749,051.25	0.05
			Base 38.000469	2,203,039.17	25.080000	1,453,987.92	-749,051.25	0.05
058498106	BALL CORP COMMON STOCK							
		22,850.000	Local 20.428286	466,786.33	91.480000	2,090,318.00	1,623,531.67	0.08
			Base 20.428286	466,786.33	91.480000	2,090,318.00	1,623,531.67	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		518,296.000	Local 24.055287	12,467,759.25	47.780000	24,764,182.88	12,296,423.63	0.89
			Base 24.055287	12,467,759.25	47.780000	24,764,182.88	12,296,423.63	0.89
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		55,569.000	Local 35.842593	1,991,737.07	59.200000	3,289,684.80	1,297,947.73	0.12
			Base 35.842593	1,991,737.07	59.200000	3,289,684.80	1,297,947.73	0.12

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070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		18,526.000	Local 29.397838	544,624.34	69.090000	1,279,961.34	735,337.00	0.05
			Base 29.397838	544,624.34	69.090000	1,279,961.34	735,337.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		34,990.000	Local 36.137678	1,264,457.37	78.960000	2,762,810.40	1,498,353.03	0.10
			Base 36.137678	1,264,457.37	78.960000	2,762,810.40	1,498,353.03	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		20,094.000	Local 142.943514	2,872,306.97	239.590000	4,814,321.46	1,942,014.49	0.17
			Base 142.943514	2,872,306.97	239.590000	4,814,321.46	1,942,014.49	0.17
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		9,814.000	Local 68.889245	676,079.05	79.600000	781,194.40	105,115.35	0.03
			Base 68.889245	676,079.05	79.600000	781,194.40	105,115.35	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		129,688.000	Local 97.098566	12,592,518.77	287.010000	37,221,752.88	24,629,234.11	1.34
			Base 97.098566	12,592,518.77	287.010000	37,221,752.88	24,629,234.11	1.34
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		15,779.000	Local 35.707362	563,426.46	122.240000	1,928,824.96	1,365,398.50	0.07
			Base 35.707362	563,426.46	122.240000	1,928,824.96	1,365,398.50	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,504.000	Local 458.600213	689,734.72	794.680000	1,195,198.72	505,464.00	0.04
			Base 458.600213	689,734.72	794.680000	1,195,198.72	505,464.00	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,432.000	Local 106.848236	1,114,640.80	266.680000	2,782,005.76	1,667,364.96	0.10
			Base 106.848236	1,114,640.80	266.680000	2,782,005.76	1,667,364.96	0.10
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		2,721.000	Local 510.787501	1,389,852.79	523.650000	1,424,851.65	34,998.86	0.05
			Base 510.787501	1,389,852.79	523.650000	1,424,851.65	34,998.86	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,016.000	Local 308.086511	3,085,794.49	943.460000	9,449,695.36	6,363,900.87	0.34
			Base 308.086511	3,085,794.49	943.460000	9,449,695.36	6,363,900.87	0.34

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097023105	BOEING CO/THE COMMON STOCK USD5.0								
	38,552.000	Local	88.797136	3,423,307.17	207.030000	7,981,420.56	4,558,113.39	0.29	
		Base	88.797136	3,423,307.17	207.030000	7,981,420.56	4,558,113.39	0.29	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	2,873.000	Local	443.946537	1,275,458.40	2,420.780000	6,954,900.94	5,679,442.54	0.25	
		Base	443.946537	1,275,458.40	2,420.780000	6,954,900.94	5,679,442.54	0.25	
099724106	BORGWARNER INC COMMON STOCK USD.01								
	16,787.000	Local	34.849794	585,023.50	45.070000	756,590.09	171,566.59	0.03	
		Base	34.849794	585,023.50	45.070000	756,590.09	171,566.59	0.03	
101121101	BOSTON PROPERTIES INC REIT USD.01								
	9,948.000	Local	93.965477	934,768.57	113.640000	1,130,490.72	195,722.15	0.04	
		Base	93.965477	934,768.57	113.640000	1,130,490.72	195,722.15	0.04	
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	99,612.000	Local	19.727547	1,965,100.41	43.130000	4,296,265.56	2,331,165.15	0.15	
		Base	19.727547	1,965,100.41	43.130000	4,296,265.56	2,331,165.15	0.15	
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	155,519.000	Local	47.104849	7,325,699.08	58.400000	9,082,309.60	1,756,610.52	0.33	
		Base	47.104849	7,325,699.08	58.400000	9,082,309.60	1,756,610.52	0.33	
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
	8,129.000	Local	116.365715	945,936.90	178.410000	1,450,294.89	504,357.99	0.05	
		Base	116.365715	945,936.90	178.410000	1,450,294.89	504,357.99	0.05	
11135F101	BROADCOM INC COMMON STOCK								
	28,708.000	Local	195.352634	5,608,183.42	531.670000	15,263,182.36	9,654,998.94	0.55	
		Base	195.352634	5,608,183.42	531.670000	15,263,182.36	9,654,998.94	0.55	
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
	16,356.000	Local	57.327500	937,648.59	63.110000	1,032,227.16	94,578.57	0.04	
		Base	57.327500	937,648.59	63.110000	1,032,227.16	94,578.57	0.04	
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
	12,786.000	Local	27.892161	356,629.17	67.890000	868,041.54	511,412.37	0.03	
		Base	27.892161	356,629.17	67.890000	868,041.54	511,412.37	0.03	

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12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,456.000	Local 85.444439	637,073.74	131.940000	983,744.64	346,670.90	0.04
			Base 85.444439	637,073.74	131.940000	983,744.64	346,670.90	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		23,488.000	Local 27.962274	656,777.89	104.080000	2,444,631.04	1,787,853.15	0.09
			Base 27.962274	656,777.89	104.080000	2,444,631.04	1,787,853.15	0.09
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		9,625.000	Local 121.309218	1,167,601.22	186.650000	1,796,506.25	628,905.03	0.06
			Base 121.309218	1,167,601.22	186.650000	1,796,506.25	628,905.03	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		15,054.000	Local 27.829535	418,945.82	56.800000	855,067.20	436,121.38	0.03
			Base 27.829535	418,945.82	56.800000	855,067.20	436,121.38	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		9,216.000	Local 55.766688	513,945.80	96.990000	893,859.84	379,914.04	0.03
			Base 55.766688	513,945.80	96.990000	893,859.84	379,914.04	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
		23,797.000	Local 74.230970	1,766,474.40	213.610000	5,083,277.17	3,316,802.77	0.18
			Base 74.230970	1,766,474.40	213.610000	5,083,277.17	3,316,802.77	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		25,129.000	Local 101.662199	2,554,669.39	220.550000	5,542,200.95	2,987,531.56	0.20
			Base 101.662199	2,554,669.39	220.550000	5,542,200.95	2,987,531.56	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		20,269.000	Local 24.988292	506,487.69	60.350000	1,223,234.15	716,746.46	0.04
			Base 24.988292	506,487.69	60.350000	1,223,234.15	716,746.46	0.04
126408103	CSX CORP COMMON STOCK USD1.0							
		157,707.000	Local 5.939951	936,771.81	36.170000	5,704,262.19	4,767,490.38	0.20
			Base 5.939951	936,771.81	36.170000	5,704,262.19	4,767,490.38	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		92,327.000	Local 47.623823	4,396,964.71	89.280000	8,242,954.56	3,845,989.85	0.30
			Base 47.623823	4,396,964.71	89.280000	8,242,954.56	3,845,989.85	0.30

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127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		57,591.000	Local 19.798008	1,140,187.09	21.320000	1,227,840.12	87,653.03	0.04
			Base 19.798008	1,140,187.09	21.320000	1,227,840.12	87,653.03	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		19,368.000	Local 41.509719	803,960.23	173.110000	3,352,794.48	2,548,834.25	0.12
			Base 41.509719	803,960.23	173.110000	3,352,794.48	2,548,834.25	0.12
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		14,945.000	Local 88.389180	1,320,976.30	109.460000	1,635,879.70	314,903.40	0.06
			Base 88.389180	1,320,976.30	109.460000	1,635,879.70	314,903.40	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		14,208.000	Local 39.428759	560,203.81	39.950000	567,609.60	7,405.79	0.02
			Base 39.428759	560,203.81	39.950000	567,609.60	7,405.79	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		31,213.000	Local 58.545369	1,827,376.60	151.030000	4,714,099.39	2,886,722.79	0.17
			Base 58.545369	1,827,376.60	151.030000	4,714,099.39	2,886,722.79	0.17
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		20,303.000	Local 43.326372	879,655.34	47.810000	970,686.43	91,031.09	0.03
			Base 43.326372	879,655.34	47.810000	970,686.43	91,031.09	0.03
143130102	CARMAX INC COMMON STOCK USD.5							
		11,401.000	Local 28.814510	328,514.23	136.920000	1,561,024.92	1,232,510.69	0.06
			Base 28.814510	328,514.23	136.920000	1,561,024.92	1,232,510.69	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		55,878.000	Local 29.500174	1,648,410.70	22.160000	1,238,256.48	-410,154.22	0.04
			Base 29.500174	1,648,410.70	22.160000	1,238,256.48	-410,154.22	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		60,729.000	Local 13.812205	838,801.40	52.230000	3,171,875.67	2,333,074.27	0.11
			Base 13.812205	838,801.40	52.230000	3,171,875.67	2,333,074.27	0.11
148806102	CATALENT INC COMMON STOCK USD.01							
		11,920.000	Local 85.526412	1,019,474.83	137.860000	1,643,291.20	623,816.37	0.06
			Base 85.526412	1,019,474.83	137.860000	1,643,291.20	623,816.37	0.06

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149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		38,283.000	Local 66.644558	2,551,353.62	204.010000	7,810,114.83	5,258,761.21	0.28
			Base 66.644558	2,551,353.62	204.010000	7,810,114.83	5,258,761.21	0.28
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,775.000	Local 85.418062	664,125.43	161.510000	1,255,740.25	591,614.82	0.05
			Base 85.418062	664,125.43	161.510000	1,255,740.25	591,614.82	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
		40,787.000	Local 51.228534	2,089,458.23	71.240000	2,905,665.88	816,207.65	0.10
			Base 51.228534	2,089,458.23	71.240000	2,905,665.88	816,207.65	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		41,504.000	Local 20.402864	846,800.46	26.040000	1,080,764.16	233,963.70	0.04
			Base 20.402864	846,800.46	26.040000	1,080,764.16	233,963.70	0.04
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		9,438.000	Local 115.917501	1,094,029.37	125.250000	1,182,109.50	88,080.13	0.04
			Base 115.917501	1,094,029.37	125.250000	1,182,109.50	88,080.13	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
		20,681.000	Local 35.467176	733,496.66	74.290000	1,536,391.49	802,894.83	0.06
			Base 35.467176	733,496.66	74.290000	1,536,391.49	802,894.83	0.06
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,525.000	Local 368.218250	1,297,969.33	448.680000	1,581,597.00	283,627.67	0.06
			Base 368.218250	1,297,969.33	448.680000	1,581,597.00	283,627.67	0.06
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		8,875.000	Local 285.394143	2,532,873.02	674.890000	5,989,648.75	3,456,775.73	0.22
			Base 285.394143	2,532,873.02	674.890000	5,989,648.75	3,456,775.73	0.22
166764100	CHEVRON CORP COMMON STOCK USD.75							
		135,339.000	Local 75.333532	10,195,564.95	114.490000	15,494,962.11	5,299,397.16	0.56
			Base 75.333532	10,195,564.95	114.490000	15,494,962.11	5,299,397.16	0.56
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,968.000	Local 431.868140	849,916.50	1,779.030000	3,501,131.04	2,651,214.54	0.13
			Base 431.868140	849,916.50	1,779.030000	3,501,131.04	2,651,214.54	0.13

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		17,182.000	Local 46.405421	797,337.95	87.360000	1,501,019.52	703,681.57	0.05
			Base 46.405421	797,337.95	87.360000	1,501,019.52	703,681.57	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		10,489.000	Local 45.567904	477,961.75	121.440000	1,273,784.16	795,822.41	0.05
			Base 45.567904	477,961.75	121.440000	1,273,784.16	795,822.41	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		294,890.000	Local 29.247927	8,624,921.05	55.970000	16,504,993.30	7,880,072.25	0.59
			Base 29.247927	8,624,921.05	55.970000	16,504,993.30	7,880,072.25	0.59
172908105	CINTAS CORP COMMON STOCK							
		6,135.000	Local 68.384931	419,541.55	433.100000	2,657,068.50	2,237,526.95	0.10
			Base 68.384931	419,541.55	433.100000	2,657,068.50	2,237,526.95	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
		141,805.000	Local 80.211600	11,374,405.89	69.160000	9,807,233.80	-1,567,172.09	0.35
			Base 80.211600	11,374,405.89	69.160000	9,807,233.80	-1,567,172.09	0.35
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		29,815.000	Local 20.721933	617,824.42	47.380000	1,412,634.70	794,810.28	0.05
			Base 20.721933	617,824.42	47.380000	1,412,634.70	794,810.28	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		8,698.000	Local 51.432920	447,363.54	94.730000	823,961.54	376,598.00	0.03
			Base 51.432920	447,363.54	94.730000	823,961.54	376,598.00	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		8,595.000	Local 69.981810	601,493.66	163.010000	1,401,070.95	799,577.29	0.05
			Base 69.981810	601,493.66	163.010000	1,401,070.95	799,577.29	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		271,851.000	Local 30.865167	8,390,726.49	56.370000	15,324,240.87	6,933,514.38	0.55
			Base 30.865167	8,390,726.49	56.370000	15,324,240.87	6,933,514.38	0.55
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		36,779.000	Local 27.053721	995,008.81	78.090000	2,872,072.11	1,877,063.30	0.10
			Base 27.053721	995,008.81	78.090000	2,872,072.11	1,877,063.30	0.10

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	59,017.000	Local		38.048434	2,245,504.44	76.190000	4,496,505.23	2,251,000.79	0.16
		Base		38.048434	2,245,504.44	76.190000	4,496,505.23	2,251,000.79	0.16
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	320,508.000	Local		17.148735	5,496,306.84	51.430000	16,483,726.44	10,987,419.60	0.59
		Base		17.148735	5,496,306.84	51.430000	16,483,726.44	10,987,419.60	0.59
200340107	COMERICA INC COMMON STOCK USD5.0								
	9,375.000	Local		45.686086	428,307.06	85.090000	797,718.75	369,411.69	0.03
		Base		45.686086	428,307.06	85.090000	797,718.75	369,411.69	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
	33,622.000	Local		22.893743	769,733.43	32.200000	1,082,628.40	312,894.97	0.04
		Base		22.893743	769,733.43	32.200000	1,082,628.40	312,894.97	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
	93,689.000	Local		47.060242	4,409,027.05	74.490000	6,978,893.61	2,569,866.56	0.25
		Base		47.060242	4,409,027.05	74.490000	6,978,893.61	2,569,866.56	0.25
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
	24,731.000	Local		55.419427	1,370,577.86	75.400000	1,864,717.40	494,139.54	0.07
		Base		55.419427	1,370,577.86	75.400000	1,864,717.40	494,139.54	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
	11,777.000	Local		55.368022	652,069.19	216.810000	2,553,371.37	1,901,302.18	0.09
		Base		55.368022	652,069.19	216.810000	2,553,371.37	1,901,302.18	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
	3,447.000	Local		198.353124	683,723.22	416.920000	1,437,123.24	753,400.02	0.05
		Base		198.353124	683,723.22	416.920000	1,437,123.24	753,400.02	0.05
217204106	COPART INC COMMON STOCK								
	14,899.000	Local		61.742489	919,901.34	155.290000	2,313,665.71	1,393,764.37	0.08
		Base		61.742489	919,901.34	155.290000	2,313,665.71	1,393,764.37	0.08
219350105	CORNING INC COMMON STOCK USD.5								
	53,785.000	Local		22.846878	1,228,819.32	35.570000	1,913,132.45	684,313.13	0.07
		Base		22.846878	1,228,819.32	35.570000	1,913,132.45	684,313.13	0.07

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22052L104	CORTEVA INC COMMON STOCK USD.01								
	51,375.000	Local	22.009356	1,130,730.68	43.150000	2,216,831.25	1,086,100.57	0.08	
		Base	22.009356	1,130,730.68	43.150000	2,216,831.25	1,086,100.57	0.08	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	30,934.000	Local	85.524466	2,645,613.82	491.540000	15,205,298.36	12,559,684.54	0.55	
		Base	85.524466	2,645,613.82	491.540000	15,205,298.36	12,559,684.54	0.55	
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
	30,238.000	Local	78.269545	2,366,714.49	180.300000	5,451,911.40	3,085,196.91	0.20	
		Base	78.269545	2,366,714.49	180.300000	5,451,911.40	3,085,196.91	0.20	
231021106	CUMMINS INC COMMON STOCK USD2.5								
	10,049.000	Local	62.230712	625,356.42	239.840000	2,410,152.16	1,784,795.74	0.09	
		Base	62.230712	625,356.42	239.840000	2,410,152.16	1,784,795.74	0.09	
23331A109	DR HORTON INC COMMON STOCK USD.01								
	22,811.000	Local	29.259685	667,442.68	89.270000	2,036,337.97	1,368,895.29	0.07	
		Base	29.259685	667,442.68	89.270000	2,036,337.97	1,368,895.29	0.07	
233331107	DTE ENERGY COMPANY COMMON STOCK								
	13,559.000	Local	50.780099	688,527.36	113.350000	1,536,912.65	848,385.29	0.06	
		Base	50.780099	688,527.36	113.350000	1,536,912.65	848,385.29	0.06	
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
	17,627.000	Local	52.334908	922,507.43	32.570000	574,111.39	-348,396.04	0.02	
		Base	52.334908	922,507.43	32.570000	574,111.39	-348,396.04	0.02	
235851102	DANAHER CORP COMMON STOCK USD.01								
	44,468.000	Local	48.926918	2,175,682.20	311.770000	13,863,788.36	11,688,106.16	0.50	
		Base	48.926918	2,175,682.20	311.770000	13,863,788.36	11,688,106.16	0.50	
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
	9,120.000	Local	40.091012	365,630.03	144.140000	1,314,556.80	948,926.77	0.05	
		Base	40.091012	365,630.03	144.140000	1,314,556.80	948,926.77	0.05	
23918K108	DAVITA INC COMMON STOCK USD.001								
	4,693.000	Local	38.621223	181,249.40	103.240000	484,505.32	303,255.92	0.02	
		Base	38.621223	181,249.40	103.240000	484,505.32	303,255.92	0.02	

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244199105	DEERE + CO COMMON STOCK USD1.0							
		19,861.000	Local 65.955175	1,309,935.74	342.310000	6,798,618.91	5,488,683.17	0.24
			Base 65.955175	1,309,935.74	342.310000	6,798,618.91	5,488,683.17	0.24
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		44,768.000	Local 24.877115	1,113,698.67	39.130000	1,751,771.84	638,073.17	0.06
			Base 24.877115	1,113,698.67	39.130000	1,751,771.84	638,073.17	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		15,291.000	Local 45.878538	701,528.73	57.210000	874,798.11	173,269.38	0.03
			Base 45.878538	701,528.73	57.210000	874,798.11	173,269.38	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		44,057.000	Local 34.105962	1,502,606.36	40.080000	1,765,804.56	263,198.20	0.06
			Base 34.105962	1,502,606.36	40.080000	1,765,804.56	263,198.20	0.06
252131107	DEXCOM INC COMMON STOCK USD.001							
		6,770.000	Local 404.909851	2,741,239.69	623.210000	4,219,131.70	1,477,892.01	0.15
			Base 404.909851	2,741,239.69	623.210000	4,219,131.70	1,477,892.01	0.15
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		11,917.000	Local 101.794332	1,213,083.05	107.190000	1,277,383.23	64,300.18	0.05
			Base 101.794332	1,213,083.05	107.190000	1,277,383.23	64,300.18	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		19,772.000	Local 107.170722	2,118,979.51	157.810000	3,120,219.32	1,001,239.81	0.11
			Base 107.170722	2,118,979.51	157.810000	3,120,219.32	1,001,239.81	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		173,795.000	Local 55.628066	9,667,879.75	169.070000	29,383,520.65	19,715,640.90	1.06
			Base 55.628066	9,667,879.75	169.070000	29,383,520.65	19,715,640.90	1.06
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		20,960.000	Local 24.446683	512,402.47	113.320000	2,375,187.20	1,862,784.73	0.09
			Base 24.446683	512,402.47	113.320000	2,375,187.20	1,862,784.73	0.09
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		11,832.000	Local 20.422860	241,643.28	23.440000	277,342.08	35,698.80	0.01
			Base 20.422860	241,643.28	23.440000	277,342.08	35,698.80	0.01

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25470F302	DISCOVERY INC C COMMON STOCK USD.01								
	21,245.000	Local		22.700404	482,270.08	22.560000	479,287.20	-2,982.88	0.02
		Base		22.700404	482,270.08	22.560000	479,287.20	-2,982.88	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
	17,423.000	Local		55.253471	962,681.22	41.070000	715,562.61	-247,118.61	0.03
		Base		55.253471	962,681.22	41.070000	715,562.61	-247,118.61	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
	16,532.000	Local		61.576304	1,017,979.45	221.520000	3,662,168.64	2,644,189.19	0.13
		Base		61.576304	1,017,979.45	221.520000	3,662,168.64	2,644,189.19	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
	16,229.000	Local		51.897656	842,247.06	107.760000	1,748,837.04	906,589.98	0.06
		Base		51.897656	842,247.06	107.760000	1,748,837.04	906,589.98	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK								
	56,628.000	Local		52.682007	2,983,276.67	75.930000	4,299,764.04	1,316,487.37	0.15
		Base		52.682007	2,983,276.67	75.930000	4,299,764.04	1,316,487.37	0.15
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
	2,581.000	Local		379.131046	978,537.23	488.970000	1,262,031.57	283,494.34	0.05
		Base		379.131046	978,537.23	488.970000	1,262,031.57	283,494.34	0.05
260003108	DOVER CORP COMMON STOCK USD1.0								
	10,072.000	Local		38.271204	385,467.57	169.080000	1,702,973.76	1,317,506.19	0.06
		Base		38.271204	385,467.57	169.080000	1,702,973.76	1,317,506.19	0.06
260557103	DOW INC COMMON STOCK USD.01								
	52,159.000	Local		36.383638	1,897,734.16	55.970000	2,919,339.23	1,021,605.07	0.10
		Base		36.383638	1,897,734.16	55.970000	2,919,339.23	1,021,605.07	0.10
264411505	DUKE REALTY CORP REIT USD.01								
	26,474.000	Local		29.333551	776,576.43	56.240000	1,488,897.76	712,321.33	0.05
		Base		29.333551	776,576.43	56.240000	1,488,897.76	712,321.33	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
	53,835.000	Local		60.059578	3,233,307.37	102.010000	5,491,708.35	2,258,400.98	0.20
		Base		60.059578	3,233,307.37	102.010000	5,491,708.35	2,258,400.98	0.20

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26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		36,606.000	Local 52.707744	1,929,419.69	69.600000	2,547,777.60	618,357.91	0.09
			Base 52.707744	1,929,419.69	69.600000	2,547,777.60	618,357.91	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		40,861.000	Local 43.631287	1,782,818.02	92.460000	3,778,008.06	1,995,190.04	0.14
			Base 43.631287	1,782,818.02	92.460000	3,778,008.06	1,995,190.04	0.14
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		9,501.000	Local 37.603945	357,275.08	104.030000	988,389.03	631,113.95	0.04
			Base 37.603945	357,275.08	104.030000	988,389.03	631,113.95	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		45,488.000	Local 17.561054	798,817.21	76.720000	3,489,839.36	2,691,022.15	0.13
			Base 17.561054	798,817.21	76.720000	3,489,839.36	2,691,022.15	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0							
		17,420.000	Local 61.375826	1,069,166.89	222.220000	3,871,072.40	2,801,905.51	0.14
			Base 61.375826	1,069,166.89	222.220000	3,871,072.40	2,801,905.51	0.14
281020107	EDISON INTERNATIONAL COMMON STOCK							
		26,570.000	Local 42.172046	1,120,511.25	62.930000	1,672,050.10	551,538.85	0.06
			Base 42.172046	1,120,511.25	62.930000	1,672,050.10	551,538.85	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		43,618.000	Local 21.609688	942,571.36	119.820000	5,226,308.76	4,283,737.40	0.19
			Base 21.609688	942,571.36	119.820000	5,226,308.76	4,283,737.40	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		19,896.000	Local 42.812536	851,798.21	140.250000	2,790,414.00	1,938,615.79	0.10
			Base 42.812536	851,798.21	140.250000	2,790,414.00	1,938,615.79	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		41,827.000	Local 40.851896	1,708,712.27	97.010000	4,057,637.27	2,348,925.00	0.15
			Base 40.851896	1,708,712.27	97.010000	4,057,637.27	2,348,925.00	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,420.000	Local 196.823711	1,854,079.36	231.630000	2,181,954.60	327,875.24	0.08
			Base 196.823711	1,854,079.36	231.630000	2,181,954.60	327,875.24	0.08

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29364G103	ENTERGY CORP COMMON STOCK USD.01							
		14,059.000	Local 69.064831	970,982.46	103.020000	1,448,358.18	477,375.72	0.05
			Base 69.064831	970,982.46	103.020000	1,448,358.18	477,375.72	0.05
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,522.000	Local 112.122982	955,512.05	277.430000	2,364,258.46	1,408,746.41	0.08
			Base 112.122982	955,512.05	277.430000	2,364,258.46	1,408,746.41	0.08
29444U700	EQUINIX INC REIT USD.001							
		6,280.000	Local 319.396543	2,005,810.29	837.070000	5,256,799.60	3,250,989.31	0.19
			Base 319.396543	2,005,810.29	837.070000	5,256,799.60	3,250,989.31	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		23,842.000	Local 47.321678	1,128,243.45	86.400000	2,059,948.80	931,705.35	0.07
			Base 47.321678	1,128,243.45	86.400000	2,059,948.80	931,705.35	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,551.000	Local 187.991046	855,547.25	339.930000	1,547,021.43	691,474.18	0.06
			Base 187.991046	855,547.25	339.930000	1,547,021.43	691,474.18	0.06
29786A106	ETSY INC COMMON STOCK USD.001							
		8,857.000	Local 123.563464	1,094,401.60	250.690000	2,220,361.33	1,125,959.73	0.08
			Base 123.563464	1,094,401.60	250.690000	2,220,361.33	1,125,959.73	0.08
30034W106	EVERGY INC COMMON STOCK							
		16,045.000	Local 54.476482	874,075.15	63.750000	1,022,868.75	148,793.60	0.04
			Base 54.476482	874,075.15	63.750000	1,022,868.75	148,793.60	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		24,047.000	Local 39.132948	941,030.01	84.900000	2,041,590.30	1,100,560.29	0.07
			Base 39.132948	941,030.01	84.900000	2,041,590.30	1,100,560.29	0.07
30161N101	EXELON CORP COMMON STOCK							
		68,438.000	Local 41.293449	2,826,041.08	53.190000	3,640,217.22	814,176.14	0.13
			Base 41.293449	2,826,041.08	53.190000	3,640,217.22	814,176.14	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		10,167.000	Local 77.287585	785,782.88	164.410000	1,671,556.47	885,773.59	0.06
			Base 77.287585	785,782.88	164.410000	1,671,556.47	885,773.59	0.06

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302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
	11,887.000	Local	44.968527	534,540.88	123.260000	1,465,191.62	930,650.74	0.05	
		Base	44.968527	534,540.88	123.260000	1,465,191.62	930,650.74	0.05	
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
	9,365.000	Local	90.427543	846,853.94	197.370000	1,848,370.05	1,001,516.11	0.07	
		Base	90.427543	846,853.94	197.370000	1,848,370.05	1,001,516.11	0.07	
30231G102	EXXON MOBIL CORP COMMON STOCK								
	296,294.000	Local	58.809118	17,424,788.74	64.470000	19,102,074.18	1,677,285.44	0.69	
		Base	58.809118	17,424,788.74	64.470000	19,102,074.18	1,677,285.44	0.69	
302491303	FMC CORP COMMON STOCK USD.1								
	9,007.000	Local	31.453690	283,303.39	91.010000	819,727.07	536,423.68	0.03	
		Base	31.453690	283,303.39	91.010000	819,727.07	536,423.68	0.03	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
	166,808.000	Local	94.419682	15,749,958.36	323.570000	53,974,064.56	38,224,106.20	1.94	
		Base	94.419682	15,749,958.36	323.570000	53,974,064.56	38,224,106.20	1.94	
311900104	FASTENAL CO COMMON STOCK USD.01								
	40,218.000	Local	17.352233	697,872.10	57.080000	2,295,643.44	1,597,771.34	0.08	
		Base	17.352233	697,872.10	57.080000	2,295,643.44	1,597,771.34	0.08	
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
	4,898.000	Local	144.421409	707,376.06	120.350000	589,474.30	-117,901.76	0.02	
		Base	144.421409	707,376.06	120.350000	589,474.30	-117,901.76	0.02	
31428X106	FEDEX CORP COMMON STOCK USD.1								
	17,216.000	Local	91.688881	1,578,515.78	235.530000	4,054,884.48	2,476,368.70	0.15	
		Base	91.688881	1,578,515.78	235.530000	4,054,884.48	2,476,368.70	0.15	
315616102	F5 NETWORKS INC COMMON STOCK								
	4,221.000	Local	129.146302	545,126.54	211.150000	891,264.15	346,137.61	0.03	
		Base	129.146302	545,126.54	211.150000	891,264.15	346,137.61	0.03	
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
	43,230.000	Local	86.288353	3,730,245.48	110.740000	4,787,290.20	1,057,044.72	0.17	
		Base	86.288353	3,730,245.48	110.740000	4,787,290.20	1,057,044.72	0.17	

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316773100	FIFTH THIRD BANCORP COMMON STOCK								
	48,333.000	Local		24.358787	1,177,333.27	43.530000	2,103,935.49	926,602.22	0.08
		Base		24.358787	1,177,333.27	43.530000	2,103,935.49	926,602.22	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
	12,340.000	Local		90.697776	1,119,210.56	216.330000	2,669,512.20	1,550,301.64	0.10
		Base		90.697776	1,119,210.56	216.330000	2,669,512.20	1,550,301.64	0.10
337738108	FISERV INC COMMON STOCK USD.01								
	41,704.000	Local		49.460316	2,062,693.03	98.490000	4,107,426.96	2,044,733.93	0.15
		Base		49.460316	2,062,693.03	98.490000	4,107,426.96	2,044,733.93	0.15
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
	38,080.000	Local		43.653937	1,662,341.91	38.530000	1,467,222.40	-195,119.51	0.05
		Base		43.653937	1,662,341.91	38.530000	1,467,222.40	-195,119.51	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
	5,785.000	Local		213.806494	1,236,870.57	247.410000	1,431,266.85	194,396.28	0.05
		Base		213.806494	1,236,870.57	247.410000	1,431,266.85	194,396.28	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
	274,577.000	Local		11.950646	3,281,372.65	17.080000	4,689,775.16	1,408,402.51	0.17
		Base		11.950646	3,281,372.65	17.080000	4,689,775.16	1,408,402.51	0.17
34959E109	FORTINET INC COMMON STOCK USD.001								
	9,486.000	Local		85.829006	814,173.95	336.340000	3,190,521.24	2,376,347.29	0.11
		Base		85.829006	814,173.95	336.340000	3,190,521.24	2,376,347.29	0.11
34959J108	FORTIVE CORP COMMON STOCK USD.01								
	25,079.000	Local		27.967052	701,385.69	75.710000	1,898,731.09	1,197,345.40	0.07
		Base		27.967052	701,385.69	75.710000	1,898,731.09	1,197,345.40	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
	9,648.000	Local		56.971756	549,663.50	101.400000	978,307.20	428,643.70	0.04
		Base		56.971756	549,663.50	101.400000	978,307.20	428,643.70	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
	22,625.000	Local		40.591451	918,381.59	39.740000	899,117.50	-19,264.09	0.03
		Base		40.591451	918,381.59	39.740000	899,117.50	-19,264.09	0.03

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35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		10,378.000	Local 40.440345	419,689.90	36.960000	383,570.88	-36,119.02	0.01
			Base 40.440345	419,689.90	36.960000	383,570.88	-36,119.02	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		19,705.000	Local 25.621903	504,879.59	31.490000	620,510.45	115,630.86	0.02
			Base 25.621903	504,879.59	31.490000	620,510.45	115,630.86	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		102,728.000	Local 23.348216	2,398,515.55	37.720000	3,874,900.16	1,476,384.61	0.14
			Base 23.348216	2,398,515.55	37.720000	3,874,900.16	1,476,384.61	0.14
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		14,465.000	Local 59.981601	867,633.86	167.670000	2,425,346.55	1,557,712.69	0.09
			Base 59.981601	867,633.86	167.670000	2,425,346.55	1,557,712.69	0.09
364760108	GAP INC/THE COMMON STOCK USD.05							
		15,061.000	Local 26.334599	396,625.39	22.690000	341,734.09	-54,891.30	0.01
			Base 26.334599	396,625.39	22.690000	341,734.09	-54,891.30	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,854.000	Local 110.620285	647,571.15	331.910000	1,943,001.14	1,295,429.99	0.07
			Base 110.620285	647,571.15	331.910000	1,943,001.14	1,295,429.99	0.07
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,418.000	Local 304.140598	1,343,693.16	498.560000	2,202,638.08	858,944.92	0.08
			Base 304.140598	1,343,693.16	498.560000	2,202,638.08	858,944.92	0.08
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		16,234.000	Local 70.173913	1,139,203.30	202.750000	3,291,443.50	2,152,240.20	0.12
			Base 70.173913	1,139,203.30	202.750000	3,291,443.50	2,152,240.20	0.12
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		76,824.000	Local 233.234795	17,918,029.89	104.870000	8,056,532.88	-9,861,497.01	0.29
			Base 233.234795	17,918,029.89	104.870000	8,056,532.88	-9,861,497.01	0.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		42,424.000	Local 32.130858	1,363,119.51	61.800000	2,621,803.20	1,258,683.69	0.09
			Base 32.130858	1,363,119.51	61.800000	2,621,803.20	1,258,683.69	0.09

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37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		101,604.000	Local 38.037309	3,864,742.72	54.430000	5,530,305.72	1,665,563.00	0.20
			Base 38.037309	3,864,742.72	54.430000	5,530,305.72	1,665,563.00	0.20
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,021.000	Local 46.003869	461,004.77	131.110000	1,313,853.31	852,848.54	0.05
			Base 46.003869	461,004.77	131.110000	1,313,853.31	852,848.54	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		87,723.000	Local 26.083038	2,288,082.35	64.880000	5,691,468.24	3,403,385.89	0.20
			Base 26.083038	2,288,082.35	64.880000	5,691,468.24	3,403,385.89	0.20
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		20,561.000	Local 109.501755	2,251,465.59	142.990000	2,940,017.39	688,551.80	0.11
			Base 109.501755	2,251,465.59	142.990000	2,940,017.39	688,551.80	0.11
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		6,549.000	Local 24.819424	162,542.41	89.020000	582,991.98	420,449.57	0.02
			Base 24.819424	162,542.41	89.020000	582,991.98	420,449.57	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		23,577.000	Local 129.912224	3,062,940.51	413.350000	9,745,552.95	6,682,612.44	0.35
			Base 129.912224	3,062,940.51	413.350000	9,745,552.95	6,682,612.44	0.35
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,060.000	Local 116.723735	357,174.63	463.110000	1,417,116.60	1,059,941.97	0.05
			Base 116.723735	357,174.63	463.110000	1,417,116.60	1,059,941.97	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		17,250.000	Local 76.182174	1,314,142.50	250.460000	4,320,435.00	3,006,292.50	0.16
			Base 76.182174	1,314,142.50	250.460000	4,320,435.00	3,006,292.50	0.16
40434L105	HP INC COMMON STOCK USD.01							
		84,058.000	Local 15.588651	1,310,350.84	30.330000	2,549,479.14	1,239,128.30	0.09
			Base 15.588651	1,310,350.84	30.330000	2,549,479.14	1,239,128.30	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		62,313.000	Local 30.685073	1,912,078.95	24.990000	1,557,201.87	-354,877.08	0.06
			Base 30.685073	1,912,078.95	24.990000	1,557,201.87	-354,877.08	0.06

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410345102	HANESBRANDS INC COMMON STOCK USD.01							
		24,432.000	Local 31.694088	774,349.96	17.040000	416,321.28	-358,028.68	0.01
			Base 31.694088	774,349.96	17.040000	416,321.28	-358,028.68	0.01
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		24,294.000	Local 44.555959	1,082,442.47	72.930000	1,771,761.42	689,318.95	0.06
			Base 44.555959	1,082,442.47	72.930000	1,771,761.42	689,318.95	0.06
418056107	HASBRO INC COMMON STOCK USD.5							
		9,058.000	Local 44.171202	400,102.75	95.760000	867,394.08	467,291.33	0.03
			Base 44.171202	400,102.75	95.760000	867,394.08	467,291.33	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		37,703.000	Local 34.436916	1,298,375.05	35.510000	1,338,833.53	40,458.48	0.05
			Base 34.436916	1,298,375.05	35.510000	1,338,833.53	40,458.48	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		5,198.000	Local 127.015650	660,227.35	166.480000	865,363.04	205,135.69	0.03
			Base 127.015650	660,227.35	166.480000	865,363.04	205,135.69	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		10,176.000	Local 62.744187	638,484.85	175.350000	1,784,361.60	1,145,876.75	0.06
			Base 62.744187	638,484.85	175.350000	1,784,361.60	1,145,876.75	0.06
42809H107	HESS CORP COMMON STOCK USD1.0							
		19,286.000	Local 51.790178	998,825.37	82.570000	1,592,445.02	593,619.65	0.06
			Base 51.790178	998,825.37	82.570000	1,592,445.02	593,619.65	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		91,383.000	Local 10.896638	995,767.45	14.650000	1,338,760.95	342,993.50	0.05
			Base 10.896638	995,767.45	14.650000	1,338,760.95	342,993.50	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		19,507.000	Local 71.551762	1,395,760.22	143.950000	2,808,032.65	1,412,272.43	0.10
			Base 71.551762	1,395,760.22	143.950000	2,808,032.65	1,412,272.43	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01							
		17,735.000	Local 38.843631	688,891.79	73.310000	1,300,152.85	611,261.06	0.05
			Base 38.843631	688,891.79	73.310000	1,300,152.85	611,261.06	0.05

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437076102	HOME DEPOT INC COMMON STOCK USD.05							
		74,409.000	Local 55.966712	4,164,427.06	371.740000	27,660,801.66	23,496,374.60	0.99
			Base 55.966712	4,164,427.06	371.740000	27,660,801.66	23,496,374.60	0.99
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		48,311.000	Local 53.339431	2,576,881.25	218.620000	10,561,750.82	7,984,869.57	0.38
			Base 53.339431	2,576,881.25	218.620000	10,561,750.82	7,984,869.57	0.38
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		19,729.000	Local 15.275024	301,360.94	42.320000	834,931.28	533,570.34	0.03
			Base 15.275024	301,360.94	42.320000	834,931.28	533,570.34	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		49,961.000	Local 18.387572	918,661.50	16.830000	840,843.63	-77,817.87	0.03
			Base 18.387572	918,661.50	16.830000	840,843.63	-77,817.87	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		27,029.000	Local 33.430219	903,585.38	29.690000	802,491.01	-101,094.37	0.03
			Base 33.430219	903,585.38	29.690000	802,491.01	-101,094.37	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
		8,995.000	Local 73.682018	662,769.75	463.160000	4,166,124.20	3,503,354.45	0.15
			Base 73.682018	662,769.75	463.160000	4,166,124.20	3,503,354.45	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,889.000	Local 85.835303	505,484.10	197.190000	1,161,251.91	655,767.81	0.04
			Base 85.835303	505,484.10	197.190000	1,161,251.91	655,767.81	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		103,389.000	Local 11.579994	1,197,244.01	15.740000	1,627,342.86	430,098.85	0.06
			Base 11.579994	1,197,244.01	15.740000	1,627,342.86	430,098.85	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,810.000	Local 225.716801	634,264.21	202.730000	569,671.30	-64,592.91	0.02
			Base 225.716801	634,264.21	202.730000	569,671.30	-64,592.91	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,508.000	Local 231.992899	581,838.19	159.010000	398,797.08	-183,041.11	0.01
			Base 231.992899	581,838.19	159.010000	398,797.08	-183,041.11	0.01

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45167R104	IDEX CORP COMMON STOCK USD.01	5,317.000	Local 160.507299	853,417.31	222.570000	1,183,404.69	329,987.38	0.04
			Base 160.507299	853,417.31	222.570000	1,183,404.69	329,987.38	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	5,953.000	Local 137.748048	820,014.13	666.140000	3,965,531.42	3,145,517.29	0.14
			Base 137.748048	820,014.13	666.140000	3,965,531.42	3,145,517.29	0.14
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	20,055.000	Local 54.623485	1,095,474.00	227.870000	4,569,932.85	3,474,458.85	0.16
			Base 54.623485	1,095,474.00	227.870000	4,569,932.85	3,474,458.85	0.16
452327109	ILLUMINA INC COMMON STOCK USD.01	10,266.000	Local 194.939265	2,001,246.49	415.060000	4,261,005.96	2,259,759.47	0.15
			Base 194.939265	2,001,246.49	415.060000	4,261,005.96	2,259,759.47	0.15
45337C102	INCYTE CORP COMMON STOCK USD.001	13,135.000	Local 125.649071	1,650,400.55	66.980000	879,782.30	-770,618.25	0.03
			Base 125.649071	1,650,400.55	66.980000	879,782.30	-770,618.25	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01	28,369.000	Local 21.403782	607,203.88	53.760000	1,525,117.44	917,913.56	0.05
			Base 21.403782	607,203.88	53.760000	1,525,117.44	917,913.56	0.05
458140100	INTEL CORP COMMON STOCK USD.001	283,890.000	Local 30.488824	8,655,472.33	49.000000	13,910,610.00	5,255,137.67	0.50
			Base 30.488824	8,655,472.33	49.000000	13,910,610.00	5,255,137.67	0.50
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	39,397.000	Local 35.685845	1,405,915.25	138.460000	5,454,908.62	4,048,993.37	0.20
			Base 35.685845	1,405,915.25	138.460000	5,454,908.62	4,048,993.37	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	62,702.000	Local 119.851208	7,514,910.46	125.100000	7,844,020.20	329,109.74	0.28
			Base 119.851208	7,514,910.46	125.100000	7,844,020.20	329,109.74	0.28
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	17,427.000	Local 106.032361	1,847,825.96	147.450000	2,569,611.15	721,785.19	0.09
			Base 106.032361	1,847,825.96	147.450000	2,569,611.15	721,785.19	0.09

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460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		27,349.000	Local 33.188392	907,669.34	49.670000	1,358,424.83	450,755.49	0.05
			Base 33.188392	907,669.34	49.670000	1,358,424.83	450,755.49	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		27,544.000	Local 18.255691	502,834.75	36.570000	1,007,284.08	504,449.33	0.04
			Base 18.255691	502,834.75	36.570000	1,007,284.08	504,449.33	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
		19,121.000	Local 86.849156	1,660,642.71	625.990000	11,969,554.79	10,308,912.08	0.43
			Base 86.849156	1,660,642.71	625.990000	11,969,554.79	10,308,912.08	0.43
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		24,960.000	Local 62.370113	1,556,758.01	361.130000	9,013,804.80	7,457,046.79	0.32
			Base 62.370113	1,556,758.01	361.130000	9,013,804.80	7,457,046.79	0.32
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		13,404.000	Local 110.592936	1,482,387.72	261.420000	3,504,073.68	2,021,685.96	0.13
			Base 110.592936	1,482,387.72	261.420000	3,504,073.68	2,021,685.96	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01							
		20,260.000	Local 30.995891	627,976.76	45.640000	924,666.40	296,689.64	0.03
			Base 30.995891	627,976.76	45.640000	924,666.40	296,689.64	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		200.000	Local 321.970350	64,394.07	460.990000	92,198.00	27,803.93	0.00
			Base 321.970350	64,394.07	460.990000	92,198.00	27,803.93	0.00
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		209,135.000	Local 46.679198	9,762,254.03	169.890000	35,529,945.15	25,767,691.12	1.28
			Base 46.679198	9,762,254.03	169.890000	35,529,945.15	25,767,691.12	1.28
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		9,119.000	Local 78.556913	716,360.49	140.420000	1,280,489.98	564,129.49	0.05
			Base 78.556913	716,360.49	140.420000	1,280,489.98	564,129.49	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		184,164.000	Local 68.221299	12,563,907.40	162.880000	29,996,632.32	17,432,724.92	1.08
			Base 68.221299	12,563,907.40	162.880000	29,996,632.32	17,432,724.92	1.08

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48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		22,753.000	Local 20.652471	469,905.68	29.520000	671,668.56	201,762.88	0.02
			Base 20.652471	469,905.68	29.520000	671,668.56	201,762.88	0.02
482480100	KLA CORP COMMON STOCK USD.001							
		10,688.000	Local 57.409822	613,596.18	372.760000	3,984,058.88	3,370,462.70	0.14
			Base 57.409822	613,596.18	372.760000	3,984,058.88	3,370,462.70	0.14
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		6,369.000	Local 113.101944	720,346.28	310.250000	1,975,982.25	1,255,635.97	0.07
			Base 113.101944	720,346.28	310.250000	1,975,982.25	1,255,635.97	0.07
487836108	KELLOGG CO COMMON STOCK USD.25							
		17,890.000	Local 47.271139	845,680.67	61.300000	1,096,657.00	250,976.33	0.04
			Base 47.271139	845,680.67	61.300000	1,096,657.00	250,976.33	0.04
493267108	KEYCORP COMMON STOCK USD1.0							
		66,922.000	Local 13.529607	905,428.34	23.270000	1,557,274.94	651,846.60	0.06
			Base 13.529607	905,428.34	23.270000	1,557,274.94	651,846.60	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		12,891.000	Local 61.351086	790,876.85	180.020000	2,320,637.82	1,529,760.97	0.08
			Base 61.351086	790,876.85	180.020000	2,320,637.82	1,529,760.97	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		23,565.000	Local 67.394588	1,588,153.46	129.490000	3,051,431.85	1,463,278.39	0.11
			Base 67.394588	1,588,153.46	129.490000	3,051,431.85	1,463,278.39	0.11
49446R109	KIMCO REALTY CORP REIT USD.01							
		42,931.000	Local 22.579396	969,356.07	22.600000	970,240.60	884.53	0.03
			Base 22.579396	969,356.07	22.600000	970,240.60	884.53	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		136,397.000	Local 33.403562	4,556,145.70	16.750000	2,284,649.75	-2,271,495.95	0.08
			Base 33.403562	4,556,145.70	16.750000	2,284,649.75	-2,271,495.95	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		47,084.000	Local 32.312150	1,521,385.29	35.890000	1,689,844.76	168,459.47	0.06
			Base 32.312150	1,521,385.29	35.890000	1,689,844.76	168,459.47	0.06

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501044101	KROGER CO COMMON STOCK USD1.0							
		47,582.000	Local 15.171678	721,898.76	40.020000	1,904,231.64	1,182,332.88	0.07
			Base 15.171678	721,898.76	40.020000	1,904,231.64	1,182,332.88	0.07
501889208	LKQ CORP COMMON STOCK USD.01							
		18,915.000	Local 31.381214	593,575.67	55.080000	1,041,838.20	448,262.53	0.04
			Base 31.381214	593,575.67	55.080000	1,041,838.20	448,262.53	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		14,100.000	Local 70.419534	992,915.43	230.540000	3,250,614.00	2,257,698.57	0.12
			Base 70.419534	992,915.43	230.540000	3,250,614.00	2,257,698.57	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,767.000	Local 81.490288	551,444.78	287.020000	1,942,264.34	1,390,819.56	0.07
			Base 81.490288	551,444.78	287.020000	1,942,264.34	1,390,819.56	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		9,969.000	Local 58.218229	580,377.52	563.570000	5,618,229.33	5,037,851.81	0.20
			Base 58.218229	580,377.52	563.570000	5,618,229.33	5,037,851.81	0.20
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,156.000	Local 76.058698	772,452.14	56.450000	573,306.20	-199,145.94	0.02
			Base 76.058698	772,452.14	56.450000	573,306.20	-199,145.94	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		24,064.000	Local 54.663226	1,315,415.86	38.810000	933,923.84	-381,492.02	0.03
			Base 54.663226	1,315,415.86	38.810000	933,923.84	-381,492.02	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		16,224.000	Local 59.004100	957,282.52	324.330000	5,261,929.92	4,304,647.40	0.19
			Base 59.004100	957,282.52	324.330000	5,261,929.92	4,304,647.40	0.19
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		9,328.000	Local 25.083054	233,974.73	46.850000	437,016.80	203,042.07	0.02
			Base 25.083054	233,974.73	46.850000	437,016.80	203,042.07	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		9,905.000	Local 85.506650	846,943.37	99.980000	990,301.90	143,358.53	0.04
			Base 85.506650	846,943.37	99.980000	990,301.90	143,358.53	0.04

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526057104	LENNAR CORP A COMMON STOCK USD.1							
		19,224.000	Local 52.932978	1,017,583.57	99.930000	1,921,054.32	903,470.75	0.07
			Base 52.932978	1,017,583.57	99.930000	1,921,054.32	903,470.75	0.07
532457108	ELI LILLY + CO COMMON STOCK							
		55,575.000	Local 65.955457	3,665,474.52	254.760000	14,158,287.00	10,492,812.48	0.51
			Base 65.955457	3,665,474.52	254.760000	14,158,287.00	10,492,812.48	0.51
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		12,366.000	Local 39.689339	490,798.37	72.150000	892,206.90	401,408.53	0.03
			Base 39.689339	490,798.37	72.150000	892,206.90	401,408.53	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		9,220.000	Local 70.331380	648,455.32	101.150000	932,603.00	284,147.68	0.03
			Base 70.331380	648,455.32	101.150000	932,603.00	284,147.68	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		17,247.000	Local 98.055320	1,691,160.10	332.320000	5,731,523.04	4,040,362.94	0.21
			Base 98.055320	1,691,160.10	332.320000	5,731,523.04	4,040,362.94	0.21
540424108	LOEWS CORP COMMON STOCK USD.01							
		14,222.000	Local 30.481047	433,501.45	56.070000	797,427.54	363,926.09	0.03
			Base 30.481047	433,501.45	56.070000	797,427.54	363,926.09	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		49,465.000	Local 29.456430	1,457,062.30	233.820000	11,565,906.30	10,108,844.00	0.42
			Base 29.456430	1,457,062.30	233.820000	11,565,906.30	10,108,844.00	0.42
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		69,605.000	Local 38.822687	2,702,253.11	11.860000	825,515.30	-1,876,737.81	0.03
			Base 38.822687	2,702,253.11	11.860000	825,515.30	-1,876,737.81	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		9,006.000	Local 101.839942	917,170.52	147.120000	1,324,962.72	407,792.20	0.05
			Base 101.839942	917,170.52	147.120000	1,324,962.72	407,792.20	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		27,994.000	Local 32.116135	899,059.07	47.160000	1,320,197.04	421,137.97	0.05
			Base 32.116135	899,059.07	47.160000	1,320,197.04	421,137.97	0.05

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55354G100	MSCI INC COMMON STOCK USD.01		5,769.000	Local	164.860435	951,079.85	664.880000	3,835,692.72	2,884,612.87	0.14
				Base	164.860435	951,079.85	664.880000	3,835,692.72	2,884,612.87	0.14
565849106	MARATHON OIL CORP COMMON STOCK USD1.0		55,209.000	Local	16.916124	933,922.31	16.320000	901,010.88	-32,911.43	0.03
				Base	16.916124	933,922.31	16.320000	901,010.88	-32,911.43	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01		65,167.000	Local	32.651147	2,127,777.32	65.930000	4,296,460.31	2,168,682.99	0.15
				Base	32.651147	2,127,777.32	65.930000	4,296,460.31	2,168,682.99	0.15
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003		2,658.000	Local	329.559488	875,969.12	408.670000	1,086,244.86	210,275.74	0.04
				Base	329.559488	875,969.12	408.670000	1,086,244.86	210,275.74	0.04
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0		35,451.000	Local	44.251845	1,568,772.17	166.800000	5,913,226.80	4,344,454.63	0.21
				Base	44.251845	1,568,772.17	166.800000	5,913,226.80	4,344,454.63	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		19,139.000	Local	44.904220	859,421.86	160.020000	3,062,622.78	2,203,200.92	0.11
				Base	44.904220	859,421.86	160.020000	3,062,622.78	2,203,200.92	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		4,367.000	Local	143.011999	624,533.40	392.840000	1,715,532.28	1,090,998.88	0.06
				Base	143.011999	624,533.40	392.840000	1,715,532.28	1,090,998.88	0.06
574599106	MASCO CORP COMMON STOCK USD1.0		17,302.000	Local	20.968194	362,791.69	65.550000	1,134,146.10	771,354.41	0.04
				Base	20.968194	362,791.69	65.550000	1,134,146.10	771,354.41	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001		60,954.000	Local	52.996937	3,230,375.31	335.520000	20,451,286.08	17,220,910.77	0.73
				Base	52.996937	3,230,375.31	335.520000	20,451,286.08	17,220,910.77	0.73
57667L107	MATCH GROUP INC COMMON STOCK		19,355.000	Local	151.339956	2,929,184.84	150.780000	2,918,346.90	-10,837.94	0.10
				Base	151.339956	2,929,184.84	150.780000	2,918,346.90	-10,837.94	0.10

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579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	17,435.000	Local 26.750762	466,399.54	80.230000	1,398,810.05	932,410.51	0.05
			Base 26.750762	466,399.54	80.230000	1,398,810.05	932,410.51	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01	52,253.000	Local 60.615175	3,167,324.76	245.550000	12,830,724.15	9,663,399.39	0.46
			Base 60.615175	3,167,324.76	245.550000	12,830,724.15	9,663,399.39	0.46
58155Q103	MCKESSON CORP COMMON STOCK USD.01	10,823.000	Local 65.987509	714,182.81	207.880000	2,249,885.24	1,535,702.43	0.08
			Base 65.987509	714,182.81	207.880000	2,249,885.24	1,535,702.43	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	177,110.000	Local 47.366259	8,389,038.16	88.050000	15,594,535.50	7,205,497.34	0.56
			Base 47.366259	8,389,038.16	88.050000	15,594,535.50	7,205,497.34	0.56
59156R108	METLIFE INC COMMON STOCK USD.01	50,959.000	Local 36.093317	1,839,279.35	62.800000	3,200,225.20	1,360,945.85	0.11
			Base 36.093317	1,839,279.35	62.800000	3,200,225.20	1,360,945.85	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,619.000	Local 427.411834	691,979.76	1,480.880000	2,397,544.72	1,705,564.96	0.09
			Base 427.411834	691,979.76	1,480.880000	2,397,544.72	1,705,564.96	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	525,857.000	Local 47.071718	24,752,992.40	331.620000	174,384,698.34	149,631,705.94	6.26
			Base 47.071718	24,752,992.40	331.620000	174,384,698.34	149,631,705.94	6.26
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	38,352.000	Local 26.533878	1,017,627.28	74.090000	2,841,499.68	1,823,872.40	0.10
			Base 26.533878	1,017,627.28	74.090000	2,841,499.68	1,823,872.40	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	78,732.000	Local 22.943926	1,806,421.16	69.100000	5,440,381.20	3,633,960.04	0.20
			Base 22.943926	1,806,421.16	69.100000	5,440,381.20	3,633,960.04	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	8,119.000	Local 92.904802	754,294.09	204.210000	1,657,980.99	903,686.90	0.06
			Base 92.904802	754,294.09	204.210000	1,657,980.99	903,686.90	0.06

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60770K107	MODERNA INC COMMON STOCK USD.0001							
		24,827.000	Local 311.246871	7,727,326.06	345.210000	8,570,528.67	843,202.61	0.31
			Base 311.246871	7,727,326.06	345.210000	8,570,528.67	843,202.61	0.31
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,914.000	Local 84.353048	330,157.83	177.210000	693,599.94	363,442.11	0.02
			Base 84.353048	330,157.83	177.210000	693,599.94	363,442.11	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		13,183.000	Local 51.822760	683,179.45	44.090000	581,238.47	-101,940.98	0.02
			Base 51.822760	683,179.45	44.090000	581,238.47	-101,940.98	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		97,829.000	Local 19.894083	1,946,218.25	60.740000	5,942,133.46	3,995,915.21	0.21
			Base 19.894083	1,946,218.25	60.740000	5,942,133.46	3,995,915.21	0.21
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,021.000	Local 364.690943	1,101,731.34	525.460000	1,587,414.66	485,683.32	0.06
			Base 364.690943	1,101,731.34	525.460000	1,587,414.66	485,683.32	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		26,276.000	Local 31.417160	825,517.29	85.000000	2,233,460.00	1,407,942.71	0.08
			Base 31.417160	825,517.29	85.000000	2,233,460.00	1,407,942.71	0.08
615369105	MOODY S CORP COMMON STOCK USD.01							
		11,336.000	Local 55.299936	626,880.08	404.150000	4,581,444.40	3,954,564.32	0.16
			Base 55.299936	626,880.08	404.150000	4,581,444.40	3,954,564.32	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		102,159.000	Local 37.546299	3,835,692.35	102.780000	10,499,902.02	6,664,209.67	0.38
			Base 37.546299	3,835,692.35	102.780000	10,499,902.02	6,664,209.67	0.38
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		24,191.000	Local 46.571549	1,126,612.35	41.570000	1,005,619.87	-120,992.48	0.04
			Base 46.571549	1,126,612.35	41.570000	1,005,619.87	-120,992.48	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		11,848.000	Local 83.288763	986,805.26	248.590000	2,945,294.32	1,958,489.06	0.11
			Base 83.288763	986,805.26	248.590000	2,945,294.32	1,958,489.06	0.11

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629377508	NRG ENERGY INC COMMON STOCK USD.01							
		17,132.000	Local 24.860446	425,909.16	39.890000	683,395.48	257,486.32	0.02
			Base 24.860446	425,909.16	39.890000	683,395.48	257,486.32	0.02
62944T105	NVR INC COMMON STOCK USD.01							
		236.000	Local 3,619.243051	854,141.36	4,894.800000	1,155,172.80	301,031.44	0.04
			Base 3,619.243051	854,141.36	4,894.800000	1,155,172.80	301,031.44	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
		8,189.000	Local 40.859138	334,595.48	209.870000	1,718,625.43	1,384,029.95	0.06
			Base 40.859138	334,595.48	209.870000	1,718,625.43	1,384,029.95	0.06
64110D104	NETAPP INC COMMON STOCK USD.001							
		15,674.000	Local 36.467889	571,597.69	89.300000	1,399,688.20	828,090.51	0.05
			Base 36.467889	571,597.69	89.300000	1,399,688.20	828,090.51	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
		30,971.000	Local 72.192843	2,235,884.54	690.310000	21,379,591.01	19,143,706.47	0.77
			Base 72.192843	2,235,884.54	690.310000	21,379,591.01	19,143,706.47	0.77
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		26,493.000	Local 32.848173	870,246.65	22.890000	606,424.77	-263,821.88	0.02
			Base 32.848173	870,246.65	22.890000	606,424.77	-263,821.88	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		55,929.000	Local 37.602831	2,103,088.75	54.000000	3,020,166.00	917,077.25	0.11
			Base 37.602831	2,103,088.75	54.000000	3,020,166.00	917,077.25	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		27,375.000	Local 12.175685	333,309.38	22.900000	626,887.50	293,578.12	0.02
			Base 12.175685	333,309.38	22.900000	626,887.50	293,578.12	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,521.000	Local 12.972338	110,537.29	22.560000	192,233.76	81,696.47	0.01
			Base 12.972338	110,537.29	22.560000	192,233.76	81,696.47	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		137,257.000	Local 19.559597	2,684,691.63	85.330000	11,712,139.81	9,027,448.18	0.42
			Base 19.559597	2,684,691.63	85.330000	11,712,139.81	9,027,448.18	0.42

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654106103	NIKE INC CL B COMMON STOCK							
		89,404.000	Local 24.236993	2,166,884.14	167.290000	14,956,395.16	12,789,511.02	0.54
			Base 24.236993	2,166,884.14	167.290000	14,956,395.16	12,789,511.02	0.54
65473P105	NISOURCE INC COMMON STOCK USD.01							
		27,459.000	Local 12.976894	356,332.54	24.670000	677,413.53	321,080.99	0.02
			Base 12.976894	356,332.54	24.670000	677,413.53	321,080.99	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		17,286.000	Local 52.916691	914,717.92	293.050000	5,065,662.30	4,150,944.38	0.18
			Base 52.916691	914,717.92	293.050000	5,065,662.30	4,150,944.38	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		14,585.000	Local 62.363554	909,572.44	123.040000	1,794,538.40	884,965.96	0.06
			Base 62.363554	909,572.44	123.040000	1,794,538.40	884,965.96	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,531.000	Local 72.867940	767,372.28	357.220000	3,761,883.82	2,994,511.54	0.14
			Base 72.867940	767,372.28	357.220000	3,761,883.82	2,994,511.54	0.14
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
		40,691.000	Local 27.455811	1,117,204.42	25.450000	1,035,585.95	-81,618.47	0.04
			Base 27.455811	1,117,204.42	25.450000	1,035,585.95	-81,618.47	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
		20,551.000	Local 36.239181	744,751.40	111.650000	2,294,519.15	1,549,767.75	0.08
			Base 36.239181	744,751.40	111.650000	2,294,519.15	1,549,767.75	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		174,421.000	Local 16.315795	2,845,817.30	255.670000	44,594,217.07	41,748,399.77	1.60
			Base 16.315795	2,845,817.30	255.670000	44,594,217.07	41,748,399.77	1.60
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,825.000	Local 78.406730	378,312.47	622.320000	3,002,694.00	2,624,381.53	0.11
			Base 78.406730	378,312.47	622.320000	3,002,694.00	2,624,381.53	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		62,072.000	Local 42.843003	2,659,350.90	33.530000	2,081,274.16	-578,076.74	0.07
			Base 42.843003	2,659,350.90	33.530000	2,081,274.16	-578,076.74	0.07

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674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
	9,176.000	Local	4.950000	45,421.20	15.040000	138,007.04	92,585.84	0.00	
		Base	4.950000	45,421.20	15.040000	138,007.04	92,585.84	0.00	
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
	6,564.000	Local	125.083553	821,048.44	341.350000	2,240,621.40	1,419,572.96	0.08	
		Base	125.083553	821,048.44	341.350000	2,240,621.40	1,419,572.96	0.08	
681919106	OMNICOM GROUP COMMON STOCK USD.15								
	15,003.000	Local	44.711428	670,805.55	68.080000	1,021,404.24	350,598.69	0.04	
		Base	44.711428	670,805.55	68.080000	1,021,404.24	350,598.69	0.04	
682680103	ONEOK INC COMMON STOCK USD.01								
	31,185.000	Local	39.028311	1,217,097.87	63.620000	1,983,989.70	766,891.83	0.07	
		Base	39.028311	1,217,097.87	63.620000	1,983,989.70	766,891.83	0.07	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	115,269.000	Local	23.692895	2,731,056.37	95.940000	11,058,907.86	8,327,851.49	0.40	
		Base	23.692895	2,731,056.37	95.940000	11,058,907.86	8,327,851.49	0.40	
68622V106	ORGANON + CO COMMON STOCK USD.01								
	17,740.000	Local	22.092618	391,923.04	36.750000	651,945.00	260,021.96	0.02	
		Base	22.092618	391,923.04	36.750000	651,945.00	260,021.96	0.02	
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
	29,864.000	Local	36.998837	1,104,933.27	80.310000	2,398,377.84	1,293,444.57	0.09	
		Base	36.998837	1,104,933.27	80.310000	2,398,377.84	1,293,444.57	0.09	
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
	29,738.000	Local	84.279976	2,506,317.94	211.030000	6,275,610.14	3,769,292.20	0.23	
		Base	84.279976	2,506,317.94	211.030000	6,275,610.14	3,769,292.20	0.23	
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
	16,615.000	Local	42.769090	710,608.43	160.570000	2,667,870.55	1,957,262.12	0.10	
		Base	42.769090	710,608.43	160.570000	2,667,870.55	1,957,262.12	0.10	
69351T106	PPL CORP COMMON STOCK USD.01								
	53,853.000	Local	26.741891	1,440,131.07	28.800000	1,550,966.40	110,835.33	0.06	
		Base	26.741891	1,440,131.07	28.800000	1,550,966.40	110,835.33	0.06	

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693656100	PVH CORP COMMON STOCK USD1.0							
		4,993.000	Local 115.715428	577,767.13	109.330000	545,884.69	-31,882.44	0.02
			Base 115.715428	577,767.13	109.330000	545,884.69	-31,882.44	0.02
69370C100	PTC INC COMMON STOCK USD.01							
		7,393.000	Local 130.824300	967,184.05	127.350000	941,498.55	-25,685.50	0.03
			Base 130.824300	967,184.05	127.350000	941,498.55	-25,685.50	0.03
693718108	PACCAR INC COMMON STOCK USD1.0							
		24,291.000	Local 34.135837	829,193.62	89.620000	2,176,959.42	1,347,765.80	0.08
			Base 34.135837	829,193.62	89.620000	2,176,959.42	1,347,765.80	0.08
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		6,647.000	Local 109.707874	729,228.24	137.370000	913,098.39	183,870.15	0.03
			Base 109.707874	729,228.24	137.370000	913,098.39	183,870.15	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		9,032.000	Local 66.856502	603,847.93	296.590000	2,678,800.88	2,074,952.95	0.10
			Base 66.856502	603,847.93	296.590000	2,678,800.88	2,074,952.95	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
		22,412.000	Local 37.270763	835,312.33	123.280000	2,762,951.36	1,927,639.03	0.10
			Base 37.270763	835,312.33	123.280000	2,762,951.36	1,927,639.03	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,364.000	Local 316.056350	1,063,213.56	547.850000	1,842,967.40	779,753.84	0.07
			Base 316.056350	1,063,213.56	547.850000	1,842,967.40	779,753.84	0.07
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		82,214.000	Local 34.471778	2,834,062.76	232.590000	19,122,154.26	16,288,091.50	0.69
			Base 34.471778	2,834,062.76	232.590000	19,122,154.26	16,288,091.50	0.69
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		10,973.000	Local 101.079693	1,109,147.47	71.600000	785,666.80	-323,480.67	0.03
			Base 101.079693	1,109,147.47	71.600000	785,666.80	-323,480.67	0.03
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		29,946.000	Local 16.313550	488,525.57	17.140000	513,274.44	24,748.87	0.02
			Base 16.313550	488,525.57	17.140000	513,274.44	24,748.87	0.02

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713448108	PEPSICO INC COMMON STOCK USD.017							
		96,708.000	Local 60.664455	5,866,738.16	161.600000	15,628,012.80	9,761,274.64	0.56
			Base 60.664455	5,866,738.16	161.600000	15,628,012.80	9,761,274.64	0.56
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		7,850.000	Local 36.393623	285,689.94	176.890000	1,388,586.50	1,102,896.56	0.05
			Base 36.393623	285,689.94	176.890000	1,388,586.50	1,102,896.56	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
		392,330.000	Local 27.542433	10,805,722.61	43.740000	17,160,514.20	6,354,791.59	0.62
			Base 27.542433	10,805,722.61	43.740000	17,160,514.20	6,354,791.59	0.62
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		109,037.000	Local 44.304460	4,830,825.39	94.540000	10,308,357.98	5,477,532.59	0.37
			Base 44.304460	4,830,825.39	94.540000	10,308,357.98	5,477,532.59	0.37
718546104	PHILLIPS 66 COMMON STOCK							
		30,644.000	Local 37.598656	1,152,173.21	74.780000	2,291,558.32	1,139,385.11	0.08
			Base 37.598656	1,152,173.21	74.780000	2,291,558.32	1,139,385.11	0.08
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		7,891.000	Local 47.528932	375,050.80	64.490000	508,890.59	133,839.79	0.02
			Base 47.528932	375,050.80	64.490000	508,890.59	133,839.79	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		15,874.000	Local 108.540951	1,722,979.06	186.980000	2,968,120.52	1,245,141.46	0.11
			Base 108.540951	1,722,979.06	186.980000	2,968,120.52	1,245,141.46	0.11
73278L105	POOL CORP COMMON STOCK USD.001							
		2,807.000	Local 341.966110	959,898.87	515.160000	1,446,054.12	486,155.25	0.05
			Base 341.966110	959,898.87	515.160000	1,446,054.12	486,155.25	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		15,880.000	Local 47.882264	760,370.35	216.880000	3,444,054.40	2,683,684.05	0.12
			Base 47.882264	760,370.35	216.880000	3,444,054.40	2,683,684.05	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		17,466.000	Local 33.449931	584,236.50	67.090000	1,171,793.94	587,557.44	0.04
			Base 33.449931	584,236.50	67.090000	1,171,793.94	587,557.44	0.04

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742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		169,812.000	Local 60.898412	10,341,281.22	142.990000	24,281,417.88	13,940,136.66	0.87
			Base 60.898412	10,341,281.22	142.990000	24,281,417.88	13,940,136.66	0.87
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		40,943.000	Local 24.179868	989,996.35	94.880000	3,884,671.84	2,894,675.49	0.14
			Base 24.179868	989,996.35	94.880000	3,884,671.84	2,894,675.49	0.14
74340W103	PROLOGIS INC REIT USD.01							
		51,733.000	Local 55.927933	2,893,319.74	144.960000	7,499,215.68	4,605,895.94	0.27
			Base 55.927933	2,893,319.74	144.960000	7,499,215.68	4,605,895.94	0.27
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		27,064.000	Local 51.146590	1,384,231.32	110.050000	2,978,393.20	1,594,161.88	0.11
			Base 51.146590	1,384,231.32	110.050000	2,978,393.20	1,594,161.88	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		35,378.000	Local 31.950215	1,130,334.70	63.800000	2,257,116.40	1,126,781.70	0.08
			Base 31.950215	1,130,334.70	63.800000	2,257,116.40	1,126,781.70	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		10,666.000	Local 115.006281	1,226,656.99	332.180000	3,543,031.88	2,316,374.89	0.13
			Base 115.006281	1,226,656.99	332.180000	3,543,031.88	2,316,374.89	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		18,164.000	Local 20.544809	373,175.91	48.080000	873,325.12	500,149.21	0.03
			Base 20.544809	373,175.91	48.080000	873,325.12	500,149.21	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
		7,778.000	Local 81.936642	637,303.20	168.230000	1,308,492.94	671,189.74	0.05
			Base 81.936642	637,303.20	168.230000	1,308,492.94	671,189.74	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		78,932.000	Local 49.839736	3,933,950.03	133.040000	10,501,113.28	6,567,163.25	0.38
			Base 49.839736	3,933,950.03	133.040000	10,501,113.28	6,567,163.25	0.38
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		9,737.000	Local 25.975232	252,920.83	121.280000	1,180,903.36	927,982.53	0.04
			Base 25.975232	252,920.83	121.280000	1,180,903.36	927,982.53	0.04

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74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,551.000	Local 51.004850	436,142.47	146.780000	1,255,115.78	818,973.31	0.05
			Base 51.004850	436,142.47	146.780000	1,255,115.78	818,973.31	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,403.000	Local 95.965457	326,570.45	127.170000	432,759.51	106,189.06	0.02
			Base 95.965457	326,570.45	127.170000	432,759.51	106,189.06	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		12,960.000	Local 52.457220	679,845.57	98.590000	1,277,726.40	597,880.83	0.05
			Base 52.457220	679,845.57	98.590000	1,277,726.40	597,880.83	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		105,514.000	Local 34.014991	3,589,057.73	88.860000	9,375,974.04	5,786,916.31	0.34
			Base 34.014991	3,589,057.73	88.860000	9,375,974.04	5,786,916.31	0.34
756109104	REALTY INCOME CORP REIT USD1.0							
		27,248.000	Local 55.983269	1,525,432.11	71.430000	1,946,324.64	420,892.53	0.07
			Base 55.983269	1,525,432.11	71.430000	1,946,324.64	420,892.53	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
		10,695.000	Local 66.432055	710,490.83	70.410000	753,034.95	42,544.12	0.03
			Base 66.432055	710,490.83	70.410000	753,034.95	42,544.12	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,356.000	Local 351.596092	2,586,340.85	639.940000	4,707,398.64	2,121,057.79	0.17
			Base 351.596092	2,586,340.85	639.940000	4,707,398.64	2,121,057.79	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		66,794.000	Local 12.856641	858,746.49	23.680000	1,581,681.92	722,935.43	0.06
			Base 12.856641	858,746.49	23.680000	1,581,681.92	722,935.43	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		14,701.000	Local 28.550538	419,721.46	134.600000	1,978,754.60	1,559,033.14	0.07
			Base 28.550538	419,721.46	134.600000	1,978,754.60	1,559,033.14	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		10,186.000	Local 86.785006	883,992.07	262.910000	2,678,001.26	1,794,009.19	0.10
			Base 86.785006	883,992.07	262.910000	2,678,001.26	1,794,009.19	0.10

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770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		7,834.000	Local 31.230722	244,661.48	113.070000	885,790.38	641,128.90	0.03
			Base 31.230722	244,661.48	113.070000	885,790.38	641,128.90	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,122.000	Local 56.190400	456,378.43	319.400000	2,594,166.80	2,137,788.37	0.09
			Base 56.190400	456,378.43	319.400000	2,594,166.80	2,137,788.37	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		15,839.000	Local 27.092911	429,124.62	35.230000	558,007.97	128,883.35	0.02
			Base 27.092911	429,124.62	35.230000	558,007.97	128,883.35	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,377.000	Local 104.747037	772,718.89	487.870000	3,599,016.99	2,826,298.10	0.13
			Base 104.747037	772,718.89	487.870000	3,599,016.99	2,826,298.10	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		24,987.000	Local 20.779646	519,221.02	113.200000	2,828,528.40	2,309,307.38	0.10
			Base 20.779646	519,221.02	113.200000	2,828,528.40	2,309,307.38	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		16,868.000	Local 66.132090	1,115,516.09	474.160000	7,998,130.88	6,882,614.79	0.29
			Base 66.132090	1,115,516.09	474.160000	7,998,130.88	6,882,614.79	0.29
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,667.000	Local 161.130663	1,235,388.79	345.330000	2,647,645.11	1,412,256.32	0.10
			Base 161.130663	1,235,388.79	345.330000	2,647,645.11	1,412,256.32	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		749.000	Local 285.973885	214,194.44	459.250000	343,978.25	129,783.81	0.01
			Base 285.973885	214,194.44	459.250000	343,978.25	129,783.81	0.01
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,106.000	Local 297.899213	1,223,174.17	717.400000	2,945,644.40	1,722,470.23	0.11
			Base 297.899213	1,223,174.17	717.400000	2,945,644.40	1,722,470.23	0.11
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		67,973.000	Local 83.923119	5,704,506.14	299.690000	20,370,828.37	14,666,322.23	0.73
			Base 83.923119	5,704,506.14	299.690000	20,370,828.37	14,666,322.23	0.73

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806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
	9,775.000	Local	54.643876	534,143.89	76.350000	746,321.25	212,177.36	0.03	
		Base	54.643876	534,143.89	76.350000	746,321.25	212,177.36	0.03	
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	97,856.000	Local	79.672361	7,796,418.60	32.260000	3,156,834.56	-4,639,584.04	0.11	
		Base	79.672361	7,796,418.60	32.260000	3,156,834.56	-4,639,584.04	0.11	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	105,049.000	Local	27.491139	2,887,916.65	82.030000	8,617,169.47	5,729,252.82	0.31	
		Base	27.491139	2,887,916.65	82.030000	8,617,169.47	5,729,252.82	0.31	
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
	10,487.000	Local	24.523044	257,173.16	59.320000	622,088.84	364,915.68	0.02	
		Base	24.523044	257,173.16	59.320000	622,088.84	364,915.68	0.02	
816851109	SEMPRA ENERGY COMMON STOCK								
	22,351.000	Local	74.623273	1,667,904.78	127.630000	2,852,658.13	1,184,753.35	0.10	
		Base	74.623273	1,667,904.78	127.630000	2,852,658.13	1,184,753.35	0.10	
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	13,862.000	Local	310.482095	4,303,902.80	697.760000	9,672,349.12	5,368,446.32	0.35	
		Base	310.482095	4,303,902.80	697.760000	9,672,349.12	5,368,446.32	0.35	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	16,960.000	Local	39.646402	672,402.98	316.610000	5,369,705.60	4,697,302.62	0.19	
		Base	39.646402	672,402.98	316.610000	5,369,705.60	4,697,302.62	0.19	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	22,996.000	Local	86.133281	1,980,720.93	146.580000	3,370,753.68	1,390,032.75	0.12	
		Base	86.133281	1,980,720.93	146.580000	3,370,753.68	1,390,032.75	0.12	
83088M102	SKYWORX SOLUTIONS INC COMMON STOCK USD.25								
	11,557.000	Local	93.338181	1,078,709.36	167.130000	1,931,521.41	852,812.05	0.07	
		Base	93.338181	1,078,709.36	167.130000	1,931,521.41	852,812.05	0.07	
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
	9,318.000	Local	53.366787	497,271.72	73.070000	680,866.26	183,594.54	0.02	
		Base	53.366787	497,271.72	73.070000	680,866.26	183,594.54	0.02	

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832696405	JM SMUCKER CO/THE COMMON STOCK	7,580.000	Local 67.503755	511,678.46	122.860000	931,278.80	419,600.34	0.03
			Base 67.503755	511,678.46	122.860000	931,278.80	419,600.34	0.03
833034101	SNAP ON INC COMMON STOCK USD1.0	3,778.000	Local 55.105064	208,186.93	203.230000	767,802.94	559,616.01	0.03
			Base 55.105064	208,186.93	203.230000	767,802.94	559,616.01	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	74,092.000	Local 36.917281	2,735,275.21	62.320000	4,617,413.44	1,882,138.23	0.17
			Base 36.917281	2,735,275.21	62.320000	4,617,413.44	1,882,138.23	0.17
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	41,401.000	Local 19.235223	796,357.45	47.280000	1,957,439.28	1,161,081.83	0.07
			Base 19.235223	796,357.45	47.280000	1,957,439.28	1,161,081.83	0.07
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	1.000	Local 50.000000	50.00	93.750000	93.75	43.75	0.00
			Base 50.000000	50.00	93.750000	93.75	43.75	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	11,404.000	Local 66.960324	763,615.54	179.730000	2,049,640.92	1,286,025.38	0.07
			Base 66.960324	763,615.54	179.730000	2,049,640.92	1,286,025.38	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001	82,508.000	Local 20.148227	1,662,389.91	106.070000	8,751,623.56	7,089,233.65	0.31
			Base 20.148227	1,662,389.91	106.070000	8,751,623.56	7,089,233.65	0.31
857477103	STATE STREET CORP COMMON STOCK USD1.0	25,585.000	Local 55.713029	1,425,417.84	98.550000	2,521,401.75	1,095,983.91	0.09
			Base 55.713029	1,425,417.84	98.550000	2,521,401.75	1,095,983.91	0.09
863667101	STRYKER CORP COMMON STOCK USD.1	23,485.000	Local 77.360160	1,816,803.36	266.070000	6,248,653.95	4,431,850.59	0.22
			Base 77.360160	1,816,803.36	266.070000	6,248,653.95	4,431,850.59	0.22
871607107	SYNOPSIS INC COMMON STOCK USD.01	10,676.000	Local 78.736832	840,594.42	333.180000	3,557,029.68	2,716,435.26	0.13
			Base 78.736832	840,594.42	333.180000	3,557,029.68	2,716,435.26	0.13

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		39,865.000	Local 32.553881	1,297,760.48	46.450000	1,851,729.25	553,968.77	0.07
			Base 32.553881	1,297,760.48	46.450000	1,851,729.25	553,968.77	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0							
		35,798.000	Local 34.797463	1,245,679.59	76.900000	2,752,866.20	1,507,186.61	0.10
			Base 34.797463	1,245,679.59	76.900000	2,752,866.20	1,507,186.61	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		84,436.000	Local 13.101644	1,106,250.38	65.490000	5,529,713.64	4,423,463.26	0.20
			Base 13.101644	1,106,250.38	65.490000	5,529,713.64	4,423,463.26	0.20
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		41,044.000	Local 89.780853	3,684,965.35	115.030000	4,721,291.32	1,036,325.97	0.17
			Base 89.780853	3,684,965.35	115.030000	4,721,291.32	1,036,325.97	0.17
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		8,152.000	Local 110.415460	900,106.83	181.000000	1,475,512.00	575,405.17	0.05
			Base 110.415460	900,106.83	181.000000	1,475,512.00	575,405.17	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
		19,513.000	Local 32.264240	629,572.11	38.980000	760,616.74	131,044.63	0.03
			Base 32.264240	629,572.11	38.980000	760,616.74	131,044.63	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
		34,635.000	Local 50.032292	1,732,868.42	259.620000	8,991,938.70	7,259,070.28	0.32
			Base 50.032292	1,732,868.42	259.620000	8,991,938.70	7,259,070.28	0.32
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,263.000	Local 340.181566	1,110,012.45	449.220000	1,465,804.86	355,792.41	0.05
			Base 340.181566	1,110,012.45	449.220000	1,465,804.86	355,792.41	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,275.000	Local 275.932104	903,677.64	356.940000	1,168,978.50	265,300.86	0.04
			Base 275.932104	903,677.64	356.940000	1,168,978.50	265,300.86	0.04
880770102	TERADYNE INC COMMON STOCK USD.125							
		11,542.000	Local 80.668447	931,075.21	138.240000	1,595,566.08	664,490.87	0.06
			Base 80.668447	931,075.21	138.240000	1,595,566.08	664,490.87	0.06

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88160R101	TESLA INC COMMON STOCK USD.001							
		56,780.000	Local 679.328819	38,572,290.34	1,114.000000	63,252,920.00	24,680,629.66	2.27
			Base 679.328819	38,572,290.34	1,114.000000	63,252,920.00	24,680,629.66	2.27
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		64,602.000	Local 44.430255	2,870,283.32	187.480000	12,111,582.96	9,241,299.64	0.43
			Base 44.430255	2,870,283.32	187.480000	12,111,582.96	9,241,299.64	0.43
883203101	TEXTRON INC COMMON STOCK USD.125							
		15,684.000	Local 32.615732	511,545.14	73.850000	1,158,263.40	646,718.26	0.04
			Base 32.615732	511,545.14	73.850000	1,158,263.40	646,718.26	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		27,537.000	Local 99.855139	2,749,710.96	633.070000	17,432,848.59	14,683,137.63	0.63
			Base 99.855139	2,749,710.96	633.070000	17,432,848.59	14,683,137.63	0.63
88579Y101	3M CO COMMON STOCK USD.01							
		40,486.000	Local 81.368515	3,294,285.70	178.680000	7,234,038.48	3,939,752.78	0.26
			Base 81.368515	3,294,285.70	178.680000	7,234,038.48	3,939,752.78	0.26
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		8,001.000	Local 73.519628	588,230.54	217.170000	1,737,577.17	1,149,346.63	0.06
			Base 73.519628	588,230.54	217.170000	1,737,577.17	1,149,346.63	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,664.000	Local 304.956916	1,117,362.14	623.820000	2,285,676.48	1,168,314.34	0.08
			Base 304.956916	1,117,362.14	623.820000	2,285,676.48	1,168,314.34	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		17,457.000	Local 49.638377	866,537.14	160.880000	2,808,482.16	1,941,945.02	0.10
			Base 49.638377	866,537.14	160.880000	2,808,482.16	1,941,945.02	0.10
896239100	TRIMBLE INC COMMON STOCK							
		17,607.000	Local 68.499985	1,206,079.23	87.370000	1,538,323.59	332,244.36	0.06
			Base 68.499985	1,206,079.23	87.370000	1,538,323.59	332,244.36	0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		93,389.000	Local 33.640112	3,141,616.39	63.470000	5,927,399.83	2,785,783.44	0.21
			Base 33.640112	3,141,616.39	63.470000	5,927,399.83	2,785,783.44	0.21

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90184L102	TWITTER INC COMMON STOCK USD.000005							
		55,847.000	Local 38.258412	2,136,617.52	53.540000	2,990,048.38	853,430.86	0.11
			Base 38.258412	2,136,617.52	53.540000	2,990,048.38	853,430.86	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		2,858.000	Local 339.504129	970,302.80	543.220000	1,552,522.76	582,219.96	0.06
			Base 339.504129	970,302.80	543.220000	1,552,522.76	582,219.96	0.06
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		20,625.000	Local 26.879764	554,395.14	79.970000	1,649,381.25	1,094,986.11	0.06
			Base 26.879764	554,395.14	79.970000	1,649,381.25	1,094,986.11	0.06
902653104	UDR INC REIT USD.01							
		19,526.000	Local 37.224563	726,846.81	55.530000	1,084,278.78	357,431.97	0.04
			Base 37.224563	726,846.81	55.530000	1,084,278.78	357,431.97	0.04
902973304	US BANCORP COMMON STOCK USD.01							
		94,394.000	Local 27.425301	2,588,783.84	60.370000	5,698,565.78	3,109,781.94	0.20
			Base 27.425301	2,588,783.84	60.370000	5,698,565.78	3,109,781.94	0.20
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		3,832.000	Local 211.564141	810,713.79	367.360000	1,407,723.52	597,009.73	0.05
			Base 211.564141	810,713.79	367.360000	1,407,723.52	597,009.73	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		13,200.000	Local 27.022467	356,696.56	21.960000	289,872.00	-66,824.56	0.01
			Base 27.022467	356,696.56	21.960000	289,872.00	-66,824.56	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		14,591.000	Local 23.994071	350,097.49	18.880000	275,478.08	-74,619.41	0.01
			Base 23.994071	350,097.49	18.880000	275,478.08	-74,619.41	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		45,628.000	Local 37.071603	1,691,503.11	241.400000	11,014,599.20	9,323,096.09	0.40
			Base 37.071603	1,691,503.11	241.400000	11,014,599.20	9,323,096.09	0.40
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		22,645.000	Local 52.016638	1,177,916.76	46.140000	1,044,840.30	-133,076.46	0.04
			Base 52.016638	1,177,916.76	46.140000	1,044,840.30	-133,076.46	0.04

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911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		50,962.000	Local 78.654360	4,008,383.49	213.470000	10,878,858.14	6,870,474.65	0.39
			Base 78.654360	4,008,383.49	213.470000	10,878,858.14	6,870,474.65	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		5,066.000	Local 117.063750	593,044.96	379.110000	1,920,571.26	1,327,526.30	0.07
			Base 117.063750	593,044.96	379.110000	1,920,571.26	1,327,526.30	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		65,981.000	Local 64.055565	4,226,450.22	460.470000	30,382,271.07	26,155,820.85	1.09
			Base 64.055565	4,226,450.22	460.470000	30,382,271.07	26,155,820.85	1.09
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		5,308.000	Local 114.223683	606,299.31	124.100000	658,722.80	52,423.49	0.02
			Base 114.223683	606,299.31	124.100000	658,722.80	52,423.49	0.02
918204108	VF CORP COMMON STOCK							
		22,804.000	Local 29.729179	677,944.19	72.880000	1,661,955.52	984,011.33	0.06
			Base 29.729179	677,944.19	72.880000	1,661,955.52	984,011.33	0.06
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		28,608.000	Local 32.746094	936,800.25	77.330000	2,212,256.64	1,275,456.39	0.08
			Base 32.746094	936,800.25	77.330000	2,212,256.64	1,275,456.39	0.08
92276F100	VENTAS INC REIT USD.25							
		27,534.000	Local 45.074265	1,241,074.82	53.370000	1,469,489.58	228,414.76	0.05
			Base 45.074265	1,241,074.82	53.370000	1,469,489.58	228,414.76	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
		6,811.000	Local 61.754318	420,608.66	222.670000	1,516,605.37	1,095,996.71	0.05
			Base 61.754318	420,608.66	222.670000	1,516,605.37	1,095,996.71	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		289,653.000	Local 43.856120	12,703,056.86	52.990000	15,348,712.47	2,645,655.61	0.55
			Base 43.856120	12,703,056.86	52.990000	15,348,712.47	2,645,655.61	0.55
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		11,291.000	Local 89.297254	1,008,255.29	210.270000	2,374,158.57	1,365,903.28	0.09
			Base 89.297254	1,008,255.29	210.270000	2,374,158.57	1,365,903.28	0.09

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	18,153.000	Local 97.840318	1,776,095.29	184.930000	3,357,034.29	1,580,939.00	0.12
			Base 97.840318	1,776,095.29	184.930000	3,357,034.29	1,580,939.00	0.12
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001	42,403.000	Local 49.396453	2,094,557.81	36.220000	1,535,836.66	-558,721.15	0.06
			Base 49.396453	2,094,557.81	36.220000	1,535,836.66	-558,721.15	0.06
92556V106	VIATRIS INC COMMON STOCK	123,795.000	Local 15.070440	1,865,645.06	13.350000	1,652,663.25	-212,981.81	0.06
			Base 15.070440	1,865,645.06	13.350000	1,652,663.25	-212,981.81	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	118,083.000	Local 38.053897	4,493,518.27	211.770000	25,006,436.91	20,512,918.64	0.90
			Base 38.053897	4,493,518.27	211.770000	25,006,436.91	20,512,918.64	0.90
929042109	VORNADO REALTY TRUST REIT USD.04	11,126.000	Local 58.465697	650,489.34	42.630000	474,301.38	-176,187.96	0.02
			Base 58.465697	650,489.34	42.630000	474,301.38	-176,187.96	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	9,285.000	Local 64.695418	600,696.96	190.120000	1,765,264.20	1,164,567.24	0.06
			Base 64.695418	600,696.96	190.120000	1,765,264.20	1,164,567.24	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	22,073.000	Local 40.887127	902,501.55	90.060000	1,987,894.38	1,085,392.83	0.07
			Base 40.887127	902,501.55	90.060000	1,987,894.38	1,085,392.83	0.07
929740108	WABTEC CORP COMMON STOCK USD.01	13,228.000	Local 73.111755	967,122.30	90.730000	1,200,176.44	233,054.14	0.04
			Base 73.111755	967,122.30	90.730000	1,200,176.44	233,054.14	0.04
931142103	WALMART INC COMMON STOCK USD.1	100,016.000	Local 62.861047	6,287,110.44	149.420000	14,944,390.72	8,657,280.28	0.54
			Base 62.861047	6,287,110.44	149.420000	14,944,390.72	8,657,280.28	0.54
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	50,238.000	Local 41.542842	2,087,029.29	47.020000	2,362,190.76	275,161.47	0.08
			Base 41.542842	2,087,029.29	47.020000	2,362,190.76	275,161.47	0.08

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94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		27,107.000	Local 36.855420	999,039.86	160.230000	4,343,354.61	3,344,314.75	0.16
			Base 36.855420	999,039.86	160.230000	4,343,354.61	3,344,314.75	0.16
941848103	WATERS CORP COMMON STOCK USD.01							
		4,293.000	Local 63.781463	273,813.82	367.550000	1,577,892.15	1,304,078.33	0.06
			Base 63.781463	273,813.82	367.550000	1,577,892.15	1,304,078.33	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		287,410.000	Local 37.183475	10,686,902.54	51.160000	14,703,895.60	4,016,993.06	0.53
			Base 37.183475	10,686,902.54	51.160000	14,703,895.60	4,016,993.06	0.53
95040Q104	WELLTOWER INC REIT USD1.0							
		29,565.000	Local 57.974670	1,714,021.13	80.400000	2,377,026.00	663,004.87	0.09
			Base 57.974670	1,714,021.13	80.400000	2,377,026.00	663,004.87	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,177.000	Local 206.524095	1,069,175.24	429.880000	2,225,488.76	1,156,313.52	0.08
			Base 206.524095	1,069,175.24	429.880000	2,225,488.76	1,156,313.52	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		21,444.000	Local 41.741784	895,110.82	52.290000	1,121,306.76	226,195.94	0.04
			Base 41.741784	895,110.82	52.290000	1,121,306.76	226,195.94	0.04
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		28,434.000	Local 17.569861	499,581.44	18.220000	518,067.48	18,486.04	0.02
			Base 17.569861	499,581.44	18.220000	518,067.48	18,486.04	0.02
96145D105	WESTROCK CO COMMON STOCK							
		18,683.000	Local 43.584482	814,288.88	48.100000	898,652.30	84,363.42	0.03
			Base 43.584482	814,288.88	48.100000	898,652.30	84,363.42	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		52,466.000	Local 27.747188	1,455,783.94	35.720000	1,874,085.52	418,301.58	0.07
			Base 27.747188	1,455,783.94	35.720000	1,874,085.52	418,301.58	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		4,389.000	Local 95.418770	418,792.98	210.830000	925,332.87	506,539.89	0.03
			Base 95.418770	418,792.98	210.830000	925,332.87	506,539.89	0.03

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969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		85,017.000	Local 27.927822	2,374,339.61	28.090000	2,388,127.53	13,787.92	0.09
			Base 27.927822	2,374,339.61	28.090000	2,388,127.53	13,787.92	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	84.470000	754,232.63	584,262.42	0.03
			Base 19.035750	169,970.21	84.470000	754,232.63	584,262.42	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,366.000	Local 91.609887	674,798.43	89.800000	661,466.80	-13,331.63	0.02
			Base 91.609887	674,798.43	89.800000	661,466.80	-13,331.63	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		37,683.000	Local 29.039805	1,094,306.97	64.590000	2,433,944.97	1,339,638.00	0.09
			Base 29.039805	1,094,306.97	64.590000	2,433,944.97	1,339,638.00	0.09
983919101	XILINX INC COMMON STOCK USD.01							
		17,317.000	Local 43.755405	757,712.35	180.000000	3,117,060.00	2,359,347.65	0.11
			Base 43.755405	757,712.35	180.000000	3,117,060.00	2,359,347.65	0.11
98419M100	XYLEM INC COMMON STOCK							
		12,607.000	Local 32.609218	411,104.41	130.590000	1,646,348.13	1,235,243.72	0.06
			Base 32.609218	411,104.41	130.590000	1,646,348.13	1,235,243.72	0.06
988498101	YUM BRANDS INC COMMON STOCK							
		20,695.000	Local 26.486857	548,145.50	124.940000	2,585,633.30	2,037,487.80	0.09
			Base 26.486857	548,145.50	124.940000	2,585,633.30	2,037,487.80	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,737.000	Local 253.634972	947,833.89	533.950000	1,995,371.15	1,047,537.26	0.07
			Base 253.634972	947,833.89	533.950000	1,995,371.15	1,047,537.26	0.07
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		14,614.000	Local 76.361587	1,115,948.23	143.120000	2,091,555.68	975,607.45	0.08
			Base 76.361587	1,115,948.23	143.120000	2,091,555.68	975,607.45	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		11,341.000	Local 37.079651	420,520.32	62.990000	714,369.59	293,849.27	0.03
			Base 37.079651	420,520.32	62.990000	714,369.59	293,849.27	0.03

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98978V103	ZOETIS INC COMMON STOCK USD.01	33,158.000	Local 41.376953	1,371,977.01	216.200000	7,168,759.60	5,796,782.59	0.26
			Base 41.376953	1,371,977.01	216.200000	7,168,759.60	5,796,782.59	0.26
G0176J109	ALLEGION PLC COMMON STOCK USD.01	6,277.000	Local 35.035871	219,920.16	128.300000	805,339.10	585,418.94	0.03
			Base 35.035871	219,920.16	128.300000	805,339.10	585,418.94	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01	107,887.000	Local 11.030862	1,190,086.65	12.070000	1,302,196.09	112,109.44	0.05
			Base 11.030862	1,190,086.65	12.070000	1,302,196.09	112,109.44	0.05
G0403H108	AON PLC CLASS A COMMON STOCK	15,804.000	Local 50.747907	802,019.93	319.920000	5,056,015.68	4,253,995.75	0.18
			Base 50.747907	802,019.93	319.920000	5,056,015.68	4,253,995.75	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	44,374.000	Local 79.609223	3,532,579.66	358.790000	15,920,947.46	12,388,367.80	0.57
			Base 79.609223	3,532,579.66	358.790000	15,920,947.46	12,388,367.80	0.57
G29183103	EATON CORP PLC COMMON STOCK USD.01	27,889.000	Local 40.573646	1,131,558.40	164.760000	4,594,991.64	3,463,433.24	0.17
			Base 40.573646	1,131,558.40	164.760000	4,594,991.64	3,463,433.24	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01	2,792.000	Local 251.074749	701,000.70	261.500000	730,108.00	29,107.30	0.03
			Base 251.074749	701,000.70	261.500000	730,108.00	29,107.30	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01	27,869.000	Local 55.059158	1,534,443.67	130.720000	3,643,035.68	2,108,592.01	0.13
			Base 55.059158	1,534,443.67	130.720000	3,643,035.68	2,108,592.01	0.13
G491BT108	INVESCO LTD COMMON STOCK USD.2	23,892.000	Local 22.967223	548,732.88	25.410000	607,095.72	58,362.84	0.02
			Base 22.967223	548,732.88	25.410000	607,095.72	58,362.84	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	36,420.000	Local 36.835034	1,341,531.93	73.370000	2,672,135.40	1,330,603.47	0.10
			Base 36.835034	1,341,531.93	73.370000	2,672,135.40	1,330,603.47	0.10

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G5494J103	LINDE PLC COMMON STOCK EUR.001	36,148.000	Local 161.886492	5,851,872.90	319.200000	11,538,441.60	5,686,568.70	0.41
			Base 161.886492	5,851,872.90	319.200000	11,538,441.60	5,686,568.70	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	94,055.000	Local 77.151807	7,256,513.19	119.860000	11,273,432.30	4,016,919.11	0.40
			Base 77.151807	7,256,513.19	119.860000	11,273,432.30	4,016,919.11	0.40
G6095L109	APTIV PLC COMMON STOCK USD.01	18,925.000	Local 40.767237	771,519.96	172.890000	3,271,943.25	2,500,423.29	0.12
			Base 40.767237	771,519.96	172.890000	3,271,943.25	2,500,423.29	0.12
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	25,107.000	Local 36.527576	917,097.86	20.250000	508,416.75	-408,681.11	0.02
			Base 36.527576	917,097.86	20.250000	508,416.75	-408,681.11	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	25,902.000	Local 41.722708	1,080,701.59	25.720000	666,199.44	-414,502.15	0.02
			Base 41.722708	1,080,701.59	25.720000	666,199.44	-414,502.15	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	14,652.000	Local 32.787662	480,404.82	89.070000	1,305,053.64	824,648.82	0.05
			Base 32.787662	480,404.82	89.070000	1,305,053.64	824,648.82	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01	11,606.000	Local 28.189675	327,169.37	73.970000	858,495.82	531,326.45	0.03
			Base 28.189675	327,169.37	73.970000	858,495.82	531,326.45	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0	6,980.000	Local 158.271862	1,104,737.60	233.740000	1,631,505.20	526,767.60	0.06
			Base 158.271862	1,104,737.60	233.740000	1,631,505.20	526,767.60	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	16,632.000	Local 34.223954	569,212.81	180.930000	3,009,227.76	2,440,014.95	0.11
			Base 34.223954	569,212.81	180.930000	3,009,227.76	2,440,014.95	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	9,030.000	Local 131.832898	1,190,451.07	242.280000	2,187,788.40	997,337.33	0.08
			Base 131.832898	1,190,451.07	242.280000	2,187,788.40	997,337.33	0.08

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
H1467J104	CHUBB LTD COMMON STOCK	30,697.000	Local	82.491215	2,532,232.83	195.380000	5,997,579.86	3,465,347.03	0.22
			Base	82.491215	2,532,232.83	195.380000	5,997,579.86	3,465,347.03	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1	10,628.000	Local	56.801529	603,686.65	143.600000	1,526,180.80	922,494.15	0.05
			Base	56.801529	603,686.65	143.600000	1,526,180.80	922,494.15	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57	22,950.000	Local	40.346583	925,954.09	146.000000	3,350,700.00	2,424,745.91	0.12
			Base	40.346583	925,954.09	146.000000	3,350,700.00	2,424,745.91	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	18,494.000	Local	57.155267	1,057,029.50	92.820000	1,716,613.08	659,583.58	0.06
			Base	57.155267	1,057,029.50	92.820000	1,716,613.08	659,583.58	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	18,566.000	Local	195.288517	3,625,726.60	200.860000	3,729,166.76	103,440.16	0.13
			Base	195.288517	3,625,726.60	200.860000	3,729,166.76	103,440.16	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	15,689.000	Local	80.671101	1,265,648.91	84.430000	1,324,622.27	58,973.36	0.05
			Base	80.671101	1,265,648.91	84.430000	1,324,622.27	58,973.36	0.05
<b>US DOLLAR Total</b>		20,873,806.000	Local		999,991,546.26		2,746,673,198.81	1,746,681,652.55	98.65
			Base		999,991,546.26		2,746,673,198.81	1,746,681,652.55	98.65
<b>EQUITY Total</b>		20,873,806.000	Base		999,991,546.26		2,746,673,198.81	1,746,681,652.55	98.65

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		58,544,330.690	Base	1,037,680,908.02		2,784,362,558.76	1,746,681,650.74	100.00

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

9127964W6	TREASURY BILL 11/21 0.00000				0.032500	04 Nov 2021		
	50,000,000.000	Local	99.999448	49,999,723.95	99.999448	49,999,723.95	0.00	3.55
		Base	99.999448	49,999,723.95	99.999448	49,999,723.95	0.00	3.55
9127965G0	TREASURY BILL 12/21 0.00000				0.088000	02 Dec 2021		
	65,000,000.000	Local	99.991733	64,994,626.66	99.991733	64,994,626.66	0.00	4.62
		Base	99.991733	64,994,626.66	99.991733	64,994,626.66	0.00	4.62
912796C31	TREASURY BILL 01/22 0.00000				0.076000	27 Jan 2022		
	25,000,000.000	Local	99.981633	24,995,408.33	99.981633	24,995,408.33	0.00	1.78
		Base	99.981633	24,995,408.33	99.981633	24,995,408.33	0.00	1.78
912796D30	TREASURY BILL 02/22 0.00000				0.076000	24 Feb 2022		
	20,000,000.000	Local	99.975722	19,995,144.44	99.982583	19,996,516.60	1,372.16	1.42
		Base	99.975722	19,995,144.44	99.982583	19,996,516.60	1,372.16	1.42
912796J42	TREASURY BILL 06/22 0.00000				0.063000	16 Jun 2022		
	40,000,000.000	Local	99.960275	39,984,110.00	99.950562	39,980,224.80	-3,885.20	2.84
		Base	99.960275	39,984,110.00	99.950562	39,980,224.80	-3,885.20	2.84
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	150,000,000.000	Local	99.949626	149,924,438.55	99.932972	149,907,219.56	-17,218.99	10.65
		Base	99.949626	149,924,438.55	99.932972	149,907,219.56	-17,218.99	10.65
912796M71	TREASURY BILL 09/22 0.00000				0.076500	08 Sep 2022		
	110,000,000.000	Local	99.937604	109,931,364.02	99.892361	109,898,217.70	-33,146.32	7.81
		Base	99.937604	109,931,364.02	99.892361	109,898,217.70	-33,146.32	7.81
912796M89	TREASURY BILL 10/22 0.00000				0.100000	06 Oct 2022		
	20,000,000.000	Local	99.905833	19,981,166.67	99.884986	19,976,997.20	-4,169.47	1.42
		Base	99.905833	19,981,166.67	99.884986	19,976,997.20	-4,169.47	1.42
978UHK000	DAIWA CAPITAL MARKETS REPO				0.030000	01 Nov 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.77
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.77

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QRC005	BANK OF AMERICA REPO					0.030000	01 Nov 2021		
	100,065,728.530	Local		100.000000	100,065,728.53	100.000000	100,065,728.53	0.00	7.11
		Base		100.000000	100,065,728.53	100.000000	100,065,728.53	0.00	7.11
985FHY004	MITSUBISHI UFJ REPO					0.040000	01 Nov 2021		
	61,311,584.150	Local		100.000000	61,311,584.15	100.000000	61,311,584.15	0.00	4.36
		Base		100.000000	61,311,584.15	100.000000	61,311,584.15	0.00	4.36
<b>US DOLLAR Total</b>									
	891,377,312.680	Local			891,183,295.30		891,126,247.48	-57,047.82	63.33
		Base			891,183,295.30		891,126,247.48	-57,047.82	63.33
<b>CASH EQUIVALENT Total</b>									
	891,377,312.680	Base			891,183,295.30		891,126,247.48	-57,047.82	63.33
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
	714,372.120	Local		102.532257	732,461.86	104.196067	744,347.65	11,885.79	0.05
Original Face:	15,000,000.000	Base		102.532257	732,461.86	104.196067	744,347.65	11,885.79	0.05
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
	925,295.090	Local		100.350176	928,535.25	103.522077	957,884.70	29,349.45	0.07
Original Face:	5,000,000.000	Base		100.350176	928,535.25	103.522077	957,884.70	29,349.45	0.07
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
	464.250	Local		100.217555	465.26	101.799169	472.60	7.34	0.00
Original Face:	300,000.000	Base		100.217555	465.26	101.799169	472.60	7.34	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
	3,393,202.300	Local		99.854359	3,388,260.41	104.045553	3,530,476.10	142,215.69	0.25
Original Face:	10,000,000.000	Base		99.854359	3,388,260.41	104.045553	3,530,476.10	142,215.69	0.25
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
	383,193.890	Local		104.864918	401,835.96	106.332370	407,459.14	5,623.18	0.03
Original Face:	17,600,000.000	Base		104.864918	401,835.96	106.332370	407,459.14	5,623.18	0.03

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,264,170.500	Local 104.819617	1,325,098.68	106.875950	1,351,094.23	25,995.55	0.10
Original Face:		50,000,000.000	Base 104.819617	1,325,098.68	106.875950	1,351,094.23	25,995.55	0.10
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.485630	20 Jun 2042		
		636,358.830	Local 100.078346	636,857.39	100.851230	641,775.71	4,918.32	0.05
Original Face:		10,000,000.000	Base 100.078346	636,857.39	100.851230	641,775.71	4,918.32	0.05
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		8,066,490.560	Local 102.134315	8,238,654.88	102.350750	8,256,113.59	17,458.71	0.59
Original Face:		41,570,000.000	Base 102.134315	8,238,654.88	102.350750	8,256,113.59	17,458.71	0.59
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.388580	16 Jun 2037		
		1,055,777.520	Local 100.160318	1,057,470.12	100.314210	1,059,094.88	1,624.76	0.08
Original Face:		32,313,742.000	Base 100.160318	1,057,470.12	100.314210	1,059,094.88	1,624.76	0.08
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		110,984.400	Local 99.809523	110,773.00	101.149540	112,260.21	1,487.21	0.01
Original Face:		8,021,011.000	Base 99.809523	110,773.00	101.149540	112,260.21	1,487.21	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		56,260.460	Local 99.698687	56,090.94	100.620020	56,609.29	518.35	0.00
Original Face:		2,750,000.000	Base 99.698687	56,090.94	100.620020	56,609.29	518.35	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		527,123.510	Local 105.671483	557,019.23	109.235170	575,804.26	18,785.03	0.04
Original Face:		10,300,000.000	Base 105.671483	557,019.23	109.235170	575,804.26	18,785.03	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.303250	20 Apr 2067		
		49,655.360	Local 100.000000	49,655.36	99.949080	49,630.08	-25.28	0.00
Original Face:		2,754,386.000	Base 100.000000	49,655.36	99.949080	49,630.08	-25.28	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		288,375.340	Local 104.894482	302,489.82	106.882510	308,222.80	5,732.98	0.02
Original Face:		7,350,000.000	Base 104.894482	302,489.82	106.882510	308,222.80	5,732.98	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		126,952.200	Local 99.970532	126,914.79	100.941680	128,147.68	1,232.89	0.01
Original Face:		5,000,000.000	Base 99.970532	126,914.79	100.941680	128,147.68	1,232.89	0.01

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Books Closed

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
		44,303.200	Local 99.822812	44,224.70	100.065270	44,332.12	107.42	0.00
Original Face:		10,000,000.000	Base 99.822812	44,224.70	100.065270	44,332.12	107.42	0.00
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
		44,303.200	Local 100.918805	44,710.26	100.136890	44,363.85	-346.41	0.00
Original Face:		10,000,000.000	Base 100.918805	44,710.26	100.136890	44,363.85	-346.41	0.00
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		100,774.550	Local 101.378076	102,163.30	105.673160	106,491.65	4,328.35	0.01
Original Face:		5,000,000.000	Base 101.378076	102,163.30	105.673160	106,491.65	4,328.35	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		18,029.400	Local 99.920241	18,015.02	100.141080	18,054.84	39.82	0.00
Original Face:		5,000,000.000	Base 99.920241	18,015.02	100.141080	18,054.84	39.82	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		635,202.170	Local 99.839538	634,182.91	103.784840	659,243.56	25,060.65	0.05
Original Face:		10,815,142.000	Base 99.839538	634,182.91	103.784840	659,243.56	25,060.65	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		290,666.300	Local 102.100649	296,772.18	106.260560	308,863.64	12,091.46	0.02
Original Face:		5,648,629.000	Base 102.100649	296,772.18	106.260560	308,863.64	12,091.46	0.02
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.385630	20 Nov 2042		
		6,516,471.150	Local 100.000000	6,516,471.15	100.199720	6,529,485.85	13,014.70	0.46
Original Face:		25,333,333.000	Base 100.000000	6,516,471.15	100.199720	6,529,485.85	13,014.70	0.46
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.435880	16 Nov 2041		
		1,765,687.300	Local 100.128368	1,767,953.88	100.385980	1,772,502.50	4,548.62	0.13
Original Face:		10,000,000.000	Base 100.128368	1,767,953.88	100.385980	1,772,502.50	4,548.62	0.13
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		647,137.670	Local 104.020392	673,155.14	104.847930	678,510.45	5,355.31	0.05
Original Face:		10,359,452.000	Base 104.020392	673,155.14	104.847930	678,510.45	5,355.31	0.05
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.435880	16 Dec 2041		
		3,274,283.400	Local 100.128534	3,278,491.97	100.496660	3,290,545.46	12,053.49	0.23
Original Face:		12,911,372.000	Base 100.128534	3,278,491.97	100.496660	3,290,545.46	12,053.49	0.23

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		2,332,200.700	Local 95.669867	2,231,213.31	100.207330	2,337,036.05	105,822.74	0.17
Original Face:		10,000,000.000	Base 95.669867	2,231,213.31	100.207330	2,337,036.05	105,822.74	0.17
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		1,852,851.500	Local 100.875756	1,869,077.96	100.913280	1,869,773.22	695.26	0.13
Original Face:		25,000,000.000	Base 100.875756	1,869,077.96	100.913280	1,869,773.22	695.26	0.13
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,915,774.800	Local 100.158302	1,918,807.51	101.389440	1,942,393.34	23,585.83	0.14
Original Face:		10,000,000.000	Base 100.158302	1,918,807.51	101.389440	1,942,393.34	23,585.83	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,915,774.800	Local 100.758182	1,930,299.86	102.313770	1,960,101.42	29,801.56	0.14
Original Face:		10,000,000.000	Base 100.758182	1,930,299.86	102.313770	1,960,101.42	29,801.56	0.14
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,859,751.620	Local 101.626615	1,890,002.61	102.075930	1,898,358.76	8,356.15	0.13
Original Face:		18,249,312.000	Base 101.626615	1,890,002.61	102.075930	1,898,358.76	8,356.15	0.13
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,742,479.100	Local 99.999999	1,742,479.08	99.669680	1,736,723.34	-5,755.74	0.12
Original Face:		10,000,000.000	Base 99.999999	1,742,479.08	99.669680	1,736,723.34	-5,755.74	0.12
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,742,479.100	Local 101.466268	1,768,028.51	101.853490	1,774,775.78	6,747.27	0.13
Original Face:		10,000,000.000	Base 101.466268	1,768,028.51	101.853490	1,774,775.78	6,747.27	0.13
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		2,103,201.600	Local 101.599323	2,136,838.59	101.866140	2,142,450.29	5,611.70	0.15
Original Face:		10,000,000.000	Base 101.599323	2,136,838.59	101.866140	2,142,450.29	5,611.70	0.15
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		3,421,722.780	Local 99.251479	3,396,110.48	100.431800	3,436,497.78	40,387.30	0.24
Original Face:		18,000,000.000	Base 99.251479	3,396,110.48	100.431800	3,436,497.78	40,387.30	0.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		4,162,852.000	Local 94.712759	3,942,752.00	99.925000	4,159,729.86	216,977.86	0.30
Original Face:		10,000,000.000	Base 94.712759	3,942,752.00	99.925000	4,159,729.86	216,977.86	0.30

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# Holdings

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STATE STREET

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38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		5,168,548.500	Local 99.392622	5,137,155.86	100.543970	5,196,663.85	59,507.99	0.37
Original Face:		15,000,000.000	Base 99.392622	5,137,155.86	100.543970	5,196,663.85	59,507.99	0.37
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		223,473.690	Local 101.238705	226,241.87	100.303300	224,151.49	-2,090.38	0.02
Original Face:		1,000,000.000	Base 101.238705	226,241.87	100.303300	224,151.49	-2,090.38	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		739,058.720	Local 100.695160	744,196.36	103.475030	764,741.23	20,544.87	0.05
Original Face:		2,000,000.000	Base 100.695160	744,196.36	103.475030	764,741.23	20,544.87	0.05
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		238,246.150	Local 100.779647	240,103.63	102.399370	243,962.56	3,858.93	0.02
Original Face:		1,000,000.000	Base 100.779647	240,103.63	102.399370	243,962.56	3,858.93	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		322,384.550	Local 101.008187	325,634.79	102.225290	329,558.54	3,923.75	0.02
Original Face:		5,000,000.000	Base 101.008187	325,634.79	102.225290	329,558.54	3,923.75	0.02
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		350,662.170	Local 100.741509	353,262.36	100.526120	352,507.07	-755.29	0.03
Original Face:		5,985,000.000	Base 100.741509	353,262.36	100.526120	352,507.07	-755.29	0.03
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		2,488,699.000	Local 97.827142	2,434,623.11	102.034290	2,539,326.35	104,703.24	0.18
Original Face:		5,000,000.000	Base 97.827142	2,434,623.11	102.034290	2,539,326.35	104,703.24	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,769,244.600	Local 100.773640	1,782,932.18	103.435530	1,830,027.53	47,095.35	0.13
Original Face:		20,000,000.000	Base 100.773640	1,782,932.18	103.435530	1,830,027.53	47,095.35	0.13
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		858,759.800	Local 100.213418	860,592.55	102.612160	881,191.98	20,599.43	0.06
Original Face:		10,000,000.000	Base 100.213418	860,592.55	102.612160	881,191.98	20,599.43	0.06
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,993,179.160	Local 96.028217	1,914,014.41	100.226910	1,997,701.88	83,687.47	0.14
Original Face:		4,000,000.000	Base 96.028217	1,914,014.41	100.226910	1,997,701.88	83,687.47	0.14

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	Units								
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,817,304.350	Local	96.550595	2,720,124.11	100.442310	2,829,765.57		109,641.46	0.20
Original Face:	5,000,000.000	Base	96.550595	2,720,124.11	100.442310	2,829,765.57		109,641.46	0.20
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	769,685.800	Local	99.906164	768,963.56	101.519100	781,378.10		12,414.54	0.06
Original Face:	10,000,000.000	Base	99.906164	768,963.56	101.519100	781,378.10		12,414.54	0.06
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,342,765.200	Local	100.081474	1,343,859.21	101.426660	1,361,921.89		18,062.68	0.10
Original Face:	5,000,000.000	Base	100.081474	1,343,859.21	101.426660	1,361,921.89		18,062.68	0.10
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
	3,943.320	Local	101.369404	3,997.32	99.906930	3,939.65		-57.67	0.00
Original Face:	3,000,000.000	Base	101.369404	3,997.32	99.906930	3,939.65		-57.67	0.00
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
	690,454.900	Local	100.000000	690,454.90	103.296650	713,216.78		22,761.88	0.05
Original Face:	10,000,000.000	Base	100.000000	690,454.90	103.296650	713,216.78		22,761.88	0.05
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.476510	20 Jun 2036		
	7,343,946.320	Local	104.336888	7,662,445.02	102.557390	7,531,759.67		-130,685.35	0.54
Original Face:	8,000,000.000	Base	104.336888	7,662,445.02	102.557390	7,531,759.67		-130,685.35	0.54
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					0.090000	15 Mar 2030		
	21,250,000.000	Local	100.000000	21,250,000.00	100.000000	21,250,000.00		0.00	1.51
Original Face:	25,000,000.000	Base	100.000000	21,250,000.00	100.000000	21,250,000.00		0.00	1.51
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					0.090000	20 Jan 2027		
	13,125,000.000	Local	100.000000	13,125,000.01	100.000000	13,125,000.00		-0.01	0.93
Original Face:	15,000,000.000	Base	100.000000	13,125,000.01	100.000000	13,125,000.00		-0.01	0.93
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
	5,833,333.330	Local	100.000000	5,833,333.33	102.820328	5,997,852.46		164,519.13	0.43
Original Face:	7,000,000.000	Base	100.000000	5,833,333.33	102.820328	5,997,852.46		164,519.13	0.43
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00		0.00	0.57
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00		0.00	0.57

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
		1,666,666.680	Local 100.000000	1,666,666.68	100.000000	1,666,666.68	0.00	0.12
Original Face:		2,000,000.000	Base 100.000000	1,666,666.68	100.000000	1,666,666.68	0.00	0.12
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.919548	2,997,586.43	102.505638	3,075,169.14	77,582.71	0.22
			Base 99.919548	2,997,586.43	102.505638	3,075,169.14	77,582.71	0.22
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		1,222,772.310	Local 105.475198	1,289,721.51	107.224820	1,311,115.41	21,393.90	0.09
Original Face:		28,600,000.000	Base 105.475198	1,289,721.51	107.224820	1,311,115.41	21,393.90	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
		365,987.540	Local 101.932224	373,059.24	100.143150	366,511.45	-6,547.79	0.03
Original Face:		4,240,960.000	Base 101.932224	373,059.24	100.143150	366,511.45	-6,547.79	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
		387,519.940	Local 101.838218	394,643.40	100.111238	387,951.01	-6,692.39	0.03
Original Face:		6,113,646.000	Base 101.838218	394,643.40	100.111238	387,951.01	-6,692.39	0.03
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
		422,716.080	Local 103.314977	436,729.02	101.265133	428,064.00	-8,665.02	0.03
Original Face:		4,650,545.000	Base 103.314977	436,729.02	101.265133	428,064.00	-8,665.02	0.03
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.284000	25 Nov 2024		
		507,013.180	Local 103.846423	526,515.05	102.602501	520,208.20	-6,306.85	0.04
Original Face:		12,180,140.000	Base 103.846423	526,515.05	102.602501	520,208.20	-6,306.85	0.04
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.995000	25 Jan 2025		
		992,438.940	Local 103.828697	1,030,436.42	101.068037	1,003,038.56	-27,397.86	0.07
Original Face:		10,243,765.000	Base 103.828697	1,030,436.42	101.068037	1,003,038.56	-27,397.86	0.07
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.595000	25 Jan 2029		
		1,477,808.390	Local 108.208074	1,599,107.99	105.505087	1,559,163.03	-39,944.96	0.11
Original Face:		5,000,000.000	Base 108.208074	1,599,107.99	105.505087	1,559,163.03	-39,944.96	0.11
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local 100.727889	2,719,652.99	98.813710	2,667,970.17	-51,682.82	0.19
			Base 100.727889	2,719,652.99	98.813710	2,667,970.17	-51,682.82	0.19

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025			
		3,000,000.000	Local	100.734712	3,022,041.35	98.942350	2,968,270.50	-53,770.85	0.21
			Base	100.734712	3,022,041.35	98.942350	2,968,270.50	-53,770.85	0.21
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022			
		2,500,000.000	Local	100.218181	2,505,454.53	100.115826	2,502,895.65	-2,558.88	0.18
			Base	100.218181	2,505,454.53	100.115826	2,502,895.65	-2,558.88	0.18
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
		6,000,000.000	Local	100.215087	6,012,905.19	100.217000	6,013,020.00	114.81	0.43
			Base	100.215087	6,012,905.19	100.217000	6,013,020.00	114.81	0.43
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		3,400,000.000	Local	100.325417	3,411,064.17	99.375919	3,378,781.25	-32,282.92	0.24
			Base	100.325417	3,411,064.17	99.375919	3,378,781.25	-32,282.92	0.24
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023			
		4,000,000.000	Local	100.105566	4,004,222.64	99.682692	3,987,307.68	-16,914.96	0.28
			Base	100.105566	4,004,222.64	99.682692	3,987,307.68	-16,914.96	0.28
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		7,000,000.000	Local	100.285320	7,019,972.39	99.005979	6,930,418.53	-89,553.86	0.49
			Base	100.285320	7,019,972.39	99.005979	6,930,418.53	-89,553.86	0.49
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023			
		6,500,000.000	Local	100.071300	6,504,634.52	99.526673	6,469,233.75	-35,400.77	0.46
			Base	100.071300	6,504,634.52	99.526673	6,469,233.75	-35,400.77	0.46
9127964W6	TREASURY BILL 11/21 0.00000					04 Nov 2021			
		20,000,000.000	Local	99.999619	19,999,923.83	99.999771	19,999,954.20	30.37	1.42
			Base	99.999619	19,999,923.83	99.999771	19,999,954.20	30.37	1.42
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021			
		35,000,000.000	Local	99.990915	34,996,820.35	99.994812	34,998,184.20	1,363.85	2.49
			Base	99.990915	34,996,820.35	99.994812	34,998,184.20	1,363.85	2.49
912796H51	TREASURY BILL 11/21 0.00000				0.010000	12 Nov 2021			
		30,000,000.000	Local	99.998508	29,999,552.35	99.998773	29,999,631.90	79.55	2.13
			Base	99.998508	29,999,552.35	99.998773	29,999,631.90	79.55	2.13

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912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	25,000,000.000	Local	99.919959	24,979,989.69	99.884986	24,971,246.50	-8,743.19	1.77
		Base	99.919959	24,979,989.69	99.884986	24,971,246.50	-8,743.19	1.77
912796N88	TREASURY BILL 11/21 0.00000					30 Nov 2021		
	20,000,000.000	Local	99.996375	19,999,275.00	99.995368	19,999,073.60	-201.40	1.42
		Base	99.996375	19,999,275.00	99.995368	19,999,073.60	-201.40	1.42
912796P86	TREASURY BILL 12/21 0.00000					28 Dec 2021		
	25,000,000.000	Local	99.984911	24,996,227.75	99.986937	24,996,734.25	506.50	1.78
		Base	99.984911	24,996,227.75	99.986937	24,996,734.25	506.50	1.78
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.13
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.13
912828W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	101.586172	25,396,543.09	101.570312	25,392,578.00	-3,965.09	1.80
		Base	101.586172	25,396,543.09	101.570312	25,392,578.00	-3,965.09	1.80
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.42
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.42
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	100.718930	25,179,732.48	100.726562	25,181,640.50	1,908.02	1.79
		Base	100.718930	25,179,732.48	100.726562	25,181,640.50	1,908.02	1.79
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.134254	5,006,712.70	101.335938	5,066,796.90	60,084.20	0.36
		Base	100.134254	5,006,712.70	101.335938	5,066,796.90	60,084.20	0.36
912828YN4	US TREASURY FRN 10/21 VAR				0.355008	31 Oct 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.36
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.36
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.42
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.42

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912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021			
		10,000,000.000	Local	100.003551	10,000,355.07	100.113424	10,011,342.40	10,987.33	0.71
			Base	100.003551	10,000,355.07	100.113424	10,011,342.40	10,987.33	0.71
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023			
		25,000,000.000	Local	99.461432	24,865,358.00	99.281250	24,820,312.50	-45,045.50	1.76
			Base	99.461432	24,865,358.00	99.281250	24,820,312.50	-45,045.50	1.76
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	98.573370	19,714,673.91	97.449219	19,489,843.80	-224,830.11	1.39
			Base	98.573370	19,714,673.91	97.449219	19,489,843.80	-224,830.11	1.39
<b>US DOLLAR Total</b>									
		514,456,235.290	Local			516,007,417.04	826,571.35	36.67	
Original Face:		692,290,435.000	Base			516,007,417.04	826,571.35	36.67	
<b>FIXED INCOME Total</b>									
		514,456,235.290	Base			516,007,417.04	826,571.35	36.67	
Original Face:		692,290,435.000							

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,405,833,547.970	Base	1,406,364,140.99		1,407,133,664.52	769,523.53	100.00
Original Face:		692,290,435.000						

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		41,250.010	Local	1.000000	41,250.01	1.000000	41,250.01	0.00	0.00
			Base	1.000000	41,250.01	1.000000	41,250.01	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	41,250.010	Local	41,250.01		41,250.01	0.00	0.00
		Base	41,250.01		41,250.01	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	41,250.010	Base	41,250.01		41,250.01	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2ZE5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.970139	9,997,013.89	99.970139	9,997,013.89	0.00	0.17
			Base	99.970139	9,997,013.89	99.970139	9,997,013.89	0.00	0.17

0020A2ZF2	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.964556	9,996,455.55	99.964556	9,996,455.55	0.00	0.17
			Base	99.964556	9,996,455.55	99.964556	9,996,455.55	0.00	0.17

0020A2ZF2	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.948667	9,994,866.66	99.948667	9,994,866.66	0.00	0.17
			Base	99.948667	9,994,866.66	99.948667	9,994,866.66	0.00	0.17

0020A2ZH8	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.968056	19,993,611.11	99.968056	19,993,611.11	0.00	0.33
			Base	99.968056	19,993,611.11	99.968056	19,993,611.11	0.00	0.33

0020A3AK6	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	99.956111	14,993,416.67	99.956111	14,993,416.67	0.00	0.25
			Base	99.956111	14,993,416.67	99.956111	14,993,416.67	0.00	0.25

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
0020A3BE9	AT&T INC	10,000,000.000	Local	99.938750	9,993,875.00	99.946042	9,994,604.20	729.20	0.17
			Base	99.938750	9,993,875.00	99.946042	9,994,604.20	729.20	0.17
02314PZ12	AMAZON COM INC DISC COML	10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.17
			Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.17
02314QBP3	AMAZON COM INC DISC COML	25,000,000.000	Local	99.981000	24,995,250.00	99.981000	24,995,250.00	0.00	0.41
			Base	99.981000	24,995,250.00	99.981000	24,995,250.00	0.00	0.41
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	5,000,000.000	Local	99.986786	4,999,339.28	101.809289	5,090,464.45	91,125.17	0.08
			Base	99.986786	4,999,339.28	101.809289	5,090,464.45	91,125.17	0.08
03785DY18	APPLE INC	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.75
			Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.75
04821TYH2	ATLANTIC ASSET SECUR	21,000,000.000	Local	99.996444	20,999,253.33	99.996444	20,999,253.33	0.00	0.35
			Base	99.996444	20,999,253.33	99.996444	20,999,253.33	0.00	0.35
05253AYN4	AUST & NEW ZEA	15,000,000.000	Local	99.994167	14,999,125.00	99.994167	14,999,125.00	0.00	0.25
			Base	99.994167	14,999,125.00	99.994167	14,999,125.00	0.00	0.25
06367CFG7	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.015276	10,001,527.60	1,527.60	0.17
			Base	100.000000	10,000,000.00	100.015276	10,001,527.60	1,527.60	0.17
06367CJQ1	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.002000	10,000,200.00	200.00	0.17
			Base	100.000000	10,000,000.00	100.002000	10,000,200.00	200.00	0.17
06367KA33	BANK OF MONTREAL-	15,000,000.000	Local	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.25
			Base	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417KEA3	BANK OF NOVA SCOTIA/THE	14,000,000.000	Local	99.894444	13,985,222.22	99.910278	13,987,438.92	2,216.70	0.23
			Base	99.894444	13,985,222.22	99.910278	13,987,438.92	2,216.70	0.23
06417KF20	BANK OF NOVA SCOTIA/THE	25,000,000.000	Local	99.905333	24,976,333.33	99.885808	24,971,452.00	-4,881.33	0.41
			Base	99.905333	24,976,333.33	99.885808	24,971,452.00	-4,881.33	0.41
07010JYW5	BASIN ELEC PWR COOP	15,000,000.000	Local	99.992750	14,998,912.50	99.992750	14,998,912.50	0.00	0.25
			Base	99.992750	14,998,912.50	99.992750	14,998,912.50	0.00	0.25
07010JZ20	BASIN ELEC PWR COOP	10,000,000.000	Local	99.992250	9,999,225.00	99.992250	9,999,225.00	0.00	0.17
			Base	99.992250	9,999,225.00	99.992250	9,999,225.00	0.00	0.17
07644AZ72	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.25
			Base	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.25
13608AZ17	CANADIAN IMPERIAL BK	51,450,000.000	Local	99.988333	51,443,997.50	99.988333	51,443,997.50	0.00	0.85
			Base	99.988333	51,443,997.50	99.988333	51,443,997.50	0.00	0.85
13608BG57	CANADIAN IMPERIAL BK	25,000,000.000	Local	99.877000	24,969,250.00	99.846933	24,961,733.25	-7,516.75	0.41
			Base	99.877000	24,969,250.00	99.846933	24,961,733.25	-7,516.75	0.41
138994009	CANTOR FITZGERALD REPO REPO	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.98
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.98
138994009	CANTOR FITZGERALD REPO REPO	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
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: 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	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
138994009	CANTOR FITZGERALD REPO REPO	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.58
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.58
138994009	CANTOR FITZGERALD REPO REPO	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
138994009	CANTOR FITZGERALD REPO REPO	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
17327BKQ7	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	99.742167	9,974,216.67	99.698533	9,969,853.30	-4,363.37	0.17
			Base	99.742167	9,974,216.67	99.698533	9,969,853.30	-4,363.37	0.17
19121BH10	COCA-COLA COMPANY	10,000,000.000	Local	99.909000	9,990,900.00	99.900658	9,990,065.80	-834.20	0.17
			Base	99.909000	9,990,900.00	99.900658	9,990,065.80	-834.20	0.17
19121BJD2	COCA-COLA COMPANY	40,000,000.000	Local	99.903444	39,961,377.77	99.877989	39,951,195.60	-10,182.17	0.66
			Base	99.903444	39,961,377.77	99.877989	39,951,195.60	-10,182.17	0.66
22599G006	CREDIT AGRICOLE REPO REPO	245,302,625.880	Local	100.000000	245,302,625.88	100.000000	245,302,625.88	0.00	4.07
			Base	100.000000	245,302,625.88	100.000000	245,302,625.88	0.00	4.07
2546R3AJ3	DISNEY (WALT) CO THE	25,000,000.000	Local	99.956667	24,989,166.67	99.956667	24,989,166.67	0.00	0.41
			Base	99.956667	24,989,166.67	99.956667	24,989,166.67	0.00	0.41
2546R3DV3	DISNEY (WALT) CO THE	10,000,000.000	Local	99.865750	9,986,575.00	99.901053	9,990,105.30	3,530.30	0.17
			Base	99.865750	9,986,575.00	99.901053	9,990,105.30	3,530.30	0.17

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R3FW9	DISNEY (WALT) CO THE	20,000,000.000	Local	99.859417	19,971,883.33	99.852722	19,970,544.40	-1,338.93	0.33
			Base	99.859417	19,971,883.33	99.852722	19,970,544.40	-1,338.93	0.33
2546R3GF5	DISNEY (WALT) CO THE	20,000,000.000	Local	99.829333	19,965,866.67	99.840000	19,968,000.00	2,133.33	0.33
			Base	99.829333	19,965,866.67	99.840000	19,968,000.00	2,133.33	0.33
30229AYG8	EXXON MOBIL CORP	25,000,000.000	Local	99.997083	24,999,270.83	99.997083	24,999,270.83	0.00	0.41
			Base	99.997083	24,999,270.83	99.997083	24,999,270.83	0.00	0.41
30229AYG8	EXXON MOBIL CORP	20,000,000.000	Local	99.995833	19,999,166.67	99.995833	19,999,166.67	0.00	0.33
			Base	99.995833	19,999,166.67	99.995833	19,999,166.67	0.00	0.33
30229BC13	EXXON MOBIL CORP	10,000,000.000	Local	99.966667	9,996,666.66	99.973333	9,997,333.30	666.64	0.17
			Base	99.966667	9,996,666.66	99.973333	9,997,333.30	666.64	0.17
30601WAU3	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.968222	19,993,644.44	99.968222	19,993,644.44	0.00	0.33
			Base	99.968222	19,993,644.44	99.968222	19,993,644.44	0.00	0.33
30601WE21	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.924167	9,992,416.67	99.898383	9,989,838.30	-2,578.37	0.17
			Base	99.924167	9,992,416.67	99.898383	9,989,838.30	-2,578.37	0.17
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST	10,057,650.770	Local	100.000000	10,057,650.77	100.000000	10,057,650.77	0.00	0.17
			Base	100.000000	10,057,650.77	100.000000	10,057,650.77	0.00	0.17
36955DYJ3	GEN DYNAMICS CORP	24,600,000.000	Local	99.991972	24,598,025.17	99.991972	24,598,025.17	0.00	0.41
			Base	99.991972	24,598,025.17	99.991972	24,598,025.17	0.00	0.41
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST	45,012,166.810	Local	100.000000	45,012,166.81	100.000000	45,012,166.81	0.00	0.75
			Base	100.000000	45,012,166.81	100.000000	45,012,166.81	0.00	0.75

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38346LYA8	GOTHAM FDG CORP	10,000,000.000	Local	99.997250	9,999,725.00	99.997250	9,999,725.00	0.00	0.17
			Base	99.997250	9,999,725.00	99.997250	9,999,725.00	0.00	0.17
38346MBH6	GOTHAM FDG CORP	15,000,000.000	Local	99.964000	14,994,600.00	99.959200	14,993,880.00	-720.00	0.25
			Base	99.964000	14,994,600.00	99.959200	14,993,880.00	-720.00	0.25
43851UEG4	HONEYWELL INTERNATN'	25,000,000.000	Local	99.912889	24,978,222.22	99.928678	24,982,169.50	3,947.28	0.41
			Base	99.912889	24,978,222.22	99.928678	24,982,169.50	3,947.28	0.41
43851UHK2	HONEYWELL INTERNATN'	20,000,000.000	Local	99.911083	19,982,216.66	99.867433	19,973,486.60	-8,730.06	0.33
			Base	99.911083	19,982,216.66	99.867433	19,973,486.60	-8,730.06	0.33
43851UK51	HONEYWELL INTERNATN'	10,000,000.000	Local	99.877945	9,987,794.45	99.836633	9,983,663.30	-4,131.15	0.17
			Base	99.877945	9,987,794.45	99.836633	9,983,663.30	-4,131.15	0.17
43851UK69	HONEYWELL INTERNATN'	20,000,000.000	Local	99.877583	19,975,516.67	99.836150	19,967,230.00	-8,286.67	0.33
			Base	99.877583	19,975,516.67	99.836150	19,967,230.00	-8,286.67	0.33
4523EMBP7	ILLINOIS TOOL WORKS INC	10,000,000.000	Local	99.965167	9,996,516.66	99.959467	9,995,946.70	-569.96	0.17
			Base	99.965167	9,996,516.66	99.959467	9,995,946.70	-569.96	0.17
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
46590EG85	J.P. MORGAN SECURITIES	40,000,000.000	Local	99.861667	39,944,666.67	99.852675	39,941,070.00	-3,596.67	0.66
			Base	99.861667	39,944,666.67	99.852675	39,941,070.00	-3,596.67	0.66
46590EK56	J.P. MORGAN SECURITIES	10,000,000.000	Local	99.812222	9,981,222.22	99.797700	9,979,770.00	-1,452.22	0.17
			Base	99.812222	9,981,222.22	99.797700	9,979,770.00	-1,452.22	0.17

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
47816FZ87	JOHNSON & JOHNSON	10,000,000.000	Local	99.993833	9,999,383.33	99.993833	9,999,383.33	0.00	0.17
			Base	99.993833	9,999,383.33	99.993833	9,999,383.33	0.00	0.17
47816GBB4	JOHNSON & JOHNSON	10,000,000.000	Local	99.980167	9,998,016.67	99.983000	9,998,300.00	283.33	0.17
			Base	99.980167	9,998,016.67	99.983000	9,998,300.00	283.33	0.17
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	50,066,766.960	Local	100.000000	50,066,766.96	100.000000	50,066,766.96	0.00	0.83
			Base	100.000000	50,066,766.96	100.000000	50,066,766.96	0.00	0.83
57576JYG1	MASSACHUSETTS MUT LIFE INS CO	15,000,000.000	Local	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.25
			Base	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.25
57978CY39	MCCORMICK & COMPANY	20,000,000.000	Local	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	0.33
			Base	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	0.33
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST	40,004,485.600	Local	100.000000	40,004,485.60	100.000000	40,004,485.60	0.00	0.66
			Base	100.000000	40,004,485.60	100.000000	40,004,485.60	0.00	0.66
63307MG52	NATIONAL BK OF CANAD	25,000,000.000	Local	99.877000	24,969,250.00	99.848300	24,962,075.00	-7,175.00	0.41
			Base	99.877000	24,969,250.00	99.848300	24,962,075.00	-7,175.00	0.41
64106HA50	NESTLE FIN FRANCE S.	10,000,000.000	Local	99.989167	9,998,916.67	99.989167	9,998,916.67	0.00	0.17
			Base	99.989167	9,998,916.67	99.989167	9,998,916.67	0.00	0.17
65339MZW9	NEXTERA ENERGY CAP HLDGS INC	20,400,000.000	Local	99.973778	20,394,650.67	99.973778	20,394,650.67	0.00	0.34
			Base	99.973778	20,394,650.67	99.973778	20,394,650.67	0.00	0.34
67983UBN2	OLD LINE FUNDING LLC	8,000,000.000	Local	99.956056	7,996,484.45	99.959822	7,996,785.76	301.31	0.13
			Base	99.956056	7,996,484.45	99.959822	7,996,785.76	301.31	0.13

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7426M2ZL8	PRIVATE EXP. FUNDING	10,000,000.000	Local	99.990472	9,999,047.22	99.990472	9,999,047.22	0.00	0.17
			Base	99.990472	9,999,047.22	99.990472	9,999,047.22	0.00	0.17
74271UAX8	PROCTOR GAMBLE AND CO	15,000,000.000	Local	99.984833	14,997,725.00	99.987108	14,998,066.20	341.20	0.25
			Base	99.984833	14,997,725.00	99.987108	14,998,066.20	341.20	0.25
74271UC16	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.976667	24,994,166.67	99.973333	24,993,333.25	-833.42	0.41
			Base	99.976667	24,994,166.67	99.973333	24,993,333.25	-833.42	0.41
78009BC18	ROYAL BK OF CANADA	25,000,000.000	Local	99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.41
			Base	99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.41
78013WFU9	ROYAL BANK OF CANADA	20,000,000.000	Local	99.893778	19,978,755.55	99.867222	19,973,444.40	-5,311.15	0.33
			Base	99.893778	19,978,755.55	99.867222	19,973,444.40	-5,311.15	0.33
78013WG12	ROYAL BANK OF CANADA	25,000,000.000	Local	99.899167	24,974,791.66	99.863539	24,965,884.75	-8,906.91	0.41
			Base	99.899167	24,974,791.66	99.863539	24,965,884.75	-8,906.91	0.41
83369X4B1	SOCIETE GENERALE NY	25,000,000.000	Local	100.000000	25,000,000.00	100.010464	25,002,616.00	2,616.00	0.41
			Base	100.000000	25,000,000.00	100.010464	25,002,616.00	2,616.00	0.41
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.24
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.24
89114NZL2	TORONTO-DOMINION	25,000,000.000	Local	100.000000	25,000,000.00	100.019725	25,004,931.25	4,931.25	0.41
			Base	100.000000	25,000,000.00	100.019725	25,004,931.25	4,931.25	0.41
89119AYA0	TORONTO DOMINION BANK	20,000,000.000	Local	99.995500	19,999,100.00	99.995500	19,999,100.00	0.00	0.33
			Base	99.995500	19,999,100.00	99.995500	19,999,100.00	0.00	0.33

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89119AZ68	TORONTO DOMINION BANK	25,000,000.000	Local	99.983472	24,995,868.05	99.983472	24,995,868.05	0.00	0.41
			Base	99.983472	24,995,868.05	99.983472	24,995,868.05	0.00	0.41
89119BCW4	TORONTO DOMINION BANK	20,000,000.000	Local	99.937917	19,987,583.34	99.935800	19,987,160.00	-423.34	0.33
			Base	99.937917	19,987,583.34	99.935800	19,987,160.00	-423.34	0.33
91058TZW9	UNITED HEALTHCARE CO	15,000,000.000	Local	99.980333	14,997,050.00	99.980333	14,997,050.00	0.00	0.25
			Base	99.980333	14,997,050.00	99.980333	14,997,050.00	0.00	0.25
9127964W6	TREASURY BILL 11/21 0.00000	40,000,000.000	Local	99.999167	39,999,666.67	99.999167	39,999,666.67	0.00	0.66
			Base	99.999167	39,999,666.67	99.999167	39,999,666.67	0.00	0.66
91411UAK1	RGTS OF UNIV OF CA	5,100,000.000	Local	99.982444	5,099,104.66	99.982444	5,099,104.66	0.00	0.08
			Base	99.982444	5,099,104.66	99.982444	5,099,104.66	0.00	0.08
91842JYF0	VW CR INC	10,000,000.000	Local	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.17
			Base	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.17
91842KAR7	VW CR INC	20,000,000.000	Local	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	0.33
			Base	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	0.33
91842KHV1	VW CR INC	10,000,000.000	Local	99.732444	9,973,244.44	99.680000	9,968,000.00	-5,244.44	0.17
			Base	99.732444	9,973,244.44	99.680000	9,968,000.00	-5,244.44	0.17
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224	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
926NKW009	AMHERST PIERPONT 04/15 VAR	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	7.47
			Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	7.47

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926NKW009	AMHERST PIERPONT 04/15 VAR	30,000,000.000	Local	100.000000	30,000,000.00	0.120000	14 Jan 2022	0.00	0.50
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
92780JYA3	VIRGINIA ELECT.& PWR	25,000,000.000	Local	99.996500	24,999,125.00	0.140000	10 Nov 2021	0.00	0.41
			Base	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	0.41
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	50,000,000.000	Local	100.000000	50,000,000.00	0.020000	01 Nov 2021	0.00	0.83
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.83
94107MYF7	WASTE MANAGEMENT INC	10,000,000.000	Local	99.994167	9,999,416.67	0.150000	15 Nov 2021	0.00	0.17
			Base	99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	0.17
94107NH23	WASTE MANAGEMENT INC	15,000,000.000	Local	99.764056	14,964,608.33	0.310000	02 Aug 2022	5,137.57	0.25
			Base	99.764056	14,964,608.33	99.798306	14,969,745.90	5,137.57	0.25
94107NKD5	WASTE MANAGEMENT INC	10,000,000.000	Local	99.702056	9,970,205.55	0.310000	13 Oct 2022	-2,402.75	0.17
			Base	99.702056	9,970,205.55	99.678028	9,967,802.80	-2,402.75	0.17
94107PAA7	WASTE MANAGEMENT INC	25,000,000.000	Local	99.831889	24,957,972.22	0.340000	28 Apr 2022	-45,347.22	0.41
			Base	99.831889	24,957,972.22	99.650500	24,912,625.00	-45,347.22	0.41
9612C1ED5	WESTPAC BANKING CORP.	15,000,000.000	Local	99.898139	14,984,720.83	0.190000	13 May 2022	-804.13	0.25
			Base	99.898139	14,984,720.83	99.892778	14,983,916.70	-804.13	0.25
9612C1GF8	WESTPAC BANKING CORP.	20,000,000.000	Local	99.864889	19,972,977.78	0.190000	15 Jul 2022	-8,391.18	0.33
			Base	99.864889	19,972,977.78	99.822933	19,964,586.60	-8,391.18	0.33
979QHR003	SOUTH STREET REPO	424,378,959.360	Local	100.000000	424,378,959.36	0.030000	01 Nov 2021	0.00	7.04
			Base	100.000000	424,378,959.36	100.000000	424,378,959.36	0.00	7.04

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Nov 2021		
	688,688,415.840	Local	100.000000	688,688,415.84	100.000000	688,688,415.84	0.00	11.43
		Base	100.000000	688,688,415.84	100.000000	688,688,415.84	0.00	11.43
<b>US DOLLAR Total</b>								
	3,939,561,071.220	Local		3,938,781,926.23		3,938,757,591.72	-24,334.51	65.37
		Base		3,938,781,926.23		3,938,757,591.72	-24,334.51	65.37
<b>CASH EQUIVALENT Total</b>								
	3,939,561,071.220	Base		3,938,781,926.23		3,938,757,591.72	-24,334.51	65.37
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.962725	6,997,390.74	100.006974	7,000,488.18	3,097.44	0.12
		Base	99.962725	6,997,390.74	100.006974	7,000,488.18	3,097.44	0.12
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.883876	6,991,871.30	100.423289	7,029,630.23	37,758.93	0.12
		Base	99.883876	6,991,871.30	100.423289	7,029,630.23	37,758.93	0.12
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.999634	6,999,974.36	100.085660	7,005,996.20	6,021.84	0.12
		Base	99.999634	6,999,974.36	100.085660	7,005,996.20	6,021.84	0.12
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.568236	4,978,411.80	102.403608	5,120,180.40	141,768.60	0.08
		Base	99.568236	4,978,411.80	102.403608	5,120,180.40	141,768.60	0.08
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.877046	9,987,704.56	99.264909	9,926,490.90	-61,213.66	0.16
		Base	99.877046	9,987,704.56	99.264909	9,926,490.90	-61,213.66	0.16
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.814003	2,994,420.10	98.257891	2,947,736.73	-46,683.37	0.05
		Base	99.814003	2,994,420.10	98.257891	2,947,736.73	-46,683.37	0.05

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025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				0.605750	01 Nov 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.031174	5,001,558.70	1,558.70	0.08
			Base 100.000000	5,000,000.00	100.031174	5,001,558.70	1,558.70	0.08
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		16,569,000.000	Local 100.609974	16,670,066.64	101.113427	16,753,483.72	83,417.08	0.28
			Base 100.609974	16,670,066.64	101.113427	16,753,483.72	83,417.08	0.28
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		10,000,000.000	Local 99.823402	9,982,340.23	104.248015	10,424,801.50	442,461.27	0.17
			Base 99.823402	9,982,340.23	104.248015	10,424,801.50	442,461.27	0.17
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
		4,500,000.000	Local 99.996791	4,499,855.59	101.134170	4,551,037.65	51,182.06	0.08
Original Face:		4,500,000.000	Base 99.996791	4,499,855.59	101.134170	4,551,037.65	51,182.06	0.08
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
		3,000,000.000	Local 99.991206	2,999,736.19	101.017660	3,030,529.80	30,793.61	0.05
Original Face:		3,000,000.000	Base 99.991206	2,999,736.19	101.017660	3,030,529.80	30,793.61	0.05
0258M0EG0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/22 2.7				2.700000	03 Mar 2022		
		3,110,000.000	Local 100.641334	3,129,945.49	100.586949	3,128,254.11	-1,691.38	0.05
			Base 100.641334	3,129,945.49	100.586949	3,128,254.11	-1,691.38	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
		1,410,000.000	Local 109.055844	1,537,687.40	108.835138	1,534,575.45	-3,111.95	0.03
			Base 109.055844	1,537,687.40	108.835138	1,534,575.45	-3,111.95	0.03
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR				0.249500	21 Jan 2022		
		15,000,000.000	Local 100.000000	15,000,000.00	100.052479	15,007,871.85	7,871.85	0.25
			Base 100.000000	15,000,000.00	100.052479	15,007,871.85	7,871.85	0.25
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35				0.350000	20 Apr 2023		
		30,000,000.000	Local 99.998471	29,999,541.43	99.582111	29,874,633.30	-124,908.13	0.50
			Base 99.998471	29,999,541.43	99.582111	29,874,633.30	-124,908.13	0.50
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
		8,000,000.000	Local 99.937229	7,994,978.35	99.358703	7,948,696.24	-46,282.11	0.13
			Base 99.937229	7,994,978.35	99.358703	7,948,696.24	-46,282.11	0.13

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STATE OF ARIZONA

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03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
	3,000,000.000	Local	99.490767	2,984,723.01	98.528036	2,955,841.08	-28,881.93	0.05	
		Base	99.490767	2,984,723.01	98.528036	2,955,841.08	-28,881.93	0.05	
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
	898,000.000	Local	100.945228	906,488.15	100.762866	904,850.54	-1,637.61	0.02	
		Base	100.945228	906,488.15	100.762866	904,850.54	-1,637.61	0.02	
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
	5,000,000.000	Local	99.982179	4,999,108.93	99.813016	4,990,650.80	-8,458.13	0.08	
		Base	99.982179	4,999,108.93	99.813016	4,990,650.80	-8,458.13	0.08	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.258182	10,025,818.18	101.378764	10,137,876.40	112,058.22	0.17	
		Base	100.258182	10,025,818.18	101.378764	10,137,876.40	112,058.22	0.17	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.861889	15,478,592.73	100.390535	15,560,532.93	81,940.20	0.26	
		Base	99.861889	15,478,592.73	100.390535	15,560,532.93	81,940.20	0.26	
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.821587	9,982,158.66	97.938538	9,793,853.80	-188,304.86	0.16	
		Base	99.821587	9,982,158.66	97.938538	9,793,853.80	-188,304.86	0.16	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.808343	4,990,417.13	97.922673	4,896,133.65	-94,283.48	0.08	
		Base	99.808343	4,990,417.13	97.922673	4,896,133.65	-94,283.48	0.08	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	107.685269	5,384,263.45	105.744378	5,287,218.90	-97,044.55	0.09	
		Base	107.685269	5,384,263.45	105.744378	5,287,218.90	-97,044.55	0.09	
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.972146	9,997,214.60	102.178997	10,217,899.70	220,685.10	0.17	
		Base	99.972146	9,997,214.60	102.178997	10,217,899.70	220,685.10	0.17	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	5,000,000.000	Local	99.748532	4,987,426.59	97.341902	4,867,095.10	-120,331.49	0.08	
		Base	99.748532	4,987,426.59	97.341902	4,867,095.10	-120,331.49	0.08	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	98.577345	4,928,867.25	-71,132.75	0.08
		Base		100.000000	5,000,000.00	98.577345	4,928,867.25	-71,132.75	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
	25,000,000.000	Local		99.885342	24,971,335.62	98.571272	24,642,818.00	-328,517.62	0.41
		Base		99.885342	24,971,335.62	98.571272	24,642,818.00	-328,517.62	0.41
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
	5,371,000.000	Local		98.829646	5,308,140.29	96.172877	5,165,445.22	-142,695.07	0.09
		Base		98.829646	5,308,140.29	96.172877	5,165,445.22	-142,695.07	0.09
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local		99.900685	14,985,102.74	97.445952	14,616,892.80	-368,209.94	0.24
		Base		99.900685	14,985,102.74	97.445952	14,616,892.80	-368,209.94	0.24
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	98.958540	9,895,854.00	-104,146.00	0.16
		Base		100.000000	10,000,000.00	98.958540	9,895,854.00	-104,146.00	0.16
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	101.029000	10,102,900.00	102,900.00	0.17
		Base		100.000000	10,000,000.00	101.029000	10,102,900.00	102,900.00	0.17
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	98.226266	9,822,626.60	-177,373.40	0.16
		Base		100.000000	10,000,000.00	98.226266	9,822,626.60	-177,373.40	0.16
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.233000	10,023,300.00	23,300.00	0.17
		Base		100.000000	10,000,000.00	100.233000	10,023,300.00	23,300.00	0.17
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
	10,000,000.000	Local		99.921435	9,992,143.48	99.498932	9,949,893.20	-42,250.28	0.17
		Base		99.921435	9,992,143.48	99.498932	9,949,893.20	-42,250.28	0.17
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
	20,000,000.000	Local		100.447577	20,089,515.36	100.420372	20,084,074.40	-5,440.96	0.33
		Base		100.447577	20,089,515.36	100.420372	20,084,074.40	-5,440.96	0.33

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local		99.967551	6,997,728.56	104.408558	7,308,599.06	310,870.50	0.12
		Base		99.967551	6,997,728.56	104.408558	7,308,599.06	310,870.50	0.12
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local		99.895785	6,992,704.98	103.513508	7,245,945.56	253,240.58	0.12
		Base		99.895785	6,992,704.98	103.513508	7,245,945.56	253,240.58	0.12
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local		99.972065	4,998,603.27	101.648677	5,082,433.85	83,830.58	0.08
		Base		99.972065	4,998,603.27	101.648677	5,082,433.85	83,830.58	0.08
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	10,000,000.000	Local		99.926054	9,992,605.44	99.459961	9,945,996.10	-46,609.34	0.17
		Base		99.926054	9,992,605.44	99.459961	9,945,996.10	-46,609.34	0.17
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
	7,000,000.000	Local		99.818178	6,987,272.48	97.766936	6,843,685.52	-143,586.96	0.11
		Base		99.818178	6,987,272.48	97.766936	6,843,685.52	-143,586.96	0.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	10,000,000.000	Local		99.911989	9,991,198.87	99.285005	9,928,500.50	-62,698.37	0.16
		Base		99.911989	9,991,198.87	99.285005	9,928,500.50	-62,698.37	0.16
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
	8,000,000.000	Local		100.000000	8,000,000.00	100.099799	8,007,983.92	7,983.92	0.13
		Base		100.000000	8,000,000.00	100.099799	8,007,983.92	7,983.92	0.13
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local		100.563799	17,095,845.88	101.824364	17,310,141.88	214,296.00	0.29
		Base		100.563799	17,095,845.88	101.824364	17,310,141.88	214,296.00	0.29
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.989575	14,998,436.24	101.653090	15,247,963.50	249,527.26	0.25
		Base		99.989575	14,998,436.24	101.653090	15,247,963.50	249,527.26	0.25
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local		99.895880	1,997,917.59	103.317498	2,066,349.96	68,432.37	0.03
		Base		99.895880	1,997,917.59	103.317498	2,066,349.96	68,432.37	0.03

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STATE OF ARIZONA

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084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
	3,667,000.000	Local		101.539828	3,723,465.48	101.444527	3,719,970.81	-3,494.67	0.06
		Base		101.539828	3,723,465.48	101.444527	3,719,970.81	-3,494.67	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local		99.970742	4,998,537.12	101.002185	5,050,109.25	51,572.13	0.08
		Base		99.970742	4,998,537.12	101.002185	5,050,109.25	51,572.13	0.08
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	17,000,000.000	Local		99.905740	16,983,975.85	101.828145	17,310,784.65	326,808.80	0.29
		Base		99.905740	16,983,975.85	101.828145	17,310,784.65	326,808.80	0.29
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.122825	5,006,141.25	6,141.25	0.08
		Base		100.000000	5,000,000.00	100.122825	5,006,141.25	6,141.25	0.08
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local		99.951894	4,997,594.71	101.259905	5,062,995.25	65,400.54	0.08
		Base		99.951894	4,997,594.71	101.259905	5,062,995.25	65,400.54	0.08
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	4,750,000.000	Local		102.960984	4,890,646.72	102.738503	4,880,078.89	-10,567.83	0.08
		Base		102.960984	4,890,646.72	102.738503	4,880,078.89	-10,567.83	0.08
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	3,266,877.270	Local		99.996969	3,266,778.26	99.974420	3,266,041.60	-736.66	0.05
	Original Face: 4,000,000.000	Base		99.996969	3,266,778.26	99.974420	3,266,041.60	-736.66	0.05
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	10,964,000.000	Local		104.269908	11,432,152.67	103.864164	11,387,666.94	-44,485.73	0.19
		Base		104.269908	11,432,152.67	103.864164	11,387,666.94	-44,485.73	0.19
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local		99.716979	1,994,339.58	104.214065	2,084,281.30	89,941.72	0.03
		Base		99.716979	1,994,339.58	104.214065	2,084,281.30	89,941.72	0.03
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

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STATE OF ARIZONA

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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	98.851000	4,942,550.00	-57,450.00	0.08	
		Base	100.000000	5,000,000.00	98.851000	4,942,550.00	-57,450.00	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	96.421083	14,463,162.45	-536,837.55	0.24	
		Base	100.000000	15,000,000.00	96.421083	14,463,162.45	-536,837.55	0.24	
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	95.076307	14,261,446.05	-738,553.95	0.24	
		Base	100.000000	15,000,000.00	95.076307	14,261,446.05	-738,553.95	0.24	
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	96.656213	9,665,621.30	-334,378.70	0.16	
		Base	100.000000	10,000,000.00	96.656213	9,665,621.30	-334,378.70	0.16	
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.705567	9,770,556.70	-229,443.30	0.16	
		Base	100.000000	10,000,000.00	97.705567	9,770,556.70	-229,443.30	0.16	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.945380	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.485037	10,048,503.70	48,503.70	0.17	
		Base	100.000000	10,000,000.00	100.485037	10,048,503.70	48,503.70	0.17	
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	8,000,000.000	Local	99.920353	7,993,628.27	99.143899	7,931,511.92	-62,116.35	0.13	
		Base	99.920353	7,993,628.27	99.143899	7,931,511.92	-62,116.35	0.13	
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
	232,089.550	Local	100.000000	232,089.55	100.000300	232,090.25	0.70	0.00	
	Original Face: 9,000,000.000	Base	100.000000	232,089.55	100.000300	232,090.25	0.70	0.00	
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
	5,000,000.000	Local	101.702255	5,085,112.74	101.655317	5,082,765.85	-2,346.89	0.08	
		Base	101.702255	5,085,112.74	101.655317	5,082,765.85	-2,346.89	0.08	
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
	5,000,000.000	Local	100.354615	5,017,730.75	100.351455	5,017,572.75	-158.00	0.08	
		Base	100.354615	5,017,730.75	100.351455	5,017,572.75	-158.00	0.08	

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14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR				0.346630	06 Jan 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	100.043230	10,004,323.00	4,323.00	0.17
			Base 100.000000	10,000,000.00	100.043230	10,004,323.00	4,323.00	0.17
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
		10,000,000.000	Local 99.869968	9,986,996.82	99.379545	9,937,954.50	-49,042.32	0.16
			Base 99.869968	9,986,996.82	99.379545	9,937,954.50	-49,042.32	0.16
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
		5,000,000.000	Local 100.095073	5,004,753.67	99.823193	4,991,159.65	-13,594.02	0.08
			Base 100.095073	5,004,753.67	99.823193	4,991,159.65	-13,594.02	0.08
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5				4.500000	14 Jan 2022		
		4,585,000.000	Local 100.866923	4,624,748.40	100.799971	4,621,678.67	-3,069.73	0.08
			Base 100.866923	4,624,748.40	100.799971	4,621,678.67	-3,069.73	0.08
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	100.092025	10,009,202.50	9,202.50	0.17
			Base 100.000000	10,000,000.00	100.092025	10,009,202.50	9,202.50	0.17
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.896285	10,089,628.50	89,628.50	0.17
			Base 100.000000	10,000,000.00	100.896285	10,089,628.50	89,628.50	0.17
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	96.863335	4,843,166.75	-156,833.25	0.08
			Base 100.000000	5,000,000.00	96.863335	4,843,166.75	-156,833.25	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	98.738791	9,873,879.10	-126,120.90	0.16
			Base 100.000000	10,000,000.00	98.738791	9,873,879.10	-126,120.90	0.16
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	96.863383	14,529,507.45	-470,492.55	0.24
			Base 100.000000	15,000,000.00	96.863383	14,529,507.45	-470,492.55	0.24
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	98.274504	4,913,725.20	-86,274.80	0.08
			Base 100.000000	5,000,000.00	98.274504	4,913,725.20	-86,274.80	0.08

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17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	97.799461	14,669,919.15	-330,080.85	0.24
			Base	100.000000	15,000,000.00	97.799461	14,669,919.15	-330,080.85	0.24
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.592672	9,959,267.20	-40,732.80	0.17
			Base	100.000000	10,000,000.00	99.592672	9,959,267.20	-40,732.80	0.17
189054AT6	CLOROX COMPANY SR UNSECURED 09/22 3.05				3.050000	15 Sep 2022			
		1,000,000.000	Local	101.763935	1,017,639.35	101.627759	1,016,277.59	-1,361.76	0.02
			Base	101.763935	1,017,639.35	101.627759	1,016,277.59	-1,361.76	0.02
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		10,000,000.000	Local	101.742212	10,174,221.21	102.373377	10,237,337.70	63,116.49	0.17
			Base	101.742212	10,174,221.21	102.373377	10,237,337.70	63,116.49	0.17
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		7,000,000.000	Local	108.048538	7,563,397.67	107.684996	7,537,949.72	-25,447.95	0.13
			Base	108.048538	7,563,397.67	107.684996	7,537,949.72	-25,447.95	0.13
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1				2.100000	12 Nov 2021			
		9,415,000.000	Local	100.057855	9,420,447.05	100.048427	9,419,559.40	-887.65	0.16
			Base	100.057855	9,420,447.05	100.048427	9,419,559.40	-887.65	0.16
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15				2.150000	08 Sep 2022			
		2,000,000.000	Local	101.582916	2,031,658.32	101.477515	2,029,550.30	-2,108.02	0.03
			Base	101.582916	2,031,658.32	101.477515	2,029,550.30	-2,108.02	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95				1.950000	13 Jun 2022			
		3,000,000.000	Local	101.019451	3,030,583.52	101.077593	3,032,327.79	1,744.27	0.05
			Base	101.019451	3,030,583.52	101.077593	3,032,327.79	1,744.27	0.05
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7				0.700000	05 Jul 2023			
		5,000,000.000	Local	100.735710	5,036,785.49	100.317095	5,015,854.75	-20,930.74	0.08
			Base	100.735710	5,036,785.49	100.317095	5,015,854.75	-20,930.74	0.08
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024			
		9,000,000.000	Local	99.945379	8,995,084.15	99.454347	8,950,891.23	-44,192.92	0.15
			Base	99.945379	8,995,084.15	99.454347	8,950,891.23	-44,192.92	0.15

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
		4,000,000.000	Local 99.998949	3,999,957.96	100.579510	4,023,180.40	23,222.44	0.07
Original Face:		4,000,000.000	Base 99.998949	3,999,957.96	100.579510	4,023,180.40	23,222.44	0.07
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65				1.650000	01 Sep 2022		
		1,675,000.000	Local 101.068478	1,692,897.00	101.114277	1,693,664.14	767.14	0.03
			Base 101.068478	1,692,897.00	101.114277	1,693,664.14	767.14	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
		7,000,000.000	Local 107.992629	7,559,484.05	107.056136	7,493,929.52	-65,554.53	0.12
			Base 107.992629	7,559,484.05	107.056136	7,493,929.52	-65,554.53	0.12
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55				2.550000	15 Feb 2022		
		2,200,000.000	Local 100.666891	2,214,671.61	100.646409	2,214,221.00	-450.61	0.04
			Base 100.666891	2,214,671.61	100.646409	2,214,221.00	-450.61	0.04
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
		2,000,000.000	Local 102.415709	2,048,314.17	101.967559	2,039,351.18	-8,962.99	0.03
			Base 102.415709	2,048,314.17	101.967559	2,039,351.18	-8,962.99	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
		5,000,000.000	Local 99.882667	4,994,133.35	99.243843	4,962,192.15	-31,941.20	0.08
			Base 99.882667	4,994,133.35	99.243843	4,962,192.15	-31,941.20	0.08
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
		17,838,000.000	Local 101.476909	18,101,450.98	101.039630	18,023,449.20	-78,001.78	0.30
			Base 101.476909	18,101,450.98	101.039630	18,023,449.20	-78,001.78	0.30
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	99.325480	9,932,548.00	-67,452.00	0.16
			Base 100.000000	10,000,000.00	99.325480	9,932,548.00	-67,452.00	0.16
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	99.019514	6,931,365.98	-68,634.02	0.12
			Base 100.000000	7,000,000.00	99.019514	6,931,365.98	-68,634.02	0.12
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	99.881285	9,988,128.50	-11,871.50	0.17
			Base 100.000000	10,000,000.00	99.881285	9,988,128.50	-11,871.50	0.17

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3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625				1.625000	22 Aug 2022			
		15,000,000.000	Local	101.209014	15,181,352.13	101.217355	15,182,603.25	1,251.12	0.25
			Base	101.209014	15,181,352.13	101.217355	15,182,603.25	1,251.12	0.25
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.155630	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.108312	10,010,831.20	10,831.20	0.17
			Base	100.000000	10,000,000.00	100.108312	10,010,831.20	10,831.20	0.17
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	98.524841	14,778,726.15	-221,273.85	0.25
			Base	100.000000	15,000,000.00	98.524841	14,778,726.15	-221,273.85	0.25
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	98.283576	4,914,178.80	-85,821.20	0.08
			Base	100.000000	5,000,000.00	98.283576	4,914,178.80	-85,821.20	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023			
		20,000,000.000	Local	99.964789	19,992,957.81	99.818483	19,963,696.60	-29,261.21	0.33
			Base	99.964789	19,992,957.81	99.818483	19,963,696.60	-29,261.21	0.33
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025			
		5,000,000.000	Local	99.976446	4,998,822.31	99.226683	4,961,334.15	-37,488.16	0.08
			Base	99.976446	4,998,822.31	99.226683	4,961,334.15	-37,488.16	0.08
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023			
		20,000,000.000	Local	99.910263	19,982,052.66	99.852936	19,970,587.20	-11,465.46	0.33
			Base	99.910263	19,982,052.66	99.852936	19,970,587.20	-11,465.46	0.33
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		9,055,449.530	Local	102.260060	9,260,108.14	100.832236	9,130,812.24	-129,295.90	0.15
		Original Face: 10,000,000.000	Base	102.260060	9,260,108.14	100.832236	9,130,812.24	-129,295.90	0.15
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.405421	9,940,542.10	-59,457.90	0.16
			Base	100.000000	10,000,000.00	99.405421	9,940,542.10	-59,457.90	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	98.357935	4,917,896.75	-82,103.25	0.08
			Base	100.000000	5,000,000.00	98.357935	4,917,896.75	-82,103.25	0.08

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3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.762196	4,888,109.80	-111,890.20	0.08
			Base	100.000000	5,000,000.00	97.762196	4,888,109.80	-111,890.20	0.08
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.113387	15,260,283.54	100.767164	15,359,938.81	99,655.27	0.25
			Base	100.113387	15,260,283.54	100.767164	15,359,938.81	99,655.27	0.25
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		57,848.860	Local	102.587363	59,345.62	101.278370	58,588.38	-757.24	0.00
		Original Face: 2,838,688.000	Base	102.587363	59,345.62	101.278370	58,588.38	-757.24	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		561,873.410	Local	101.387729	569,670.69	102.291810	574,750.48	5,079.79	0.01
		Original Face: 5,677,376.000	Base	101.387729	569,670.69	102.291810	574,750.48	5,079.79	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		627,618.530	Local	101.303558	635,799.90	101.997880	640,157.60	4,357.70	0.01
		Original Face: 5,677,376.000	Base	101.303558	635,799.90	101.997880	640,157.60	4,357.70	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		940,209.220	Local	100.742475	947,190.04	101.237520	951,844.50	4,654.46	0.02
		Original Face: 6,713,909.000	Base	100.742475	947,190.04	101.237520	951,844.50	4,654.46	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		946,941.250	Local	99.797415	945,022.89	100.709600	953,660.75	8,637.86	0.02
		Original Face: 5,677,376.000	Base	99.797415	945,022.89	100.709600	953,660.75	8,637.86	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		1,272,089.760	Local	101.411463	1,290,044.84	101.763730	1,294,525.99	4,481.15	0.02
		Original Face: 6,995,663.000	Base	101.411463	1,290,044.84	101.763730	1,294,525.99	4,481.15	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		946,941.250	Local	100.196049	948,797.72	101.374420	959,956.20	11,158.48	0.02
		Original Face: 5,677,376.000	Base	100.196049	948,797.72	101.374420	959,956.20	11,158.48	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		1,203,687.740	Local	100.641310	1,211,407.11	101.237650	1,218,585.18	7,178.07	0.02
		Original Face: 11,354,753.000	Base	100.641310	1,211,407.11	101.237650	1,218,585.18	7,178.07	0.02

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3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		489,257.260	Local	98.699222	482,893.11	101.381740	496,017.52	13,124.41	0.01
Original Face:		2,000,000.000	Base	98.699222	482,893.11	101.381740	496,017.52	13,124.41	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,149,297.900	Local	101.478798	1,166,293.69	101.997880	1,172,259.49	5,965.80	0.02
Original Face:		8,516,065.000	Base	101.478798	1,166,293.69	101.997880	1,172,259.49	5,965.80	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		794,205.070	Local	99.903553	793,439.08	100.699450	799,760.14	6,321.06	0.01
Original Face:		5,677,376.000	Base	99.903553	793,439.08	100.699450	799,760.14	6,321.06	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		1,345,736.450	Local	98.712287	1,328,407.23	101.358710	1,364,021.11	35,613.88	0.02
Original Face:		6,060,416.000	Base	98.712287	1,328,407.23	101.358710	1,364,021.11	35,613.88	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		5,973,830.590	Local	99.748119	5,958,783.65	97.781500	5,841,301.16	-117,482.49	0.10
Original Face:		7,000,000.000	Base	99.748119	5,958,783.65	97.781500	5,841,301.16	-117,482.49	0.10
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.122220	9,912,222.00	-87,778.00	0.16
			Base	100.000000	10,000,000.00	99.122220	9,912,222.00	-87,778.00	0.16
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.853475	9,885,347.50	-114,652.50	0.16
			Base	100.000000	10,000,000.00	98.853475	9,885,347.50	-114,652.50	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		173,250.520	Local	98.390475	170,462.01	102.125950	176,933.74	6,471.73	0.00
Original Face:		2,838,688.000	Base	98.390475	170,462.01	102.125950	176,933.74	6,471.73	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		298,993.750	Local	100.121457	299,356.90	100.983320	301,933.82	2,576.92	0.01
Original Face:		5,946,910.000	Base	100.121457	299,356.90	100.983320	301,933.82	2,576.92	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		57,788.480	Local	102.448758	59,203.58	104.582910	60,436.87	1,233.29	0.00
Original Face:		500,000.000	Base	102.448758	59,203.58	104.582910	60,436.87	1,233.29	0.00

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3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		152,819.420	Local	101.271036	154,761.81	100.708050	153,901.46	-860.35	0.00
Original Face:		11,354,753.000	Base	101.271036	154,761.81	100.708050	153,901.46	-860.35	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		120,211.460	Local	99.448846	119,548.91	101.315130	121,792.40	2,243.49	0.00
Original Face:		2,838,688.000	Base	99.448846	119,548.91	101.315130	121,792.40	2,243.49	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		287,258.140	Local	99.979224	287,198.46	101.986520	292,964.58	5,766.12	0.00
Original Face:		2,838,688.000	Base	99.979224	287,198.46	101.986520	292,964.58	5,766.12	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		217,484.250	Local	99.958563	217,394.13	102.450920	222,814.61	5,420.48	0.00
Original Face:		3,247,459.000	Base	99.958563	217,394.13	102.450920	222,814.61	5,420.48	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		586,893.630	Local	100.157141	587,815.88	104.222780	611,676.86	23,860.98	0.01
Original Face:		5,677,376.000	Base	100.157141	587,815.88	104.222780	611,676.86	23,860.98	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		554,442.250	Local	100.337197	556,311.81	101.222980	561,222.97	4,911.16	0.01
Original Face:		8,516,065.000	Base	100.337197	556,311.81	101.222980	561,222.97	4,911.16	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		1,169,644.090	Local	100.052739	1,170,260.95	101.054920	1,181,982.90	11,721.95	0.02
Original Face:		7,380,589.000	Base	100.052739	1,170,260.95	101.054920	1,181,982.90	11,721.95	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		1,761,825.460	Local	101.183515	1,782,676.92	100.105080	1,763,676.79	-19,000.13	0.03
Original Face:		5,677,376.000	Base	101.183515	1,782,676.92	100.105080	1,763,676.79	-19,000.13	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		1,004,420.060	Local	100.022281	1,004,643.85	100.087060	1,005,294.51	650.66	0.02
Original Face:		5,677,376.000	Base	100.022281	1,004,643.85	100.087060	1,005,294.51	650.66	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		2,511,050.470	Local	100.690723	2,528,394.88	101.149170	2,539,906.71	11,511.83	0.04
Original Face:		14,193,441.000	Base	100.690723	2,528,394.88	101.149170	2,539,906.71	11,511.83	0.04

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,430,535.780	Local	100.440348	1,436,835.11	101.660880	1,454,295.26	17,460.15	0.02
Original Face:	14,193,441.000	Base	100.440348	1,436,835.11	101.660880	1,454,295.26	17,460.15	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	599,256.740	Local	99.901144	598,664.34	101.840650	610,286.96	11,622.62	0.01
Original Face:	3,250,000.000	Base	99.901144	598,664.34	101.840650	610,286.96	11,622.62	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	605,965.080	Local	100.481947	608,885.51	100.729180	610,383.66	1,498.15	0.01
Original Face:	5,677,376.000	Base	100.481947	608,885.51	100.729180	610,383.66	1,498.15	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,699,999.200	Local	99.911171	1,698,489.10	101.776390	1,730,197.82	31,708.72	0.03
Original Face:	8,516,065.000	Base	99.911171	1,698,489.10	101.776390	1,730,197.82	31,708.72	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	413,869.680	Local	98.131583	406,136.87	101.431030	419,792.28	13,655.41	0.01
Original Face:	2,500,000.000	Base	98.131583	406,136.87	101.431030	419,792.28	13,655.41	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	909,599.100	Local	102.214008	929,737.70	100.135120	910,828.15	-18,909.55	0.02
Original Face:	10,000,000.000	Base	102.214008	929,737.70	100.135120	910,828.15	-18,909.55	0.02
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	2,440,441.550	Local	102.492985	2,501,281.40	101.425210	2,475,222.97	-26,058.43	0.04
Original Face:	5,000,000.000	Base	102.492985	2,501,281.40	101.425210	2,475,222.97	-26,058.43	0.04
3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051		
	5,000,000.000	Local	100.171875	5,008,593.75	97.638160	4,881,908.00	-126,685.75	0.08
Original Face:	5,000,000.000	Base	100.171875	5,008,593.75	97.638160	4,881,908.00	-126,685.75	0.08
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	426,580.030	Local	101.039510	431,014.37	105.755420	451,131.50	20,117.13	0.01
Original Face:	44,567,405.000	Base	101.039510	431,014.37	105.755420	451,131.50	20,117.13	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	14,703.580	Local	105.798996	15,556.24	108.990300	16,025.48	469.24	0.00
Original Face:	1,000,000.000	Base	105.798996	15,556.24	108.990300	16,025.48	469.24	0.00

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31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	633,515.090	Local	105.519048	668,479.09	114.449730	725,056.31	56,577.22	0.01
Original Face:	24,898,134.000	Base	105.519048	668,479.09	114.449730	725,056.31	56,577.22	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	46,911.920	Local	99.285576	46,576.77	100.513630	47,152.87	576.10	0.00
Original Face:	5,677,376.000	Base	99.285576	46,576.77	100.513630	47,152.87	576.10	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	214,458.190	Local	104.637897	224,404.54	106.998300	229,466.62	5,062.08	0.00
Original Face:	8,516,065.000	Base	104.637897	224,404.54	106.998300	229,466.62	5,062.08	0.00
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.985005	14,997,750.75	-2,249.25	0.25
		Base	100.000000	15,000,000.00	99.985005	14,997,750.75	-2,249.25	0.25
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1				2.230000	15 Sep 2024		
	20,000,000.000	Local	102.259960	20,451,992.09	101.643520	20,328,704.00	-123,288.09	0.34
Original Face:	20,000,000.000	Base	102.259960	20,451,992.09	101.643520	20,328,704.00	-123,288.09	0.34
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1				0.118380	15 Oct 2022		
	16,073,630.880	Local	100.000000	16,073,630.88	100.000880	16,073,772.33	141.45	0.27
Original Face:	20,000,000.000	Base	100.000000	16,073,630.88	100.000880	16,073,772.33	141.45	0.27
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2				0.170000	15 Oct 2023		
	8,705,516.100	Local	99.999307	8,705,455.77	99.980020	8,703,776.74	-1,679.03	0.14
Original Face:	12,500,000.000	Base	99.999307	8,705,455.77	99.980020	8,703,776.74	-1,679.03	0.14
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.197750	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.998983	19,999,796.60	-203.40	0.33
		Base	100.000000	20,000,000.00	99.998983	19,999,796.60	-203.40	0.33
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023		
	1,250,000.000	Local	102.376186	1,279,702.32	102.073821	1,275,922.76	-3,779.56	0.02
		Base	102.376186	1,279,702.32	102.073821	1,275,922.76	-3,779.56	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7				3.700000	17 Oct 2023		
	2,610,000.000	Local	105.945092	2,765,166.91	105.499996	2,753,549.90	-11,617.01	0.05
		Base	105.945092	2,765,166.91	105.499996	2,753,549.90	-11,617.01	0.05

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375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.848270	9,984,827.00	-15,173.00	0.17
			Base	100.000000	10,000,000.00	99.848270	9,984,827.00	-15,173.00	0.17
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.834596	4,991,729.80	-8,270.20	0.08
			Base	100.000000	5,000,000.00	99.834596	4,991,729.80	-8,270.20	0.08
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022			
		1,420,676.680	Local	100.000000	1,420,676.68	100.002390	1,420,710.63	33.95	0.02
		Original Face: 18,000,000.000	Base	100.000000	1,420,676.68	100.002390	1,420,710.63	33.95	0.02
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.747817	6,982,347.19	-17,652.81	0.12
			Base	100.000000	7,000,000.00	99.747817	6,982,347.19	-17,652.81	0.12
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	94.712520	18,942,504.00	-1,057,496.00	0.31
			Base	100.000000	20,000,000.00	94.712520	18,942,504.00	-1,057,496.00	0.31
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	97.020742	9,702,074.20	-297,925.80	0.16
			Base	100.000000	10,000,000.00	97.020742	9,702,074.20	-297,925.80	0.16
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8				0.800000	25 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.805417	4,940,270.85	-59,729.15	0.08
			Base	100.000000	5,000,000.00	98.805417	4,940,270.85	-59,729.15	0.08
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	97.684430	9,768,443.00	-231,557.00	0.16
			Base	100.000000	10,000,000.00	97.684430	9,768,443.00	-231,557.00	0.16
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	98.317676	9,831,767.60	-168,232.40	0.16
			Base	100.000000	10,000,000.00	98.317676	9,831,767.60	-168,232.40	0.16
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		43,825.950	Local	104.949693	45,995.20	109.476740	47,979.22	1,984.02	0.00
		Original Face: 877,500.000	Base	104.949693	45,995.20	109.476740	47,979.22	1,984.02	0.00

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	Units								
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	1,201,771.920	Local	98.938019	1,189,009.33	99.763010	1,198,923.84		9,914.51	0.02
Original Face:	3,000,000.000	Base	98.938019	1,189,009.33	99.763010	1,198,923.84		9,914.51	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	2,332,200.700	Local	95.669867	2,231,213.31	100.207330	2,337,036.05		105,822.74	0.04
Original Face:	10,000,000.000	Base	95.669867	2,231,213.31	100.207330	2,337,036.05		105,822.74	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,010,317.330	Local	101.936060	2,049,238.28	102.313770	2,056,831.45		7,593.17	0.03
Original Face:	10,493,495.000	Base	101.936060	2,049,238.28	102.313770	2,056,831.45		7,593.17	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,817,304.350	Local	96.550595	2,720,124.11	100.442310	2,829,765.57		109,641.46	0.05
Original Face:	5,000,000.000	Base	96.550595	2,720,124.11	100.442310	2,829,765.57		109,641.46	0.05
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	384,842.900	Local	99.906164	384,481.78	101.519100	390,689.05		6,207.27	0.01
Original Face:	5,000,000.000	Base	99.906164	384,481.78	101.519100	390,689.05		6,207.27	0.01
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	645,235.950	Local	100.655614	649,466.21	100.639790	649,364.11		-102.10	0.01
Original Face:	5,000,000.000	Base	100.655614	649,466.21	100.639790	649,364.11		-102.10	0.01
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	4,388,332.300	Local	102.270311	4,487,961.08	98.784110	4,334,975.01		-152,986.07	0.07
Original Face:	5,000,000.000	Base	102.270311	4,487,961.08	98.784110	4,334,975.01		-152,986.07	0.07
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A					0.149440	17 Oct 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.002520	4,000,100.80		100.80	0.07
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.002520	4,000,100.80		100.80	0.07
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
	4,420,340.350	Local	99.992076	4,419,990.07	100.008710	4,420,725.36		735.29	0.07
Original Face:	8,000,000.000	Base	99.992076	4,419,990.07	100.008710	4,420,725.36		735.29	0.07
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.948760	999,487.60	103.345484	1,033,454.84		33,967.24	0.02
		Base	99.948760	999,487.60	103.345484	1,033,454.84		33,967.24	0.02

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427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		2,000,000.000	Local	99.868387	1,997,367.74	99.316737	1,986,334.74	-11,033.00	0.03
			Base	99.868387	1,997,367.74	99.316737	1,986,334.74	-11,033.00	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022			
		15,680,000.000	Local	100.393589	15,741,714.71	101.270619	15,879,233.06	137,518.35	0.26
			Base	100.393589	15,741,714.71	101.270619	15,879,233.06	137,518.35	0.26
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		3,000,000.000	Local	99.992941	2,999,788.22	100.826037	3,024,781.11	24,992.89	0.05
			Base	99.992941	2,999,788.22	100.826037	3,024,781.11	24,992.89	0.05
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5				2.500000	27 Jan 2022			
		4,000,000.000	Local	100.523576	4,020,943.05	100.543613	4,021,744.52	801.47	0.07
			Base	100.523576	4,020,943.05	100.543613	4,021,744.52	801.47	0.07
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023			
		3,800,000.000	Local	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
			Base	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
			Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25				3.250000	23 Sep 2022			
		10,000,000.000	Local	102.714599	10,271,459.86	102.588460	10,258,846.00	-12,613.86	0.17
			Base	102.714599	10,271,459.86	102.588460	10,258,846.00	-12,613.86	0.17
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		5,000,000.000	Local	99.917191	4,995,859.57	98.444341	4,922,217.05	-73,642.52	0.08
			Base	99.917191	4,995,859.57	98.444341	4,922,217.05	-73,642.52	0.08
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR				2.250000	31 Oct 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	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

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48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.405133	4,970,256.65	-29,743.35	0.08	
		Base	100.000000	5,000,000.00	99.405133	4,970,256.65	-29,743.35	0.08	
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.624425	9,862,442.50	-137,557.50	0.16	
		Base	100.000000	10,000,000.00	98.624425	9,862,442.50	-137,557.50	0.16	
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	96.321988	4,816,099.40	-183,900.60	0.08	
		Base	100.000000	5,000,000.00	96.321988	4,816,099.40	-183,900.60	0.08	
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.698761	4,884,938.05	-115,061.95	0.08	
		Base	100.000000	5,000,000.00	97.698761	4,884,938.05	-115,061.95	0.08	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.978796	2,999,363.89	101.005977	3,030,179.31	30,815.42	0.05	
		Base	99.978796	2,999,363.89	101.005977	3,030,179.31	30,815.42	0.05	
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.829393	4,991,469.65	-8,530.35	0.08	
		Base	100.000000	5,000,000.00	99.829393	4,991,469.65	-8,530.35	0.08	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.771723	2,993,151.69	105.544850	3,166,345.50	173,193.81	0.05	
		Base	99.771723	2,993,151.69	105.544850	3,166,345.50	173,193.81	0.05	
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	5,000,000.000	Local	99.991873	4,999,593.65	99.986084	4,999,304.20	-289.45	0.08	
		Base	99.991873	4,999,593.65	99.986084	4,999,304.20	-289.45	0.08	
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
	5,000,000.000	Local	99.774595	4,988,729.74	97.224000	4,861,200.00	-127,529.74	0.08	
		Base	99.774595	4,988,729.74	97.224000	4,861,200.00	-127,529.74	0.08	
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
	3,250,000.000	Local	103.702993	3,370,347.27	103.768395	3,372,472.84	2,125.57	0.06	
		Base	103.702993	3,370,347.27	103.768395	3,372,472.84	2,125.57	0.06	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		10,000,000.000	Local	103.863162	10,386,316.24	103.518058	10,351,805.80	-34,510.44	0.17
			Base	103.863162	10,386,316.24	103.518058	10,351,805.80	-34,510.44	0.17
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		4,000,000.000	Local	99.991080	3,999,643.20	99.585245	3,983,409.80	-16,233.40	0.07
			Base	99.991080	3,999,643.20	99.585245	3,983,409.80	-16,233.40	0.07
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022			
		10,354,000.000	Local	100.109296	10,365,316.51	100.396882	10,395,093.16	29,776.65	0.17
			Base	100.109296	10,365,316.51	100.396882	10,395,093.16	29,776.65	0.17
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125				2.125000	19 Sep 2022			
		1,341,000.000	Local	101.508188	1,361,224.80	101.509403	1,361,241.09	16.29	0.02
			Base	101.508188	1,361,224.80	101.509403	1,361,241.09	16.29	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024			
		4,000,000.000	Local	99.851335	3,994,053.38	99.035801	3,961,432.04	-32,621.34	0.07
			Base	99.851335	3,994,053.38	99.035801	3,961,432.04	-32,621.34	0.07
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022			
		8,867,000.000	Local	100.710905	8,930,035.97	100.844537	8,941,885.10	11,849.13	0.15
			Base	100.710905	8,930,035.97	100.844537	8,941,885.10	11,849.13	0.15
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3				2.300000	15 Sep 2022			
		1,000,000.000	Local	101.495342	1,014,953.42	101.560786	1,015,607.86	654.44	0.02
			Base	101.495342	1,014,953.42	101.560786	1,015,607.86	654.44	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022			
		4,533,000.000	Local	100.339033	4,548,368.36	100.309608	4,547,034.53	-1,333.83	0.08
			Base	100.339033	4,548,368.36	100.309608	4,547,034.53	-1,333.83	0.08
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		10,000,000.000	Local	99.947762	9,994,776.16	98.778041	9,877,804.10	-116,972.06	0.16
			Base	99.947762	9,994,776.16	98.778041	9,877,804.10	-116,972.06	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026			
		15,000,000.000	Local	99.776709	14,966,506.40	98.314887	14,747,233.05	-219,273.35	0.24
			Base	99.776709	14,966,506.40	98.314887	14,747,233.05	-219,273.35	0.24

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	5,000,000.000	Local	99.909580	4,995,478.98	99.771203	4,988,560.15	-6,918.83	0.08	
		Base	99.909580	4,995,478.98	99.771203	4,988,560.15	-6,918.83	0.08	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	5,000,000.000	Local	99.913615	4,995,680.75	99.477883	4,973,894.15	-21,786.60	0.08	
		Base	99.913615	4,995,680.75	99.477883	4,973,894.15	-21,786.60	0.08	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	15,000,000.000	Local	99.840588	14,976,088.13	99.138610	14,870,791.50	-105,296.63	0.25	
		Base	99.840588	14,976,088.13	99.138610	14,870,791.50	-105,296.63	0.25	
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	10,000,000.000	Local	99.993207	9,999,320.73	100.117915	10,011,791.50	12,470.77	0.17	
		Base	99.993207	9,999,320.73	100.117915	10,011,791.50	12,470.77	0.17	
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
	7,000,000.000	Local	99.992948	6,999,506.36	99.348542	6,954,397.94	-45,108.42	0.12	
		Base	99.992948	6,999,506.36	99.348542	6,954,397.94	-45,108.42	0.12	
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local	100.192872	3,146,056.17	100.429991	3,153,501.72	7,445.55	0.05	
		Base	100.192872	3,146,056.17	100.429991	3,153,501.72	7,445.55	0.05	
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
	4,455,000.000	Local	112.752923	5,023,142.72	110.530938	4,924,153.29	-98,989.43	0.08	
		Base	112.752923	5,023,142.72	110.530938	4,924,153.29	-98,989.43	0.08	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.711188	19,942,237.60	-57,762.40	0.33	
		Base	100.000000	20,000,000.00	99.711188	19,942,237.60	-57,762.40	0.33	
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	34,033,000.000	Local	100.826594	34,314,314.62	100.798301	34,304,685.78	-9,628.84	0.57	
		Base	100.826594	34,314,314.62	100.798301	34,304,685.78	-9,628.84	0.57	
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
	6,700,000.000	Local	103.375841	6,926,181.36	102.767619	6,885,430.47	-40,750.89	0.11	
		Base	103.375841	6,926,181.36	102.767619	6,885,430.47	-40,750.89	0.11	

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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		8,000,000.000	Local	99.957923	7,996,633.86	100.353712	8,028,296.96	31,663.10	0.13
			Base	99.957923	7,996,633.86	100.353712	8,028,296.96	31,663.10	0.13
70450YAB9	PAYPAL HOLDINGS INC SR UNSECURED 09/22 2.2				2.200000	26 Sep 2022			
		10,000,000.000	Local	101.813086	10,181,308.55	101.630596	10,163,059.60	-18,248.95	0.17
			Base	101.813086	10,181,308.55	101.630596	10,163,059.60	-18,248.95	0.17
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023			
		4,888,000.000	Local	100.637486	4,919,160.30	100.484641	4,911,689.25	-7,471.05	0.08
			Base	100.637486	4,919,160.30	100.484641	4,911,689.25	-7,471.05	0.08
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		9,909,000.000	Local	100.134749	9,922,352.30	99.674311	9,876,727.48	-45,624.82	0.16
			Base	100.134749	9,922,352.30	99.674311	9,876,727.48	-45,624.82	0.16
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024			
		4,753,000.000	Local	107.244465	5,097,329.42	106.452892	5,059,705.96	-37,623.46	0.08
			Base	107.244465	5,097,329.42	106.452892	5,059,705.96	-37,623.46	0.08
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022			
		3,000,000.000	Local	99.999288	2,999,978.65	100.916147	3,027,484.41	27,505.76	0.05
			Base	99.999288	2,999,978.65	100.916147	3,027,484.41	27,505.76	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR				0.744750	15 Feb 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.021547	15,003,232.05	3,232.05	0.25
			Base	100.000000	15,000,000.00	100.021547	15,003,232.05	3,232.05	0.25
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.992800	11,999,135.97	99.152969	11,898,356.28	-100,779.69	0.20
			Base	99.992800	11,999,135.97	99.152969	11,898,356.28	-100,779.69	0.20
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022			
		3,000,000.000	Local	100.033462	3,001,003.85	100.077094	3,002,312.82	1,308.97	0.05
			Base	100.033462	3,001,003.85	100.077094	3,002,312.82	1,308.97	0.05
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.500000	12 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.313800	5,015,690.00	15,690.00	0.08
			Base	100.000000	5,000,000.00	100.313800	5,015,690.00	15,690.00	0.08

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742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025			
		15,000,000.000	Local	99.870648	14,980,597.26	97.815145	14,672,271.75	-308,325.51	0.24
			Base	99.870648	14,980,597.26	97.815145	14,672,271.75	-308,325.51	0.24
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.965101	5,498,080.54	99.130392	5,452,171.56	-45,908.98	0.09
			Base	99.965101	5,498,080.54	99.130392	5,452,171.56	-45,908.98	0.09
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.290000	05 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	100.236894	7,016,582.58	16,582.58	0.12
			Base	100.000000	7,000,000.00	100.236894	7,016,582.58	16,582.58	0.12
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR				2.300000	30 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.113946	10,011,394.60	11,394.60	0.17
			Base	100.000000	10,000,000.00	100.113946	10,011,394.60	11,394.60	0.17
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.389000	10,038,900.00	38,900.00	0.17
			Base	100.000000	10,000,000.00	100.389000	10,038,900.00	38,900.00	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	98.130000	4,906,500.00	-93,500.00	0.08
			Base	100.000000	5,000,000.00	98.130000	4,906,500.00	-93,500.00	0.08
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024			
		15,000,000.000	Local	99.997784	14,999,667.53	99.136112	14,870,416.80	-129,250.73	0.25
			Base	99.997784	14,999,667.53	99.136112	14,870,416.80	-129,250.73	0.25
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		15,000,000.000	Local	99.870015	14,980,502.21	99.109691	14,866,453.65	-114,048.56	0.25
			Base	99.870015	14,980,502.21	99.109691	14,866,453.65	-114,048.56	0.25
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.789250	25 Jan 2029			
		804,599.490	Local	100.000000	804,599.49	98.527240	792,749.67	-11,849.82	0.01
		Original Face: 2,838,688.000	Base	100.000000	804,599.49	98.527240	792,749.67	-11,849.82	0.01
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		5,000,000.000	Local	99.964522	4,998,226.09	99.804178	4,990,208.90	-8,017.19	0.08
			Base	99.964522	4,998,226.09	99.804178	4,990,208.90	-8,017.19	0.08

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842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
	10,000,000.000	Local	103.539900	10,353,990.00	103.266120	10,326,612.00	-27,378.00	0.17	
		Base	103.539900	10,353,990.00	103.266120	10,326,612.00	-27,378.00	0.17	
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
	15,000,000.000	Local	103.360425	15,504,063.70	102.851810	15,427,771.50	-76,292.20	0.26	
		Base	103.360425	15,504,063.70	102.851810	15,427,771.50	-76,292.20	0.26	
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
	9,055,000.000	Local	101.131186	9,157,428.85	101.043277	9,149,468.73	-7,960.12	0.15	
		Base	101.131186	9,157,428.85	101.043277	9,149,468.73	-7,960.12	0.15	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.832728	4,991,636.38	99.780638	4,989,031.90	-2,604.48	0.08	
		Base	99.832728	4,991,636.38	99.780638	4,989,031.90	-2,604.48	0.08	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.990833	9,999,083.30	101.118398	10,111,839.80	112,756.50	0.17	
		Base	99.990833	9,999,083.30	101.118398	10,111,839.80	112,756.50	0.17	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	108.103881	3,976,060.74	107.115981	3,939,725.78	-36,334.96	0.07	
		Base	108.103881	3,976,060.74	107.115981	3,939,725.78	-36,334.96	0.07	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	21,515,000.000	Local	106.967827	23,014,127.92	106.235639	22,856,597.73	-157,530.19	0.38	
		Base	106.967827	23,014,127.92	106.235639	22,856,597.73	-157,530.19	0.38	
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local	102.347524	1,535,212.86	102.264755	1,533,971.33	-1,241.53	0.03	
		Base	102.347524	1,535,212.86	102.264755	1,533,971.33	-1,241.53	0.03	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.478250	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.192059	5,009,602.95	9,602.95	0.08	
		Base	100.000000	5,000,000.00	100.192059	5,009,602.95	9,602.95	0.08	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.126896	10,112,689.60	112,689.60	0.17	
		Base	100.000000	10,000,000.00	101.126896	10,112,689.60	112,689.60	0.17	

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
	11,000,000.000	Local	100.000000	11,000,000.00	100.194202	11,021,362.22	21,362.22	0.18	
		Base	100.000000	11,000,000.00	100.194202	11,021,362.22	21,362.22	0.18	
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	22,000,000.000	Local	99.957185	21,990,580.74	99.678066	21,929,174.52	-61,406.22	0.36	
		Base	99.957185	21,990,580.74	99.678066	21,929,174.52	-61,406.22	0.36	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.990688	12,998,789.43	101.062526	13,138,128.38	139,338.95	0.22	
		Base	99.990688	12,998,789.43	101.062526	13,138,128.38	139,338.95	0.22	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.955993	9,995,599.34	102.088816	10,208,881.60	213,282.26	0.17	
		Base	99.955993	9,995,599.34	102.088816	10,208,881.60	213,282.26	0.17	
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	96.712743	4,835,637.15	-164,362.85	0.08	
		Base	100.000000	5,000,000.00	96.712743	4,835,637.15	-164,362.85	0.08	
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
	10,000,000.000	Local	99.957578	9,995,757.83	100.028075	10,002,807.50	7,049.67	0.17	
		Base	99.957578	9,995,757.83	100.028075	10,002,807.50	7,049.67	0.17	
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	96.560221	4,828,011.05	-171,988.95	0.08	
		Base	100.000000	5,000,000.00	96.560221	4,828,011.05	-171,988.95	0.08	
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.106622	10,010,662.20	10,662.20	0.17	
		Base	100.000000	10,000,000.00	100.106622	10,010,662.20	10,662.20	0.17	
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	12,000,000.000	Local	99.941952	11,993,034.22	99.865628	11,983,875.36	-9,158.86	0.20	
		Base	99.941952	11,993,034.22	99.865628	11,983,875.36	-9,158.86	0.20	
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					0.340000	13 Sep 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	100.274438	7,019,210.66	19,210.66	0.12	
		Base	100.000000	7,000,000.00	100.274438	7,019,210.66	19,210.66	0.12	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
		2,000,000.000	Local 99.862934	1,997,258.68	101.227944	2,024,558.88	27,300.20	0.03
			Base 99.862934	1,997,258.68	101.227944	2,024,558.88	27,300.20	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.250000	17 Jan 2024		
		7,000,000.000	Local 100.000000	7,000,000.00	100.015936	7,001,115.52	1,115.52	0.12
			Base 100.000000	7,000,000.00	100.015936	7,001,115.52	1,115.52	0.12
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				0.450000	09 Jun 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	100.074422	15,011,163.30	11,163.30	0.25
			Base 100.000000	15,000,000.00	100.074422	15,011,163.30	11,163.30	0.25
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
		2,000,000.000	Local 101.781985	2,035,639.69	101.488547	2,029,770.94	-5,868.75	0.03
			Base 101.781985	2,035,639.69	101.488547	2,029,770.94	-5,868.75	0.03
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
		2,775,000.000	Local 104.792558	2,907,993.48	104.736705	2,906,443.56	-1,549.92	0.05
			Base 104.792558	2,907,993.48	104.736705	2,906,443.56	-1,549.92	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
		2,000,000.000	Local 99.946283	1,998,925.65	103.920991	2,078,419.82	79,494.17	0.03
			Base 99.946283	1,998,925.65	103.920991	2,078,419.82	79,494.17	0.03
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
		40,000,000.000	Local 99.990700	39,996,280.00	99.994812	39,997,924.80	1,644.80	0.66
			Base 99.990700	39,996,280.00	99.994812	39,997,924.80	1,644.80	0.66
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
		40,000,000.000	Local 100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.66
			Base 100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.66
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
		20,000,000.000	Local 98.728561	19,745,712.10	97.449219	19,489,843.80	-255,868.30	0.32
			Base 98.728561	19,745,712.10	97.449219	19,489,843.80	-255,868.30	0.32
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
		10,000,000.000	Local 106.553347	10,655,334.66	106.071493	10,607,149.30	-48,185.36	0.18
			Base 106.553347	10,655,334.66	106.071493	10,607,149.30	-48,185.36	0.18

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	101.761000	12,211,320.00	211,320.00	0.20
			Base	100.000000	12,000,000.00	101.761000	12,211,320.00	211,320.00	0.20
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		3,000,000.000	Local	99.995226	2,999,856.79	99.719141	2,991,574.23	-8,282.56	0.05
			Base	99.995226	2,999,856.79	99.719141	2,991,574.23	-8,282.56	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		8,000,000.000	Local	100.467805	8,037,424.38	99.759559	7,980,764.72	-56,659.66	0.13
			Base	100.467805	8,037,424.38	99.759559	7,980,764.72	-56,659.66	0.13
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		3,045,152.270	Local	99.991671	3,044,898.63	100.812710	3,069,900.53	25,001.90	0.05
		Original Face: 8,000,000.000	Base	99.991671	3,044,898.63	100.812710	3,069,900.53	25,001.90	0.05
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		20,000,000.000	Local	99.987392	19,997,478.43	99.791450	19,958,290.00	-39,188.43	0.33
		Original Face: 20,000,000.000	Base	99.987392	19,997,478.43	99.791450	19,958,290.00	-39,188.43	0.33
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		5,500,000.000	Local	99.992885	5,499,608.69	101.081200	5,559,466.00	59,857.31	0.09
		Original Face: 5,500,000.000	Base	99.992885	5,499,608.69	101.081200	5,559,466.00	59,857.31	0.09
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		427,175.240	Local	99.999492	427,173.07	100.353150	428,683.81	1,510.74	0.01
		Original Face: 5,000,000.000	Base	99.999492	427,173.07	100.353150	428,683.81	1,510.74	0.01
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75				0.750000	23 Nov 2022			
		5,000,000.000	Local	99.973988	4,998,699.38	100.063467	5,003,173.35	4,473.97	0.08
			Base	99.973988	4,998,699.38	100.063467	5,003,173.35	4,473.97	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023			
		5,000,000.000	Local	99.896935	4,994,846.75	99.929279	4,996,463.95	1,617.20	0.08
			Base	99.896935	4,994,846.75	99.929279	4,996,463.95	1,617.20	0.08
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024			
		1,000,000.000	Local	106.302220	1,063,022.20	105.734324	1,057,343.24	-5,678.96	0.02
			Base	106.302220	1,063,022.20	105.734324	1,057,343.24	-5,678.96	0.02

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	20,000,000.000	Local		104.842960	20,968,591.95	104.531880	20,906,376.00	-62,215.95	0.35
		Base		104.842960	20,968,591.95	104.531880	20,906,376.00	-62,215.95	0.35
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local		102.417053	5,004,097.20	105.276919	5,143,830.26	139,733.06	0.09
		Base		102.417053	5,004,097.20	105.276919	5,143,830.26	139,733.06	0.09
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local		99.815589	4,990,779.47	99.114273	4,955,713.65	-35,065.82	0.08
		Base		99.815589	4,990,779.47	99.114273	4,955,713.65	-35,065.82	0.08
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
	6,682,000.000	Local		102.153639	6,825,906.16	102.303167	6,835,897.62	9,991.46	0.11
		Base		102.153639	6,825,906.16	102.303167	6,835,897.62	9,991.46	0.11
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local		101.372897	1,647,309.58	101.498546	1,649,351.37	2,041.79	0.03
		Base		101.372897	1,647,309.58	101.498546	1,649,351.37	2,041.79	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local		99.862284	4,993,114.22	97.748401	4,887,420.05	-105,694.17	0.08
		Base		99.862284	4,993,114.22	97.748401	4,887,420.05	-105,694.17	0.08
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local		99.919313	4,995,965.65	106.103794	5,305,189.70	309,224.05	0.09
		Base		99.919313	4,995,965.65	106.103794	5,305,189.70	309,224.05	0.09
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
	7,000,000.000	Local		100.000000	7,000,000.00	99.529854	6,967,089.78	-32,910.22	0.12
		Base		100.000000	7,000,000.00	99.529854	6,967,089.78	-32,910.22	0.12
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1					0.110250	16 May 2022		
	434,879.110	Local		100.000000	434,879.11	100.000770	434,882.46	3.35	0.01
	Original Face:	8,750,000.000	Base	100.000000	434,879.11	100.000770	434,882.46	3.35	0.01
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2					0.200000	15 Jul 2024		
	5,250,000.000	Local		99.997154	5,249,850.61	99.941830	5,246,946.08	-2,904.53	0.09
	Original Face:	5,250,000.000	Base	99.997154	5,249,850.61	99.941830	5,246,946.08	-2,904.53	0.09

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		2,082,775,673.080	Local	2,094,120,783.05		2,086,844,452.32	-7,276,330.73	34.63
Original Face:		512,059,328.000	Base	2,094,120,783.05		2,086,844,452.32	-7,276,330.73	34.63
<b>FIXED INCOME Total</b>								
		2,082,775,673.080	Base	2,094,120,783.05		2,086,844,452.32	-7,276,330.73	34.63
Original Face:		512,059,328.000						

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		6,022,377,994.310	Base	6,032,943,959.29		6,025,643,294.05	-7,300,665.24	100.00
Original Face:		512,059,328.000						

# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		426,284.310	Local	1.000000	426,284.31	1.000000	426,284.31	0.00	0.38
			Base	1.000000	426,284.31	1.000000	426,284.31	0.00	0.38

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	426,284.310	Local	426,284.31		426,284.31	0.00	0.38
		Base	426,284.31		426,284.31	0.00	0.38

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	426,284.310	Base	426,284.31		426,284.31	0.00	0.38

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		312,451.140	Local	100.050001	312,607.37	100.050000	312,607.37	0.00	0.28
			Base	100.050001	312,607.37	100.050000	312,607.37	0.00	0.28

459200HX2	IBM CORP SR UNSECURED 11/21 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,000,000.000	Local	100.000854	1,000,008.54	100.000854	1,000,008.54	0.00	0.88
			Base	100.000854	1,000,008.54	100.000854	1,000,008.54	0.00	0.88

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,312,451.140	Local	1,312,615.91		1,312,615.91	0.00	1.16
		Base	1,312,615.91		1,312,615.91	0.00	1.16

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,312,451.140	Base	1,312,615.91		1,312,615.91	0.00	1.16

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
	345,000.000	Local	99.942768	344,802.55	101.578169	350,444.68	5,642.13	0.31	
		Base	99.942768	344,802.55	101.578169	350,444.68	5,642.13	0.31	
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
	500,000.000	Local	103.079450	515,397.25	102.730300	513,651.50	-1,745.75	0.45	
		Base	103.079450	515,397.25	102.730300	513,651.50	-1,745.75	0.45	
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
	930,000.000	Local	101.630635	945,164.91	101.817043	946,898.50	1,733.59	0.84	
		Base	101.630635	945,164.91	101.817043	946,898.50	1,733.59	0.84	
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
	665,000.000	Local	99.925971	664,507.71	99.979442	664,863.29	355.58	0.59	
		Base	99.925971	664,507.71	99.979442	664,863.29	355.58	0.59	
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
	335,000.000	Local	99.989316	334,964.21	99.818396	334,391.63	-572.58	0.30	
		Base	99.989316	334,964.21	99.818396	334,391.63	-572.58	0.30	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	500,000.000	Local	99.978102	499,890.51	101.113427	505,567.14	5,676.63	0.45	
		Base	99.978102	499,890.51	101.113427	505,567.14	5,676.63	0.45	
02582JMM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local	99.991748	499,958.74	101.494910	507,474.55	7,515.81	0.45	
Original Face:	500,000.000	Base	99.991748	499,958.74	101.494910	507,474.55	7,515.81	0.45	
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
	850,000.000	Local	102.387908	870,297.22	101.134170	859,640.45	-10,656.77	0.76	
Original Face:	850,000.000	Base	102.387908	870,297.22	101.134170	859,640.45	-10,656.77	0.76	
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local	107.034848	695,726.51	106.447356	691,907.81	-3,818.70	0.61	
		Base	107.034848	695,726.51	106.447356	691,907.81	-3,818.70	0.61	
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.625380	09 Feb 2022		
	1,350,000.000	Local	100.045376	1,350,612.58	100.081010	1,351,093.64	481.06	1.19	
		Base	100.045376	1,350,612.58	100.081010	1,351,093.64	481.06	1.19	

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023			
		500,000.000	Local 99.861888	499,309.44	100.390535	501,952.68	2,643.24		0.44
			Base 99.861888	499,309.44	100.390535	501,952.68	2,643.24		0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023			
		500,000.000	Local 106.852306	534,261.53	105.955772	529,778.86	-4,482.67		0.47
			Base 106.852306	534,261.53	105.955772	529,778.86	-4,482.67		0.47
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024			
		197,215.140	Local 99.994438	197,204.17	100.727670	198,650.22	1,446.05		0.18
Original Face:		385,000.000	Base 99.994438	197,204.17	100.727670	198,650.22	1,446.05		0.18
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR				1.123880	24 Apr 2023			
		1,000,000.000	Local 100.402165	1,004,021.65	100.430063	1,004,300.63	278.98		0.89
			Base 100.402165	1,004,021.65	100.430063	1,004,300.63	278.98		0.89
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR				0.529230	28 May 2024			
		500,000.000	Local 100.000000	500,000.00	100.226000	501,130.00	1,130.00		0.44
			Base 100.000000	500,000.00	100.226000	501,130.00	1,130.00		0.44
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023			
		750,000.000	Local 100.996171	757,471.28	102.852120	771,390.90	13,919.62		0.68
			Base 100.996171	757,471.28	102.852120	771,390.90	13,919.62		0.68
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		605,000.000	Local 99.926055	604,552.63	99.459961	601,732.76	-2,819.87		0.53
			Base 99.926055	604,552.63	99.459961	601,732.76	-2,819.87		0.53
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.310000	26 Apr 2024			
		1,000,000.000	Local 100.000000	1,000,000.00	100.099799	1,000,997.99	997.99		0.88
			Base 100.000000	1,000,000.00	100.099799	1,000,997.99	997.99		0.88
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023			
		62,015.010	Local 99.994630	62,011.68	101.037740	62,658.56	646.88		0.06
Original Face:		270,000.000	Base 99.994630	62,011.68	101.037740	62,658.56	646.88		0.06
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024			
		182,528.530	Local 99.989607	182,509.56	100.992050	184,339.30	1,829.74		0.16
Original Face:		445,000.000	Base 99.989607	182,509.56	100.992050	184,339.30	1,829.74		0.16

# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	305,000.000	Local		99.979731	304,938.18	99.285700	302,821.39	-2,116.79	0.27
Original Face:	305,000.000	Base		99.979731	304,938.18	99.285700	302,821.39	-2,116.79	0.27
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
	300,000.000	Local		99.992637	299,977.91	99.916930	299,750.79	-227.12	0.26
Original Face:	300,000.000	Base		99.992637	299,977.91	99.916930	299,750.79	-227.12	0.26
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.278630	30 Jan 2023		
	625,000.000	Local		100.255200	626,595.00	100.274616	626,716.35	121.35	0.55
		Base		100.255200	626,595.00	100.274616	626,716.35	121.35	0.55
14042TCS4	CAPITAL ONE BANK USA NA SR UNSECURED 01/23 VAR					2.014000	27 Jan 2023		
	1,000,000.000	Local		100.395197	1,003,951.97	100.350983	1,003,509.83	-442.14	0.89
		Base		100.395197	1,003,951.97	100.350983	1,003,509.83	-442.14	0.89
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.705500	06 Jun 2022		
	500,000.000	Local		100.133550	500,667.75	100.325952	501,629.76	962.01	0.44
		Base		100.133550	500,667.75	100.325952	501,629.76	962.01	0.44
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
	600,000.000	Local		99.942863	599,657.18	99.767176	598,603.06	-1,054.12	0.53
		Base		99.942863	599,657.18	99.767176	598,603.06	-1,054.12	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					0.295000	17 May 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	100.005086	1,000,050.86	50.86	0.88
		Base		100.000000	1,000,000.00	100.005086	1,000,050.86	50.86	0.88
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	500,000.000	Local		99.869968	499,349.84	99.379545	496,897.73	-2,452.11	0.44
		Base		99.869968	499,349.84	99.379545	496,897.73	-2,452.11	0.44
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.648880	03 Mar 2022		
	500,000.000	Local		100.079146	500,395.73	100.167551	500,837.76	442.03	0.44
		Base		100.079146	500,395.73	100.167551	500,837.76	442.03	0.44
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local		100.167738	500,838.69	100.566905	502,834.53	1,995.84	0.44
		Base		100.167738	500,838.69	100.566905	502,834.53	1,995.84	0.44

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
		340,000.000	Local 100.000000	340,000.00	100.952456	343,238.35	3,238.35	0.30
			Base 100.000000	340,000.00	100.952456	343,238.35	3,238.35	0.30
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
		1,100,000.000	Local 100.886832	1,109,755.15	100.851438	1,109,365.82	-389.33	0.98
			Base 100.886832	1,109,755.15	100.851438	1,109,365.82	-389.33	0.98
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR				1.184630	08 Dec 2021		
		500,000.000	Local 100.018240	500,091.20	100.000010	500,000.05	-91.15	0.44
			Base 100.018240	500,091.20	100.000010	500,000.05	-91.15	0.44
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				0.719000	01 May 2025		
		500,000.000	Local 100.000000	500,000.00	100.612873	503,064.37	3,064.37	0.44
			Base 100.000000	500,000.00	100.612873	503,064.37	3,064.37	0.44
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3				0.575750	07 Dec 2023		
		1,000,000.000	Local 100.325562	1,003,255.62	100.049960	1,000,499.60	-2,756.02	0.88
Original Face:		1,000,000.000	Base 100.325562	1,003,255.62	100.049960	1,000,499.60	-2,756.02	0.88
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR				2.312000	04 Nov 2022		
		500,000.000	Local 100.015756	500,078.78	100.009006	500,045.03	-33.75	0.44
			Base 100.015756	500,078.78	100.009006	500,045.03	-33.75	0.44
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
		900,000.000	Local 99.991281	899,921.53	100.591024	905,319.22	5,397.69	0.80
			Base 99.991281	899,921.53	100.591024	905,319.22	5,397.69	0.80
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.874130	14 Feb 2022		
		500,000.000	Local 100.017188	500,085.94	100.099430	500,497.15	411.21	0.44
			Base 100.017188	500,085.94	100.099430	500,497.15	411.21	0.44
22160KAK1	COSTCO WHOLESALE CORP SR UNSECURED 05/22 2.3				2.300000	18 May 2022		
		480,000.000	Local 100.984367	484,724.96	100.956371	484,590.58	-134.38	0.43
			Base 100.984367	484,724.96	100.956371	484,590.58	-134.38	0.43
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024		
		500,000.000	Local 105.764354	528,821.77	104.870048	524,350.24	-4,471.53	0.46
			Base 105.764354	528,821.77	104.870048	524,350.24	-4,471.53	0.46

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR						0.665500	07 Jun 2023		
	850,000.000	Local		100.031058	850,263.99	100.729999	856,204.99		5,941.00	0.76
		Base		100.031058	850,263.99	100.729999	856,204.99		5,941.00	0.76
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45						3.450000	07 Jun 2023		
	500,000.000	Local		104.973102	524,865.51	104.725432	523,627.16		-1,238.35	0.46
		Base		104.973102	524,865.51	104.725432	523,627.16		-1,238.35	0.46
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45						0.450000	07 Jun 2024		
	190,000.000	Local		99.891468	189,793.79	99.133000	188,352.70		-1,441.09	0.17
		Base		99.891468	189,793.79	99.133000	188,352.70		-1,441.09	0.17
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1						0.580000	15 Sep 2026		
	600,000.000	Local		99.978590	599,871.54	98.923960	593,543.76		-6,327.78	0.52
Original Face:	600,000.000	Base		99.978590	599,871.54	98.923960	593,543.76		-6,327.78	0.52
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35						2.350000	15 Aug 2022		
	580,000.000	Local		100.138081	580,800.87	101.039630	586,029.85		5,228.98	0.52
		Base		100.138081	580,800.87	101.039630	586,029.85		5,228.98	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR						0.485500	06 Mar 2022		
	300,000.000	Local		100.024450	300,073.35	100.127775	300,383.33		309.98	0.27
		Base		100.024450	300,073.35	100.127775	300,383.33		309.98	0.27
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571						1.571000	15 Apr 2023		
	910,000.000	Local		100.000000	910,000.00	101.511044	923,750.50		13,750.50	0.82
		Base		100.000000	910,000.00	101.511044	923,750.50		13,750.50	0.82
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2						2.000000	01 Mar 2023		
	42,551.790	Local		100.360901	42,705.36	102.707248	43,703.77		998.41	0.04
Original Face:	1,419,000.000	Base		100.360901	42,705.36	102.707248	43,703.77		998.41	0.04
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5						2.500000	01 Nov 2028		
	989,357.260	Local		101.574955	1,004,939.19	104.399099	1,032,880.07		27,940.88	0.91
Original Face:	3,600,000.000	Base		101.574955	1,004,939.19	104.399099	1,032,880.07		27,940.88	0.91
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27						0.270000	25 May 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	99.948784	999,487.84		-512.16	0.88
		Base		100.000000	1,000,000.00	99.948784	999,487.84		-512.16	0.88

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

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3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026			
		500,000.000	Local	100.000000	500,000.00	99.035180	495,175.90	-4,824.10	0.44
			Base	100.000000	500,000.00	99.035180	495,175.90	-4,824.10	0.44
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.370000	09 Jun 2023			
		460,000.000	Local	100.000000	460,000.00	100.466747	462,147.04	2,147.04	0.41
			Base	100.000000	460,000.00	100.466747	462,147.04	2,147.04	0.41
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024			
		1,000,000.000	Local	99.920283	999,202.83	99.164919	991,649.19	-7,553.64	0.88
			Base	99.920283	999,202.83	99.164919	991,649.19	-7,553.64	0.88
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023			
		500,000.000	Local	100.000000	500,000.00	99.841723	499,208.62	-791.38	0.44
			Base	100.000000	500,000.00	99.841723	499,208.62	-791.38	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023			
		495,000.000	Local	99.844139	494,228.49	99.779945	493,910.73	-317.76	0.44
			Base	99.844139	494,228.49	99.779945	493,910.73	-317.76	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	98.684674	986,846.74	-13,153.26	0.87
			Base	100.000000	1,000,000.00	98.684674	986,846.74	-13,153.26	0.87
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023			
		500,000.000	Local	99.921436	499,607.18	99.468761	497,343.81	-2,263.37	0.44
			Base	99.921436	499,607.18	99.468761	497,343.81	-2,263.37	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375				1.375000	06 Sep 2022			
		500,000.000	Local	99.901886	499,509.43	101.052735	505,263.68	5,754.25	0.45
			Base	99.901886	499,509.43	101.052735	505,263.68	5,754.25	0.45
3137ATRW4	FHLMC MULTIFAMILY STRUCTURED P FHMS K020 A2				2.373000	25 May 2022			
		965,357.070	Local	100.736581	972,467.71	100.734260	972,445.30	-22.41	0.86
		Original Face: 1,000,000.000	Base	100.736581	972,467.71	100.734260	972,445.30	-22.41	0.86
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2				2.396000	25 Jun 2022			
		1,892,796.260	Local	99.696664	1,887,054.72	100.926300	1,910,329.23	23,274.51	1.69
		Original Face: 1,935,000.000	Base	99.696664	1,887,054.72	100.926300	1,910,329.23	23,274.51	1.69

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FUND: ATZD



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3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2				2.307000	25 Aug 2022		
		1,000,000.000	Local 101.493782	1,014,937.82	101.296630	1,012,966.30	-1,971.52	0.89
Original Face:		1,000,000.000	Base 101.493782	1,014,937.82	101.296630	1,012,966.30	-1,971.52	0.89
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1				1.692000	25 Apr 2022		
		319,871.050	Local 99.929006	319,643.96	100.223900	320,587.24	943.28	0.28
Original Face:		5,000,000.000	Base 99.929006	319,643.96	100.223900	320,587.24	943.28	0.28
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637000	25 Jan 2023		
		988,000.000	Local 102.557515	1,013,268.25	102.178750	1,009,526.05	-3,742.20	0.89
Original Face:		988,000.000	Base 102.557515	1,013,268.25	102.178750	1,009,526.05	-3,742.20	0.89
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023		
		497,477.340	Local 103.555688	515,166.08	103.147280	513,134.34	-2,031.74	0.45
Original Face:		500,000.000	Base 103.555688	515,166.08	103.147280	513,134.34	-2,031.74	0.45
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023		
		74,753.900	Local 101.390723	75,793.52	101.072420	75,555.58	-237.94	0.07
Original Face:		500,000.000	Base 101.390723	75,793.52	101.072420	75,555.58	-237.94	0.07
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023		
		422,066.020	Local 101.649590	429,028.38	101.562540	428,660.97	-367.41	0.38
Original Face:		2,000,000.000	Base 101.649590	429,028.38	101.562540	428,660.97	-367.41	0.38
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024		
		327,636.840	Local 100.786880	330,214.95	102.666360	336,372.82	6,157.87	0.30
Original Face:		700,000.000	Base 100.786880	330,214.95	102.666360	336,372.82	6,157.87	0.30
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023		
		500,000.000	Local 100.103792	500,518.96	100.019800	500,099.00	-419.96	0.44
			Base 100.103792	500,518.96	100.019800	500,099.00	-419.96	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125				0.125000	25 Jul 2022		
		485,000.000	Local 99.917874	484,601.69	100.004697	485,022.78	421.09	0.43
			Base 99.917874	484,601.69	100.004697	485,022.78	421.09	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023		
		1,000,000.000	Local 99.938596	999,385.96	99.599292	995,992.92	-3,393.04	0.88
			Base 99.938596	999,385.96	99.599292	995,992.92	-3,393.04	0.88

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Books Closed

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
	580,000.000	Local	99.979702	579,882.27	99.587396	577,606.90	-2,275.37	0.51	
		Base	99.979702	579,882.27	99.587396	577,606.90	-2,275.37	0.51	
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
	1,000,000.000	Local	99.756783	997,567.83	99.347732	993,477.32	-4,090.51	0.88	
		Base	99.756783	997,567.83	99.347732	993,477.32	-4,090.51	0.88	
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
	500,000.000	Local	99.939644	499,698.22	99.463835	497,319.18	-2,379.04	0.44	
		Base	99.939644	499,698.22	99.463835	497,319.18	-2,379.04	0.44	
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
	19,588.920	Local	100.342796	19,656.07	103.853415	20,343.76	687.69	0.02	
	Original Face: 485,000.000	Base	100.342796	19,656.07	103.853415	20,343.76	687.69	0.02	
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	181,782.350	Local	100.340979	182,402.19	102.678748	186,651.84	4,249.65	0.16	
	Original Face: 5,000,000.000	Base	100.340979	182,402.19	102.678748	186,651.84	4,249.65	0.16	
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	600,000.000	Local	100.169178	601,015.07	101.191011	607,146.07	6,131.00	0.54	
		Base	100.169178	601,015.07	101.191011	607,146.07	6,131.00	0.54	
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	500,000.000	Local	106.398140	531,990.70	105.777849	528,889.25	-3,101.45	0.47	
		Base	106.398140	531,990.70	105.777849	528,889.25	-3,101.45	0.47	
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.765750	01 Feb 2022		
	1,000,000.000	Local	100.139007	1,001,390.07	100.011766	1,000,117.66	-1,272.41	0.88	
		Base	100.139007	1,001,390.07	100.011766	1,000,117.66	-1,272.41	0.88	
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
	197,343.500	Local	99.989744	197,323.26	100.808370	198,938.77	1,615.51	0.18	
	Original Face: 515,000.000	Base	99.989744	197,323.26	100.808370	198,938.77	1,615.51	0.18	
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	358,594.560	Local	99.996774	358,582.99	100.815760	361,519.83	2,936.84	0.32	
	Original Face: 515,000.000	Base	99.996774	358,582.99	100.815760	361,519.83	2,936.84	0.32	

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
	365,698.610	Local	101.010682	369,394.66	100.728210	368,361.66	-1,033.00	0.33	
Original Face:	840,000.000	Base	101.010682	369,394.66	100.728210	368,361.66	-1,033.00	0.33	
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
	495,000.000	Local	99.993129	494,965.99	99.549280	492,768.94	-2,197.05	0.44	
Original Face:	495,000.000	Base	99.993129	494,965.99	99.549280	492,768.94	-2,197.05	0.44	
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
	148,912.790	Local	99.992667	148,901.87	100.875650	150,216.74	1,314.87	0.13	
Original Face:	400,000.000	Base	99.992667	148,901.87	100.875650	150,216.74	1,314.87	0.13	
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
	145,341.960	Local	99.998473	145,339.74	100.010740	145,357.57	17.83	0.13	
Original Face:	270,000.000	Base	99.998473	145,339.74	100.010740	145,357.57	17.83	0.13	
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
	600,000.000	Local	99.993765	599,962.59	99.887110	599,322.66	-639.93	0.53	
Original Face:	600,000.000	Base	99.993765	599,962.59	99.887110	599,322.66	-639.93	0.53	
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	446,046.060	Local	99.985504	445,981.40	100.916140	450,132.47	4,151.07	0.40	
Original Face:	595,000.000	Base	99.985504	445,981.40	100.916140	450,132.47	4,151.07	0.40	
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
	0.010	Local	100.000000	0.01	100.017030	0.01	0.00	0.00	
		Base	100.000000	0.01	100.017030	0.01	0.00	0.00	
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	185,000.000	Local	99.987405	184,976.70	99.656870	184,365.21	-611.49	0.16	
Original Face:	185,000.000	Base	99.987405	184,976.70	99.656870	184,365.21	-611.49	0.16	
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
	975,000.000	Local	99.990961	974,911.87	99.919260	974,212.79	-699.08	0.86	
Original Face:	975,000.000	Base	99.990961	974,911.87	99.919260	974,212.79	-699.08	0.86	
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
	499,302.520	Local	99.995392	499,279.51	100.008300	499,343.96	64.45	0.44	
Original Face:	575,000.000	Base	99.995392	499,279.51	100.008300	499,343.96	64.45	0.44	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.880750	23 Feb 2023		
	500,000.000	Local	100.559138	502,795.69	100.650976	503,254.88	459.19	0.44	
		Base	100.559138	502,795.69	100.650976	503,254.88	459.19	0.44	
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local	106.607450	533,037.25	105.751853	528,759.27	-4,277.98	0.47	
		Base	106.607450	533,037.25	105.751853	528,759.27	-4,277.98	0.47	
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
	500,000.000	Local	100.006658	500,033.29	99.889185	499,445.93	-587.36	0.44	
		Base	100.006658	500,033.29	99.889185	499,445.93	-587.36	0.44	
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
	800,000.000	Local	100.000000	800,000.00	99.821887	798,575.10	-1,424.90	0.71	
		Base	100.000000	800,000.00	99.821887	798,575.10	-1,424.90	0.71	
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.429880	01 Mar 2022		
	1,000,000.000	Local	99.995872	999,958.72	100.088946	1,000,889.46	930.74	0.88	
		Base	99.995872	999,958.72	100.088946	1,000,889.46	930.74	0.88	
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
	445,000.000	Local	99.999070	444,995.86	99.978410	444,903.92	-91.94	0.39	
	Original Face:	445,000.000	Base	99.999070	444,995.86	99.978410	444,903.92	-91.94	0.39
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	300,000.000	Local	99.998557	299,995.67	99.543170	298,629.51	-1,366.16	0.26	
	Original Face:	300,000.000	Base	99.998557	299,995.67	99.543170	298,629.51	-1,366.16	0.26
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
	209,351.870	Local	99.995395	209,342.23	100.018580	209,390.77	48.54	0.18	
	Original Face:	500,000.000	Base	99.995395	209,342.23	100.018580	209,390.77	48.54	0.18
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	355,745.130	Local	99.990471	355,711.23	100.920720	359,020.55	3,309.32	0.32	
	Original Face:	445,000.000	Base	99.990471	355,711.23	100.920720	359,020.55	3,309.32	0.32
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	160,609.690	Local	99.998805	160,607.77	100.787260	161,874.11	1,266.34	0.14	
	Original Face:	500,000.000	Base	99.998805	160,607.77	100.787260	161,874.11	1,266.34	0.14

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2						0.200000	20 Feb 2024		
	465,000.000	Local		99.990041	464,953.69	99.891790	464,496.82		-456.87	0.41
Original Face:	465,000.000	Base		99.990041	464,953.69	99.891790	464,496.82		-456.87	0.41
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3						2.950000	22 Aug 2022		
	3,825.310	Local		99.990589	3,824.95	100.169160	3,831.78		6.83	0.00
Original Face:	250,000.000	Base		99.990589	3,824.95	100.169160	3,831.78		6.83	0.00
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15						2.150000	08 Aug 2022		
	245,000.000	Local		99.924302	244,814.54	101.270619	248,113.02		3,298.48	0.22
		Base		99.924302	244,814.54	101.270619	248,113.02		3,298.48	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR						0.495380	08 Aug 2022		
	1,000,000.000	Local		100.276253	1,002,762.53	100.294699	1,002,946.99		184.46	0.89
		Base		100.276253	1,002,762.53	100.294699	1,002,946.99		184.46	0.89
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483						0.483000	19 Aug 2022		
	171,000.000	Local		100.000000	171,000.00	99.991169	170,984.90		-15.10	0.15
		Base		100.000000	171,000.00	99.991169	170,984.90		-15.10	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65						0.650000	03 Jun 2024		
	125,000.000	Local		99.989448	124,986.81	99.670053	124,587.57		-399.24	0.11
		Base		99.989448	124,986.81	99.670053	124,587.57		-399.24	0.11
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125						3.125000	01 Apr 2022		
	1,015,000.000	Local		100.303969	1,018,085.29	100.933935	1,024,479.44		6,394.15	0.90
		Base		100.303969	1,018,085.29	100.933935	1,024,479.44		6,394.15	0.90
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3						1.940000	15 Feb 2024		
	240,546.560	Local		99.997423	240,540.36	100.796010	242,461.33		1,920.97	0.21
Original Face:	370,000.000	Base		99.997423	240,540.36	100.796010	242,461.33		1,920.97	0.21
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2						1.510000	17 Apr 2023		
	98,060.660	Local		100.583119	98,632.47	100.155100	98,212.75		-419.72	0.09
Original Face:	545,000.000	Base		100.583119	98,632.47	100.155100	98,212.75		-419.72	0.09
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2						0.260000	15 Sep 2023		
	226,954.550	Local		99.998436	226,951.00	100.020260	227,000.53		49.53	0.20
Original Face:	400,000.000	Base		99.998436	226,951.00	100.020260	227,000.53		49.53	0.20

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2				0.230000	15 Feb 2024			
		358,772.040	Local	99.991262	358,740.69	99.996940	358,761.06	20.37	0.32
Original Face:		360,000.000	Base	99.991262	358,740.69	99.996940	358,761.06	20.37	0.32
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2				0.240000	15 May 2024			
		755,000.000	Local	99.992397	754,942.60	99.939520	754,543.38	-399.22	0.67
Original Face:		755,000.000	Base	99.992397	754,942.60	99.939520	754,543.38	-399.22	0.67
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7				2.700000	15 Dec 2022			
		500,000.000	Local	102.334368	511,671.84	102.508061	512,540.31	868.47	0.45
			Base	102.334368	511,671.84	102.508061	512,540.31	868.47	0.45
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				0.477250	11 May 2022			
		1,500,000.000	Local	100.025028	1,500,375.42	100.177679	1,502,665.19	2,289.77	1.33
			Base	100.025028	1,500,375.42	100.177679	1,502,665.19	2,289.77	1.33
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022			
		500,000.000	Local	100.438598	502,192.99	101.378873	506,894.37	4,701.38	0.45
			Base	100.438598	502,192.99	101.378873	506,894.37	4,701.38	0.45
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023			
		940,000.000	Local	100.268306	942,522.08	100.096353	940,905.72	-1,616.36	0.83
			Base	100.268306	942,522.08	100.096353	940,905.72	-1,616.36	0.83
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		500,000.000	Local	103.090488	515,452.44	102.935148	514,675.74	-776.70	0.45
			Base	103.090488	515,452.44	102.935148	514,675.74	-776.70	0.45
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR				3.207000	01 Apr 2023			
		500,000.000	Local	101.158558	505,792.79	101.095678	505,478.39	-314.40	0.45
			Base	101.158558	505,792.79	101.095678	505,478.39	-314.40	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR				0.653000	16 Sep 2024			
		780,000.000	Local	100.381369	782,974.68	99.744512	778,007.19	-4,967.49	0.69
			Base	100.381369	782,974.68	99.744512	778,007.19	-4,967.49	0.69
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR				0.563000	16 Feb 2025			
		215,000.000	Local	100.000000	215,000.00	98.974049	212,794.21	-2,205.79	0.19
			Base	100.000000	215,000.00	98.974049	212,794.21	-2,205.79	0.19

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Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR						0.630000	16 Mar 2024		
	225,000.000	Local		100.000000	225,000.00	100.336739	225,757.66	757.66	0.20	
		Base		100.000000	225,000.00	100.336739	225,757.66	757.66	0.20	
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2						0.410000	15 Mar 2023		
	79,817.430	Local		100.022476	79,835.37	100.028330	79,840.04	4.67	0.07	
	Original Face: 400,000.000	Base		100.022476	79,835.37	100.028330	79,840.04	4.67	0.07	
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3						0.360000	15 Sep 2025		
	85,000.000	Local		99.983529	84,986.00	99.463110	84,543.64	-442.36	0.07	
	Original Face: 85,000.000	Base		99.983529	84,986.00	99.463110	84,543.64	-442.36	0.07	
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2						0.250000	17 Jun 2024		
	515,000.000	Local		99.998074	514,990.08	99.880900	514,386.64	-603.44	0.45	
	Original Face: 515,000.000	Base		99.998074	514,990.08	99.880900	514,386.64	-603.44	0.45	
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05						2.050000	01 Mar 2023		
	300,000.000	Local		102.118117	306,354.35	101.938603	305,815.81	-538.54	0.27	
		Base		102.118117	306,354.35	101.938603	305,815.81	-538.54	0.27	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25						2.250000	03 Mar 2022		
	641,000.000	Local		100.436148	643,795.71	100.524018	644,358.96	563.25	0.57	
		Base		100.436148	643,795.71	100.524018	644,358.96	563.25	0.57	
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5						2.500000	22 Nov 2021		
	350,000.000	Local		100.127180	350,445.13	100.130345	350,456.21	11.08	0.31	
		Base		100.127180	350,445.13	100.130345	350,456.21	11.08	0.31	
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR						0.940750	22 Nov 2021		
	990,000.000	Local		100.020565	990,203.59	100.048927	990,484.38	280.79	0.87	
		Base		100.020565	990,203.59	100.048927	990,484.38	280.79	0.87	
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3						2.300000	14 Sep 2022		
	500,000.000	Local		99.978146	499,890.73	101.701625	508,508.13	8,617.40	0.45	
		Base		99.978146	499,890.73	101.701625	508,508.13	8,617.40	0.45	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25						1.250000	10 Mar 2023		
	805,000.000	Local		100.786492	811,331.26	101.005977	813,098.11	1,766.85	0.72	
		Base		100.786492	811,331.26	101.005977	813,098.11	1,766.85	0.72	

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Books Closed

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022			
		1,000,000.000	Local	100.564512	1,005,645.12	100.677493	1,006,774.93	1,129.81	0.89
			Base	100.564512	1,005,645.12	100.677493	1,006,774.93	1,129.81	0.89
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023			
		475,000.000	Local	103.379006	491,050.28	102.941906	488,974.05	-2,076.23	0.43
			Base	103.379006	491,050.28	102.941906	488,974.05	-2,076.23	0.43
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.734500	18 May 2022			
		1,800,000.000	Local	100.000000	1,800,000.00	100.328724	1,805,917.03	5,917.03	1.59
			Base	100.000000	1,800,000.00	100.328724	1,805,917.03	5,917.03	1.59
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022			
		500,000.000	Local	101.645504	508,227.52	101.489478	507,447.39	-780.13	0.45
			Base	101.645504	508,227.52	101.489478	507,447.39	-780.13	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024			
		743,340.740	Local	100.026264	743,535.97	100.746220	748,887.70	5,351.73	0.66
		Original Face: 1,175,000.000	Base	100.026264	743,535.97	100.746220	748,887.70	5,351.73	0.66
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023			
		32,119.400	Local	100.260497	32,203.07	100.129520	32,161.00	-42.07	0.03
		Original Face: 800,000.000	Base	100.260497	32,203.07	100.129520	32,161.00	-42.07	0.03
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2				0.210000	15 Jul 2024			
		630,000.000	Local	99.990737	629,941.64	99.900710	629,374.47	-567.17	0.56
		Original Face: 630,000.000	Base	99.990737	629,941.64	99.900710	629,374.47	-567.17	0.56
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024			
		500,000.000	Local	105.462942	527,314.71	104.801771	524,008.86	-3,305.85	0.46
			Base	105.462942	527,314.71	104.801771	524,008.86	-3,305.85	0.46
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR				0.750000	20 Jan 2023			
		500,000.000	Local	100.087894	500,439.47	100.167950	500,839.75	400.28	0.44
			Base	100.087894	500,439.47	100.167950	500,839.75	400.28	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023			
		445,000.000	Local	100.007283	445,032.41	99.914938	444,621.47	-410.94	0.39
			Base	100.007283	445,032.41	99.914938	444,621.47	-410.94	0.39

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# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
	500,000.000	Local		100.000000	500,000.00	99.794611	498,973.06	-1,026.94	0.44
		Base		100.000000	500,000.00	99.794611	498,973.06	-1,026.94	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
	500,000.000	Local		100.000000	500,000.00	99.887175	499,435.88	-564.12	0.44
		Base		100.000000	500,000.00	99.887175	499,435.88	-564.12	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local		99.782043	483,942.91	102.407003	496,673.96	12,731.05	0.44
		Base		99.782043	483,942.91	102.407003	496,673.96	12,731.05	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	455,000.000	Local		99.990044	454,954.70	100.309608	456,408.72	1,454.02	0.40
		Base		99.990044	454,954.70	100.309608	456,408.72	1,454.02	0.40
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local		101.661329	1,016,613.29	102.309617	1,023,096.17	6,482.88	0.90
		Base		101.661329	1,016,613.29	102.309617	1,023,096.17	6,482.88	0.90
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A					0.470000	17 Oct 2022		
	12,443.320	Local		100.066702	12,451.62	100.014490	12,445.12	-6.50	0.01
	Original Face: 845,000.000	Base		100.066702	12,451.62	100.014490	12,445.12	-6.50	0.01
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
	608,000.000	Local		100.308140	609,873.49	100.129980	608,790.28	-1,083.21	0.54
	Original Face: 608,000.000	Base		100.308140	609,873.49	100.129980	608,790.28	-1,083.21	0.54
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
	705,000.000	Local		99.997506	704,982.42	99.963310	704,741.34	-241.08	0.62
	Original Face: 705,000.000	Base		99.997506	704,982.42	99.963310	704,741.34	-241.08	0.62
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	965,000.000	Local		100.000000	965,000.00	99.711188	962,212.96	-2,787.04	0.85
		Base		100.000000	965,000.00	99.711188	962,212.96	-2,787.04	0.85
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
	385,000.000	Local		100.000000	385,000.00	99.539771	383,228.12	-1,771.88	0.34
		Base		100.000000	385,000.00	99.539771	383,228.12	-1,771.88	0.34

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STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local		99.897054	699,279.38	100.798301	705,588.11	6,308.73	0.62
		Base		99.897054	699,279.38	100.798301	705,588.11	6,308.73	0.62
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		100.762171	705,335.20	102.558588	717,910.12	12,574.92	0.63
		Base		100.762171	705,335.20	102.558588	717,910.12	12,574.92	0.63
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
	422,000.000	Local		100.045500	422,192.01	100.045641	422,192.61	0.60	0.37
		Base		100.045500	422,192.01	100.045641	422,192.61	0.60	0.37
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625					2.625000	17 Feb 2022		
	560,000.000	Local		100.514714	562,882.40	100.492605	562,758.59	-123.81	0.50
		Base		100.514714	562,882.40	100.492605	562,758.59	-123.81	0.50
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
	500,000.000	Local		101.316026	506,580.13	101.417946	507,089.73	509.60	0.45
		Base		101.316026	506,580.13	101.417946	507,089.73	509.60	0.45
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.453380	24 Feb 2023		
	500,000.000	Local		99.929618	499,648.09	100.075734	500,378.67	730.58	0.44
		Base		99.929618	499,648.09	100.075734	500,378.67	730.58	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.065768	250,164.42	101.469521	253,673.80	3,509.38	0.22
		Base		100.065768	250,164.42	101.469521	253,673.80	3,509.38	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
	280,000.000	Local		99.912814	279,755.88	99.054281	277,351.99	-2,403.89	0.24
		Base		99.912814	279,755.88	99.054281	277,351.99	-2,403.89	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
	590,000.000	Local		99.950081	589,705.48	98.959469	583,860.87	-5,844.61	0.52
		Base		99.950081	589,705.48	98.959469	583,860.87	-5,844.61	0.52
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.490750	02 May 2022		
	525,000.000	Local		100.094886	525,498.15	100.175838	525,923.15	425.00	0.46
		Base		100.094886	525,498.15	100.175838	525,923.15	425.00	0.46

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FUND: ATZD



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.901269	489,516.22	100.484641	492,374.74	2,858.52	0.43
		Base		99.901269	489,516.22	100.484641	492,374.74	2,858.52	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local		99.963300	279,897.24	99.674311	279,088.07	-809.17	0.25
		Base		99.963300	279,897.24	99.674311	279,088.07	-809.17	0.25
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
	500,000.000	Local		101.650686	508,253.43	101.587055	507,935.28	-318.15	0.45
		Base		101.650686	508,253.43	101.587055	507,935.28	-318.15	0.45
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.520000	23 Apr 2024		
	1,231,000.000	Local		100.050919	1,231,626.81	100.083056	1,232,022.42	395.61	1.09
		Base		100.050919	1,231,626.81	100.083056	1,232,022.42	395.61	1.09
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local		99.964522	999,645.22	99.804178	998,041.78	-1,603.44	0.88
		Base		99.964522	999,645.22	99.804178	998,041.78	-1,603.44	0.88
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local		102.643000	615,858.00	102.609256	615,655.54	-202.46	0.54
		Base		102.643000	615,858.00	102.609256	615,655.54	-202.46	0.54
857477AZ6	STATE STREET CORP SR UNSECURED 05/23 VAR					2.653000	15 May 2023		
	1,000,000.000	Local		101.210753	1,012,107.53	101.158342	1,011,583.42	-524.11	0.89
		Base		101.210753	1,012,107.53	101.158342	1,011,583.42	-524.11	0.89
857477BL6	STATE STREET CORP SR UNSECURED 03/23 VAR					2.825000	30 Mar 2023		
	400,000.000	Local		101.007203	404,028.81	100.972651	403,890.60	-138.21	0.36
		Base		101.007203	404,028.81	100.972651	403,890.60	-138.21	0.36
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
	1,000,000.000	Local		106.180603	1,061,806.03	105.676814	1,056,768.14	-5,037.89	0.93
		Base		106.180603	1,061,806.03	105.676814	1,056,768.14	-5,037.89	0.93
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
	600,000.000	Local		99.993002	599,958.01	99.748338	598,490.03	-1,467.98	0.53
		Base		99.993002	599,958.01	99.748338	598,490.03	-1,467.98	0.53



# Holdings

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86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		600,000.000	Local 99.990832	599,944.99	101.118398	606,710.39	6,765.40	0.54	
			Base 99.990832	599,944.99	101.118398	606,710.39	6,765.40	0.54	
882508BA1	TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85				1.850000	15 May 2022			
		400,000.000	Local 100.767900	403,071.60	100.698725	402,794.90	-276.70	0.36	
			Base 100.767900	403,071.60	100.698725	402,794.90	-276.70	0.36	
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	100.105452	1,001,054.52	1,054.52	0.88	
			Base 100.000000	1,000,000.00	100.105452	1,001,054.52	1,054.52	0.88	
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023			
		755,000.000	Local 99.864787	753,979.14	101.654597	767,492.21	13,513.07	0.68	
			Base 99.864787	753,979.14	101.654597	767,492.21	13,513.07	0.68	
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2				0.140000	16 Jan 2024			
		570,000.000	Local 99.998160	569,989.51	99.943210	569,676.30	-313.21	0.50	
Original Face:		570,000.000	Base 99.998160	569,989.51	99.943210	569,676.30	-313.21	0.50	
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024			
		278,317.470	Local 99.996561	278,307.90	100.865660	280,726.75	2,418.85	0.25	
Original Face:		345,000.000	Base 99.996561	278,307.90	100.865660	280,726.75	2,418.85	0.25	
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2				0.230000	15 May 2023			
		368,586.230	Local 99.997436	368,576.78	100.020640	368,662.31	85.53	0.33	
Original Face:		1,000,000.000	Base 99.997436	368,576.78	100.020640	368,662.31	85.53	0.33	
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3				2.910000	17 Jul 2023			
		204,355.760	Local 99.992743	204,340.93	100.923200	206,242.37	1,901.44	0.18	
Original Face:		550,000.000	Base 99.992743	204,340.93	100.923200	206,242.37	1,901.44	0.18	
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2				0.200000	15 May 2024			
		310,000.000	Local 99.992439	309,976.56	99.873660	309,608.35	-368.21	0.27	
Original Face:		310,000.000	Base 99.992439	309,976.56	99.873660	309,608.35	-368.21	0.27	
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025			
		415,000.000	Local 99.985029	414,937.87	99.653130	413,560.49	-1,377.38	0.37	
Original Face:		415,000.000	Base 99.985029	414,937.87	99.653130	413,560.49	-1,377.38	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 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023			
		1,000,000.000	Local	99.969494	999,694.94	100.990236	1,009,902.36	10,207.42	0.89
			Base	99.969494	999,694.94	100.990236	1,009,902.36	10,207.42	0.89
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				1.000000	17 Jan 2024			
		500,000.000	Local	100.000000	500,000.00	100.015936	500,079.68	79.68	0.44
			Base	100.000000	500,000.00	100.015936	500,079.68	79.68	0.44
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024			
		800,000.000	Local	99.621333	796,970.66	98.949219	791,593.75	-5,376.91	0.70
			Base	99.621333	796,970.66	98.949219	791,593.75	-5,376.91	0.70
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024			
		1,000,000.000	Local	99.500140	995,001.40	98.984375	989,843.75	-5,157.65	0.87
			Base	99.500140	995,001.40	98.984375	989,843.75	-5,157.65	0.87
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875				2.875000	15 Dec 2021			
		1,015,000.000	Local	100.323020	1,018,278.65	100.316561	1,018,213.09	-65.56	0.90
			Base	100.323020	1,018,278.65	100.316561	1,018,213.09	-65.56	0.90
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022			
		500,000.000	Local	100.310994	501,554.97	101.921293	509,606.47	8,051.50	0.45
			Base	100.310994	501,554.97	101.921293	509,606.47	8,051.50	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024			
		295,000.000	Local	99.943824	294,834.28	99.281176	292,879.47	-1,954.81	0.26
			Base	99.943824	294,834.28	99.281176	292,879.47	-1,954.81	0.26
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR				1.118000	16 Mar 2022			
		1,000,000.000	Local	100.375300	1,003,753.00	100.353030	1,003,530.30	-222.70	0.89
			Base	100.375300	1,003,753.00	100.353030	1,003,530.30	-222.70	0.89
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				0.550000	22 Mar 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	100.482000	1,004,820.00	4,820.00	0.89
			Base	100.000000	1,000,000.00	100.482000	1,004,820.00	4,820.00	0.89
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		500,000.000	Local	100.226680	501,133.40	99.719141	498,595.71	-2,537.69	0.44
			Base	100.226680	501,133.40	99.719141	498,595.71	-2,537.69	0.44

# Holdings

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

FUND: ATZD



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
		1,000,000.000	Local 104.290996	1,042,909.96	104.531880	1,045,318.80	2,408.84	0.92
			Base 104.290996	1,042,909.96	104.531880	1,045,318.80	2,408.84	0.92
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025		
		1,100,000.000	Local 106.120984	1,167,330.82	105.290856	1,158,199.42	-9,131.40	1.02
			Base 106.120984	1,167,330.82	105.290856	1,158,199.42	-9,131.40	1.02
<b>US DOLLAR Total</b>		110,640,083.650	Local	111,380,999.39		111,516,857.44	135,858.05	98.46
Original Face:		49,035,000.000	Base	111,380,999.39		111,516,857.44	135,858.05	98.46
<b>FIXED INCOME Total</b>		110,640,083.650	Base	111,380,999.39		111,516,857.44	135,858.05	98.46
Original Face:		49,035,000.000						

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		112,378,819.100	Base	113,119,899.61		113,255,757.66	135,858.05	100.00
Original Face:		49,035,000.000						

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Nov 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.33
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.33
138994009	CANTOR FITZGERALD REPO REPO				0.200000	09 Nov 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.11
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.11
138994009	CANTOR FITZGERALD REPO REPO				0.300000	18 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	01 Nov 2021		
	10,003,134.410	Local	100.000000	10,003,134.41	100.000000	10,003,134.41	0.00	0.89
		Base	100.000000	10,003,134.41	100.000000	10,003,134.41	0.00	0.89
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Nov 2021		
	15,000,986.350	Local	100.000000	15,000,986.35	100.000000	15,000,986.35	0.00	1.33
		Base	100.000000	15,000,986.35	100.000000	15,000,986.35	0.00	1.33
9127965G0	TREASURY BILL 12/21 0.00000				0.100700	02 Dec 2021		
	25,000,000.000	Local	99.991329	24,997,832.15	99.991329	24,997,832.15	0.00	2.22
		Base	99.991329	24,997,832.15	99.991329	24,997,832.15	0.00	2.22
912796A90	TREASURY BILL 12/21 0.00000				0.094000	30 Dec 2021		
	25,000,000.000	Local	99.984594	24,996,148.61	99.984594	24,996,148.61	0.00	2.22
		Base	99.984594	24,996,148.61	99.984594	24,996,148.61	0.00	2.22
912796C31	TREASURY BILL 01/22 0.00000				0.071000	27 Jan 2022		
	25,000,000.000	Local	99.982842	24,995,710.42	99.982842	24,995,710.42	0.00	2.22
		Base	99.982842	24,995,710.42	99.982842	24,995,710.42	0.00	2.22
912796K57	TREASURY BILL 07/22 0.00000				0.075000	14 Jul 2022		
	35,000,000.000	Local	99.946875	34,981,406.25	99.932972	34,976,540.20	-4,866.05	3.11
		Base	99.946875	34,981,406.25	99.932972	34,976,540.20	-4,866.05	3.11

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Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796M71	TREASURY BILL 09/22 0.00000				0.068000	08 Sep 2022		
	25,000,000.000	Local	99.941256	24,985,313.89	99.892361	24,973,090.25	-12,223.64	2.22
		Base	99.941256	24,985,313.89	99.892361	24,973,090.25	-12,223.64	2.22
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	08 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
926NKW009	AMHERST PIERPONT 04/15 VAR				0.120000	14 Jan 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.66
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.66
979QHR003	SOUTH STREET REPO				0.030000	01 Nov 2021		
	324,782,341.090	Local	100.000000	324,782,341.09	100.000000	324,782,341.09	0.00	28.84
		Base	100.000000	324,782,341.09	100.000000	324,782,341.09	0.00	28.84
<b>US DOLLAR Total</b>								
	584,786,461.850	Local		584,742,873.17		584,725,783.48	-17,089.69	51.92
		Base		584,742,873.17		584,725,783.48	-17,089.69	51.92
<b>CASH EQUIVALENT Total</b>								
	584,786,461.850	Base		584,742,873.17		584,725,783.48	-17,089.69	51.92
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	4,027,827.250	Local	100.916996	4,064,762.27	104.683179	4,216,457.61	151,695.34	0.37
Original Face:	20,540,000.000	Base	100.916996	4,064,762.27	104.683179	4,216,457.61	151,695.34	0.37
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.140000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.052796	10,005,279.60	5,279.60	0.89
		Base	100.000000	10,000,000.00	100.052796	10,005,279.60	5,279.60	0.89
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR				0.115000	21 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.006030	5,000,301.50	301.50	0.44
		Base	100.000000	5,000,000.00	100.006030	5,000,301.50	301.50	0.44

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.446069	14,916,910.35	-83,089.65	1.32
			Base	100.000000	15,000,000.00	99.446069	14,916,910.35	-83,089.65	1.32
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	99.243866	19,848,773.20	-151,226.80	1.76
			Base	100.000000	20,000,000.00	99.243866	19,848,773.20	-151,226.80	1.76
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	99.531076	7,464,830.70	-35,169.30	0.66
			Base	100.000000	7,500,000.00	99.531076	7,464,830.70	-35,169.30	0.66
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	99.682095	9,968,209.50	-31,790.50	0.89
			Base	100.000000	10,000,000.00	99.682095	9,968,209.50	-31,790.50	0.89
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	99.046272	6,933,239.04	-66,760.96	0.62
			Base	100.000000	7,000,000.00	99.046272	6,933,239.04	-66,760.96	0.62
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	99.019514	2,970,585.42	-29,414.58	0.26
			Base	100.000000	3,000,000.00	99.019514	2,970,585.42	-29,414.58	0.26
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.994415	9,999,441.50	-558.50	0.89
			Base	100.000000	10,000,000.00	99.994415	9,999,441.50	-558.50	0.89
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		6,026,291.340	Local	104.361168	6,289,108.00	108.562463	6,542,290.31	253,182.31	0.58
		Original Face: 24,487,993.000	Base	104.361168	6,289,108.00	108.562463	6,542,290.31	253,182.31	0.58
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		1,709,341.400	Local	104.281193	1,782,521.60	108.389812	1,852,751.93	70,230.33	0.16
		Original Face: 10,000,000.000	Base	104.281193	1,782,521.60	108.389812	1,852,751.93	70,230.33	0.16
3132X0NX5	FARMER MAC NOTES 01/22 VAR				0.210130	03 Jan 2022			
		5,000,000.000	Local	100.013705	5,000,685.27	100.040563	5,002,028.15	1,342.88	0.44
			Base	100.013705	5,000,685.27	100.040563	5,002,028.15	1,342.88	0.44



# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000					26 Oct 2021			
		0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021			
		5,000,000.000	Local	99.998761	4,999,938.04	100.117415	5,005,870.75	5,932.71	0.44
			Base	99.998761	4,999,938.04	100.117415	5,005,870.75	5,932.71	0.44
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR				0.195000	28 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.101454	5,005,072.70	5,072.70	0.44
			Base	100.000000	5,000,000.00	100.101454	5,005,072.70	5,072.70	0.44
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	99.576210	9,957,621.00	-42,379.00	0.88
			Base	100.000000	10,000,000.00	99.576210	9,957,621.00	-42,379.00	0.88
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.354087	9,935,408.70	-64,591.30	0.88
			Base	100.000000	10,000,000.00	99.354087	9,935,408.70	-64,591.30	0.88
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	98.887341	4,944,367.05	-55,632.95	0.44
			Base	100.000000	5,000,000.00	98.887341	4,944,367.05	-55,632.95	0.44
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.105000	09 Feb 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.051348	5,002,567.40	2,567.40	0.44
			Base	100.000000	5,000,000.00	100.051348	5,002,567.40	2,567.40	0.44
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	99.094869	4,954,743.45	-45,256.55	0.44
			Base	100.000000	5,000,000.00	99.094869	4,954,743.45	-45,256.55	0.44
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09				0.090000	18 Nov 2022			
		40,000,000.000	Local	99.994457	39,997,782.61	99.982290	39,992,916.00	-4,866.61	3.55
			Base	99.994457	39,997,782.61	99.982290	39,992,916.00	-4,866.61	3.55
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023			
		10,000,000.000	Local	99.964396	9,996,439.57	99.852936	9,985,293.60	-11,145.97	0.89
			Base	99.964396	9,996,439.57	99.852936	9,985,293.60	-11,145.97	0.89

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Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.149283	9,914,928.30	-85,071.70	0.88
			Base	100.000000	10,000,000.00	99.149283	9,914,928.30	-85,071.70	0.88
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		16,000,000.000	Local	99.995336	15,999,253.71	100.478481	16,076,556.96	77,303.25	1.43
			Base	99.995336	15,999,253.71	100.478481	16,076,556.96	77,303.25	1.43
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		2,065,916.740	Local	99.784183	2,061,458.15	101.444350	2,095,755.81	34,297.66	0.19
		Original Face: 11,452,445.000	Base	99.784183	2,061,458.15	101.444350	2,095,755.81	34,297.66	0.19
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		2,366,376.730	Local	100.266350	2,372,679.58	101.105110	2,392,527.80	19,848.22	0.21
		Original Face: 11,058,708.000	Base	100.266350	2,372,679.58	101.105110	2,392,527.80	19,848.22	0.21
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.233897	4,961,694.85	-38,305.15	0.44
			Base	100.000000	5,000,000.00	99.233897	4,961,694.85	-38,305.15	0.44
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		1,011,939.800	Local	99.979225	1,011,729.57	101.986520	1,032,042.19	20,312.62	0.09
		Original Face: 10,000,000.000	Base	99.979225	1,011,729.57	101.986520	1,032,042.19	20,312.62	0.09
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		1,076,112.990	Local	100.680863	1,083,439.85	101.828830	1,095,793.27	12,353.42	0.10
		Original Face: 12,022,600.000	Base	100.680863	1,083,439.85	101.828830	1,095,793.27	12,353.42	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		1,000,260.090	Local	100.337196	1,003,632.93	101.222980	1,012,493.07	8,860.14	0.09
		Original Face: 15,363,692.000	Base	100.337196	1,003,632.93	101.222980	1,012,493.07	8,860.14	0.09
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		2,968,624.560	Local	101.054645	2,999,933.00	102.596120	3,045,693.62	45,760.62	0.27
		Original Face: 24,000,000.000	Base	101.054645	2,999,933.00	102.596120	3,045,693.62	45,760.62	0.27
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		707,763.670	Local	101.527374	718,573.87	102.331540	724,265.46	5,691.59	0.06
		Original Face: 9,815,000.000	Base	101.527374	718,573.87	102.331540	724,265.46	5,691.59	0.06

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		535,833.500	Local	101.442036	543,560.41	103.357020	553,821.54	10,261.13	0.05
Original Face:		10,000,000.000	Base	101.442036	543,560.41	103.357020	553,821.54	10,261.13	0.05
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
		678,805.720	Local	107.764904	731,514.33	112.327490	762,485.43	30,971.10	0.07
Original Face:		12,777,000.000	Base	107.764904	731,514.33	112.327490	762,485.43	30,971.10	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		254,442.800	Local	105.519048	268,485.62	114.449730	291,209.10	22,723.48	0.03
Original Face:		10,000,000.000	Base	105.519048	268,485.62	114.449730	291,209.10	22,723.48	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
		205,276.150	Local	103.869378	213,219.06	109.168560	224,097.02	10,877.96	0.02
Original Face:		5,000,000.000	Base	103.869378	213,219.06	109.168560	224,097.02	10,877.96	0.02
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029			
		99,731.200	Local	102.147131	101,872.56	102.069420	101,795.06	-77.50	0.01
Original Face:		16,000,000.000	Base	102.147131	101,872.56	102.069420	101,795.06	-77.50	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		125,913.900	Local	104.637899	131,753.66	106.998300	134,725.73	2,972.07	0.01
Original Face:		5,000,000.000	Base	104.637899	131,753.66	106.998300	134,725.73	2,972.07	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR				0.120000	25 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.025508	20,005,101.60	5,101.60	1.78
			Base	100.000000	20,000,000.00	100.025508	20,005,101.60	5,101.60	1.78
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042			
		470,334.260	Local	102.532218	482,244.15	104.196067	490,069.80	7,825.65	0.04
Original Face:		9,875,825.000	Base	102.532218	482,244.15	104.196067	490,069.80	7,825.65	0.04
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		303,091.600	Local	99.949830	302,939.54	105.481339	319,705.08	16,765.54	0.03
Original Face:		5,000,000.000	Base	99.949830	302,939.54	105.481339	319,705.08	16,765.54	0.03
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041			
		1,548,453.500	Local	100.916966	1,562,652.29	101.754740	1,575,624.83	12,972.54	0.14
Original Face:		10,000,000.000	Base	100.916966	1,562,652.29	101.754740	1,575,624.83	12,972.54	0.14

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

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								
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	40,916.700	Local	99.698705	40,793.42	100.620020	41,170.39		376.97	0.00
Original Face:	2,000,000.000	Base	99.698705	40,793.42	100.620020	41,170.39		376.97	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	2,332,200.700	Local	95.669867	2,231,213.31	100.207330	2,337,036.05		105,822.74	0.21
Original Face:	10,000,000.000	Base	95.669867	2,231,213.31	100.207330	2,337,036.05		105,822.74	0.21
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	4,162,852.000	Local	94.712759	3,942,752.00	99.925000	4,159,729.86		216,977.86	0.37
Original Face:	10,000,000.000	Base	94.712759	3,942,752.00	99.925000	4,159,729.86		216,977.86	0.37
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	2,488,699.000	Local	97.827142	2,434,623.11	102.034290	2,539,326.35		104,703.24	0.23
Original Face:	5,000,000.000	Base	97.827142	2,434,623.11	102.034290	2,539,326.35		104,703.24	0.23
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	884,622.300	Local	100.773640	891,466.09	103.435530	915,013.76		23,547.67	0.08
Original Face:	10,000,000.000	Base	100.773640	891,466.09	103.435530	915,013.76		23,547.67	0.08
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	858,759.800	Local	100.213418	860,592.55	102.612160	881,191.98		20,599.43	0.08
Original Face:	10,000,000.000	Base	100.213418	860,592.55	102.612160	881,191.98		20,599.43	0.08
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	1,993,179.160	Local	96.028217	1,914,014.41	100.226910	1,997,701.88		83,687.47	0.18
Original Face:	4,000,000.000	Base	96.028217	1,914,014.41	100.226910	1,997,701.88		83,687.47	0.18
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,817,304.350	Local	96.550595	2,720,124.11	100.442310	2,829,765.57		109,641.46	0.25
Original Face:	5,000,000.000	Base	96.550595	2,720,124.11	100.442310	2,829,765.57		109,641.46	0.25
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	769,685.800	Local	99.906164	768,963.56	101.519100	781,378.10		12,414.54	0.07
Original Face:	10,000,000.000	Base	99.906164	768,963.56	101.519100	781,378.10		12,414.54	0.07
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,342,765.200	Local	100.066662	1,343,660.31	101.426660	1,361,921.89		18,261.58	0.12
Original Face:	5,000,000.000	Base	100.066662	1,343,660.31	101.426660	1,361,921.89		18,261.58	0.12

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	2,984,114.450	Local	99.636291	2,973,260.95	104.259310	3,111,217.14	137,956.19	0.28	
Original Face:	5,000,000.000	Base	99.636291	2,973,260.95	104.259310	3,111,217.14	137,956.19	0.28	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	843,635.940	Local	99.874590	842,577.94	104.096490	878,195.40	35,617.46	0.08	
Original Face:	10,000,000.000	Base	99.874590	842,577.94	104.096490	878,195.40	35,617.46	0.08	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
	5,000,000.000	Local	111.633060	5,581,653.02	109.794920	5,489,746.00	-91,907.02	0.49	
		Base	111.633060	5,581,653.02	109.794920	5,489,746.00	-91,907.02	0.49	
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
	1,730,000.000	Local	100.161560	1,732,794.99	101.360145	1,753,530.51	20,735.52	0.16	
		Base	100.161560	1,732,794.99	101.360145	1,753,530.51	20,735.52	0.16	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	10,000,000.000	Local	107.098292	10,709,829.20	106.235639	10,623,563.90	-86,265.30	0.94	
		Base	107.098292	10,709,829.20	106.235639	10,623,563.90	-86,265.30	0.94	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	20,000,000.000	Local	99.854852	19,970,970.32	99.546478	19,909,295.60	-61,674.72	1.77	
		Base	99.854852	19,970,970.32	99.546478	19,909,295.60	-61,674.72	1.77	
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
	30,000,000.000	Local	99.990786	29,997,235.83	99.994812	29,998,443.60	1,207.77	2.66	
		Base	99.990786	29,997,235.83	99.994812	29,998,443.60	1,207.77	2.66	
912796ZC6	CASH MGMT BILL 11/21 0.00000						01 Nov 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.78	
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.78	
9128282W9	US TREASURY N/B 09/22 1.875					1.875000	30 Sep 2022		
	40,000,000.000	Local	101.594968	40,637,987.09	101.570312	40,628,124.80	-9,862.29	3.61	
		Base	101.594968	40,637,987.09	101.570312	40,628,124.80	-9,862.29	3.61	
912828YF1	US TREASURY N/B 09/22 1.5					1.500000	15 Sep 2022		
	20,000,000.000	Local	101.198767	20,239,753.41	101.183594	20,236,718.80	-3,034.61	1.80	
		Base	101.198767	20,239,753.41	101.183594	20,236,718.80	-3,034.61	1.80	

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828YN4	US TREASURY FRN 10/21 VAR				0.355008	31 Oct 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.78
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.78
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.980063	19,996,012.52	100.322339	20,064,467.80	68,455.28	1.78
		Base	99.980063	19,996,012.52	100.322339	20,064,467.80	68,455.28	1.78
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.987163	19,997,432.52	100.015625	20,003,125.00	5,692.48	1.78
		Base	99.987163	19,997,432.52	100.015625	20,003,125.00	5,692.48	1.78
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.764267	9,876,426.70	97.449219	9,744,921.90	-131,504.80	0.87
		Base	98.764267	9,876,426.70	97.449219	9,744,921.90	-131,504.80	0.87
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.835834	34,942,541.97	99.550781	34,842,773.35	-99,768.62	3.09
		Base	99.835834	34,942,541.97	99.550781	34,842,773.35	-99,768.62	3.09
<b>US DOLLAR Total</b>								
	538,931,072.600	Local		540,866,858.90		541,443,705.61	576,846.71	48.08
Original Face:	318,393,263.000	Base		540,866,858.90		541,443,705.61	576,846.71	48.08
<b>FIXED INCOME Total</b>								
	538,931,072.600	Base		540,866,858.90		541,443,705.61	576,846.71	48.08
Original Face:	318,393,263.000							

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,123,717,534.450	Base	1,125,609,732.07		1,126,169,489.09	559,757.02	100.00
Original Face:		318,393,263.000						



# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		27,637.030	Local	1.000000	27,637.03	1.000000	27,637.03	0.00	0.00
			Base	1.000000	27,637.03	1.000000	27,637.03	0.00	0.00

US DOLLAR Total									
		27,637.030	Local		27,637.03		27,637.03	0.00	0.00
			Base		27,637.03		27,637.03	0.00	0.00

CASH Total									
		27,637.030	Base		27,637.03		27,637.03	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03040LY94	AMERICAN WATER CAPIT				0.090000	09 Nov 2021			
		12,000,000.000	Local	99.998000	11,999,760.00	99.998000	11,999,760.00	0.00	0.54
			Base	99.998000	11,999,760.00	99.998000	11,999,760.00	0.00	0.54

03040LYC7	AMERICAN WATER CAPIT				0.100000	12 Nov 2021			
		25,000,000.000	Local	99.996944	24,999,236.11	99.996944	24,999,236.11	0.00	1.13
			Base	99.996944	24,999,236.11	99.996944	24,999,236.11	0.00	1.13

03040LYG8	AMERICAN WATER CAPIT				0.080000	16 Nov 2021			
		15,000,000.000	Local	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	0.68
			Base	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	0.68

0347M2YW0	ANGLESEA FDG PLC and ANG				0.110000	30 Nov 2021			
		25,000,000.000	Local	99.991139	24,997,784.72	99.991139	24,997,784.72	0.00	1.13
			Base	99.991139	24,997,784.72	99.991139	24,997,784.72	0.00	1.13

0347M3A46	ANGLESEA FDG PLC and ANG				0.130000	04 Jan 2022			
		25,000,000.000	Local	99.976889	24,994,222.22	99.976889	24,994,222.22	0.00	1.13
			Base	99.976889	24,994,222.22	99.976889	24,994,222.22	0.00	1.13

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
04821TYC3	ATLANTIC ASSET SECUR	7,000,000.000	Local	99.996333	6,999,743.33	99.996333	6,999,743.33	0.00	0.32
			Base	99.996333	6,999,743.33	99.996333	6,999,743.33	0.00	0.32
04821UAB8	ATLANTIC ASSET SECUR	9,748,000.000	Local	99.976333	9,745,692.97	99.976333	9,745,692.97	0.00	0.44
			Base	99.976333	9,745,692.97	99.976333	9,745,692.97	0.00	0.44
05253CA48	AUST & NEW ZEA	15,000,000.000	Local	99.978667	14,996,800.00	99.978667	14,996,800.00	0.00	0.68
			Base	99.978667	14,996,800.00	99.978667	14,996,800.00	0.00	0.68
05253CAR7	AUST & NEW ZEA	10,000,000.000	Local	99.969306	9,996,930.56	99.969306	9,996,930.56	0.00	0.45
			Base	99.969306	9,996,930.56	99.969306	9,996,930.56	0.00	0.45
05253CC12	AUST & NEW ZEA	10,000,000.000	Local	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.45
			Base	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.45
05253CCW4	AUST & NEW ZEA	15,000,000.000	Local	99.946194	14,991,929.17	99.946194	14,991,929.17	0.00	0.68
			Base	99.946194	14,991,929.17	99.946194	14,991,929.17	0.00	0.68
06367CFG7	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
06367CJQ1	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
06367KA74	BANK OF MONTREAL-	25,000,000.000	Local	99.983250	24,995,812.50	99.983250	24,995,812.50	0.00	1.13
			Base	99.983250	24,995,812.50	99.983250	24,995,812.50	0.00	1.13
06417MPH2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.005312	10,000,531.23	100.005312	10,000,531.23	0.00	0.45
			Base	100.005312	10,000,531.23	100.005312	10,000,531.23	0.00	0.45

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06417MQC2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.000000	10,000,000.00	0.210000	07 Jun 2022	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.45
07010JYN5	BASIN ELEC PWR COOP	15,000,000.000	Local	99.994167	14,999,125.00	0.100000	22 Nov 2021	0.68
			Base	99.994167	14,999,125.00	99.994167	14,999,125.00	0.68
07010JZ95	BASIN ELEC PWR COOP	15,000,000.000	Local	99.990500	14,998,575.00	0.090000	09 Dec 2021	0.68
			Base	99.990500	14,998,575.00	99.990500	14,998,575.00	0.68
07644AZ72	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.986000	9,998,600.00	0.140000	07 Dec 2021	0.45
			Base	99.986000	9,998,600.00	99.986000	9,998,600.00	0.45
07644BA36	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.963250	4,998,162.50	0.210000	03 Jan 2022	0.23
			Base	99.963250	4,998,162.50	99.963250	4,998,162.50	0.23
07644BBA9	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.966333	24,991,583.33	0.120000	10 Feb 2022	1.13
			Base	99.966333	24,991,583.33	99.966333	24,991,583.33	1.13
07644BCM2	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.945556	9,994,555.55	0.140000	21 Mar 2022	0.45
			Base	99.945556	9,994,555.55	99.945556	9,994,555.55	0.45
13606CSH8	CANADIAN IMPERIAL BK	10,000,000.000	Local	100.000000	10,000,000.00	0.240000	04 May 2022	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.45
13606CW75	CANADIAN IMPERIAL BK	25,000,000.000	Local	100.000000	25,000,000.00	0.090000	01 Dec 2021	1.13
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	1.13
13738JYF1	CAN AST + CAN LTD JT	6,752,000.000	Local	99.996111	6,751,737.42	0.100000	15 Nov 2021	0.30
			Base	99.996111	6,751,737.42	99.996111	6,751,737.42	0.30

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13738JZ94	CAN AST + CAN LTD JT	15,000,000.000	Local	99.988389	14,998,258.33	99.988389	14,998,258.33	0.00	0.68
			Base	99.988389	14,998,258.33	99.988389	14,998,258.33	0.00	0.68
13738JZT0	CAN AST + CAN LTD JT	20,000,000.000	Local	99.984444	19,996,888.89	99.984444	19,996,888.89	0.00	0.90
			Base	99.984444	19,996,888.89	99.984444	19,996,888.89	0.00	0.90
13738KAE7	CAN AST & CAN LTD JT	5,000,000.000	Local	99.975333	4,998,766.67	99.975333	4,998,766.67	0.00	0.23
			Base	99.975333	4,998,766.67	99.975333	4,998,766.67	0.00	0.23
14912DZ10	CATERPLR FIN SRV CO.	25,000,000.000	Local	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.13
			Base	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.13
15060XYF3	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.995333	24,998,833.33	99.995333	24,998,833.33	0.00	1.13
			Base	99.995333	24,998,833.33	99.995333	24,998,833.33	0.00	1.13
15060XZ13	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.13
			Base	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.13
15963TZ36	CHARIOT FNDG LLC	25,000,000.000	Local	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.13
			Base	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.13
15963TZ85	CHARIOT FNDG LLC	13,000,000.000	Local	99.989722	12,998,663.89	99.989722	12,998,663.89	0.00	0.59
			Base	99.989722	12,998,663.89	99.989722	12,998,663.89	0.00	0.59
17327AZ18	CITIGROUP GLOBAL MKTS INC S	3,000,000.000	Local	99.992500	2,999,775.00	99.992500	2,999,775.00	0.00	0.14
			Base	99.992500	2,999,775.00	99.992500	2,999,775.00	0.00	0.14
19121BH10	COCA-COLA COMPANY	15,000,000.000	Local	99.909000	14,986,350.00	99.909000	14,986,350.00	0.00	0.68
			Base	99.909000	14,986,350.00	99.909000	14,986,350.00	0.00	0.68

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2063C0Y14	CONCORD MIN CPTL CO	25,000,000.000	Local	100.000000	25,000,000.00	0.120000	01 Nov 2021	0.00	1.13
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00		
2063C0YA4	CONCORD MIN CPTL CO	25,000,000.000	Local	99.997000	24,999,250.00	0.120000	10 Nov 2021	0.00	1.13
			Base	99.997000	24,999,250.00	99.997000	24,999,250.00		
24422MAC5	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.984000	24,996,000.00	0.080000	12 Jan 2022	0.00	1.13
			Base	99.984000	24,996,000.00	99.984000	24,996,000.00		
30229BAQ0	EXXON MOBIL CORP	10,000,000.000	Local	99.988333	9,998,833.33	0.050000	24 Jan 2022	0.00	0.45
			Base	99.988333	9,998,833.33	99.988333	9,998,833.33		
30229BC13	EXXON MOBIL CORP	15,000,000.000	Local	99.966667	14,995,000.00	0.100000	01 Mar 2022	0.00	0.68
			Base	99.966667	14,995,000.00	99.966667	14,995,000.00		
30601WAM1	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.968500	9,996,850.00	0.140000	21 Jan 2022	0.00	0.45
			Base	99.968500	9,996,850.00	99.968500	9,996,850.00		
30601WAT6	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.971000	14,995,650.00	0.120000	27 Jan 2022	0.00	0.68
			Base	99.971000	14,995,650.00	99.971000	14,995,650.00		
30601WE21	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.924167	9,992,416.67	0.150000	02 May 2022	0.00	0.45
			Base	99.924167	9,992,416.67	99.924167	9,992,416.67		
38346LYA8	GOTHAM FDG CORP	10,000,000.000	Local	99.997250	9,999,725.00	0.110000	10 Nov 2021	0.00	0.45
			Base	99.997250	9,999,725.00	99.997250	9,999,725.00		
38346LYV2	GOTHAM FDG CORP	20,000,000.000	Local	99.992222	19,998,444.44	0.100000	29 Nov 2021	0.00	0.90
			Base	99.992222	19,998,444.44	99.992222	19,998,444.44		

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38346LZA7	GOTHAM FDG CORP	20,000,000.000	Local	99.990250	19,998,050.00	99.990250	10 Dec 2021	19,998,050.00	0.00	0.90
			Base	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.90	0.90
40060WYN6	GTA FDG LLC DISC	11,500,000.000	Local	99.995333	11,499,463.33	99.995333	22 Nov 2021	11,499,463.33	0.00	0.52
			Base	99.995333	11,499,463.33	99.995333	11,499,463.33	0.00	0.52	0.52
40060XAA8	GTA FDG LLC DISC	5,000,000.000	Local	99.978611	4,998,930.55	99.978611	10 Jan 2022	4,998,930.55	0.00	0.23
			Base	99.978611	4,998,930.55	99.978611	4,998,930.55	0.00	0.23	0.23
40060XAU4	GTA FDG LLC DISC	25,000,000.000	Local	99.973111	24,993,277.78	99.973111	28 Jan 2022	24,993,277.78	0.00	1.13
			Base	99.973111	24,993,277.78	99.973111	24,993,277.78	0.00	1.13	1.13
40060XB33	GTA FDG LLC DISC	10,000,000.000	Local	99.968667	9,996,866.67	99.968667	03 Feb 2022	9,996,866.67	0.00	0.45
			Base	99.968667	9,996,866.67	99.968667	9,996,866.67	0.00	0.45	0.45
40588LY45	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.999292	24,999,822.92	99.999292	04 Nov 2021	24,999,822.92	0.00	1.13
			Base	99.999292	24,999,822.92	99.999292	24,999,822.92	0.00	1.13	1.13
40588LYV5	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.989889	14,998,483.33	99.989889	29 Nov 2021	14,998,483.33	0.00	0.68
			Base	99.989889	14,998,483.33	99.989889	14,998,483.33	0.00	0.68	0.68
40588MAR8	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.962222	9,996,222.23	99.962222	25 Jan 2022	9,996,222.23	0.00	0.45
			Base	99.962222	9,996,222.23	99.962222	9,996,222.23	0.00	0.45	0.45
45779QA55	INSTITUTIONAL SECURED	21,500,000.000	Local	99.972917	21,494,177.08	99.972917	05 Jan 2022	21,494,177.08	0.00	0.97
			Base	99.972917	21,494,177.08	99.972917	21,494,177.08	0.00	0.97	0.97
45779QAK2	INSTITUTIONAL SECURED	25,000,000.000	Local	99.967083	24,991,770.83	99.967083	19 Jan 2022	24,991,770.83	0.00	1.13
			Base	99.967083	24,991,770.83	99.967083	24,991,770.83	0.00	1.13	1.13

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47816GBB4	JOHNSON & JOHNSON	10,000,000.000	Local	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.45
			Base	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.45
4820P2Y41	JUPITER SECT CO LLC	23,500,000.000	Local	99.999208	23,499,813.96	99.999208	23,499,813.96	0.00	1.06
			Base	99.999208	23,499,813.96	99.999208	23,499,813.96	0.00	1.06
52953AYA7	LEXINGTN PKR CAP CO LL	6,000,000.000	Local	99.997500	5,999,850.00	99.997500	5,999,850.00	0.00	0.27
			Base	99.997500	5,999,850.00	99.997500	5,999,850.00	0.00	0.27
52953BAK9	LEXINGTN PKR CAP CO LL	5,150,000.000	Local	99.971472	5,148,530.82	99.971472	5,148,530.82	0.00	0.23
			Base	99.971472	5,148,530.82	99.971472	5,148,530.82	0.00	0.23
52953BBQ5	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.936111	19,987,222.22	99.936111	19,987,222.22	0.00	0.90
			Base	99.936111	19,987,222.22	99.936111	19,987,222.22	0.00	0.90
53127TZT3	LIBERTY FUNDING LLC	25,000,000.000	Local	99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	1.13
			Base	99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	1.13
53127UBU3	LIBERTY FUNDING LLC	25,000,000.000	Local	99.953722	24,988,430.56	99.953722	24,988,430.56	0.00	1.13
			Base	99.953722	24,988,430.56	99.953722	24,988,430.56	0.00	1.13
56274LYW8	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.45
			Base	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.45
56274LZ15	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.45
			Base	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.45
56274MA69	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.974333	14,996,150.00	99.974333	14,996,150.00	0.00	0.68
			Base	99.974333	14,996,150.00	99.974333	14,996,150.00	0.00	0.68

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59157TZD8	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.989500	14,998,425.00	99.989500	14,998,425.00	0.00	0.68
			Base	99.989500	14,998,425.00	99.989500	14,998,425.00	0.00	0.68
59157UAM2	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.973000	14,995,950.00	99.973000	14,995,950.00	0.00	0.68
			Base	99.973000	14,995,950.00	99.973000	14,995,950.00	0.00	0.68
59157UDB3	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.946333	9,994,633.34	99.946333	9,994,633.34	0.00	0.45
			Base	99.946333	9,994,633.34	99.946333	9,994,633.34	0.00	0.45
62455AY19	MOUNTCLIFF	19,400,000.000	Local	100.000000	19,400,000.00	100.000000	19,400,000.00	0.00	0.88
			Base	100.000000	19,400,000.00	100.000000	19,400,000.00	0.00	0.88
62455AZA8	MOUNTCLIFF	15,000,000.000	Local	99.988083	14,998,212.50	99.988083	14,998,212.50	0.00	0.68
			Base	99.988083	14,998,212.50	99.988083	14,998,212.50	0.00	0.68
62455BB20	MOUNTCLIFF	15,000,000.000	Local	99.961250	14,994,187.50	99.961250	14,994,187.50	0.00	0.68
			Base	99.961250	14,994,187.50	99.961250	14,994,187.50	0.00	0.68
63763QAK3	NATIONAL SECS CLEARING	25,000,000.000	Local	99.980250	24,995,062.50	99.980250	24,995,062.50	0.00	1.13
			Base	99.980250	24,995,062.50	99.980250	24,995,062.50	0.00	1.13
63763QB22	NATIONAL SECS CLEARING	25,000,000.000	Local	99.976750	24,994,187.50	99.976750	24,994,187.50	0.00	1.13
			Base	99.976750	24,994,187.50	99.976750	24,994,187.50	0.00	1.13
64951WZ31	NEW YORK LFE CAP COR	15,000,000.000	Local	99.993778	14,999,066.67	99.993778	14,999,066.67	0.00	0.68
			Base	99.993778	14,999,066.67	99.993778	14,999,066.67	0.00	0.68
64951WZT4	NEW YORK LFE CAP COR	9,153,000.000	Local	99.990667	9,152,145.72	99.990667	9,152,145.72	0.00	0.41
			Base	99.990667	9,152,145.72	99.990667	9,152,145.72	0.00	0.41

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64951XB19	NEW YORK LFE CAP COR	20,000,000.000	Local	99.982111	19,996,422.23	99.982111	19,996,422.23	0.00	0.90
			Base	99.982111	19,996,422.23	99.982111	19,996,422.23	0.00	0.90
6698M4Z62	NOVARTIS FNC CRP	20,000,000.000	Local	99.993681	19,998,736.11	99.993681	19,998,736.11	0.00	0.90
			Base	99.993681	19,998,736.11	99.993681	19,998,736.11	0.00	0.90
6698M5CE7	NOVARTIS FNC CRP	10,000,000.000	Local	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.45
			Base	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.45
67983TZF6	OLD LINE FUNDING LLC	17,500,000.000	Local	99.985333	17,497,433.33	99.985333	17,497,433.33	0.00	0.79
			Base	99.985333	17,497,433.33	99.985333	17,497,433.33	0.00	0.79
67983UAK9	OLD LINE FUNDING LLC	5,000,000.000	Local	99.978056	4,998,902.78	99.978056	4,998,902.78	0.00	0.23
			Base	99.978056	4,998,902.78	99.978056	4,998,902.78	0.00	0.23
67983UBN2	OLD LINE FUNDING LLC	7,575,000.000	Local	99.956056	7,571,671.21	99.956056	7,571,671.21	0.00	0.34
			Base	99.956056	7,571,671.21	99.956056	7,571,671.21	0.00	0.34
67983UCF8	OLD LINE FUNDING LLC	20,000,000.000	Local	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.90
			Base	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.90
74271UAX8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.984833	24,996,208.34	99.984833	24,996,208.34	0.00	1.13
			Base	99.984833	24,996,208.34	99.984833	24,996,208.34	0.00	1.13
74271UC16	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.13
			Base	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.13
78009BCU4	ROYAL BK OF CANADA	20,000,000.000	Local	99.938750	19,987,750.00	99.938750	19,987,750.00	0.00	0.90
			Base	99.938750	19,987,750.00	99.938750	19,987,750.00	0.00	0.90

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
8010M2ZP0	SANOFI	20,000,000.000	Local	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	0.90
			Base	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	0.90
8085A3AB1	SCHWAB CHARLES CORP	15,000,000.000	Local	99.976333	14,996,450.00	99.976333	14,996,450.00	0.00	0.68
			Base	99.976333	14,996,450.00	99.976333	14,996,450.00	0.00	0.68
82124LY55	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	1.13
			Base	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	1.13
82124LYH9	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	1.13
			Base	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	1.13
86562KY24	SUMITOMO MTSU BKG CORP	15,000,000.000	Local	99.999694	14,999,954.17	99.999694	14,999,954.17	0.00	0.68
			Base	99.999694	14,999,954.17	99.999694	14,999,954.17	0.00	0.68
86564GR37	SUMITOMO MITSUI TRUST NY	25,000,000.000	Local	100.000000	24,999,999.99	100.000000	24,999,999.99	0.00	1.13
			Base	100.000000	24,999,999.99	100.000000	24,999,999.99	0.00	1.13
86565CS26	SUMITOMO MITSUI BKG CORP	10,000,000.000	Local	100.000472	10,000,047.17	100.000472	10,000,047.17	0.00	0.45
			Base	100.000472	10,000,047.17	100.000472	10,000,047.17	0.00	0.45
88602TYK3	THUNDER BAY FNDNG LLC	6,500,000.000	Local	99.995500	6,499,707.50	99.995500	6,499,707.50	0.00	0.29
			Base	99.995500	6,499,707.50	99.995500	6,499,707.50	0.00	0.29
88602TZ30	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.990222	14,998,533.33	99.990222	14,998,533.33	0.00	0.68
			Base	99.990222	14,998,533.33	99.990222	14,998,533.33	0.00	0.68
88602UD64	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.935000	14,990,250.00	99.935000	14,990,250.00	0.00	0.68
			Base	99.935000	14,990,250.00	99.935000	14,990,250.00	0.00	0.68

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ST OF AZ POOL 5 LGIP  
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89119BBR6	TORONTO DOMINION BANK					0.200000	25 Feb 2022		
	23,000,000.000	Local	99.935556	22,985,177.78	99.935556	22,985,177.78	0.00	1.04	
		Base	99.935556	22,985,177.78	99.935556	22,985,177.78	0.00	1.04	
89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
	10,000,000.000	Local	99.905889	9,990,588.89	99.905889	9,990,588.89	0.00	0.45	
		Base	99.905889	9,990,588.89	99.905889	9,990,588.89	0.00	0.45	
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
	10,000,000.000	Local	99.914056	9,991,405.56	99.914056	9,991,405.56	0.00	0.45	
		Base	99.914056	9,991,405.56	99.914056	9,991,405.56	0.00	0.45	
89119BFV3	TORONTO DOMINION BANK					0.205000	29 Jun 2022		
	7,500,000.000	Local	99.863333	7,489,750.00	99.863333	7,489,750.00	0.00	0.34	
		Base	99.863333	7,489,750.00	99.863333	7,489,750.00	0.00	0.34	
89233HA38	TOYOTA MOTOR CREDIT					0.210000	03 Jan 2022		
	25,000,000.000	Local	99.963250	24,990,812.50	99.963250	24,990,812.50	0.00	1.13	
		Base	99.963250	24,990,812.50	99.963250	24,990,812.50	0.00	1.13	
89233HCR3	TOYOTA MOTOR CREDIT					0.170000	25 Mar 2022		
	25,000,000.000	Local	99.932000	24,983,000.00	99.932000	24,983,000.00	0.00	1.13	
		Base	99.932000	24,983,000.00	99.932000	24,983,000.00	0.00	1.13	
91058TZW9	UNITED HEALTHCARE CO					0.120000	30 Dec 2021		
	25,000,000.000	Local	99.980333	24,995,083.34	99.980333	24,995,083.34	0.00	1.13	
		Base	99.980333	24,995,083.34	99.980333	24,995,083.34	0.00	1.13	
91058TZX7	UNITED HEALTHCARE CO					0.120000	31 Dec 2021		
	15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.68	
		Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.68	
9127964W6	TREASURY BILL 11/21 0.00000					0.047500	04 Nov 2021		
	10,000,000.000	Local	99.999604	9,999,960.42	99.999604	9,999,960.42	0.00	0.45	
		Base	99.999604	9,999,960.42	99.999604	9,999,960.42	0.00	0.45	
912796N70	TREASURY BILL 11/21 0.00000					0.051000	23 Nov 2021		
	10,000,000.000	Local	99.996883	9,999,688.33	99.996883	9,999,688.33	0.00	0.45	
		Base	99.996883	9,999,688.33	99.996883	9,999,688.33	0.00	0.45	

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# Holdings

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KZ21	VICTORY RECEIVABLES	20,000,000.000	Local	99.992250	19,998,450.00	99.992250	19,998,450.00	0.00	0.90
			Base	99.992250	19,998,450.00	99.992250	19,998,450.00	0.00	0.90
92646LA34	VICTORY RECEIVABLES	10,000,000.000	Local	99.982500	9,998,250.00	99.982500	9,998,250.00	0.00	0.45
			Base	99.982500	9,998,250.00	99.982500	9,998,250.00	0.00	0.45
92646LAA8	VICTORY RECEIVABLES	20,000,000.000	Local	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	0.90
			Base	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	0.90
927WWR006	TD SECURITIES TD SECURITIES	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.77
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.77
9612C1EK9	WESTPAC BANKING CORP.	15,000,000.000	Local	99.894972	14,984,245.83	99.894972	14,984,245.83	0.00	0.68
			Base	99.894972	14,984,245.83	99.894972	14,984,245.83	0.00	0.68
96130AKF4	WESTPAC BKING CORP N	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
979QRC005	BANK OF AMERICA REPO	149,934,271.460	Local	100.000000	149,934,271.46	100.000000	149,934,271.46	0.00	6.76
			Base	100.000000	149,934,271.46	100.000000	149,934,271.46	0.00	6.76
<b>US DOLLAR Total</b>		2,059,712,271.460	Local		2,059,331,287.11		2,059,331,287.11	0.00	92.89
			Base		2,059,331,287.11		2,059,331,287.11	0.00	92.89
<b>CASH EQUIVALENT Total</b>		2,059,712,271.460	Base		2,059,331,287.11		2,059,331,287.11	0.00	92.89
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	

# Holdings

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022		
		257,877.270	Local 100.000000	257,877.27	100.000300	257,878.04	0.77	0.01
Original Face:		10,000,000.000	Base 100.000000	257,877.27	100.000300	257,878.04	0.77	0.01
14317DAA8	CARMAX AUTO OWNER TRUST CARMX 2021 3 A1				0.157880	15 Aug 2022		
		5,672,485.210	Local 100.000000	5,672,485.21	100.001680	5,672,580.51	95.30	0.26
Original Face:		13,000,000.000	Base 100.000000	5,672,485.21	100.001680	5,672,580.51	95.30	0.26
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1				0.118380	15 Oct 2022		
		3,616,566.950	Local 100.000000	3,616,566.95	100.000880	3,616,598.78	31.83	0.16
Original Face:		4,500,000.000	Base 100.000000	3,616,566.95	100.000880	3,616,598.78	31.83	0.16
36262XAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A1				0.129450	22 Aug 2022		
		6,066,633.030	Local 100.000000	6,066,633.03	99.978990	6,065,358.43	-1,274.60	0.27
Original Face:		11,325,000.000	Base 100.000000	6,066,633.03	99.978990	6,065,358.43	-1,274.60	0.27
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
		1,578,529.640	Local 100.000000	1,578,529.64	100.002390	1,578,567.37	37.73	0.07
Original Face:		20,000,000.000	Base 100.000000	1,578,529.64	100.002390	1,578,567.37	37.73	0.07
912796C31	TREASURY BILL 01/22 0.00000					27 Jan 2022		
		10,000,000.000	Local 99.986588	9,998,658.77	99.986104	9,998,610.40	-48.37	0.45
			Base 99.986588	9,998,658.77	99.986104	9,998,610.40	-48.37	0.45
912796H51	TREASURY BILL 11/21 0.00000					12 Nov 2021		
		10,000,000.000	Local 99.998533	9,999,853.33	99.998773	9,999,877.30	23.97	0.45
			Base 99.998533	9,999,853.33	99.998773	9,999,877.30	23.97	0.45
912796M63	CASH MGMT BILL 11/21 0				0.010000	02 Nov 2021		
		20,000,000.000	Local 99.999847	19,999,969.39	99.999950	19,999,990.00	20.61	0.90
			Base 99.999847	19,999,969.39	99.999950	19,999,990.00	20.61	0.90
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
		10,000,000.000	Local 99.921842	9,992,184.19	99.881821	9,988,182.10	-4,002.09	0.45
			Base 99.921842	9,992,184.19	99.881821	9,988,182.10	-4,002.09	0.45
912796N54	TREASURY BILL 11/21 0.00000				0.010000	09 Nov 2021		
		20,000,000.000	Local 99.998600	19,999,720.00	99.999315	19,999,863.00	143.00	0.90
			Base 99.998600	19,999,720.00	99.999315	19,999,863.00	143.00	0.90

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Books Closed

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# Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796N88	TREASURY BILL 11/21 0.00000					30 Nov 2021		
	30,000,000.000	Local	99.995439	29,998,631.60	99.995368	29,998,610.40	-21.20	1.35
		Base	99.995439	29,998,631.60	99.995368	29,998,610.40	-21.20	1.35
912796P86	TREASURY BILL 12/21 0.00000				0.010000	28 Dec 2021		
	20,000,000.000	Local	99.985611	19,997,122.20	99.986937	19,997,387.40	265.20	0.90
		Base	99.985611	19,997,122.20	99.986937	19,997,387.40	265.20	0.90
912796ZC6	CASH MGMT BILL 11/21 0.00000					01 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	10,000,000.000	Local	100.009412	10,000,941.23	100.003906	10,000,390.60	-550.63	0.45
		Base	100.009412	10,000,941.23	100.003906	10,000,390.60	-550.63	0.45
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
	497,004.690	Local	100.000000	497,004.69	100.000770	497,008.52	3.83	0.02
Original Face:	10,000,000.000	Base	100.000000	497,004.69	100.000770	497,008.52	3.83	0.02
<b>US DOLLAR Total</b>	157,689,096.790	Local		157,676,177.50		157,670,902.85	-5,274.65	7.11
Original Face:	68,825,000.000	Base		157,676,177.50		157,670,902.85	-5,274.65	7.11
<b>FIXED INCOME Total</b>	157,689,096.790	Base		157,676,177.50		157,670,902.85	-5,274.65	7.11
Original Face:	68,825,000.000							

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Books Closed

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# Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,217,429,005.280	Base	2,217,035,101.64		2,217,029,826.99	-5,274.65	100.00
Original Face:		68,825,000.000						

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-3,083.600	Local	1.000000	-3,083.60	1.000000	-3,083.60	0.00	0.00
			Base	1.000000	-3,083.60	1.000000	-3,083.60	0.00	0.00

US DOLLAR Total									
		-3,083.600	Local		-3,083.60		-3,083.60	0.00	0.00
			Base		-3,083.60		-3,083.60	0.00	0.00

CASH Total									
		-3,083.600	Base		-3,083.60		-3,083.60	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO				0.040000	01 Nov 2021			
		254,697,374.110	Local	100.000000	254,697,374.11	100.000000	254,697,374.11	0.00	12.26
			Base	100.000000	254,697,374.11	100.000000	254,697,374.11	0.00	12.26

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.010074	31 Dec 2030			
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.30
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.30

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.040000	01 Nov 2021			
		338,000,000.000	Local	100.000000	338,000,000.00	100.000000	338,000,000.00	0.00	16.27
			Base	100.000000	338,000,000.00	100.000000	338,000,000.00	0.00	16.27

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.060000	04 Nov 2021			
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	9.63
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	9.63

9127964W6	TREASURY BILL 11/21 0.00000				0.107500	04 Nov 2021			
		20,010,000.000	Local	99.999104	20,009,820.79	99.999104	20,009,820.79	0.00	0.96
			Base	99.999104	20,009,820.79	99.999104	20,009,820.79	0.00	0.96

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796A90	TREASURY BILL 12/21 0.00000				0.095000	30 Dec 2021			
		37,000,000.000	Local	99.988403	36,995,709.24	99.988403	36,995,709.24	0.00	1.78
			Base	99.988403	36,995,709.24	99.988403	36,995,709.24	0.00	1.78
912796D30	TREASURY BILL 02/22 0.00000				0.065000	24 Feb 2022			
		10,000,000.000	Local	99.979236	9,997,923.61	99.979236	9,997,923.61	0.00	0.48
			Base	99.979236	9,997,923.61	99.979236	9,997,923.61	0.00	0.48
912796J67	TREASURY BILL 12/21 0.00000				0.075000	16 Dec 2021			
		30,000,000.000	Local	99.991458	29,997,437.50	99.991458	29,997,437.50	0.00	1.44
			Base	99.991458	29,997,437.50	99.991458	29,997,437.50	0.00	1.44
912796J75	TREASURY BILL 12/21 0.00000				0.082500	23 Dec 2021			
		20,000,000.000	Local	99.988083	19,997,616.66	99.988083	19,997,616.66	0.00	0.96
			Base	99.988083	19,997,616.66	99.988083	19,997,616.66	0.00	0.96
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022			
		10,000,000.000	Local	99.948646	9,994,864.58	99.948646	9,994,864.58	0.00	0.48
			Base	99.948646	9,994,864.58	99.948646	9,994,864.58	0.00	0.48
912796K65	TREASURY BILL 01/22 0.00000				0.061500	06 Jan 2022			
		20,000,000.000	Local	99.988725	19,997,745.00	99.988725	19,997,745.00	0.00	0.96
			Base	99.988725	19,997,745.00	99.988725	19,997,745.00	0.00	0.96
912796L64	TREASURY BILL 08/22 0.00000				0.077500	11 Aug 2022			
		10,000,000.000	Local	99.939076	9,993,907.64	99.939076	9,993,907.64	0.00	0.48
			Base	99.939076	9,993,907.64	99.939076	9,993,907.64	0.00	0.48
912796M71	TREASURY BILL 09/22 0.00000				0.090000	08 Sep 2022			
		20,000,000.000	Local	99.929593	19,985,918.61	99.929593	19,985,918.61	0.00	0.96
			Base	99.929593	19,985,918.61	99.929593	19,985,918.61	0.00	0.96
912796N54	TREASURY BILL 11/21 0.00000				0.084200	09 Nov 2021			
		20,000,000.000	Local	99.998129	19,999,625.78	99.998129	19,999,625.78	0.00	0.96
			Base	99.998129	19,999,625.78	99.998129	19,999,625.78	0.00	0.96
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Nov 2021			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.93
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.93

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
926NKW009	AMHERST PIERPONT 04/15 VAR	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.93
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.93
926NKW009	AMHERST PIERPONT 04/15 VAR	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.41
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.41
935MUR901	WESTERN ALLIANCE BANK	5,001,869.090	Local	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.24
			Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.24
942PVK008	WAM AZ 1 WAM AZR 1	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
942PVK110	WAM AZ 2 WAM AZR 2	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
942PVL006	WAM AZ 4 WAM AZR 4	38,027,906.830	Local	100.000000	38,027,906.83	100.000000	38,027,906.83	0.00	1.83
			Base	100.000000	38,027,906.83	100.000000	38,027,906.83	0.00	1.83
942PVN114	WAM AZ 7 WAM AZR 7	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
95763A914	WESTERN ALLIANCE BANCORP PP	5,004,983.720	Local	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.24
			Base	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.24
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY	3,084.710	Local	100.000000	3,084.71	100.000000	3,084.71	0.00	0.00
			Base	100.000000	3,084.71	100.000000	3,084.71	0.00	0.00
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

	1,198,981,920.830	Local		1,198,942,490.24		1,198,942,490.24	0.00	57.73
		Base		1,198,942,490.24		1,198,942,490.24	0.00	57.73

**CASH EQUIVALENT Total**

	1,198,981,920.830	Base		1,198,942,490.24		1,198,942,490.24	0.00	57.73
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**FIXED INCOME**

US DOLLAR Exchange Rate: 1.000000

9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	20,000,000.000	Local	99.999445	19,999,888.96	99.999771	19,999,954.20	65.24	0.96
		Base	99.999445	19,999,888.96	99.999771	19,999,954.20	65.24	0.96
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	20,000,000.000	Local	99.993550	19,998,710.06	99.994812	19,998,962.40	252.34	0.96
		Base	99.993550	19,998,710.06	99.994812	19,998,962.40	252.34	0.96
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.982319	12,997,701.46	99.986479	12,998,242.27	540.81	0.63
		Base	99.982319	12,997,701.46	99.986479	12,998,242.27	540.81	0.63
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	30,000,000.000	Local	99.983204	29,994,961.29	99.986104	29,995,831.20	869.91	1.44
		Base	99.983204	29,994,961.29	99.986104	29,995,831.20	869.91	1.44
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	10,000,000.000	Local	99.971201	9,997,120.12	99.977160	9,997,716.00	595.88	0.48
		Base	99.971201	9,997,120.12	99.977160	9,997,716.00	595.88	0.48
912796H51	TREASURY BILL 11/21 0.00000				0.010000	12 Nov 2021		
	30,000,000.000	Local	99.998467	29,999,540.13	99.998773	29,999,631.90	91.77	1.44
		Base	99.998467	29,999,540.13	99.998773	29,999,631.90	91.77	1.44
912796H77	TREASURY BILL 11/21 0.00000					26 Nov 2021		
	20,000,000.000	Local	99.996118	19,999,223.59	99.996076	19,999,215.20	-8.39	0.96
		Base	99.996118	19,999,223.59	99.996076	19,999,215.20	-8.39	0.96

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796M63	CASH MGMT BILL 11/21 0	50,000,000.000	Local	99.999837	49,999,918.54	99.999950	49,999,975.00	56.46	2.41
			Base	99.999837	49,999,918.54	99.999950	49,999,975.00	56.46	2.41
912796M89	TREASURY BILL 10/22 0.00000	10,000,000.000	Local	99.921842	9,992,184.19	99.881821	9,988,182.10	-4,002.09	0.48
			Base	99.921842	9,992,184.19	99.881821	9,988,182.10	-4,002.09	0.48
912796N54	TREASURY BILL 11/21 0.00000	90,000,000.000	Local	99.998679	89,998,811.11	99.999315	89,999,383.50	572.39	4.33
			Base	99.998679	89,998,811.11	99.999315	89,999,383.50	572.39	4.33
912796N62	TREASURY BILL 11/21 0.00000	30,000,000.000	Local	99.997458	29,999,237.49	99.997958	29,999,387.40	149.91	1.44
			Base	99.997458	29,999,237.49	99.997958	29,999,387.40	149.91	1.44
912796N88	TREASURY BILL 11/21 0.00000	70,000,000.000	Local	99.995836	69,997,084.91	99.995368	69,996,757.60	-327.31	3.37
			Base	99.995836	69,997,084.91	99.995368	69,996,757.60	-327.31	3.37
912796P45	WI TREASURY SEC. 05/22 0	10,000,000.000	Local	99.969667	9,996,966.70	99.963840	9,996,384.00	-582.70	0.48
			Base	99.969667	9,996,966.70	99.963840	9,996,384.00	-582.70	0.48
912796P52	TREASURY BILL 12/21 0.00000	30,000,000.000	Local	99.993633	29,998,089.95	99.994250	29,998,275.00	185.05	1.44
			Base	99.993633	29,998,089.95	99.994250	29,998,275.00	185.05	1.44
912796P60	CASH MGMT BILL 12/21 0	20,000,000.000	Local	99.991638	19,998,327.54	99.991937	19,998,387.40	59.86	0.96
			Base	99.991638	19,998,327.54	99.991937	19,998,387.40	59.86	0.96
912796P78	TREASURY BILL 12/21 0.00000	50,000,000.000	Local	99.987500	49,993,749.91	99.990799	49,995,399.50	1,649.59	2.41
			Base	99.987500	49,993,749.91	99.990799	49,995,399.50	1,649.59	2.41
912796P86	TREASURY BILL 12/21 0.00000	70,000,000.000	Local	99.986124	69,990,286.96	99.986937	69,990,855.90	568.94	3.37
			Base	99.986124	69,990,286.96	99.986937	69,990,855.90	568.94	3.37

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796Q51	TREASURY BILL 01/22 0.00000					04 Jan 2022			
		30,000,000.000	Local	99.989244	29,996,773.33	99.989333	29,996,799.90	26.57	1.44
			Base	99.989244	29,996,773.33	99.989333	29,996,799.90	26.57	1.44
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021			
		70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	3.37
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	3.37
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022			
		10,000,000.000	Local	100.586289	10,058,628.94	100.592814	10,059,281.40	652.46	0.48
			Base	100.586289	10,058,628.94	100.592814	10,059,281.40	652.46	0.48
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022			
		10,000,000.000	Local	100.738718	10,073,871.78	100.726562	10,072,656.20	-1,215.58	0.48
			Base	100.738718	10,073,871.78	100.726562	10,072,656.20	-1,215.58	0.48
912828YN4	US TREASURY FRN 10/21 VAR				0.355008	31 Oct 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.96
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.96
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022			
		10,000,000.000	Local	100.020939	10,002,093.86	100.015625	10,001,562.50	-531.36	0.48
			Base	100.020939	10,002,093.86	100.015625	10,001,562.50	-531.36	0.48
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022			
		20,000,000.000	Local	100.021346	20,004,269.19	100.015625	20,003,125.00	-1,144.19	0.96
			Base	100.021346	20,004,269.19	100.015625	20,003,125.00	-1,144.19	0.96
91282CAA9	US TREASURY FRN 07/22 VAR				0.110008	31 Jul 2022			
		5,000,000.000	Local	99.996227	4,999,811.35	100.032484	5,001,624.20	1,812.85	0.24
			Base	99.996227	4,999,811.35	100.032484	5,001,624.20	1,812.85	0.24
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022			
		10,000,000.000	Local	100.015758	10,001,575.75	100.015625	10,001,562.50	-13.25	0.48
			Base	100.015758	10,001,575.75	100.015625	10,001,562.50	-13.25	0.48
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022			
		20,000,000.000	Local	100.015711	20,003,142.13	100.003906	20,000,781.20	-2,360.93	0.96
			Base	100.015711	20,003,142.13	100.003906	20,000,781.20	-2,360.93	0.96

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
	20,000,000.000	Local		100.012482	20,002,496.45	99.980469	19,996,093.80	-6,402.65	0.96
		Base		100.012482	20,002,496.45	99.980469	19,996,093.80	-6,402.65	0.96
91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
	20,000,000.000	Local		99.976938	19,995,387.54	99.976562	19,995,312.40	-75.14	0.96
		Base		99.976938	19,995,387.54	99.976562	19,995,312.40	-75.14	0.96
91282CAS0	US TREASURY FRN 10/22 VAR					0.110008	31 Oct 2022		
	5,000,000.000	Local		100.001008	5,000,050.40	100.047511	5,002,375.55	2,325.15	0.24
		Base		100.001008	5,000,050.40	100.047511	5,002,375.55	2,325.15	0.24
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
	20,000,000.000	Local		99.986895	19,997,378.93	99.949219	19,989,843.80	-7,535.13	0.96
		Base		99.986895	19,997,378.93	99.949219	19,989,843.80	-7,535.13	0.96
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
	25,000,000.000	Local		99.965169	24,991,292.17	99.875000	24,968,750.00	-22,542.17	1.20
		Base		99.965169	24,991,292.17	99.875000	24,968,750.00	-22,542.17	1.20
91282CDE8	US TREASURY FRN 10/23 VAR					1.000000	31 Oct 2023		
	10,000,000.000	Local		99.906990	9,990,699.00	99.999900	9,999,990.00	9,291.00	0.48
		Base		99.906990	9,990,699.00	99.999900	9,999,990.00	9,291.00	0.48
<b>US DOLLAR Total</b>									
	878,000,000.000	Local			878,069,273.73		878,042,299.02	-26,974.71	42.27
		Base			878,069,273.73		878,042,299.02	-26,974.71	42.27
<b>FIXED INCOME Total</b>									
	878,000,000.000	Base			878,069,273.73		878,042,299.02	-26,974.71	42.27

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,076,978,837.230	Base	2,077,008,680.37		2,076,981,705.66	-26,974.71	100.00

# Holdings

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

FUND: ATZH



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
-39,429.490	Local	1.000000	-39,429.49	1.000000	-39,429.49	0.00	0.01	
	Base	1.000000	-39,429.49	1.000000	-39,429.49	0.00	0.01	

US DOLLAR Total								
-39,429.490	Local		-39,429.49		-39,429.49	0.00	0.01	
	Base		-39,429.49		-39,429.49	0.00	0.01	

CASH Total								
-39,429.490	Base		-39,429.49		-39,429.49	0.00	0.01	

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				0.010001	31 Dec 2030		
1,698.660	Local	99.989992	1,698.49	99.990000	1,698.49	0.00	0.00	
	Base	99.989992	1,698.49	99.990000	1,698.49	0.00	0.00	

US DOLLAR Total								
1,698.660	Local		1,698.49		1,698.49	0.00	0.00	
	Base		1,698.49		1,698.49	0.00	0.00	

CASH EQUIVALENT Total								
1,698.660	Base		1,698.49		1,698.49	0.00	0.00	

## EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST							
320,843,450.026	Local	1.000218	320,913,306.57	1.000100	320,875,534.37	-37,772.20	55.29	
	Base	1.000218	320,913,306.57	1.000100	320,875,534.37	-37,772.20	55.29	

# Holdings

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

FUND: ATZH



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

	320,843,450.026	Local		320,913,306.57		320,875,534.37	-37,772.20	55.29
		Base		320,913,306.57		320,875,534.37	-37,772.20	55.29

**EQUITY Total**

	320,843,450.026	Base		320,913,306.57		320,875,534.37	-37,772.20	55.29
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**FIXED INCOME**

US DOLLAR Exchange Rate: 1.000000

052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.060000	15 May 2031		
	17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	3.00
Original Face:	17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	3.00
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.060000	01 Jul 2029		
	11,720,000.000	Local	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.02
Original Face:	11,720,000.000	Base	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.02
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	101.100660	5,055,033.00	101.884900	5,094,245.00	39,212.00	0.88
		Base	101.100660	5,055,033.00	101.884900	5,094,245.00	39,212.00	0.88
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.060000	01 Apr 2038		
	9,280,000.000	Local	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.60
		Base	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.60
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.050000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.13
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.13
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	100.937264	4,870,223.00	101.201430	4,882,969.00	12,746.00	0.84
		Base	100.937264	4,870,223.00	101.201430	4,882,969.00	12,746.00	0.84
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.060000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.89
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.89

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Books Closed

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# Holdings

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

FUND: ATZH



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	100.277994	5,013,899.68	100.392010	5,019,600.50	5,700.82	0.86
		Base	100.277994	5,013,899.68	100.392010	5,019,600.50	5,700.82	0.86
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INFIN 11/39 ADJUSTABLE VAR				0.060000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.45
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.45
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	100.227241	3,006,817.23	100.312330	3,009,369.90	2,552.67	0.52
		Base	100.227241	3,006,817.23	100.312330	3,009,369.90	2,552.67	0.52
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	102.121769	3,875,521.12	102.792520	3,900,976.13	25,455.01	0.67
		Base	102.121769	3,875,521.12	102.792520	3,900,976.13	25,455.01	0.67
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.040000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.42
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.42
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.060000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.16
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.16
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	108.047152	1,539,671.91	107.898920	1,537,559.61	-2,112.30	0.26
		Base	108.047152	1,539,671.91	107.898920	1,537,559.61	-2,112.30	0.26
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	112.476060	3,655,471.94	112.351470	3,651,422.78	-4,049.16	0.63
		Base	112.476060	3,655,471.94	112.351470	3,651,422.78	-4,049.16	0.63
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	103.373400	6,460,837.50	104.401980	6,525,123.75	64,286.25	1.12
		Base	103.373400	6,460,837.50	104.401980	6,525,123.75	64,286.25	1.12
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.050000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.58
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.58

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# Holdings

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

FUND: ATZH



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.060000	01 Jul 2043		
		4,065,000.000	Local 100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.70
Original Face:		4,065,000.000	Base 100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.70
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.050000	01 Apr 2043		
		21,800,000.000	Local 100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.76
Original Face:		21,800,000.000	Base 100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.76
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.050000	15 Nov 2034		
		5,650,000.000	Local 100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.97
Original Face:		5,650,000.000	Base 100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.97
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.070000	01 Nov 2041		
		3,320,000.000	Local 100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.57
Original Face:		3,320,000.000	Base 100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.57
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
		2,715,000.000	Local 101.091800	2,744,642.37	101.392680	2,752,811.26	8,168.89	0.47
			Base 101.091800	2,744,642.37	101.392680	2,752,811.26	8,168.89	0.47
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
		2,350,000.000	Local 100.219745	2,355,164.00	100.312330	2,357,339.76	2,175.76	0.41
			Base 100.219745	2,355,164.00	100.312330	2,357,339.76	2,175.76	0.41
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.050000	01 Jan 2039		
		7,970,000.000	Local 100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.37
Original Face:		7,970,000.000	Base 100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.37
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.050000	01 Dec 2038		
		9,000,000.000	Local 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.55
			Base 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.55
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
		660,000.000	Local 100.219409	661,448.10	100.311510	662,055.97	607.87	0.11
			Base 100.219409	661,448.10	100.311510	662,055.97	607.87	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
		2,000,000.000	Local 100.213052	2,004,261.03	100.310690	2,006,213.80	1,952.77	0.35
			Base 100.213052	2,004,261.03	100.310690	2,006,213.80	1,952.77	0.35

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# Holdings

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

FUND: ATZH



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.040000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.35
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.35
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	100.926875	2,558,496.27	101.193830	2,565,263.59	6,767.32	0.44
		Base	100.926875	2,558,496.27	101.193830	2,565,263.59	6,767.32	0.44
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.060000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.48
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.48
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.060000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.72
Original Face:	4,170,000.000	Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.72
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	100.611116	1,428,677.85	100.800300	1,431,364.26	2,686.41	0.25
		Base	100.611116	1,428,677.85	100.800300	1,431,364.26	2,686.41	0.25
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.060000	01 Jun 2034		
	6,790,000.000	Local	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.17
Original Face:	6,790,000.000	Base	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.17
<b>US DOLLAR Total</b>								
	258,270,000.000	Local		259,275,165.00		259,441,315.31	166,150.31	44.70
Original Face:	155,515,000.000	Base		259,275,165.00		259,441,315.31	166,150.31	44.70
<b>FIXED INCOME Total</b>								
	258,270,000.000	Base		259,275,165.00		259,441,315.31	166,150.31	44.70
Original Face:	155,515,000.000							

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# Holdings

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

FUND: ATZH



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		579,075,719.196	Base	580,150,740.57		580,279,118.68	128,378.11	100.00
Original Face:		155,515,000.000						



# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		211,104.540	Local	1.000000	211,104.54	1.000000	211,104.54	0.00	0.04
			Base	1.000000	211,104.54	1.000000	211,104.54	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	211,104.540	Local	211,104.54		211,104.54	0.00	0.04
		Base	211,104.54		211,104.54	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	211,104.540	Base	211,104.54		211,104.54	0.00	0.04

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3AL4	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.955556	4,997,777.78	99.955556	4,997,777.78	0.00	0.89
			Base	99.955556	4,997,777.78	99.955556	4,997,777.78	0.00	0.89

0020A3BG4	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.937583	4,996,879.17	99.937583	4,996,879.17	0.00	0.89
			Base	99.937583	4,996,879.17	99.937583	4,996,879.17	0.00	0.89

02665KAQ0	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.958000	4,997,900.00	99.958000	4,997,900.00	0.00	0.89
			Base	99.958000	4,997,900.00	99.958000	4,997,900.00	0.00	0.89

0347M2Z17	ANGLESEA FDG PLC and ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.90
			Base	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.90

0347M2ZV1	ANGLESEA FDG PLC and ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.980667	4,999,033.33	99.980667	4,999,033.33	0.00	0.90
			Base	99.980667	4,999,033.33	99.980667	4,999,033.33	0.00	0.90

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
07644BDR0	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.917361	9,991,736.11	99.917361	9,991,736.11	0.00	1.79
			Base	99.917361	9,991,736.11	99.917361	9,991,736.11	0.00	1.79
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.79
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.79
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.79
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.79
17327BKH7	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	99.776389	4,988,819.44	99.776389	4,988,819.44	0.00	0.89
			Base	99.776389	4,988,819.44	99.776389	4,988,819.44	0.00	0.89
2063C0Z13	CONCORD MIN CPTL CO	5,000,000.000	Local	99.989167	4,999,458.33	99.989167	4,999,458.33	0.00	0.90
			Base	99.989167	4,999,458.33	99.989167	4,999,458.33	0.00	0.90
2063C1B33	CONCORD MIN CPTL CO	5,000,000.000	Local	99.960833	4,998,041.67	99.960833	4,998,041.67	0.00	0.89
			Base	99.960833	4,998,041.67	99.960833	4,998,041.67	0.00	0.89
2284K1KC6	CROWN POINT CAP CO.	5,000,000.000	Local	99.731667	4,986,583.33	99.731667	4,986,583.33	0.00	0.89
			Base	99.731667	4,986,583.33	99.731667	4,986,583.33	0.00	0.89
2546R3JF2	DISNEY (WALT) CO THE	5,000,000.000	Local	99.796833	4,989,841.67	99.796833	4,989,841.67	0.00	0.89
			Base	99.796833	4,989,841.67	99.796833	4,989,841.67	0.00	0.89
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.996534	4,999,826.72	99.996534	4,999,826.72	0.00	0.90
			Base	99.996534	4,999,826.72	99.996534	4,999,826.72	0.00	0.90

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90	
40588LZV4	HALKIN FINANCE LLC USC					0.120000	29 Dec 2021		
	5,000,000.000	Local	99.980667	4,999,033.33	99.980667	4,999,033.33	0.00	0.90	
		Base	99.980667	4,999,033.33	99.980667	4,999,033.33	0.00	0.90	
41282KC14	HARLEY-DAVIDSON FND CP					0.320000	01 Mar 2022		
	5,000,000.000	Local	99.893333	4,994,666.66	99.893333	4,994,666.66	0.00	0.89	
		Base	99.893333	4,994,666.66	99.893333	4,994,666.66	0.00	0.89	
45779QA55	INSTITUTIONAL SECURED					0.140000	05 Jan 2022		
	5,000,000.000	Local	99.974722	4,998,736.11	99.974722	4,998,736.11	0.00	0.90	
		Base	99.974722	4,998,736.11	99.974722	4,998,736.11	0.00	0.90	
52953BB36	LEXINGTN PKR CAP CO LL					0.210000	03 Feb 2022		
	5,000,000.000	Local	99.945167	4,997,258.33	99.945167	4,997,258.33	0.00	0.89	
		Base	99.945167	4,997,258.33	99.945167	4,997,258.33	0.00	0.89	
67983UDT7	OLD LINE FUNDING LLC					0.165000	27 Apr 2022		
	5,000,000.000	Local	99.918875	4,995,943.75	99.918875	4,995,943.75	0.00	0.89	
		Base	99.918875	4,995,943.75	99.918875	4,995,943.75	0.00	0.89	
88602UDS6	THUNDER BAY FNDNG LLC					0.160000	26 Apr 2022		
	5,000,000.000	Local	99.921778	4,996,088.89	99.921778	4,996,088.89	0.00	0.89	
		Base	99.921778	4,996,088.89	99.921778	4,996,088.89	0.00	0.89	
91058TZW9	UNITED HEALTHCARE CO					0.120000	30 Dec 2021		
	10,000,000.000	Local	99.980333	9,998,033.33	99.980333	9,998,033.33	0.00	1.79	
		Base	99.980333	9,998,033.33	99.980333	9,998,033.33	0.00	1.79	
979QHR003	SOUTH STREET REPO					0.030000	01 Nov 2021		
	21,500,000.000	Local	100.000000	21,500,000.00	100.000000	21,500,000.00	0.00	3.85	
		Base	100.000000	21,500,000.00	100.000000	21,500,000.00	0.00	3.85	
<b>US DOLLAR Total</b>									
	156,500,000.000	Local		156,425,282.95			156,425,282.95	0.00	28.01
		Base		156,425,282.95			156,425,282.95	0.00	28.01

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
STATE OF ARIZONA  
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STATE STREET

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Base Currency: USD - US DOLLAR

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

156,500,000.000	Base	156,425,282.95	156,425,282.95	0.00	28.01
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## FIXED INCOME

### US DOLLAR

Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.915790	4,995,789.50	99.056896	4,952,844.80	-42,944.70	0.89
		Base	99.915790	4,995,789.50	99.056896	4,952,844.80	-42,944.70	0.89
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.598914	4,979,945.68	94.400880	4,720,044.00	-259,901.68	0.85
		Base	99.598914	4,979,945.68	94.400880	4,720,044.00	-259,901.68	0.85
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.987823	4,999,391.16	97.985894	4,899,294.70	-100,096.46	0.88
		Base	99.987823	4,999,391.16	97.985894	4,899,294.70	-100,096.46	0.88
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.721485	7,479,111.38	95.859492	7,189,461.90	-289,649.48	1.29
		Base	99.721485	7,479,111.38	95.859492	7,189,461.90	-289,649.48	1.29
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	5,000,000.000	Local	99.989318	4,999,465.89	99.818396	4,990,919.80	-8,546.09	0.89
		Base	99.989318	4,999,465.89	99.818396	4,990,919.80	-8,546.09	0.89
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.026887	5,204,247.43	97.480948	5,175,263.53	-28,983.90	0.93
		Base	98.026887	5,204,247.43	97.480948	5,175,263.53	-28,983.90	0.93
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.823482	4,991,174.08	109.695946	5,484,797.30	493,623.22	0.98
		Base	99.823482	4,991,174.08	109.695946	5,484,797.30	493,623.22	0.98
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.616864	3,486,590.24	102.327348	3,581,457.18	94,866.94	0.64
		Base	99.616864	3,486,590.24	102.327348	3,581,457.18	94,866.94	0.64

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STATE STREET

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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	97.920440	2,448,011.00	-51,989.00	0.44	
		Base	100.000000	2,500,000.00	97.920440	2,448,011.00	-51,989.00	0.44	
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local	109.629870	2,740,746.75	107.998474	2,699,961.85	-40,784.90	0.48	
		Base	109.629870	2,740,746.75	107.998474	2,699,961.85	-40,784.90	0.48	
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.233000	5,011,650.00	11,650.00	0.90	
		Base	100.000000	5,000,000.00	100.233000	5,011,650.00	11,650.00	0.90	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.123880	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.143800	5,007,190.00	7,190.00	0.90	
		Base	100.000000	5,000,000.00	100.143800	5,007,190.00	7,190.00	0.90	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.989575	4,999,478.75	101.653090	5,082,654.50	83,175.75	0.91	
		Base	99.989575	4,999,478.75	101.653090	5,082,654.50	83,175.75	0.91	
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.912794	4,995,639.68	109.089516	5,454,475.80	458,836.12	0.98	
		Base	99.912794	4,995,639.68	109.089516	5,454,475.80	458,836.12	0.98	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.934092	2,498,352.29	103.325085	2,583,127.13	84,774.84	0.46	
		Base	99.934092	2,498,352.29	103.325085	2,583,127.13	84,774.84	0.46	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.908119	4,995,405.97	101.170975	5,058,548.75	63,142.78	0.91	
		Base	99.908119	4,995,405.97	101.170975	5,058,548.75	63,142.78	0.91	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	4,702,702.580	Local	95.409936	4,486,845.51	95.611740	4,496,335.76	9,490.25	0.81	
	Original Face:	5,000,000.000	Base	95.409936	4,486,845.51	95.611740	4,496,335.76	9,490.25	0.81
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	5,000,000.000	Local	98.084987	4,904,249.36	97.022680	4,851,134.00	-53,115.36	0.87	
	Original Face:	5,000,000.000	Base	98.084987	4,904,249.36	97.022680	4,851,134.00	-53,115.36	0.87

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ST OF AZ POOL 12 CAWCD MED TRM

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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	0.88
			Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.88
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.945380	08 Aug 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.485037	5,024,251.85	24,251.85	0.90
			Base	100.000000	5,000,000.00	100.485037	5,024,251.85	24,251.85	0.90
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030			
		5,000,000.000	Local	99.545724	4,977,286.20	104.911982	5,245,599.10	268,312.90	0.94
			Base	99.545724	4,977,286.20	104.911982	5,245,599.10	268,312.90	0.94
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local	99.968622	4,998,431.08	100.227603	5,011,380.15	12,949.07	0.90
			Base	99.968622	4,998,431.08	100.227603	5,011,380.15	12,949.07	0.90
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		5,000,000.000	Local	100.220629	5,011,031.43	99.823193	4,991,159.65	-19,871.78	0.89
			Base	100.220629	5,011,031.43	99.823193	4,991,159.65	-19,871.78	0.89
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025			
		1,240,000.000	Local	123.864515	1,535,919.98	120.811529	1,498,062.96	-37,857.02	0.27
			Base	123.864515	1,535,919.98	120.811529	1,498,062.96	-37,857.02	0.27
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				0.690003	06 Oct 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.999944	4,999,997.20	-2.80	0.90
			Base	100.000000	5,000,000.00	99.999944	4,999,997.20	-2.80	0.90
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.244272	2,481,106.80	97.300582	2,432,514.55	-48,592.25	0.44
			Base	99.244272	2,481,106.80	97.300582	2,432,514.55	-48,592.25	0.44
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.690250	15 Dec 2026			
		4,000,000.000	Local	100.000000	4,000,000.00	101.138820	4,045,552.80	45,552.80	0.72
		Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.138820	4,045,552.80	45,552.80
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024			
		3,000,000.000	Local	99.648819	2,989,464.57	103.263700	3,097,911.00	108,446.43	0.55
			Base	99.648819	2,989,464.57	103.263700	3,097,911.00	108,446.43	0.55

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30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	104.122008	2,603,050.20	103,050.20	0.47	
		Base	100.000000	2,500,000.00	104.122008	2,603,050.20	103,050.20	0.47	
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	873,212.200	Local	101.181983	883,533.42	98.541954	860,480.36	-23,053.06	0.15	
	Original Face: 5,000,000.000	Base	101.181983	883,533.42	98.541954	860,480.36	-23,053.06	0.15	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	1,274,561.750	Local	102.496291	1,306,378.52	106.123263	1,352,606.52	46,228.00	0.24	
	Original Face: 5,000,000.000	Base	102.496291	1,306,378.52	106.123263	1,352,606.52	46,228.00	0.24	
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
	6,000,000.000	Local	123.851095	7,431,065.71	117.175809	7,030,548.54	-400,517.17	1.26	
		Base	123.851095	7,431,065.71	117.175809	7,030,548.54	-400,517.17	1.26	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	120.879569	4,835,182.75	116.477120	4,659,084.80	-176,097.95	0.83	
		Base	120.879569	4,835,182.75	116.477120	4,659,084.80	-176,097.95	0.83	
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local	126.538187	2,619,340.48	120.901707	2,502,665.33	-116,675.15	0.45	
		Base	126.538187	2,619,340.48	120.901707	2,502,665.33	-116,675.15	0.45	
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					0.415750	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.068703	5,003,435.15	3,435.15	0.90	
		Base	100.000000	5,000,000.00	100.068703	5,003,435.15	3,435.15	0.90	
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local	99.878716	2,496,967.89	96.448537	2,411,213.43	-85,754.46	0.43	
		Base	99.878716	2,496,967.89	96.448537	2,411,213.43	-85,754.46	0.43	
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
	4,000,000.000	Local	99.711595	3,988,463.79	97.984624	3,919,384.96	-69,078.83	0.70	
		Base	99.711595	3,988,463.79	97.984624	3,919,384.96	-69,078.83	0.70	
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
	918,903.720	Local	102.402276	940,978.32	105.190460	966,599.05	25,620.73	0.17	
	Original Face: 5,100,000.000	Base	102.402276	940,978.32	105.190460	966,599.05	25,620.73	0.17	

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.589250	25 Jun 2022		
	593,908.880	Local	100.000000	593,908.88	100.108610	594,553.92	645.04	0.11	
Original Face:	3,000,000.000	Base	100.000000	593,908.88	100.108610	594,553.92	645.04	0.11	
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
	58,818.220	Local	100.355689	59,027.43	99.993230	58,814.24	-213.19	0.01	
Original Face:	7,000,000.000	Base	100.355689	59,027.43	99.993230	58,814.24	-213.19	0.01	
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00	
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00	
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
	517,272.080	Local	98.781728	510,970.30	102.404190	529,708.28	18,737.98	0.09	
Original Face:	2,025,000.000	Base	98.781728	510,970.30	102.404190	529,708.28	18,737.98	0.09	
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	1,369,791.900	Local	98.777584	1,353,047.34	103.078520	1,411,961.22	58,913.88	0.25	
Original Face:	5,000,000.000	Base	98.777584	1,353,047.34	103.078520	1,411,961.22	58,913.88	0.25	
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	981,164.700	Local	101.234470	993,276.88	104.484190	1,025,161.99	31,885.11	0.18	
Original Face:	3,000,000.000	Base	101.234470	993,276.88	104.484190	1,025,161.99	31,885.11	0.18	
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	981,164.700	Local	99.871403	979,902.95	104.672780	1,027,012.37	47,109.42	0.18	
Original Face:	3,000,000.000	Base	99.871403	979,902.95	104.672780	1,027,012.37	47,109.42	0.18	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,201,356.280	Local	102.483092	2,256,017.99	100.533490	2,213,100.30	-42,917.69	0.40	
Original Face:	5,000,000.000	Base	102.483092	2,256,017.99	100.533490	2,213,100.30	-42,917.69	0.40	
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
	118,627.090	Local	101.630732	120,561.58	100.170520	118,829.37	-1,732.21	0.02	
Original Face:	2,500,000.000	Base	101.630732	120,561.58	100.170520	118,829.37	-1,732.21	0.02	
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	3,693,876.560	Local	104.510800	3,860,499.95	101.805010	3,760,551.40	-99,948.55	0.67	
Original Face:	4,036,000.000	Base	104.510800	3,860,499.95	101.805010	3,760,551.40	-99,948.55	0.67	

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3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	4,575,944.350	Local	104.841627	4,797,494.53	102.281230	4,680,332.17	-117,162.36	0.84	
Original Face:	5,000,000.000	Base	104.841627	4,797,494.53	102.281230	4,680,332.17	-117,162.36	0.84	
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	2,686,188.120	Local	100.426678	2,697,649.50	98.427480	2,643,947.27	-53,702.23	0.47	
Original Face:	3,015,000.000	Base	100.426678	2,697,649.50	98.427480	2,643,947.27	-53,702.23	0.47	
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local	99.958726	4,997,936.28	95.814601	4,790,730.05	-207,206.23	0.86	
		Base	99.958726	4,997,936.28	95.814601	4,790,730.05	-207,206.23	0.86	
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
	11,618.410	Local	101.272463	11,766.25	100.115430	11,631.82	-134.43	0.00	
Original Face:	40,000,000.000	Base	101.272463	11,766.25	100.115430	11,631.82	-134.43	0.00	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	305,159.500	Local	98.390481	300,247.90	102.125950	311,647.04	11,399.14	0.06	
Original Face:	5,000,000.000	Base	98.390481	300,247.90	102.125950	311,647.04	11,399.14	0.06	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	231,153.900	Local	101.334522	234,238.70	104.582910	241,747.48	7,508.78	0.04	
Original Face:	2,000,000.000	Base	101.334522	234,238.70	104.582910	241,747.48	7,508.78	0.04	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	84,695.080	Local	99.448882	84,228.31	101.315130	85,808.93	1,580.62	0.02	
Original Face:	2,000,000.000	Base	99.448882	84,228.31	101.315130	85,808.93	1,580.62	0.02	
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	970,493.640	Local	102.241655	992,248.76	105.479710	1,023,673.88	31,425.12	0.18	
Original Face:	2,000,000.000	Base	102.241655	992,248.76	105.479710	1,023,673.88	31,425.12	0.18	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	206,748.200	Local	100.157148	207,073.10	104.222780	215,478.72	8,405.62	0.04	
Original Face:	2,000,000.000	Base	100.157148	207,073.10	104.222780	215,478.72	8,405.62	0.04	
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	454,799.550	Local	102.246834	465,018.14	100.169950	455,572.48	-9,445.66	0.08	
Original Face:	5,000,000.000	Base	102.246834	465,018.14	100.169950	455,572.48	-9,445.66	0.08	

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3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	1,231,573.430	Local	98.751151	1,216,192.94	101.736070	1,252,954.41	36,761.47	0.22	
Original Face:	5,500,000.000	Base	98.751151	1,216,192.94	101.736070	1,252,954.41	36,761.47	0.22	
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	508,291.030	Local	102.678226	521,904.21	100.201870	509,317.12	-12,587.09	0.09	
Original Face:	2,500,000.000	Base	102.678226	521,904.21	100.201870	509,317.12	-12,587.09	0.09	
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	52,167.630	Local	101.036697	52,708.45	105.530358	55,052.69	2,344.24	0.01	
Original Face:	500,000.000	Base	101.036697	52,708.45	105.530358	55,052.69	2,344.24	0.01	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	1,459,479.800	Local	100.501227	1,466,795.11	104.471690	1,524,743.21	57,948.10	0.27	
Original Face:	5,000,000.000	Base	100.501227	1,466,795.11	104.471690	1,524,743.21	57,948.10	0.27	
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,980,337.660	Local	104.054739	2,060,635.18	109.488799	2,168,247.92	107,612.74	0.39	
Original Face:	7,000,000.000	Base	104.054739	2,060,635.18	109.488799	2,168,247.92	107,612.74	0.39	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	2,344,963.490	Local	102.113864	2,394,532.84	108.325510	2,540,193.66	145,660.82	0.45	
Original Face:	7,000,000.000	Base	102.113864	2,394,532.84	108.325510	2,540,193.66	145,660.82	0.45	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	24,788.880	Local	99.285486	24,611.76	100.513630	24,916.20	304.44	0.00	
Original Face:	3,000,000.000	Base	99.285486	24,611.76	100.513630	24,916.20	304.44	0.00	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	125,913.900	Local	104.637899	131,753.66	106.998300	134,725.73	2,972.07	0.02	
Original Face:	5,000,000.000	Base	104.637899	131,753.66	106.998300	134,725.73	2,972.07	0.02	
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	1,312,912.020	Local	102.132401	1,340,908.57	107.393629	1,409,983.86	69,075.29	0.25	
Original Face:	7,000,000.000	Base	102.132401	1,340,908.57	107.393629	1,409,983.86	69,075.29	0.25	
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.985005	4,999,250.25	-749.75	0.90	
		Base	100.000000	5,000,000.00	99.985005	4,999,250.25	-749.75	0.90	

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34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		5,750,000.000	Local 99.771417	5,736,856.47	98.793900	5,680,649.25	-56,207.22	1.02
Original Face:		5,750,000.000	Base 99.771417	5,736,856.47	98.793900	5,680,649.25	-56,207.22	1.02
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,000,000.000	Local 102.409303	6,144,558.15	105.829140	6,349,748.40	205,190.25	1.14
Original Face:		6,000,000.000	Base 102.409303	6,144,558.15	105.829140	6,349,748.40	205,190.25	1.14
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
		5,000,000.000	Local 99.926838	4,996,341.88	96.435050	4,821,752.50	-174,589.38	0.86
			Base 99.926838	4,996,341.88	96.435050	4,821,752.50	-174,589.38	0.86
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	99.834596	4,991,729.80	-8,270.20	0.89
			Base 100.000000	5,000,000.00	99.834596	4,991,729.80	-8,270.20	0.89
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
		1,200,000.000	Local 105.624003	1,267,488.03	101.870260	1,222,443.12	-45,044.91	0.22
			Base 105.624003	1,267,488.03	101.870260	1,222,443.12	-45,044.91	0.22
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.550000	10 Sep 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.111537	5,005,576.85	5,576.85	0.90
			Base 100.000000	5,000,000.00	100.111537	5,005,576.85	5,576.85	0.90
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.924750	15 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.973979	4,998,698.95	-1,301.05	0.90
			Base 100.000000	5,000,000.00	99.973979	4,998,698.95	-1,301.05	0.90
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	97.988476	4,899,423.80	-100,576.20	0.88
			Base 100.000000	5,000,000.00	97.988476	4,899,423.80	-100,576.20	0.88
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		126,952.200	Local 99.970509	126,914.76	100.941680	128,147.68	1,232.92	0.02
Original Face:		5,000,000.000	Base 99.970509	126,914.76	100.941680	128,147.68	1,232.92	0.02
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		176,198.010	Local 99.839493	175,915.20	103.784840	182,866.82	6,951.62	0.03
Original Face:		3,000,000.000	Base 99.839493	175,915.20	103.784840	182,866.82	6,951.62	0.03

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38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
		295,666.480	Local 96.501575	285,322.81	100.619560	297,498.31	12,175.50	0.05
Original Face:		675,000.000	Base 96.501575	285,322.81	100.619560	297,498.31	12,175.50	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		442,311.150	Local 100.773641	445,733.05	103.435530	457,506.88	11,773.83	0.08
Original Face:		5,000,000.000	Base 100.773641	445,733.05	103.435530	457,506.88	11,773.83	0.08
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
		822,938.780	Local 96.167688	791,401.20	100.860050	830,016.46	38,615.26	0.15
Original Face:		1,600,000.000	Base 96.167688	791,401.20	100.860050	830,016.46	38,615.26	0.15
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		3,680,568.600	Local 101.324497	3,729,317.62	102.602833	3,776,367.65	47,050.03	0.68
Original Face:		5,000,000.000	Base 101.324497	3,729,317.62	102.602833	3,776,367.65	47,050.03	0.68
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
		1,481,741.130	Local 101.651442	1,506,211.22	100.122904	1,483,562.25	-22,648.97	0.27
Original Face:		1,758,829.000	Base 101.651442	1,506,211.22	100.122904	1,483,562.25	-22,648.97	0.27
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.085630	20 Aug 2070		
		4,370,842.780	Local 103.753456	4,534,900.42	103.828140	4,538,164.76	3,264.34	0.81
Original Face:		5,000,000.000	Base 103.753456	4,534,900.42	103.828140	4,538,164.76	3,264.34	0.81
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.235630	20 Aug 2070		
		4,371,955.540	Local 104.795284	4,581,603.23	104.711940	4,577,959.46	-3,643.77	0.82
Original Face:		5,000,000.000	Base 104.795284	4,581,603.23	104.711940	4,577,959.46	-3,643.77	0.82
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
		4,758,376.240	Local 100.692854	4,791,344.86	103.215270	4,911,370.88	120,026.02	0.88
Original Face:		6,180,040.000	Base 100.692854	4,791,344.86	103.215270	4,911,370.88	120,026.02	0.88
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
		2,072,394.640	Local 100.535307	2,083,488.31	101.319810	2,099,746.31	16,258.00	0.38
Original Face:		6,993,000.000	Base 100.535307	2,083,488.31	101.319810	2,099,746.31	16,258.00	0.38
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.868387	1,498,025.81	99.316737	1,489,751.06	-8,274.75	0.27
			Base 99.868387	1,498,025.81	99.316737	1,489,751.06	-8,274.75	0.27

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437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	5,000,000.000	Local	99.625593	4,981,279.66	105.016355	5,250,817.75	269,538.09	0.94	
		Base	99.625593	4,981,279.66	105.016355	5,250,817.75	269,538.09	0.94	
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
	1,000,000.000	Local	145.971905	1,459,719.05	135.810861	1,358,108.61	-101,610.44	0.24	
		Base	145.971905	1,459,719.05	135.810861	1,358,108.61	-101,610.44	0.24	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local	99.375396	4,968,769.82	95.139930	4,756,996.50	-211,773.32	0.85	
		Base	99.375396	4,968,769.82	95.139930	4,756,996.50	-211,773.32	0.85	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.704423	4,985,221.14	102.357157	5,117,857.85	132,636.71	0.92	
		Base	99.704423	4,985,221.14	102.357157	5,117,857.85	132,636.71	0.92	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	99.950168	999,501.68	100.677493	1,006,774.93	7,273.25	0.18	
		Base	99.950168	999,501.68	100.677493	1,006,774.93	7,273.25	0.18	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.826612	4,941,330.60	92.642591	4,632,129.55	-309,201.05	0.83	
		Base	98.826612	4,941,330.60	92.642591	4,632,129.55	-309,201.05	0.83	
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
	5,000,000.000	Local	103.863162	5,193,158.12	103.518058	5,175,902.90	-17,255.22	0.93	
		Base	103.863162	5,193,158.12	103.518058	5,175,902.90	-17,255.22	0.93	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.682315	4,984,115.74	103.809671	5,190,483.55	206,367.81	0.93	
		Base	99.682315	4,984,115.74	103.809671	5,190,483.55	206,367.81	0.93	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.771750	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.141576	5,007,078.80	7,078.80	0.90	
		Base	100.000000	5,000,000.00	100.141576	5,007,078.80	7,078.80	0.90	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.679398	3,488,778.92	99.785124	3,492,479.34	3,700.42	0.63	
		Base	99.679398	3,488,778.92	99.785124	3,492,479.34	3,700.42	0.63	

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67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.711188	9,971,118.80	-28,881.20	1.79
			Base	100.000000	10,000,000.00	99.711188	9,971,118.80	-28,881.20	1.79
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		5,000,000.000	Local	99.957923	4,997,896.16	100.353712	5,017,685.60	19,789.44	0.90
			Base	99.957923	4,997,896.16	100.353712	5,017,685.60	19,789.44	0.90
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	109.405994	5,470,299.71	105.829715	5,291,485.75	-178,813.96	0.95
			Base	109.405994	5,470,299.71	105.829715	5,291,485.75	-178,813.96	0.95
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.741595	9,974,159.51	96.708282	9,670,828.20	-303,331.31	1.73
			Base	99.741595	9,974,159.51	96.708282	9,670,828.20	-303,331.31	1.73
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.890889	4,994,544.46	100.429991	5,021,499.55	26,955.09	0.90
			Base	99.890889	4,994,544.46	100.429991	5,021,499.55	26,955.09	0.90
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022			
		2,000,000.000	Local	100.000000	2,000,000.00	100.792000	2,015,840.00	15,840.00	0.36
			Base	100.000000	2,000,000.00	100.792000	2,015,840.00	15,840.00	0.36
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	101.152000	2,528,800.00	28,800.00	0.45
			Base	100.000000	2,500,000.00	101.152000	2,528,800.00	28,800.00	0.45
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.892171	4,994,608.57	97.871085	4,893,554.25	-101,054.32	0.88
			Base	99.892171	4,994,608.57	97.871085	4,893,554.25	-101,054.32	0.88
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	99.993003	4,999,650.13	99.748338	4,987,416.90	-12,233.23	0.89
			Base	99.993003	4,999,650.13	99.748338	4,987,416.90	-12,233.23	0.89
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.990833	4,999,541.65	101.118398	5,055,919.90	56,378.25	0.91
			Base	99.990833	4,999,541.65	101.118398	5,055,919.90	56,378.25	0.91

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
	3,000,000.000	Local	99.709119	2,991,273.58	101.301800	3,039,054.00	47,780.42	0.54	
		Base	99.709119	2,991,273.58	101.301800	3,039,054.00	47,780.42	0.54	
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	103.979027	4,159,161.08	159,161.08	0.74	
		Base	100.000000	4,000,000.00	103.979027	4,159,161.08	159,161.08	0.74	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local	99.959754	2,498,993.84	96.190137	2,404,753.43	-94,240.41	0.43	
		Base	99.959754	2,498,993.84	96.190137	2,404,753.43	-94,240.41	0.43	
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
	3,000,000.000	Local	99.952349	2,998,570.46	103.807826	3,114,234.78	115,664.32	0.56	
		Base	99.952349	2,998,570.46	103.807826	3,114,234.78	115,664.32	0.56	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.992087	2,499,802.18	100.336980	2,508,424.50	8,622.32	0.45	
		Base	99.992087	2,499,802.18	100.336980	2,508,424.50	8,622.32	0.45	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.763880	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.084889	2,502,122.23	2,122.23	0.45	
		Base	100.000000	2,500,000.00	100.084889	2,502,122.23	2,122.23	0.45	
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
	5,000,000.000	Local	100.032107	5,001,605.34	100.303274	5,015,163.70	13,558.36	0.90	
		Base	100.032107	5,001,605.34	100.303274	5,015,163.70	13,558.36	0.90	
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
	2,000,000.000	Local	99.901753	1,998,035.05	93.891229	1,877,824.58	-120,210.47	0.34	
		Base	99.901753	1,998,035.05	93.891229	1,877,824.58	-120,210.47	0.34	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	101.761000	5,088,050.00	88,050.00	0.91	
		Base	100.000000	5,000,000.00	101.761000	5,088,050.00	88,050.00	0.91	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	951,610.080	Local	99.991670	951,530.81	100.812710	959,343.91	7,813.10	0.17	
	Original Face: 2,500,000.000	Base	99.991670	951,530.81	100.812710	959,343.91	7,813.10	0.17	

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		5,000,000.000	Local	99.987392	4,999,369.60	99.791450	4,989,572.50	-9,797.10	0.89
Original Face:		5,000,000.000	Base	99.987392	4,999,369.60	99.791450	4,989,572.50	-9,797.10	0.89
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.987405	1,999,748.10	101.836430	2,036,728.60	36,980.50	0.36
Original Face:		2,000,000.000	Base	99.987405	1,999,748.10	101.836430	2,036,728.60	36,980.50	0.36
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	104.343602	5,217,180.10	101.486935	5,074,346.75	-142,833.35	0.91
			Base	104.343602	5,217,180.10	101.486935	5,074,346.75	-142,833.35	0.91
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.910282	4,995,514.08	96.353264	4,817,663.20	-177,850.88	0.86
			Base	99.910282	4,995,514.08	96.353264	4,817,663.20	-177,850.88	0.86
<b>US DOLLAR Total</b>									
		396,973,144.920	Local		402,256,362.08		401,857,370.80	-398,991.28	71.95
Original Face:		240,077,869.000	Base		402,256,362.08		401,857,370.80	-398,991.28	71.95
<b>FIXED INCOME Total</b>									
		396,973,144.920	Base		402,256,362.08		401,857,370.80	-398,991.28	71.95
Original Face:		240,077,869.000							



# Holdings

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



STATE STREET

As of: October 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		553,684,249.460	Base	558,892,749.57		558,493,758.29	-398,991.28	100.00
Original Face:		240,077,869.000						

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		299,624.260	Local	1.000000	299,624.26	1.000000	299,624.26	0.00	0.02
			Base	1.000000	299,624.26	1.000000	299,624.26	0.00	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	299,624.260	Local	299,624.26		299,624.26	0.00	0.02
		Base	299,624.26		299,624.26	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	299,624.260	Base	299,624.26		299,624.26	0.00	0.02

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2ZH8	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.968056	4,998,402.78	99.968056	4,998,402.78	0.00	0.32
			Base	99.968056	4,998,402.78	99.968056	4,998,402.78	0.00	0.32

02665JY87	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,800,000.000	Local	99.997472	13,799,651.17	99.997472	13,799,651.17	0.00	0.87
			Base	99.997472	13,799,651.17	99.997472	13,799,651.17	0.00	0.87

03785EAL8	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		12,500,000.000	Local	99.988889	12,498,611.11	99.988889	12,498,611.11	0.00	0.79
			Base	99.988889	12,498,611.11	99.988889	12,498,611.11	0.00	0.79

06367CG35	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.63
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.63

06367KA33	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.63
			Base	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.63

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417KG60	BANK OF NOVA SCOTIA/THE				0.160000	06 Jul 2022			
		5,000,000.000	Local	99.890222	4,994,511.11	99.890222	4,994,511.11	0.00	0.32
			Base	99.890222	4,994,511.11	99.890222	4,994,511.11	0.00	0.32
13606CW75	CANADIAN IMPERIAL BK				0.090000	01 Dec 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.58
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.58
138994009	CANTOR FITZGERALD REPO REPO				0.040000	01 Nov 2021			
		550,000,000.000	Local	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	34.86
			Base	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	34.86
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Nov 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.63
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.63
138994009	CANTOR FITZGERALD REPO REPO				0.200000	09 Nov 2021			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.54
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.54
19121BBG3	COCA-COLA COMPANY				0.070000	16 Feb 2022			
		20,000,000.000	Local	99.979194	19,995,838.88	99.979194	19,995,838.88	0.00	1.27
			Base	99.979194	19,995,838.88	99.979194	19,995,838.88	0.00	1.27
2546R3JW5	DISNEY (WALT) CO THE				0.230000	30 Sep 2022			
		10,000,000.000	Local	99.787250	9,978,725.00	99.787250	9,978,725.00	0.00	0.63
			Base	99.787250	9,978,725.00	99.787250	9,978,725.00	0.00	0.63
30601WAT6	FAIRWAY FINANCE CORP				0.120000	27 Jan 2022			
		6,600,000.000	Local	99.971000	6,598,086.00	99.971000	6,598,086.00	0.00	0.42
			Base	99.971000	6,598,086.00	99.971000	6,598,086.00	0.00	0.42
30601WAU3	FAIRWAY FINANCE CORP				0.130000	28 Jan 2022			
		25,000,000.000	Local	99.968222	24,992,055.56	99.968222	24,992,055.56	0.00	1.58
			Base	99.968222	24,992,055.56	99.968222	24,992,055.56	0.00	1.58
30601WBN8	FAIRWAY FINANCE CORP				0.130000	22 Feb 2022			
		5,000,000.000	Local	99.959194	4,997,959.72	99.959194	4,997,959.72	0.00	0.32
			Base	99.959194	4,997,959.72	99.959194	4,997,959.72	0.00	0.32

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# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.63
		Base	99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.63
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	01 Nov 2021		
	90,011,126.130	Local	100.000000	90,011,126.13	100.000000	90,011,126.13	0.00	5.71
		Base	100.000000	90,011,126.13	100.000000	90,011,126.13	0.00	5.71
43851UK69	HONEYWELL INTERNATN'				0.160000	06 Oct 2022		
	20,000,000.000	Local	99.849333	19,969,866.66	99.849333	19,969,866.66	0.00	1.27
		Base	99.849333	19,969,866.66	99.849333	19,969,866.66	0.00	1.27
45779QA55	INSTITUTIONAL SECURED				0.150000	05 Jan 2022		
	20,000,000.000	Local	99.972917	19,994,583.33	99.972917	19,994,583.33	0.00	1.27
		Base	99.972917	19,994,583.33	99.972917	19,994,583.33	0.00	1.27
45856WY11	INTERCONTINENTAL EXCHANGE				0.160000	01 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.32
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.32
47816FZ87	JOHNSON & JOHNSON				0.060000	08 Dec 2021		
	10,000,000.000	Local	99.993833	9,999,383.33	99.993833	9,999,383.33	0.00	0.63
		Base	99.993833	9,999,383.33	99.993833	9,999,383.33	0.00	0.63
47816GBB4	JOHNSON & JOHNSON				0.070000	11 Feb 2022		
	10,000,000.000	Local	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.63
		Base	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.63
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Nov 2021		
	50,012,257.050	Local	100.000000	50,012,257.05	100.000000	50,012,257.05	0.00	3.17
		Base	100.000000	50,012,257.05	100.000000	50,012,257.05	0.00	3.17
57576JYG1	MASSACHUSETTS MUT LIFE INS CO				0.060000	16 Nov 2021		
	10,000,000.000	Local	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.63
		Base	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.63
57978CY39	MCCORMICK & COMPANY				0.150000	03 Nov 2021		
	25,000,000.000	Local	99.999167	24,999,791.67	99.999167	24,999,791.67	0.00	1.58
		Base	99.999167	24,999,791.67	99.999167	24,999,791.67	0.00	1.58

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# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
57978CYV7	MCCORMICK & COMPANY				0.150000	29 Nov 2021			
		20,000,000.000	Local	99.988333	19,997,666.66	99.988333	19,997,666.66	0.00	1.27
			Base	99.988333	19,997,666.66	99.988333	19,997,666.66	0.00	1.27
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	01 Nov 2021			
		55,006,265.600	Local	100.000000	55,006,265.60	100.000000	55,006,265.60	0.00	3.49
			Base	100.000000	55,006,265.60	100.000000	55,006,265.60	0.00	3.49
63254EZ11	NATL AUSTRALIA BK LT				0.070000	01 Dec 2021			
		15,000,000.000	Local	99.994167	14,999,125.00	99.994167	14,999,125.00	0.00	0.95
			Base	99.994167	14,999,125.00	99.994167	14,999,125.00	0.00	0.95
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022			
		25,000,000.000	Local	99.877000	24,969,250.00	99.877000	24,969,250.00	0.00	1.58
			Base	99.877000	24,969,250.00	99.877000	24,969,250.00	0.00	1.58
63763QAK3	NATIONAL SECS CLEARING				0.090000	19 Jan 2022			
		25,000,000.000	Local	99.980250	24,995,062.50	99.980250	24,995,062.50	0.00	1.58
			Base	99.980250	24,995,062.50	99.980250	24,995,062.50	0.00	1.58
65339MZV1	NEXTERA ENERGY CAP HLDGS INC				0.170000	29 Dec 2021			
		25,000,000.000	Local	99.972611	24,993,152.78	99.972611	24,993,152.78	0.00	1.58
			Base	99.972611	24,993,152.78	99.972611	24,993,152.78	0.00	1.58
74271UAX8	PROCTOR GAMBLE AND CO				0.060000	31 Jan 2022			
		10,000,000.000	Local	99.984833	9,998,483.34	99.984833	9,998,483.34	0.00	0.63
			Base	99.984833	9,998,483.34	99.984833	9,998,483.34	0.00	0.63
78009BFQ0	ROYAL BK OF CANADA				0.160000	24 Jun 2022			
		25,000,000.000	Local	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	1.58
			Base	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	1.58
8010M2ZW5	SANOFI				0.070000	30 Dec 2021			
		20,000,000.000	Local	99.988528	19,997,705.56	99.988528	19,997,705.56	0.00	1.27
			Base	99.988528	19,997,705.56	99.988528	19,997,705.56	0.00	1.27
8085A3AB1	SCHWAB CHARLES CORP				0.120000	11 Jan 2022			
		14,700,000.000	Local	99.976333	14,696,521.00	99.976333	14,696,521.00	0.00	0.93
			Base	99.976333	14,696,521.00	99.976333	14,696,521.00	0.00	0.93

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Prepared by State Street

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86565CT66	SUMITOMO MITSUI BKG CORP					0.180000	01 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.58	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.58	
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.060000	04 Nov 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.75	
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.75	
89114WE27	TORONTO-DOMINION					0.100000	19 Nov 2021		
	12,120,000.000	Local	100.001499	12,120,181.70	100.001499	12,120,181.70	0.00	0.77	
		Base	100.001499	12,120,181.70	100.001499	12,120,181.70	0.00	0.77	
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
	25,000,000.000	Local	99.914056	24,978,513.89	99.914056	24,978,513.89	0.00	1.58	
		Base	99.914056	24,978,513.89	99.914056	24,978,513.89	0.00	1.58	
89233GY83	TOYOTA MOTOR CREDIT					0.090000	08 Nov 2021		
	25,000,000.000	Local	99.998250	24,999,562.50	99.998250	24,999,562.50	0.00	1.58	
		Base	99.998250	24,999,562.50	99.998250	24,999,562.50	0.00	1.58	
89233HG57	TOYOTA MOTOR CREDIT					0.140000	05 Jul 2022		
	25,000,000.000	Local	99.904333	24,976,083.34	99.904333	24,976,083.34	0.00	1.58	
		Base	99.904333	24,976,083.34	99.904333	24,976,083.34	0.00	1.58	
91058TZW9	UNITED HEALTHCARE CO					0.120000	30 Dec 2021		
	25,000,000.000	Local	99.980333	24,995,083.34	99.980333	24,995,083.34	0.00	1.58	
		Base	99.980333	24,995,083.34	99.980333	24,995,083.34	0.00	1.58	
91842KAR7	VW CR INC					0.220000	25 Jan 2022		
	10,000,000.000	Local	99.948056	9,994,805.56	99.948056	9,994,805.56	0.00	0.63	
		Base	99.948056	9,994,805.56	99.948056	9,994,805.56	0.00	0.63	
91842KCF1	VW CR INC					0.250000	15 Mar 2022		
	7,000,000.000	Local	99.906944	6,993,486.11	99.906944	6,993,486.11	0.00	0.44	
		Base	99.906944	6,993,486.11	99.906944	6,993,486.11	0.00	0.44	
92646KYN6	VICTORY RECEIVABLES					0.110000	22 Nov 2021		
	10,839,000.000	Local	99.993583	10,838,304.50	99.993583	10,838,304.50	0.00	0.69	
		Base	99.993583	10,838,304.50	99.993583	10,838,304.50	0.00	0.69	

& Issue has redenominated but Local is not converted  
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Books Closed

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# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Nov 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.63
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.63
926NKW009	AMHERST PIERPONT 04/15 VAR				0.120000	14 Jan 2022			
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.90
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.90
94107MZH2	WASTE MANAGEMENT INC				0.160000	17 Dec 2021			
		7,400,000.000	Local	99.979556	7,398,487.11	99.979556	7,398,487.11	0.00	0.47
			Base	99.979556	7,398,487.11	99.979556	7,398,487.11	0.00	0.47
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022			
		11,000,000.000	Local	99.755917	10,973,150.83	99.755917	10,973,150.83	0.00	0.70
			Base	99.755917	10,973,150.83	99.755917	10,973,150.83	0.00	0.70
979QHR003	SOUTH STREET REPO				0.030000	01 Nov 2021			
		46,500,000.000	Local	100.000000	46,500,000.00	100.000000	46,500,000.00	0.00	2.95
			Base	100.000000	46,500,000.00	100.000000	46,500,000.00	0.00	2.95
<b>US DOLLAR Total</b>									
		1,577,488,648.780	Local		1,577,224,413.05		1,577,224,413.05	0.00	99.98
			Base		1,577,224,413.05		1,577,224,413.05	0.00	99.98
<b>CASH EQUIVALENT Total</b>									
		1,577,488,648.780	Base		1,577,224,413.05		1,577,224,413.05	0.00	99.98

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,577,788,273.040	Base	1,577,524,037.31		1,577,524,037.31	0.00	100.00



# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		319,859.340	Local	1.000000	319,859.34	1.000000	319,859.34	0.00	0.13
			Base	1.000000	319,859.34	1.000000	319,859.34	0.00	0.13

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	319,859.340	Local	319,859.34		319,859.34	0.00	0.13
		Base	319,859.34		319,859.34	0.00	0.13

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	319,859.340	Base	319,859.34		319,859.34	0.00	0.13

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3AL4	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.955556	4,997,777.78	99.955556	4,997,777.78	0.00	1.99
			Base	99.955556	4,997,777.78	99.955556	4,997,777.78	0.00	1.99

2546R3JF2	DISNEY (WALT) CO THE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.796833	4,989,841.67	99.796833	4,989,841.67	0.00	1.98
			Base	99.796833	4,989,841.67	99.796833	4,989,841.67	0.00	1.98

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.996534	4,999,826.72	99.996534	4,999,826.72	0.00	1.99
			Base	99.996534	4,999,826.72	99.996534	4,999,826.72	0.00	1.99

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,500,000.000	Local	100.000000	5,500,000.00	100.000000	5,500,000.00	0.00	2.19
			Base	100.000000	5,500,000.00	100.000000	5,500,000.00	0.00	2.19

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,500,000.000	Local	20,487,446.17		20,487,446.17	0.00	8.15
		Base	20,487,446.17		20,487,446.17	0.00	8.15

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

20,500,000.000	Base			20,487,446.17		20,487,446.17	0.00	8.15
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## 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	99.987823	4,999,391.16	97.985894	4,899,294.70	-100,096.46	1.95
		Base	99.987823	4,999,391.16	97.985894	4,899,294.70	-100,096.46	1.95
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.721485	4,986,074.25	95.859492	4,792,974.60	-193,099.65	1.91
		Base	99.721485	4,986,074.25	95.859492	4,792,974.60	-193,099.65	1.91
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	98.026887	4,901,344.35	97.480948	4,874,047.40	-27,296.95	1.94
		Base	98.026887	4,901,344.35	97.480948	4,874,047.40	-27,296.95	1.94
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.823482	4,991,174.08	109.695946	5,484,797.30	493,623.22	2.18
		Base	99.823482	4,991,174.08	109.695946	5,484,797.30	493,623.22	2.18
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.616864	3,486,590.24	102.327348	3,581,457.18	94,866.94	1.42
		Base	99.616864	3,486,590.24	102.327348	3,581,457.18	94,866.94	1.42
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	97.920440	2,448,011.00	-51,989.00	0.97
		Base	100.000000	2,500,000.00	97.920440	2,448,011.00	-51,989.00	0.97
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	109.629870	2,740,746.75	107.998474	2,699,961.85	-40,784.90	1.07
		Base	109.629870	2,740,746.75	107.998474	2,699,961.85	-40,784.90	1.07
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.400000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.233000	5,011,650.00	11,650.00	1.99
		Base	100.000000	5,000,000.00	100.233000	5,011,650.00	11,650.00	1.99

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	5,000,000.000	Local		99.967551	4,998,377.54	104.408558	5,220,427.90	222,050.36	2.08
		Base		99.967551	4,998,377.54	104.408558	5,220,427.90	222,050.36	2.08
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.123880	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.143800	5,007,190.00	7,190.00	1.99
		Base		100.000000	5,000,000.00	100.143800	5,007,190.00	7,190.00	1.99
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local		99.989575	4,999,478.75	101.653090	5,082,654.50	83,175.75	2.02
		Base		99.989575	4,999,478.75	101.653090	5,082,654.50	83,175.75	2.02
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.912794	4,995,639.68	109.089516	5,454,475.80	458,836.12	2.17
		Base		99.912794	4,995,639.68	109.089516	5,454,475.80	458,836.12	2.17
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.934092	2,498,352.29	103.325085	2,583,127.13	84,774.84	1.03
		Base		99.934092	2,498,352.29	103.325085	2,583,127.13	84,774.84	1.03
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.908119	4,995,405.97	101.170975	5,058,548.75	63,142.78	2.01
		Base		99.908119	4,995,405.97	101.170975	5,058,548.75	63,142.78	2.01
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	4,702,702.580	Local		95.409936	4,486,845.51	95.611740	4,496,335.76	9,490.25	1.79
Original Face:	5,000,000.000	Base		95.409936	4,486,845.51	95.611740	4,496,335.76	9,490.25	1.79
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	3,000,000.000	Local		98.084987	2,942,549.62	97.022680	2,910,680.40	-31,869.22	1.16
Original Face:	3,000,000.000	Base		98.084987	2,942,549.62	97.022680	2,910,680.40	-31,869.22	1.16
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local		99.798543	4,989,927.15	105.252090	5,262,604.50	272,677.35	2.09
		Base		99.798543	4,989,927.15	105.252090	5,262,604.50	272,677.35	2.09
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
	3,522,266.000	Local		103.420225	3,642,735.41	101.463720	3,573,822.11	-68,913.30	1.42
Original Face:	3,522,266.000	Base		103.420225	3,642,735.41	101.463720	3,573,822.11	-68,913.30	1.42

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Books Closed

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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.945380	08 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.485037	5,024,251.85	24,251.85	2.00
			Base 100.000000	5,000,000.00	100.485037	5,024,251.85	24,251.85	2.00
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		5,000,000.000	Local 99.968622	4,998,431.08	100.227603	5,011,380.15	12,949.07	1.99
			Base 99.968622	4,998,431.08	100.227603	5,011,380.15	12,949.07	1.99
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
		2,500,000.000	Local 99.244272	2,481,106.80	97.300582	2,432,514.55	-48,592.25	0.97
			Base 99.244272	2,481,106.80	97.300582	2,432,514.55	-48,592.25	0.97
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.690250	15 Dec 2026		
		4,725,000.000	Local 100.000000	4,725,000.00	101.138820	4,778,809.25	53,809.25	1.90
Original Face:		4,725,000.000	Base 100.000000	4,725,000.00	101.138820	4,778,809.25	53,809.25	1.90
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	104.122008	2,603,050.20	103,050.20	1.03
			Base 100.000000	2,500,000.00	104.122008	2,603,050.20	103,050.20	1.03
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.440250	15 May 2036		
		201,727.360	Local 99.915455	201,556.81	100.746834	203,233.93	1,677.12	0.08
Original Face:		16,000,000.000	Base 99.915455	201,556.81	100.746834	203,233.93	1,677.12	0.08
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
		873,212.200	Local 101.181983	883,533.42	98.541954	860,480.36	-23,053.06	0.34
Original Face:		5,000,000.000	Base 101.181983	883,533.42	98.541954	860,480.36	-23,053.06	0.34
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		1,765,024.610	Local 104.182012	1,838,838.15	102.712799	1,812,906.18	-25,931.97	0.72
Original Face:		10,000,000.000	Base 104.182012	1,838,838.15	102.712799	1,812,906.18	-25,931.97	0.72
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
		2,500,000.000	Local 109.151285	2,728,782.12	120.419972	3,010,499.30	281,717.18	1.20
			Base 109.151285	2,728,782.12	120.419972	3,010,499.30	281,717.18	1.20
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 108.770172	2,719,254.31	120.538136	3,013,453.40	294,199.09	1.20
			Base 108.770172	2,719,254.31	120.538136	3,013,453.40	294,199.09	1.20

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



STATE STREET

As of: October 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 120.879569	4,835,182.75	116.477120	4,659,084.80	-176,097.95	1.85
			Base 120.879569	4,835,182.75	116.477120	4,659,084.80	-176,097.95	1.85
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
		2,500,000.000	Local 99.878716	2,496,967.89	96.448537	2,411,213.43	-85,754.46	0.96
			Base 99.878716	2,496,967.89	96.448537	2,411,213.43	-85,754.46	0.96
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.589250	25 Jun 2022		
		593,908.880	Local 100.000000	593,908.88	100.108610	594,553.92	645.04	0.24
Original Face:		3,000,000.000	Base 100.000000	593,908.88	100.108610	594,553.92	645.04	0.24
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
		757,590.070	Local 100.113168	758,447.42	101.275640	767,254.19	8,806.77	0.31
Original Face:		2,000,000.000	Base 100.113168	758,447.42	101.275640	767,254.19	8,806.77	0.31
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		654,109.800	Local 99.871401	653,268.62	104.672780	684,674.91	31,406.29	0.27
Original Face:		2,000,000.000	Base 99.871401	653,268.62	104.672780	684,674.91	31,406.29	0.27
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
		118,627.090	Local 101.630732	120,561.58	100.170520	118,829.37	-1,732.21	0.05
Original Face:		2,500,000.000	Base 101.630732	120,561.58	100.170520	118,829.37	-1,732.21	0.05
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
		2,700,000.000	Local 99.958726	2,698,885.59	95.814601	2,586,994.23	-111,891.36	1.03
			Base 99.958726	2,698,885.59	95.814601	2,586,994.23	-111,891.36	1.03
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
		492,688.150	Local 100.685815	496,067.08	102.697960	505,980.68	9,913.60	0.20
Original Face:		5,000,000.000	Base 100.685815	496,067.08	102.697960	505,980.68	9,913.60	0.20
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
		0.000	Local 0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
			Base 0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
		1,455,740.460	Local 102.243699	1,488,402.90	105.479710	1,535,510.82	47,107.92	0.61
Original Face:		3,000,000.000	Base 102.243699	1,488,402.90	105.479710	1,535,510.82	47,107.92	0.61

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Books Closed

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# Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
		3,453,520.300	Local	101.101208	3,491,550.74	105.237900	3,634,412.24	142,861.50	1.45
Original Face:		5,565,000.000	Base	101.101208	3,491,550.74	105.237900	3,634,412.24	142,861.50	1.45
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
		4,277,743.650	Local	105.131142	4,497,240.74	103.519800	4,428,311.67	-68,929.07	1.76
Original Face:		4,494,000.000	Base	105.131142	4,497,240.74	103.519800	4,428,311.67	-68,929.07	1.76
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		206,748.200	Local	100.157148	207,073.10	104.222780	215,478.72	8,405.62	0.09
Original Face:		2,000,000.000	Base	100.157148	207,073.10	104.222780	215,478.72	8,405.62	0.09
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
		515,716.650	Local	100.340596	517,473.16	101.881020	525,417.38	7,944.22	0.21
Original Face:		5,000,000.000	Base	100.340596	517,473.16	101.881020	525,417.38	7,944.22	0.21
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
		842,430.140	Local	100.343644	845,325.10	100.573670	847,262.91	1,937.81	0.34
Original Face:		14,878,168.000	Base	100.343644	845,325.10	100.573670	847,262.91	1,937.81	0.34
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
		5,000,000.000	Local	99.177025	4,958,851.26	102.022860	5,101,143.00	142,291.74	2.03
Original Face:		5,000,000.000	Base	99.177025	4,958,851.26	102.022860	5,101,143.00	142,291.74	2.03
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		503,942.550	Local	99.655131	502,204.61	101.660880	512,312.43	10,107.82	0.20
Original Face:		5,000,000.000	Base	99.655131	502,204.61	101.660880	512,312.43	10,107.82	0.20
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028			
		454,799.550	Local	102.246834	465,018.14	100.169950	455,572.48	-9,445.66	0.18
Original Face:		5,000,000.000	Base	102.246834	465,018.14	100.169950	455,572.48	-9,445.66	0.18
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030			
		508,291.030	Local	102.678226	521,904.21	100.201870	509,317.12	-12,587.09	0.20
Original Face:		2,500,000.000	Base	102.678226	521,904.21	100.201870	509,317.12	-12,587.09	0.20
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
		1,158,709.650	Local	103.324289	1,197,228.51	107.802899	1,249,122.59	51,894.08	0.50
Original Face:		5,000,000.000	Base	103.324289	1,197,228.51	107.802899	1,249,122.59	51,894.08	0.50

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# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
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STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR						2.500000	01 Mar 2031		
	1,459,479.800	Local		100.501227	1,466,795.11	104.471690		1,524,743.21	57,948.10	0.61
Original Face:	5,000,000.000	Base		100.501227	1,466,795.11	104.471690		1,524,743.21	57,948.10	0.61
31397NJ30	FANNIE MAE FNR 2009 29 PA						5.000000	25 May 2049		
	254,442.800	Local		105.518635	268,484.57	114.449730		291,209.10	22,724.53	0.12
Original Face:	10,000,000.000	Base		105.518635	268,484.57	114.449730		291,209.10	22,724.53	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM						4.000000	25 Jul 2040		
	2,553,064.620	Local		106.425292	2,717,106.47	105.832860		2,701,981.30	-15,125.17	1.07
Original Face:	6,000,000.000	Base		106.425292	2,717,106.47	105.832860		2,701,981.30	-15,125.17	1.07
31398WC36	FREDDIE MAC FHR 3620 PA						4.500000	15 Dec 2039		
	125,913.900	Local		104.637899	131,753.66	106.998300		134,725.73	2,972.07	0.05
Original Face:	5,000,000.000	Base		104.637899	131,753.66	106.998300		134,725.73	2,972.07	0.05
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR						0.550000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.111537		5,005,576.85	5,576.85	1.99
		Base		100.000000	5,000,000.00	100.111537		5,005,576.85	5,576.85	1.99
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR						0.924750	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.973979		4,998,698.95	-1,301.05	1.99
		Base		100.000000	5,000,000.00	99.973979		4,998,698.95	-1,301.05	1.99
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB						1.900000	16 Sep 2053		
	2,081,426.000	Local		94.712759	1,971,375.99	99.925000		2,079,864.93	108,488.94	0.83
Original Face:	5,000,000.000	Base		94.712759	1,971,375.99	99.925000		2,079,864.93	108,488.94	0.83
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB						3.000000	16 Apr 2025		
	451,245.640	Local		99.961134	451,070.26	102.142410		460,913.17	9,842.91	0.18
Original Face:	1,238,000.000	Base		99.961134	451,070.26	102.142410		460,913.17	9,842.91	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE						2.750000	20 Dec 2045		
	442,311.150	Local		100.773641	445,733.05	103.435530		457,506.88	11,773.83	0.18
Original Face:	5,000,000.000	Base		100.773641	445,733.05	103.435530		457,506.88	11,773.83	0.18
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA						2.250000	20 Dec 2069		
	2,944,454.880	Local		101.324497	2,983,454.11	102.602833		3,021,094.12	37,640.01	1.20
Original Face:	4,000,000.000	Base		101.324497	2,983,454.11	102.602833		3,021,094.12	37,640.01	1.20

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427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.868387	1,498,025.81	99.316737	1,489,751.06	-8,274.75	0.59	
		Base	99.868387	1,498,025.81	99.316737	1,489,751.06	-8,274.75	0.59	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local	99.981827	3,499,363.94	100.524018	3,518,340.63	18,976.69	1.40	
		Base	99.981827	3,499,363.94	100.524018	3,518,340.63	18,976.69	1.40	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local	99.375396	2,484,384.91	95.139930	2,378,498.25	-105,886.66	0.95	
		Base	99.375396	2,484,384.91	95.139930	2,378,498.25	-105,886.66	0.95	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.704423	4,985,221.14	102.357157	5,117,857.85	132,636.71	2.03	
		Base	99.704423	4,985,221.14	102.357157	5,117,857.85	132,636.71	2.03	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.826612	4,941,330.60	92.642591	4,632,129.55	-309,201.05	1.84	
		Base	98.826612	4,941,330.60	92.642591	4,632,129.55	-309,201.05	1.84	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.682315	4,984,115.74	103.809671	5,190,483.55	206,367.81	2.06	
		Base	99.682315	4,984,115.74	103.809671	5,190,483.55	206,367.81	2.06	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.771750	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.141576	5,007,078.80	7,078.80	1.99	
		Base	100.000000	5,000,000.00	100.141576	5,007,078.80	7,078.80	1.99	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.679398	3,488,778.92	99.785124	3,492,479.34	3,700.42	1.39	
		Base	99.679398	3,488,778.92	99.785124	3,492,479.34	3,700.42	1.39	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.711188	4,985,559.40	-14,440.60	1.98	
		Base	100.000000	5,000,000.00	99.711188	4,985,559.40	-14,440.60	1.98	
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local	99.994096	2,999,822.89	100.850414	3,025,512.42	25,689.53	1.20	
		Base	99.994096	2,999,822.89	100.850414	3,025,512.42	25,689.53	1.20	

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713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local		109.405994	1,683,758.25	105.829715	1,628,719.31	-55,038.94	0.65
		Base		109.405994	1,683,758.25	105.829715	1,628,719.31	-55,038.94	0.65
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local		99.981226	2,999,436.79	100.546635	3,016,399.05	16,962.26	1.20
		Base		99.981226	2,999,436.79	100.546635	3,016,399.05	16,962.26	1.20
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.890889	4,994,544.46	100.429991	5,021,499.55	26,955.09	2.00
		Base		99.890889	4,994,544.46	100.429991	5,021,499.55	26,955.09	2.00
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.792000	3,023,760.00	23,760.00	1.20
		Base		100.000000	3,000,000.00	100.792000	3,023,760.00	23,760.00	1.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
	2,500,000.000	Local		100.000000	2,500,000.00	101.152000	2,528,800.00	28,800.00	1.01
		Base		100.000000	2,500,000.00	101.152000	2,528,800.00	28,800.00	1.01
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local		99.959754	2,498,993.84	96.190137	2,404,753.43	-94,240.41	0.96
		Base		99.959754	2,498,993.84	96.190137	2,404,753.43	-94,240.41	0.96
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local		99.995226	3,999,809.04	100.891324	4,035,652.96	35,843.92	1.60
		Base		99.995226	3,999,809.04	100.891324	4,035,652.96	35,843.92	1.60
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local		99.945315	2,498,632.88	100.336980	2,508,424.50	9,791.62	1.00
		Base		99.945315	2,498,632.88	100.336980	2,508,424.50	9,791.62	1.00
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.763880	24 Jan 2022		
	2,500,000.000	Local		100.000000	2,500,000.00	100.084889	2,502,122.23	2,122.23	0.99
		Base		100.000000	2,500,000.00	100.084889	2,502,122.23	2,122.23	0.99
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	951,610.080	Local		99.991670	951,530.81	100.812710	959,343.91	7,813.10	0.38
	Original Face: 2,500,000.000	Base		99.991670	951,530.81	100.812710	959,343.91	7,813.10	0.38

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		3,000,000.000	Local	99.987392	2,999,621.76	99.791450	2,993,743.50	-5,878.26	1.19
Original Face:		3,000,000.000	Base	99.987392	2,999,621.76	99.791450	2,993,743.50	-5,878.26	1.19
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.987405	1,999,748.10	101.836430	2,036,728.60	36,980.50	0.81
Original Face:		2,000,000.000	Base	99.987405	1,999,748.10	101.836430	2,036,728.60	36,980.50	0.81
<b>US DOLLAR Total</b>									
		226,787,447.790	Local		228,513,875.42		230,709,039.07	2,195,163.65	91.73
Original Face:		167,922,434.000	Base		228,513,875.42		230,709,039.07	2,195,163.65	91.73
<b>FIXED INCOME Total</b>									
		226,787,447.790	Base		228,513,875.42		230,709,039.07	2,195,163.65	91.73
Original Face:		167,922,434.000							

# Holdings

ST OF AZ POOL 16 ECDHB  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		247,607,307.130	Base	249,321,180.93		251,516,344.58	2,195,163.65	100.00
Original Face:		167,922,434.000						

# Holdings

ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
FUND: ATZM



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,255,616.510	Local	2,255,616.51	1.000000	2,255,616.51	0.00	0.46
			Base	2,255,616.51	1.000000	2,255,616.51	0.00	0.46

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,255,616.510	Local	2,255,616.51		2,255,616.51	0.00	0.46
		Base	2,255,616.51		2,255,616.51	0.00	0.46

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,255,616.510	Base	2,255,616.51		2,255,616.51	0.00	0.46

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2ZE5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	9,995,222.22	99.952222	14 Dec 2021	9,995,222.22	0.00
			Base	9,995,222.22	99.952222	14 Dec 2021	9,995,222.22	0.00

05253AYN4	AUST & NEW ZEA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	4,999,708.33	99.994167	22 Nov 2021	4,999,708.33	0.00
			Base	4,999,708.33	99.994167	22 Nov 2021	4,999,708.33	0.00

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	5,061,972.87	101.239457	20 Dec 2023	5,061,972.87	0.00
			Base	5,061,972.87	101.239457	20 Dec 2023	5,061,972.87	0.00

06367CJQ1	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	5,000,000.00	100.000000	02 Sep 2022	5,000,000.00	0.00
			Base	5,000,000.00	100.000000	02 Sep 2022	5,000,000.00	0.00

06417MPH2	BANK OF NOVA SCOTIA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	2,000,106.25	100.005313	11 May 2022	2,000,106.25	0.00
			Base	2,000,106.25	100.005313	11 May 2022	2,000,106.25	0.00

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13606CW75	CANADIAN IMPERIAL BK	5,000,000.000	Local	100.000000	5,000,000.00	0.090000	01 Dec 2021	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	0.200000	01 Nov 2021	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO	15,000,000.000	Local	100.000000	15,000,000.00	0.200000	09 Nov 2021	0.00	3.05
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.05
19121BH10	COCA-COLA COMPANY	3,000,000.000	Local	99.909000	2,997,270.00	0.120000	01 Aug 2022	0.00	0.61
			Base	99.909000	2,997,270.00	99.909000	2,997,270.00	0.00	0.61
19121BJD2	COCA-COLA COMPANY	10,000,000.000	Local	99.903444	9,990,344.44	0.110000	13 Sep 2022	0.00	2.03
			Base	99.903444	9,990,344.44	99.903444	9,990,344.44	0.00	2.03
2546R3DV3	DISNEY (WALT) CO THE	2,000,000.000	Local	99.865750	1,997,315.00	0.270000	29 Apr 2022	0.00	0.41
			Base	99.865750	1,997,315.00	99.865750	1,997,315.00	0.00	0.41
2546R3FW9	DISNEY (WALT) CO THE	3,000,000.000	Local	99.859417	2,995,782.50	0.210000	30 Jun 2022	0.00	0.61
			Base	99.859417	2,995,782.50	99.859417	2,995,782.50	0.00	0.61
30229BC13	EXXON MOBIL CORP	5,000,000.000	Local	99.966667	4,998,333.33	0.100000	01 Mar 2022	0.00	1.02
			Base	99.966667	4,998,333.33	99.966667	4,998,333.33	0.00	1.02
30601WAU3	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.968222	4,998,411.11	0.130000	28 Jan 2022	0.00	1.02
			Base	99.968222	4,998,411.11	99.968222	4,998,411.11	0.00	1.02
30601WBN8	FAIRWAY FINANCE CORP	3,700,000.000	Local	99.959195	3,698,490.20	0.130000	22 Feb 2022	0.00	0.75
			Base	99.959195	3,698,490.20	99.959195	3,698,490.20	0.00	0.75

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30601WE21	FAIRWAY FINANCE CORP	3,000,000.000	Local	99.924167	2,997,725.00	99.924167	2,997,725.00	0.00	0.61
			Base	99.924167	2,997,725.00	99.924167	2,997,725.00	0.00	0.61
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.996534	4,999,826.72	99.996534	4,999,826.72	0.00	1.02
			Base	99.996534	4,999,826.72	99.996534	4,999,826.72	0.00	1.02
38346LYV2	GOTHAM FDG CORP	5,000,000.000	Local	99.992222	4,999,611.11	99.992222	4,999,611.11	0.00	1.02
			Base	99.992222	4,999,611.11	99.992222	4,999,611.11	0.00	1.02
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.71
			Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.71
47816FZ87	JOHNSON & JOHNSON	5,000,000.000	Local	99.993833	4,999,691.67	99.993833	4,999,691.67	0.00	1.02
			Base	99.993833	4,999,691.67	99.993833	4,999,691.67	0.00	1.02
47816GBB4	JOHNSON & JOHNSON	5,000,000.000	Local	99.980167	4,999,008.34	99.980167	4,999,008.34	0.00	1.02
			Base	99.980167	4,999,008.34	99.980167	4,999,008.34	0.00	1.02
56274LZ15	MANHATTAN ASSET FDG.	4,612,000.000	Local	99.992500	4,611,654.10	99.992500	4,611,654.10	0.00	0.94
			Base	99.992500	4,611,654.10	99.992500	4,611,654.10	0.00	0.94
56274MA69	MANHATTAN ASSET FDG.	4,027,000.000	Local	99.974333	4,025,966.40	99.974333	4,025,966.40	0.00	0.82
			Base	99.974333	4,025,966.40	99.974333	4,025,966.40	0.00	0.82
63254EZ11	NATL AUSTRALIA BK LT	10,000,000.000	Local	99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	2.03
			Base	99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	2.03
63307MAQ2	NATIONAL BK OF CANAD	5,000,000.000	Local	99.967333	4,998,366.66	99.967333	4,998,366.66	0.00	1.02
			Base	99.967333	4,998,366.66	99.967333	4,998,366.66	0.00	1.02

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63763QB22	NATIONAL SECS CLEARING	5,000,000.000	Local	99.976750	4,998,837.50	99.976750	4,998,837.50	0.00	1.02
			Base	99.976750	4,998,837.50	99.976750	4,998,837.50	0.00	1.02
67983UCF8	OLD LINE FUNDING LLC	5,000,000.000	Local	99.944167	4,997,208.33	99.944167	4,997,208.33	0.00	1.02
			Base	99.944167	4,997,208.33	99.944167	4,997,208.33	0.00	1.02
78009BCU4	ROYAL BK OF CANADA	5,000,000.000	Local	99.938750	4,996,937.50	99.938750	4,996,937.50	0.00	1.02
			Base	99.938750	4,996,937.50	99.938750	4,996,937.50	0.00	1.02
86562KY24	SUMITOMO MTSU BKG CORP	5,000,000.000	Local	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	1.02
			Base	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	1.02
86565C3Y3	SUMITOMO MITSUI BKG CORP	2,100,000.000	Local	99.999998	2,099,999.96	99.999998	2,099,999.96	0.00	0.43
			Base	99.999998	2,099,999.96	99.999998	2,099,999.96	0.00	0.43
89119BAQ9	TORONTO DOMINION BANK	5,010,000.000	Local	99.967333	5,008,363.40	99.967333	5,008,363.40	0.00	1.02
			Base	99.967333	5,008,363.40	99.967333	5,008,363.40	0.00	1.02
89233GY83	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.998250	4,999,912.50	99.998250	4,999,912.50	0.00	1.02
			Base	99.998250	4,999,912.50	99.998250	4,999,912.50	0.00	1.02
912796J42	TREASURY BILL 06/22 0.00000	25,000,000.000	Local	99.966896	24,991,723.96	99.966896	24,991,723.96	0.00	5.08
			Base	99.966896	24,991,723.96	99.966896	24,991,723.96	0.00	5.08
926NKW009	AMHERST PIERPONT 04/15 VAR	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.03
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.03
94107NH23	WASTE MANAGEMENT INC	5,000,000.000	Local	99.764055	4,988,202.77	99.764055	4,988,202.77	0.00	1.01
			Base	99.764055	4,988,202.77	99.764055	4,988,202.77	0.00	1.01

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94107PAA7	WASTE MANAGEMENT INC		5,000,000.000	Local	99.831889	4,991,594.44	0.340000	28 Apr 2022		
				Base	99.831889	4,991,594.44	99.831889	4,991,594.44	0.00	1.02
9612C1G19	WESTPAC BANKING CORP.		3,000,000.000	Local	99.885722	2,996,571.66	0.170000	01 Jul 2022		
				Base	99.885722	2,996,571.66	99.885722	2,996,571.66	0.00	0.61
9612C1GF8	WESTPAC BANKING CORP.		3,250,000.000	Local	99.864889	3,245,608.89	0.190000	15 Jul 2022		
				Base	99.864889	3,245,608.89	99.864889	3,245,608.89	0.00	0.66
979QHR003	SOUTH STREET REPO		117,896,334.960	Local	100.000000	117,896,334.96	0.030000	01 Nov 2021		
				Base	100.000000	117,896,334.96	100.000000	117,896,334.96	0.00	23.98
<b>US DOLLAR Total</b>			335,095,334.960	Local		335,075,503.51		335,075,503.51	0.00	68.15
				Base		335,075,503.51		335,075,503.51	0.00	68.15
<b>CASH EQUIVALENT Total</b>			335,095,334.960	Base		335,075,503.51		335,075,503.51	0.00	68.15
<b>FIXED INCOME</b>										
<b>US DOLLAR</b>								Exchange Rate:	1.000000	
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75		2,000,000.000	Local	99.937230	1,998,744.59	0.750000	09 Aug 2024		
				Base	99.937230	1,998,744.59	99.358703	1,987,174.06	-11,570.53	0.40
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5		2,000,000.000	Local	99.911989	1,998,239.77	0.500000	26 Apr 2024		
				Base	99.911989	1,998,239.77	99.285005	1,985,700.10	-12,539.67	0.40
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR		2,000,000.000	Local	100.000000	2,000,000.00	0.310000	26 Apr 2024		
				Base	100.000000	2,000,000.00	100.099799	2,001,995.98	1,995.98	0.41

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064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		10,000,000.000	Local	99.989575	9,998,957.49	101.653090	10,165,309.00	166,351.51	2.07
			Base	99.989575	9,998,957.49	101.653090	10,165,309.00	166,351.51	2.07
141781AZ7	CARGILL INC SR UNSECURED 144A 11/21 3.25				3.250000	15 Nov 2021			
		1,000,000.000	Local	100.118269	1,001,182.69	100.109362	1,001,093.62	-89.07	0.20
			Base	100.118269	1,001,182.69	100.109362	1,001,093.62	-89.07	0.20
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.869968	1,997,399.36	99.379545	1,987,590.90	-9,808.46	0.40
			Base	99.869968	1,997,399.36	99.379545	1,987,590.90	-9,808.46	0.40
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	99.458819	1,989,176.38	-10,823.62	0.40
			Base	100.000000	2,000,000.00	99.458819	1,989,176.38	-10,823.62	0.40
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local	99.938087	2,998,142.62	99.441616	2,983,248.48	-14,894.14	0.61
			Base	99.938087	2,998,142.62	99.441616	2,983,248.48	-14,894.14	0.61
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024			
		10,000,000.000	Local	99.983109	9,998,310.93	100.457150	10,045,715.00	47,404.07	2.04
		Original Face: 10,000,000.000	Base	99.983109	9,998,310.93	100.457150	10,045,715.00	47,404.07	2.04
30231GBB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022			
		5,924,000.000	Local	101.383192	6,005,940.31	101.276943	5,999,646.10	-6,294.21	1.22
			Base	101.383192	6,005,940.31	101.276943	5,999,646.10	-6,294.21	1.22
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		222,668.690	Local	101.053651	225,014.84	105.522651	234,965.90	9,951.06	0.05
		Original Face: 2,096,032.000	Base	101.053651	225,014.84	105.522651	234,965.90	9,951.06	0.05
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		1,519,281.200	Local	100.888678	1,532,782.72	106.134399	1,612,479.97	79,697.25	0.33
		Original Face: 5,000,000.000	Base	100.888678	1,532,782.72	106.134399	1,612,479.97	79,697.25	0.33
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.994415	1,999,888.30	-111.70	0.41
			Base	100.000000	2,000,000.00	99.994415	1,999,888.30	-111.70	0.41

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3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		2,127,523.360	Local 104.361167	2,220,308.20	108.562463	2,309,691.76	89,383.56		0.47
Original Face:		8,645,247.000	Base 104.361167	2,220,308.20	108.562463	2,309,691.76	89,383.56		0.47
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		738,884.020	Local 104.281193	770,517.07	108.389812	800,875.00	30,357.93		0.16
Original Face:		4,322,624.000	Base 104.281193	770,517.07	108.389812	800,875.00	30,357.93		0.16
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023			
		10,000,000.000	Local 100.000000	10,000,000.00	99.901509	9,990,150.90	-9,849.10		2.03
			Base 100.000000	10,000,000.00	99.901509	9,990,150.90	-9,849.10		2.03
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		44,044.790	Local 102.587343	45,184.38	101.278370	44,607.85	-576.53		0.01
Original Face:		2,161,312.000	Base 102.587343	45,184.38	101.278370	44,607.85	-576.53		0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		427,797.550	Local 101.387734	433,734.24	102.291810	437,601.86	3,867.62		0.09
Original Face:		4,322,624.000	Base 101.387734	433,734.24	102.291810	437,601.86	3,867.62		0.09
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		0.010	Local -13,000.000000	-1.30	100.000000	0.01	1.31		0.00
Original Face:		8,584,720.000	Base -13,000.000000	-1.30	100.000000	0.01	1.31		0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		477,854.370	Local 101.303554	484,083.46	101.997880	487,401.33	3,317.87		0.10
Original Face:		4,322,624.000	Base 101.303554	484,083.46	101.997880	487,401.33	3,317.87		0.10
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		715,853.710	Local 100.742473	721,168.73	101.237520	724,712.54	3,543.81		0.15
Original Face:		5,111,816.000	Base 100.742473	721,168.73	101.237520	724,712.54	3,543.81		0.15
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		720,979.360	Local 99.797414	719,518.76	100.709600	726,095.43	6,576.67		0.15
Original Face:		4,322,624.000	Base 99.797414	719,518.76	100.709600	726,095.43	6,576.67		0.15
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		968,539.900	Local 101.411464	982,210.49	101.763730	985,622.33	3,411.84		0.20
Original Face:		5,326,337.000	Base 101.411464	982,210.49	101.763730	985,622.33	3,411.84		0.20

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	720,979.360	Local	100.196051	72,239.85	101.374420	730,888.64	8,495.79	0.15	
Original Face:	4,322,624.000	Base	100.196051	722,392.85	101.374420	730,888.64	8,495.79	0.15	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	916,460.070	Local	100.641309	922,337.41	101.237650	927,802.64	5,465.23	0.19	
Original Face:	8,645,247.000	Base	100.641309	922,337.41	101.237650	927,802.64	5,465.23	0.19	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	875,048.850	Local	101.478796	887,989.04	101.997880	892,531.28	4,542.24	0.18	
Original Face:	6,483,935.000	Base	101.478796	887,989.04	101.997880	892,531.28	4,542.24	0.18	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	604,689.530	Local	99.903552	604,106.32	100.699450	608,919.03	4,812.71	0.12	
Original Face:	4,322,624.000	Base	99.903552	604,106.32	100.699450	608,919.03	4,812.71	0.12	
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	775,988.490	Local	99.661589	773,362.46	104.689310	812,377.00	39,014.54	0.17	
Original Face:	4,507,221.000	Base	99.661589	773,362.46	104.689310	812,377.00	39,014.54	0.17	
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	1,369,791.900	Local	98.777584	1,353,047.34	103.078520	1,411,961.22	58,913.88	0.29	
Original Face:	5,000,000.000	Base	98.777584	1,353,047.34	103.078520	1,411,961.22	58,913.88	0.29	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	131,908.980	Local	98.390473	129,785.87	102.125950	134,713.30	4,927.43	0.03	
Original Face:	2,161,312.000	Base	98.390473	129,785.87	102.125950	134,713.30	4,927.43	0.03	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	227,646.930	Local	100.121456	227,923.42	100.983320	229,885.43	1,962.01	0.05	
Original Face:	4,527,840.000	Base	100.121456	227,923.42	100.983320	229,885.43	1,962.01	0.05	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	116,353.180	Local	101.271035	117,832.07	100.708050	117,177.02	-655.05	0.02	
Original Face:	8,645,247.000	Base	101.271035	117,832.07	100.708050	117,177.02	-655.05	0.02	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	91,526.240	Local	99.448868	91,021.81	101.315130	92,729.93	1,708.12	0.02	
Original Face:	2,161,312.000	Base	99.448868	91,021.81	101.315130	92,729.93	1,708.12	0.02	

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	218,711.760	Local	99.979206	218,666.28	101.986520	223,056.51	4,390.23	0.05	
Original Face:	2,161,312.000	Base	99.979206	218,666.28	101.986520	223,056.51	4,390.23	0.05	
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	165,587.530	Local	99.958578	165,518.94	102.450920	169,645.95	4,127.01	0.03	
Original Face:	2,472,541.000	Base	99.958578	165,518.94	102.450920	169,645.95	4,127.01	0.03	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	446,847.370	Local	100.157136	447,549.53	104.222780	465,716.75	18,167.22	0.09	
Original Face:	4,322,624.000	Base	100.157136	447,549.53	104.222780	465,716.75	18,167.22	0.09	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	422,139.510	Local	100.337197	423,562.95	101.222980	427,302.19	3,739.24	0.09	
Original Face:	6,483,935.000	Base	100.337197	423,562.95	101.222980	427,302.19	3,739.24	0.09	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	890,540.140	Local	100.052739	891,009.80	101.054920	899,934.63	8,924.83	0.18	
Original Face:	5,619,411.000	Base	100.052739	891,009.80	101.054920	899,934.63	8,924.83	0.18	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,341,413.540	Local	101.183516	1,357,289.38	100.105080	1,342,823.10	-14,466.28	0.27	
Original Face:	4,322,624.000	Base	101.183516	1,357,289.38	100.105080	1,342,823.10	-14,466.28	0.27	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	764,742.570	Local	100.022279	764,912.95	100.087060	765,408.35	495.40	0.16	
Original Face:	4,322,624.000	Base	100.022279	764,912.95	100.087060	765,408.35	495.40	0.16	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	1,911,855.920	Local	100.690723	1,925,061.55	101.149170	1,933,826.39	8,764.84	0.39	
Original Face:	10,806,559.000	Base	100.690723	1,925,061.55	101.149170	1,933,826.39	8,764.84	0.39	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	1,089,176.970	Local	100.440347	1,093,973.13	101.660880	1,107,266.89	13,293.76	0.23	
Original Face:	10,806,559.000	Base	100.440347	1,093,973.13	101.660880	1,107,266.89	13,293.76	0.23	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	461,367.920	Local	100.481945	463,591.46	100.729180	464,732.12	1,140.66	0.09	
Original Face:	4,322,624.000	Base	100.481945	463,591.46	100.729180	464,732.12	1,140.66	0.09	

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3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	1,294,340.100	Local	99.911169	1,293,190.33	101.776390	1,317,332.63	24,142.30		0.27
Original Face:	6,483,935.000	Base	99.911169	1,293,190.33	101.776390	1,317,332.63	24,142.30		0.27
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
	993,287.220	Local	102.129117	1,014,435.47	104.894360	1,041,902.27	27,466.80		0.21
Original Face:	6,000,000.000	Base	102.129117	1,014,435.47	104.894360	1,041,902.27	27,466.80		0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028			
	909,599.100	Local	102.246834	930,036.28	100.169950	911,144.96	-18,891.32		0.19
Original Face:	10,000,000.000	Base	102.246834	930,036.28	100.169950	911,144.96	-18,891.32		0.19
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	909,599.100	Local	102.214008	929,737.70	100.135120	910,828.15	-18,909.55		0.19
Original Face:	10,000,000.000	Base	102.214008	929,737.70	100.135120	910,828.15	-18,909.55		0.19
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	4,199,225.790	Local	100.501226	4,220,273.41	104.471690	4,387,002.15	166,728.74		0.89
Original Face:	14,386,036.000	Base	100.501226	4,220,273.41	104.471690	4,387,002.15	166,728.74		0.89
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
	1,431,017.940	Local	102.111404	1,461,232.51	104.373041	1,493,596.94	32,364.43		0.30
Original Face:	6,483,935.000	Base	102.111404	1,461,232.51	104.373041	1,493,596.94	32,364.43		0.30
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
	324,788.200	Local	101.039514	328,164.42	105.755420	343,481.13	15,316.71		0.07
Original Face:	33,932,595.000	Base	101.039514	328,164.42	105.755420	343,481.13	15,316.71		0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	482,343.810	Local	105.519047	508,964.59	114.449730	552,041.19	43,076.60		0.11
Original Face:	18,956,866.000	Base	105.519047	508,964.59	114.449730	552,041.19	43,076.60		0.11
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
	35,717.680	Local	99.285564	35,462.50	100.513630	35,901.14	438.64		0.01
Original Face:	4,322,624.000	Base	99.285564	35,462.50	100.513630	35,901.14	438.64		0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	163,283.500	Local	104.637903	170,856.43	106.998300	174,710.57	3,854.14		0.04
Original Face:	6,483,935.000	Base	104.637903	170,856.43	106.998300	174,710.57	3,854.14		0.04

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341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	99.985005	1,999,700.10	-299.90	0.41
		Base		100.000000	2,000,000.00	99.985005	1,999,700.10	-299.90	0.41
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	99.747817	1,994,956.34	-5,043.66	0.41
		Base		100.000000	2,000,000.00	99.747817	1,994,956.34	-5,043.66	0.41
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	1,530,609.230	Local		101.936060	1,560,242.75	102.313770	1,566,024.01	5,781.26	0.32
	Original Face: 7,989,505.000	Base		101.936060	1,560,242.75	102.313770	1,566,024.01	5,781.26	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	4,162,852.000	Local		94.712759	3,942,752.00	99.925000	4,159,729.86	216,977.86	0.85
	Original Face: 10,000,000.000	Base		94.712759	3,942,752.00	99.925000	4,159,729.86	216,977.86	0.85
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	2,488,699.000	Local		97.827142	2,434,623.11	102.034290	2,539,326.35	104,703.24	0.52
	Original Face: 5,000,000.000	Base		97.827142	2,434,623.11	102.034290	2,539,326.35	104,703.24	0.52
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	884,622.300	Local		100.773640	891,466.09	103.435530	915,013.76	23,547.67	0.19
	Original Face: 10,000,000.000	Base		100.773640	891,466.09	103.435530	915,013.76	23,547.67	0.19
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,817,304.350	Local		96.550595	2,720,124.11	100.442310	2,829,765.57	109,641.46	0.58
	Original Face: 5,000,000.000	Base		96.550595	2,720,124.11	100.442310	2,829,765.57	109,641.46	0.58
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local		99.981827	3,499,363.94	100.524018	3,518,340.63	18,976.69	0.72
		Base		99.981827	3,499,363.94	100.524018	3,518,340.63	18,976.69	0.72
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	97.698761	4,884,938.05	-115,061.95	0.99
		Base		100.000000	5,000,000.00	97.698761	4,884,938.05	-115,061.95	0.99
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	1,000,000.000	Local		99.993207	999,932.07	100.117915	1,001,179.15	1,247.08	0.20
		Base		99.993207	999,932.07	100.117915	1,001,179.15	1,247.08	0.20

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67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.711188	4,985,559.40	-14,440.60	1.01
			Base	100.000000	5,000,000.00	99.711188	4,985,559.40	-14,440.60	1.01
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022			
		7,000,000.000	Local	99.998842	6,999,918.92	100.612972	7,042,908.04	42,989.12	1.43
			Base	99.998842	6,999,918.92	100.612972	7,042,908.04	42,989.12	1.43
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.870015	2,996,100.44	99.109691	2,973,290.73	-22,809.71	0.60
			Base	99.870015	2,996,100.44	99.109691	2,973,290.73	-22,809.71	0.60
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.789250	25 Jan 2029			
		612,603.620	Local	100.000002	612,603.63	98.527240	603,581.44	-9,022.19	0.12
		Original Face: 2,161,312.000	Base	100.000002	612,603.63	98.527240	603,581.44	-9,022.19	0.12
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	107.098292	3,212,948.76	106.235639	3,187,069.17	-25,879.59	0.65
			Base	107.098292	3,212,948.76	106.235639	3,187,069.17	-25,879.59	0.65
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.405000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	100.194202	6,011,652.12	11,652.12	1.22
			Base	100.000000	6,000,000.00	100.194202	6,011,652.12	11,652.12	1.22
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		1,000,000.000	Local	99.941952	999,419.52	99.865628	998,656.28	-763.24	0.20
			Base	99.941952	999,419.52	99.865628	998,656.28	-763.24	0.20
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.250000	17 Jan 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.015936	3,000,478.08	478.08	0.61
			Base	100.000000	3,000,000.00	100.015936	3,000,478.08	478.08	0.61
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.032107	5,001,605.34	100.303274	5,015,163.70	13,558.36	1.02
			Base	100.032107	5,001,605.34	100.303274	5,015,163.70	13,558.36	1.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		8,000,000.000	Local	104.763342	8,381,067.37	104.531880	8,362,550.40	-18,516.97	1.70
			Base	104.763342	8,381,067.37	104.531880	8,362,550.40	-18,516.97	1.70

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ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
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95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022			
		1,328,000.000	Local	101.775716	1,351,581.51	101.599555	1,349,242.09	-2,339.42	0.27
			Base	101.775716	1,351,581.51	101.599555	1,349,242.09	-2,339.42	0.27
<b>US DOLLAR Total</b>									
		152,498,096.660	Local		153,208,477.11	154,366,507.57	1,158,030.46	31.39	
Original Face:		327,834,878.000	Base		153,208,477.11	154,366,507.57	1,158,030.46	31.39	
<b>FIXED INCOME Total</b>									
		152,498,096.660	Base		153,208,477.11	154,366,507.57	1,158,030.46	31.39	
Original Face:		327,834,878.000							



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<b>FUND Total</b>								
		489,849,048.130	Base	490,539,597.13		491,697,627.59	1,158,030.46	100.00
Original Face:		327,834,878.000						

# Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	-20,000,000.000	Local	1.000000	-20,000,000.00	1.000000	-20,000,000.00	0.00	4.04
		Base	1.000000	-20,000,000.00	1.000000	-20,000,000.00	0.00	4.04
<b>US DOLLAR Total</b>								
	-20,000,000.000	Local		-20,000,000.00		-20,000,000.00	0.00	4.04
		Base		-20,000,000.00		-20,000,000.00	0.00	4.04
<b>CASH Total</b>								
	-20,000,000.000	Base		-20,000,000.00		-20,000,000.00	0.00	4.04
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
0020A2ZG0	AT&T INC				0.295000	16 Dec 2021		
	10,000,000.000	Local	99.963125	9,996,312.50	99.963125	9,996,312.50	0.00	2.02
		Base	99.963125	9,996,312.50	99.963125	9,996,312.50	0.00	2.02
0020A3AL4	AT&T INC				0.200000	20 Jan 2022		
	15,000,000.000	Local	99.955556	14,993,333.34	99.955556	14,993,333.34	0.00	3.03
		Base	99.955556	14,993,333.34	99.955556	14,993,333.34	0.00	3.03
0020A3BG4	AT&T INC				0.210000	16 Feb 2022		
	10,000,000.000	Local	99.937583	9,993,758.33	99.937583	9,993,758.33	0.00	2.02
		Base	99.937583	9,993,758.33	99.937583	9,993,758.33	0.00	2.02
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
	11,086,382.540	Local	100.050000	11,091,925.74	100.050000	11,091,925.73	-0.01	2.24
		Base	100.050000	11,091,925.74	100.050000	11,091,925.73	-0.01	2.24
0347M2Z17	ANGLESEA FDG PLC and ANG				0.090000	01 Dec 2021		
	15,000,000.000	Local	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	3.03
		Base	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	3.03

& 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 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
0347M3A53	ANGLESEA FDG PLC and ANG	15,000,000.000	Local	99.978333	14,996,750.00	99.978333	14,996,750.00	0.00	3.03
			Base	99.978333	14,996,750.00	99.978333	14,996,750.00	0.00	3.03
04821TY90	ATLANTIC ASSET SECUR	20,000,000.000	Local	99.997778	19,999,555.56	99.997778	19,999,555.56	0.00	4.04
			Base	99.997778	19,999,555.56	99.997778	19,999,555.56	0.00	4.04
05253CKB1	AUST & NEW ZEA	10,000,000.000	Local	99.780222	9,978,022.22	99.780222	9,978,022.22	0.00	2.02
			Base	99.780222	9,978,022.22	99.780222	9,978,022.22	0.00	2.02
07644BDR0	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.917361	9,991,736.11	99.917361	9,991,736.11	0.00	2.02
			Base	99.917361	9,991,736.11	99.917361	9,991,736.11	0.00	2.02
13738JZT0	CAN AST + CAN LTD JT	11,000,000.000	Local	99.984444	10,998,288.89	99.984444	10,998,288.89	0.00	2.22
			Base	99.984444	10,998,288.89	99.984444	10,998,288.89	0.00	2.22
15060XZ62	CEDAR SPRING CPTL CO	11,000,000.000	Local	99.988333	10,998,716.67	99.988333	10,998,716.67	0.00	2.22
			Base	99.988333	10,998,716.67	99.988333	10,998,716.67	0.00	2.22
17327BKH7	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	99.776389	9,977,638.88	99.776389	9,977,638.88	0.00	2.02
			Base	99.776389	9,977,638.88	99.776389	9,977,638.88	0.00	2.02
2063C0Z13	CONCORD MIN CPTL CO	9,000,000.000	Local	99.989167	8,999,025.00	99.989167	8,999,025.00	0.00	1.82
			Base	99.989167	8,999,025.00	99.989167	8,999,025.00	0.00	1.82
2063C1B33	CONCORD MIN CPTL CO	20,000,000.000	Local	99.960833	19,992,166.67	99.960833	19,992,166.67	0.00	4.04
			Base	99.960833	19,992,166.67	99.960833	19,992,166.67	0.00	4.04
2284K1KC6	CROWN POINT CAP CO.	5,000,000.000	Local	99.731667	4,986,583.33	99.731667	4,986,583.33	0.00	1.01
			Base	99.731667	4,986,583.33	99.731667	4,986,583.33	0.00	1.01

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R3JF2	DISNEY (WALT) CO THE	15,000,000.000	Local	99.796833	14,969,525.00	99.796833	14,969,525.00	0.00	3.03
			Base	99.796833	14,969,525.00	99.796833	14,969,525.00	0.00	3.03
30229AYG8	EXXON MOBIL CORP	10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	2.02
			Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	2.02
36955DYA2	GEN DYNAMICS CORP	15,000,000.000	Local	99.995250	14,999,287.50	99.995250	14,999,287.50	0.00	3.03
			Base	99.995250	14,999,287.50	99.995250	14,999,287.50	0.00	3.03
40588LY11	HALKIN FINANCE LLC USC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.03
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.03
40588LZV4	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	2.02
			Base	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	2.02
41282JY21	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	2.02
			Base	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	2.02
41282JZE4	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.961778	9,996,177.78	99.961778	9,996,177.78	0.00	2.02
			Base	99.961778	9,996,177.78	99.961778	9,996,177.78	0.00	2.02
41282KC14	HARLEY-DAVIDSON FND CP	15,000,000.000	Local	99.893333	14,984,000.00	99.893333	14,984,000.00	0.00	3.03
			Base	99.893333	14,984,000.00	99.893333	14,984,000.00	0.00	3.03
45779QA48	INSTITUTIONAL SECURED	10,000,000.000	Local	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	2.02
			Base	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	2.02
45779QA55	INSTITUTIONAL SECURED	5,000,000.000	Local	99.974722	4,998,736.11	99.974722	4,998,736.11	0.00	1.01
			Base	99.974722	4,998,736.11	99.974722	4,998,736.11	0.00	1.01

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
52953BB36	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.945167	19,989,033.33	99.945167	19,989,033.33	0.00	4.04
			Base	99.945167	19,989,033.33	99.945167	19,989,033.33	0.00	4.04
62455AY84	MOUNTCLIFF	20,000,000.000	Local	99.996889	19,999,377.78	99.996889	19,999,377.78	0.00	4.04
			Base	99.996889	19,999,377.78	99.996889	19,999,377.78	0.00	4.04
62455AZ18	MOUNTCLIFF	15,000,000.000	Local	99.987500	14,998,125.00	99.987500	14,998,125.00	0.00	3.03
			Base	99.987500	14,998,125.00	99.987500	14,998,125.00	0.00	3.03
67983UDT7	OLD LINE FUNDING LLC	8,550,000.000	Local	99.918875	8,543,063.81	99.918875	8,543,063.81	0.00	1.73
			Base	99.918875	8,543,063.81	99.918875	8,543,063.81	0.00	1.73
82124LZ70	SHEFFIELD RECEIVABLE	10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	2.02
			Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	2.02
85520LZL2	STARBIRD FDG. CORP	15,000,000.000	Local	99.982306	14,997,345.83	99.982306	14,997,345.83	0.00	3.03
			Base	99.982306	14,997,345.83	99.982306	14,997,345.83	0.00	3.03
91058TZU3	UNITED HEALTHCARE CO	10,000,000.000	Local	99.981000	9,998,100.00	99.981000	9,998,100.00	0.00	2.02
			Base	99.981000	9,998,100.00	99.981000	9,998,100.00	0.00	2.02
91058TZW9	UNITED HEALTHCARE CO	20,000,000.000	Local	99.980333	19,996,066.67	99.980333	19,996,066.67	0.00	4.04
			Base	99.980333	19,996,066.67	99.980333	19,996,066.67	0.00	4.04
92646KY14	VICTORY RECEIVABLES	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.03
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.03
<b>US DOLLAR Total</b>		430,636,382.540	Local		430,455,515.94		430,455,515.93	-0.01	86.99
			Base		430,455,515.94		430,455,515.93	-0.01	86.99

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

430,636,382.540	Base			430,455,515.94		430,455,515.93	-0.01	86.99
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## EQUITY

US DOLLAR							Exchange Rate:	1.000000
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ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		34,367,269.890	Local	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	6.95
			Base	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	6.95

## US DOLLAR Total

34,367,269.890	Local			34,366,584.52		34,367,269.89	685.37	6.95
	Base			34,366,584.52		34,367,269.89	685.37	6.95

## EQUITY Total

34,367,269.890	Base			34,366,584.52		34,367,269.89	685.37	6.95
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## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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912796ZX0	CASH MGMT BILL 12/21 0.00000				0.010000	15 Dec 2021			
		10,000,000.000	Local	99.989367	9,998,936.67	99.989300	9,998,936.67	0.00	2.02
			Base	99.989367	9,998,936.67	99.989300	9,998,936.67	0.00	2.02

## US DOLLAR Total

10,000,000.000	Local			9,998,936.67		9,998,936.67	0.00	2.02
	Base			9,998,936.67		9,998,936.67	0.00	2.02

## FIXED INCOME Total

10,000,000.000	Base			9,998,936.67		9,998,936.67	0.00	2.02
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& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		455,003,652.430	Base	454,821,037.13		454,821,722.49	685.36	100.00



# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		34,401.930	Local	100.000000				
			Base	100.000000				
				34,401.93	100.000000	34,401.93	0.00	0.29
				34,401.93	100.000000	34,401.93	0.00	0.29

<b>US DOLLAR Total</b>								
		34,401.930	Local			34,401.93	0.00	0.29
			Base			34,401.93	0.00	0.29

## CASH EQUIVALENT Total

		34,401.930	Base			34,401.93	0.00	0.29
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		860.000	Local	323.236302				
			Base	323.236302				
				277,983.22	460.990000	396,451.40	118,468.18	3.33
				277,983.22	460.990000	396,451.40	118,468.18	3.33

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		24,983.000	Local	377.152124				
			Base	377.152124				
				9,422,391.51	459.250000	11,473,442.75	2,051,051.24	96.38
				9,422,391.51	459.250000	11,473,442.75	2,051,051.24	96.38

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		205.510	Local	0.996205				
			Base	0.996205				
				204.73	1.000000	205.51	0.78	0.00
				204.73	1.000000	205.51	0.78	0.00

<b>US DOLLAR Total</b>								
		26,048.510	Local			9,700,579.46	2,169,520.20	99.71
			Base			9,700,579.46	2,169,520.20	99.71

## EQUITY Total

		26,048.510	Base			9,700,579.46	2,169,520.20	99.71
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& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,450.440	Base	9,734,981.39		11,904,501.59	2,169,520.20	100.00

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		12,634.650	Local	100.000000	12,634.65	100.000000	12,634.65	0.00
			Base	100.000000	12,634.65	100.000000	12,634.65	0.00

<b>US DOLLAR Total</b>		12,634.650	Local		12,634.65		12,634.65	0.00
			Base		12,634.65		12,634.65	0.00

## CASH EQUIVALENT Total

		12,634.650	Base		12,634.65		12,634.65	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		9,488.000	Local	430.755626	4,087,009.38	509.140000	4,830,720.32	743,710.94
			Base	430.755626	4,087,009.38	509.140000	4,830,720.32	743,710.94

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

<b>US DOLLAR Total</b>		9,636.450	Local		4,087,157.27		4,830,868.77	743,711.50
			Base		4,087,157.27		4,830,868.77	743,711.50

## EQUITY Total

		9,636.450	Base		4,087,157.27		4,830,868.77	743,711.50
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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		22,271.100	Base	4,099,791.92		4,843,503.42	743,711.50	100.00

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		1,092.790	Local	100.000000				
			Base	100.000000				
				1,092.79	100.000000	1,092.79	0.00	0.03
				1,092.79	100.000000	1,092.79	0.00	0.03

<b>US DOLLAR Total</b>		1,092.790	Local			1,092.79	0.00	0.03
			Base			1,092.79	0.00	0.03

## CASH EQUIVALENT Total

		1,092.790	Base			1,092.79	0.00	0.03
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		28,349.000	Local	96.864748				
			Base	96.864748				
				2,746,018.73	113.060000	3,205,137.94	459,119.21	99.96
				2,746,018.73	113.060000	3,205,137.94	459,119.21	99.96

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		235.520	Local	0.997580				
			Base	0.997580				
				234.95	1.000000	235.52	0.57	0.01
				234.95	1.000000	235.52	0.57	0.01

<b>US DOLLAR Total</b>		28,584.520	Local			2,746,253.68	459,119.78	99.97
			Base			2,746,253.68	459,119.78	99.97

## EQUITY Total

		28,584.520	Base			2,746,253.68	459,119.78	99.97
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# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		29,677.310	Base	2,747,346.47		3,206,466.25	459,119.78	100.00

# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		19,679.660	Local	100.000000				
			Base	100.000000				
				19,679.66	100.000000	19,679.66	0.00	0.15
				19,679.66		19,679.66	0.00	0.15

<b>US DOLLAR Total</b>		19,679.660	Local			19,679.66	0.00	0.15
			Base			19,679.66	0.00	0.15

## CASH EQUIVALENT Total

		19,679.660	Base			19,679.66	0.00	0.15
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		111,664.000	Local	114.761278		12,814,703.36	114.640000	12,801,160.96
			Base	114.761278		12,814,703.36	114.640000	12,801,160.96
								-13,542.40
								99.84
								-13,542.40
								99.84

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		289.810	Local	0.996239		288.72	1.000000	289.81
			Base	0.996239		288.72	1.000000	289.81
								1.09
								0.00
								1.09
								0.00

<b>US DOLLAR Total</b>		111,953.810	Local			12,814,992.08		12,801,450.77
			Base			12,814,992.08		12,801,450.77
								-13,541.31
								99.85
								-13,541.31
								99.85

## EQUITY Total

		111,953.810	Base			12,814,992.08		12,801,450.77
								-13,541.31
								99.85



# Holdings

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



STATE STREET

As of: October 31, 2021

View Date: November 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		131,633.470	Base	12,834,671.74		12,821,130.43	-13,541.31	100.00

# Holdings

Currency Summary

As of: October 31, 2021

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: November 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	5,093,664.830	Local	5,096,211.68	5,096,211.66	0.43	-0.02		-0.02
		Base	5,096,211.68	5,096,211.66	0.43	-0.02	0.00	-0.02
<b>EQUITY</b>								
	19,834,831.000	Local	730,877,551.07	1,181,556,560.35	99.57	450,679,009.28		450,679,009.28
		Base	730,877,551.07	1,181,556,560.35	99.57	450,679,009.28	0.00	450,679,009.28
<b>US DOLLAR Total</b>								
	24,928,495.840	Local	735,973,762.76	1,186,652,772.02	100.00	450,679,009.26		450,679,009.26
		Base	735,973,762.76	1,186,652,772.02	100.00	450,679,009.26	0.00	450,679,009.26
<b>FUND Total</b>								
	24,928,495.840	Base	735,973,762.76	1,186,652,772.02	100.00	450,679,009.26	0.00	450,679,009.26

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	57,836,479.950	Local	57,865,413.72	57,865,398.19	7.35	-15.53		-15.53
		Base	57,865,413.72	57,865,398.19	7.35	-15.53	0.00	-15.53
<b>EQUITY</b>								
	20,970,488.000	Local	470,383,108.72	729,141,671.45	92.65	258,758,562.73		258,758,562.73
		Base	470,383,108.72	729,141,671.45	92.65	258,758,562.73	0.00	258,758,562.73
<b>US DOLLAR Total</b>								
	78,806,967.950	Local	528,248,522.44	787,007,069.64	100.00	258,758,547.20		258,758,547.20
		Base	528,248,522.44	787,007,069.64	100.00	258,758,547.20	0.00	258,758,547.20
<b>FUND Total</b>								
	78,806,967.950	Base	528,248,522.44	787,007,069.64	100.00	258,758,547.20	0.00	258,758,547.20

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	36,093.440	Local	36,093.44	36,093.44	0.00	0.00		0.00
		Base	36,093.44	36,093.44	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	538,916,313.780	Local	538,638,835.36	538,620,115.89	20.36	-18,719.47		-18,719.47
		Base	538,638,835.36	538,620,115.89	20.36	-18,719.47	0.00	-18,719.47
<b>EQUITY</b>								
	6,276,813.000	Local	40,308,694.18	40,562,472.71	1.53	253,778.53		253,778.53
		Base	40,308,694.18	40,562,472.71	1.53	253,778.53	0.00	253,778.53
<b>FIXED INCOME</b>								
	1,940,960,706.690	Local	1,998,591,698.57	2,066,182,636.05	78.10	67,590,937.48		67,590,937.48
Original Face:	1,845,618,694.000	Base	1,998,591,698.57	2,066,182,636.05	78.10	67,590,937.48	0.00	67,590,937.48
<b>US DOLLAR Total</b>								
	2,486,189,926.910	Local	2,577,575,321.55	2,645,401,318.09	100.00	67,825,996.54		67,825,996.54
Original Face:	1,845,618,694.000	Base	2,577,575,321.55	2,645,401,318.09	100.00	67,825,996.54	0.00	67,825,996.54
<b>FUND Total</b>								
	2,486,189,926.910	Base	2,577,575,321.55	2,645,401,318.09	100.00	67,825,996.54	0.00	67,825,996.54
Original Face:	1,845,618,694.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	219,399.200	Local	219,399.20	219,399.20	0.03	0.00		0.00
		Base	219,399.20	219,399.20	0.03	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	217,080,364.580	Local	216,908,464.47	216,813,171.25	34.22	-95,293.22		-95,293.22
		Base	216,908,464.47	216,813,171.25	34.22	-95,293.22	0.00	-95,293.22
<b>FIXED INCOME</b>								
	415,248,537.860	Local	415,622,641.82	416,528,638.21	65.74	905,996.39		905,996.39
Original Face:	185,011,032.000	Base	415,622,641.82	416,528,638.21	65.74	905,996.39	0.00	905,996.39
<b>US DOLLAR Total</b>								
	632,548,301.640	Local	632,750,505.49	633,561,208.66	100.00	810,703.17		810,703.17
Original Face:	185,011,032.000	Base	632,750,505.49	633,561,208.66	100.00	810,703.17	0.00	810,703.17
<b>FUND Total</b>								
	632,548,301.640	Base	632,750,505.49	633,561,208.66	100.00	810,703.17	0.00	810,703.17
Original Face:	185,011,032.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	345,976.350	Local	345,976.35	345,976.35	0.10	0.00		0.00
		Base	345,976.35	345,976.35	0.10	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	46,017,532.650	Local	46,014,068.07	45,999,746.26	13.77	-14,321.81		-14,321.81
		Base	46,014,068.07	45,999,746.26	13.77	-14,321.81	0.00	-14,321.81
<b>FIXED INCOME</b>								
	288,047,514.670	Local	288,959,051.61	287,800,778.47	86.13	-1,158,273.14		-1,158,273.14
Original Face:	111,514,553.000	Base	288,959,051.61	287,800,778.47	86.13	-1,158,273.14	0.00	-1,158,273.14
<b>US DOLLAR Total</b>								
	334,411,023.670	Local	335,319,096.03	334,146,501.08	100.00	-1,172,594.95		-1,172,594.95
Original Face:	111,514,553.000	Base	335,319,096.03	334,146,501.08	100.00	-1,172,594.95	0.00	-1,172,594.95
<b>FUND Total</b>								
	334,411,023.670	Base	335,319,096.03	334,146,501.08	100.00	-1,172,594.95	0.00	-1,172,594.95
Original Face:	111,514,553.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	37,670,524.690	Local	37,689,361.76	37,689,359.95	1.35	-1.81		-1.81
		Base	37,689,361.76	37,689,359.95	1.35	-1.81	0.00	-1.81
<b>EQUITY</b>								
	20,873,806.000	Local	999,991,546.26	2,746,673,198.81	98.65	1,746,681,652.55		1,746,681,652.55
		Base	999,991,546.26	2,746,673,198.81	98.65	1,746,681,652.55	0.00	1,746,681,652.55
<b>US DOLLAR Total</b>								
	58,544,330.690	Local	1,037,680,908.02	2,784,362,558.76	100.00	1,746,681,650.74		1,746,681,650.74
		Base	1,037,680,908.02	2,784,362,558.76	100.00	1,746,681,650.74	0.00	1,746,681,650.74
<b>FUND Total</b>								
	58,544,330.690	Base	1,037,680,908.02	2,784,362,558.76	100.00	1,746,681,650.74	0.00	1,746,681,650.74

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	891,377,312.680	Local	891,183,295.30	891,126,247.48	63.33	-57,047.82		-57,047.82
		Base	891,183,295.30	891,126,247.48	63.33	-57,047.82	0.00	-57,047.82
<b>FIXED INCOME</b>								
	514,456,235.290	Local	515,180,845.69	516,007,417.04	36.67	826,571.35		826,571.35
Original Face:	692,290,435.000	Base	515,180,845.69	516,007,417.04	36.67	826,571.35	0.00	826,571.35
<b>US DOLLAR Total</b>								
	1,405,833,547.970	Local	1,406,364,140.99	1,407,133,664.52	100.00	769,523.53		769,523.53
Original Face:	692,290,435.000	Base	1,406,364,140.99	1,407,133,664.52	100.00	769,523.53	0.00	769,523.53
<b>FUND Total</b>								
	1,405,833,547.970	Base	1,406,364,140.99	1,407,133,664.52	100.00	769,523.53	0.00	769,523.53
Original Face:	692,290,435.000							



# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	41,250.010	Local	41,250.01	41,250.01	0.00	0.00		0.00
		Base	41,250.01	41,250.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,939,561,071.220	Local	3,938,781,926.23	3,938,757,591.72	65.37	-24,334.51		-24,334.51
		Base	3,938,781,926.23	3,938,757,591.72	65.37	-24,334.51	0.00	-24,334.51
<b>FIXED INCOME</b>								
	2,082,775,673.080	Local	2,094,120,783.05	2,086,844,452.32	34.63	-7,276,330.73		-7,276,330.73
Original Face:	512,059,328.000	Base	2,094,120,783.05	2,086,844,452.32	34.63	-7,276,330.73	0.00	-7,276,330.73
<b>US DOLLAR Total</b>								
	6,022,377,994.310	Local	6,032,943,959.29	6,025,643,294.05	100.00	-7,300,665.24		-7,300,665.24
Original Face:	512,059,328.000	Base	6,032,943,959.29	6,025,643,294.05	100.00	-7,300,665.24	0.00	-7,300,665.24
<b>FUND Total</b>								
	6,022,377,994.310	Base	6,032,943,959.29	6,025,643,294.05	100.00	-7,300,665.24	0.00	-7,300,665.24
Original Face:	512,059,328.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

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

FUND: ATZD

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	426,284.310	Local	426,284.31	426,284.31	0.38	0.00		0.00
		Base	426,284.31	426,284.31	0.38	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,312,451.140	Local	1,312,615.91	1,312,615.91	1.16	0.00		0.00
		Base	1,312,615.91	1,312,615.91	1.16	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	110,640,083.650	Local	111,380,999.39	111,516,857.44	98.46	135,858.05		135,858.05
Original Face:	49,035,000.000	Base	111,380,999.39	111,516,857.44	98.46	135,858.05	0.00	135,858.05
<b>US DOLLAR Total</b>								
	112,378,819.100	Local	113,119,899.61	113,255,757.66	100.00	135,858.05		135,858.05
Original Face:	49,035,000.000	Base	113,119,899.61	113,255,757.66	100.00	135,858.05	0.00	135,858.05
<b>FUND Total</b>								
	112,378,819.100	Base	113,119,899.61	113,255,757.66	100.00	135,858.05	0.00	135,858.05
Original Face:	49,035,000.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH EQUIVALENT</b>								
	584,786,461.850	Local	584,742,873.17	584,725,783.48	51.92	-17,089.69		-17,089.69
		Base	584,742,873.17	584,725,783.48	51.92	-17,089.69	0.00	-17,089.69
<b>FIXED INCOME</b>								
	538,931,072.600	Local	540,866,858.90	541,443,705.61	48.08	576,846.71		576,846.71
Original Face:	318,393,263.000	Base	540,866,858.90	541,443,705.61	48.08	576,846.71	0.00	576,846.71
<b>US DOLLAR Total</b>								
	1,123,717,534.450	Local	1,125,609,732.07	1,126,169,489.09	100.00	559,757.02		559,757.02
Original Face:	318,393,263.000	Base	1,125,609,732.07	1,126,169,489.09	100.00	559,757.02	0.00	559,757.02
<b>FUND Total</b>								
	1,123,717,534.450	Base	1,125,609,732.07	1,126,169,489.09	100.00	559,757.02	0.00	559,757.02
Original Face:	318,393,263.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	27,637.030	Local	27,637.03	27,637.03	0.00	0.00		0.00
		Base	27,637.03	27,637.03	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,059,712,271.460	Local	2,059,331,287.11	2,059,331,287.11	92.89	0.00		0.00
		Base	2,059,331,287.11	2,059,331,287.11	92.89	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	157,689,096.790	Local	157,676,177.50	157,670,902.85	7.11	-5,274.65		-5,274.65
Original Face:	68,825,000.000	Base	157,676,177.50	157,670,902.85	7.11	-5,274.65	0.00	-5,274.65
<b>US DOLLAR Total</b>								
	2,217,429,005.280	Local	2,217,035,101.64	2,217,029,826.99	100.00	-5,274.65		-5,274.65
Original Face:	68,825,000.000	Base	2,217,035,101.64	2,217,029,826.99	100.00	-5,274.65	0.00	-5,274.65
<b>FUND Total</b>								
	2,217,429,005.280	Base	2,217,035,101.64	2,217,029,826.99	100.00	-5,274.65	0.00	-5,274.65
Original Face:	68,825,000.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-3,083.600	Local	-3,083.60	-3,083.60	0.00	0.00		0.00
		Base	-3,083.60	-3,083.60	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,198,981,920.830	Local	1,198,942,490.24	1,198,942,490.24	57.73	0.00		0.00
		Base	1,198,942,490.24	1,198,942,490.24	57.73	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	878,000,000.000	Local	878,069,273.73	878,042,299.02	42.27	-26,974.71		-26,974.71
		Base	878,069,273.73	878,042,299.02	42.27	-26,974.71	0.00	-26,974.71
<b>US DOLLAR Total</b>								
	2,076,978,837.230	Local	2,077,008,680.37	2,076,981,705.66	100.00	-26,974.71		-26,974.71
		Base	2,077,008,680.37	2,076,981,705.66	100.00	-26,974.71	0.00	-26,974.71
<b>FUND Total</b>								
	2,076,978,837.230	Base	2,077,008,680.37	2,076,981,705.66	100.00	-26,974.71	0.00	-26,974.71

# Holdings

Currency Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-39,429.490	Local	-39,429.49	-39,429.49	0.01	0.00		0.00
		Base	-39,429.49	-39,429.49	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,698.660	Local	1,698.49	1,698.49	0.00	0.00		0.00
		Base	1,698.49	1,698.49	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	320,843,450.026	Local	320,913,306.57	320,875,534.37	55.29	-37,772.20		-37,772.20
		Base	320,913,306.57	320,875,534.37	55.29	-37,772.20	0.00	-37,772.20
<b>FIXED INCOME</b>								
	258,270,000.000	Local	259,275,165.00	259,441,315.31	44.70	166,150.31		166,150.31
Original Face:	155,515,000.000	Base	259,275,165.00	259,441,315.31	44.70	166,150.31	0.00	166,150.31
<b>US DOLLAR Total</b>								
	579,075,719.196	Local	580,150,740.57	580,279,118.68	100.00	128,378.11		128,378.11
Original Face:	155,515,000.000	Base	580,150,740.57	580,279,118.68	100.00	128,378.11	0.00	128,378.11
<b>FUND Total</b>								
	579,075,719.196	Base	580,150,740.57	580,279,118.68	100.00	128,378.11	0.00	128,378.11
Original Face:	155,515,000.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	211,104.540	Local	211,104.54	211,104.54	0.04	0.00		0.00
		Base	211,104.54	211,104.54	0.04	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	156,500,000.000	Local	156,425,282.95	156,425,282.95	28.01	0.00		0.00
		Base	156,425,282.95	156,425,282.95	28.01	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	396,973,144.920	Local	402,256,362.08	401,857,370.80	71.95	-398,991.28		-398,991.28
Original Face:	240,077,869.000	Base	402,256,362.08	401,857,370.80	71.95	-398,991.28	0.00	-398,991.28
<b>US DOLLAR Total</b>								
	553,684,249.460	Local	558,892,749.57	558,493,758.29	100.00	-398,991.28		-398,991.28
Original Face:	240,077,869.000	Base	558,892,749.57	558,493,758.29	100.00	-398,991.28	0.00	-398,991.28
<b>FUND Total</b>								
	553,684,249.460	Base	558,892,749.57	558,493,758.29	100.00	-398,991.28	0.00	-398,991.28
Original Face:	240,077,869.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	299,624.260	Local	299,624.26	299,624.26	0.02	0.00		0.00
		Base	299,624.26	299,624.26	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,577,488,648.780	Local	1,577,224,413.05	1,577,224,413.05	99.98	0.00		0.00
		Base	1,577,224,413.05	1,577,224,413.05	99.98	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	1,577,788,273.040	Local	1,577,524,037.31	1,577,524,037.31	100.00	0.00		0.00
		Base	1,577,524,037.31	1,577,524,037.31	100.00	0.00	0.00	0.00
<b>FUND Total</b>								
	1,577,788,273.040	Base	1,577,524,037.31	1,577,524,037.31	100.00	0.00	0.00	0.00



# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 16 ECDHB  
 STATE OF ARIZONA  
 FUND: ATZL  
 View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	319,859.340	Local	319,859.34	319,859.34	0.13	0.00		0.00
		Base	319,859.34	319,859.34	0.13	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	20,500,000.000	Local	20,487,446.17	20,487,446.17	8.15	0.00		0.00
		Base	20,487,446.17	20,487,446.17	8.15	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	226,787,447.790	Local	228,513,875.42	230,709,039.07	91.73	2,195,163.65		2,195,163.65
Original Face:	167,922,434.000	Base	228,513,875.42	230,709,039.07	91.73	2,195,163.65	0.00	2,195,163.65
<b>US DOLLAR Total</b>								
	247,607,307.130	Local	249,321,180.93	251,516,344.58	100.00	2,195,163.65		2,195,163.65
Original Face:	167,922,434.000	Base	249,321,180.93	251,516,344.58	100.00	2,195,163.65	0.00	2,195,163.65
<b>FUND Total</b>								
	247,607,307.130	Base	249,321,180.93	251,516,344.58	100.00	2,195,163.65	0.00	2,195,163.65
Original Face:	167,922,434.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	2,255,616.510	Local	2,255,616.51	2,255,616.51	0.46	0.00		0.00
		Base	2,255,616.51	2,255,616.51	0.46	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	335,095,334.960	Local	335,075,503.51	335,075,503.51	68.15	0.00		0.00
		Base	335,075,503.51	335,075,503.51	68.15	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	152,498,096.660	Local	153,208,477.11	154,366,507.57	31.39	1,158,030.46		1,158,030.46
Original Face:	327,834,878.000	Base	153,208,477.11	154,366,507.57	31.39	1,158,030.46	0.00	1,158,030.46
<b>US DOLLAR Total</b>								
	489,849,048.130	Local	490,539,597.13	491,697,627.59	100.00	1,158,030.46		1,158,030.46
Original Face:	327,834,878.000	Base	490,539,597.13	491,697,627.59	100.00	1,158,030.46	0.00	1,158,030.46
<b>FUND Total</b>								
	489,849,048.130	Base	490,539,597.13	491,697,627.59	100.00	1,158,030.46	0.00	1,158,030.46
Original Face:	327,834,878.000							

# Holdings

Currency Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-20,000,000.000	Local	-20,000,000.00	-20,000,000.00	4.04	0.00		0.00
		Base	-20,000,000.00	-20,000,000.00	4.04	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	430,636,382.540	Local	430,455,515.94	430,455,515.93	86.99	-0.01		-0.01
		Base	430,455,515.94	430,455,515.93	86.99	-0.01	0.00	-0.01
<b>EQUITY</b>								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	6.95	685.37		685.37
		Base	34,366,584.52	34,367,269.89	6.95	685.37	0.00	685.37
<b>FIXED INCOME</b>								
	10,000,000.000	Local	9,998,936.67	9,998,936.67	2.02	0.00		0.00
		Base	9,998,936.67	9,998,936.67	2.02	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	455,003,652.430	Local	454,821,037.13	454,821,722.49	100.00	685.36		685.36
		Base	454,821,037.13	454,821,722.49	100.00	685.36	0.00	685.36
<b>FUND Total</b>								
	455,003,652.430	Base	454,821,037.13	454,821,722.49	100.00	685.36	0.00	685.36

# Holdings

Currency Summary

As of: October 31, 2021

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

View Date: November 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	34,401.930	Local	34,401.93	34,401.93	0.29	0.00		0.00
		Base	34,401.93	34,401.93	0.29	0.00	0.00	0.00
<b>EQUITY</b>								
	26,048.510	Local	9,700,579.46	11,870,099.66	99.71	2,169,520.20		2,169,520.20
		Base	9,700,579.46	11,870,099.66	99.71	2,169,520.20	0.00	2,169,520.20
<b>US DOLLAR Total</b>								
	60,450.440	Local	9,734,981.39	11,904,501.59	100.00	2,169,520.20		2,169,520.20
		Base	9,734,981.39	11,904,501.59	100.00	2,169,520.20	0.00	2,169,520.20
<b>FUND Total</b>								
	60,450.440	Base	9,734,981.39	11,904,501.59	100.00	2,169,520.20	0.00	2,169,520.20

# Holdings

Currency Summary

As of: October 31, 2021

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: November 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	12,634.650	Local	12,634.65	12,634.65	0.26	0.00		0.00
		Base	12,634.65	12,634.65	0.26	0.00	0.00	0.00
<b>EQUITY</b>								
	9,636.450	Local	4,087,157.27	4,830,868.77	99.74	743,711.50		743,711.50
		Base	4,087,157.27	4,830,868.77	99.74	743,711.50	0.00	743,711.50
<b>US DOLLAR Total</b>								
	22,271.100	Local	4,099,791.92	4,843,503.42	100.00	743,711.50		743,711.50
		Base	4,099,791.92	4,843,503.42	100.00	743,711.50	0.00	743,711.50
<b>FUND Total</b>								
	22,271.100	Base	4,099,791.92	4,843,503.42	100.00	743,711.50	0.00	743,711.50

# Holdings

Currency Summary

As of: *October 31, 2021*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *November 9, 2021*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	1,092.790	Local	1,092.79	1,092.79	0.03	0.00		0.00
		Base	1,092.79	1,092.79	0.03	0.00	0.00	0.00
<b>EQUITY</b>								
	28,584.520	Local	2,746,253.68	3,205,373.46	99.97	459,119.78		459,119.78
		Base	2,746,253.68	3,205,373.46	99.97	459,119.78	0.00	459,119.78
<b>US DOLLAR Total</b>								
	29,677.310	Local	2,747,346.47	3,206,466.25	100.00	459,119.78		459,119.78
		Base	2,747,346.47	3,206,466.25	100.00	459,119.78	0.00	459,119.78
<b>FUND Total</b>								
	29,677.310	Base	2,747,346.47	3,206,466.25	100.00	459,119.78	0.00	459,119.78

# Holdings

Currency Summary

As of: October 31, 2021

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

View Date: November 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	19,679.660	Local	19,679.66	19,679.66	0.15	0.00		0.00
		Base	19,679.66	19,679.66	0.15	0.00	0.00	0.00
<b>EQUITY</b>								
	111,953.810	Local	12,814,992.08	12,801,450.77	99.85	-13,541.31		-13,541.31
		Base	12,814,992.08	12,801,450.77	99.85	-13,541.31	0.00	-13,541.31
<b>US DOLLAR Total</b>								
	131,633.470	Local	12,834,671.74	12,821,130.43	100.00	-13,541.31		-13,541.31
		Base	12,834,671.74	12,821,130.43	100.00	-13,541.31	0.00	-13,541.31
<b>FUND Total</b>								
	131,633.470	Base	12,834,671.74	12,821,130.43	100.00	-13,541.31	0.00	-13,541.31

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	0.010	0.01	0.01	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	5,093,664.830	5,096,211.68	5,096,211.66	0.43	-0.02	0.00	-0.02
<b>CASH EQUIVALENT Total</b>	5,093,664.830	5,096,211.68	5,096,211.66	0.43	-0.02	0.00	-0.02

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	19,834,831.000	730,877,551.07	1,181,556,560.35	99.57	450,679,009.28	0.00	450,679,009.28
<b>EQUITY Total</b>	19,834,831.000	730,877,551.07	1,181,556,560.35	99.57	450,679,009.28	0.00	450,679,009.28

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	24,928,495.840	735,973,762.76	1,186,652,772.02	100.00	450,679,009.26	0.00	450,679,009.26

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	57,836,479.950	57,865,413.72	57,865,398.19	7.35	-15.53	0.00	-15.53
<b>CASH EQUIVALENT Total</b>	57,836,479.950	57,865,413.72	57,865,398.19	7.35	-15.53	0.00	-15.53

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	20,970,488.000	470,383,108.72	729,141,671.45	92.65	258,758,562.73	0.00	258,758,562.73
<b>EQUITY Total</b>	20,970,488.000	470,383,108.72	729,141,671.45	92.65	258,758,562.73	0.00	258,758,562.73

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	78,806,967.950	528,248,522.44	787,007,069.64	100.00	258,758,547.20	0.00	258,758,547.20

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	36,093.440	36,093.44	36,093.44	0.00	0.00	0.00	0.00
<b>CASH Total</b>	36,093.440	36,093.44	36,093.44	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	538,916,313.780	538,638,835.36	538,620,115.89	20.36	-18,719.47	0.00	-18,719.47
<b>CASH EQUIVALENT Total</b>							
	538,916,313.780	538,638,835.36	538,620,115.89	20.36	-18,719.47	0.00	-18,719.47



# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	6,276,813.000	40,308,694.18	40,562,472.71	1.53	253,778.53	0.00	253,778.53
<b>EQUITY Total</b>	6,276,813.000	40,308,694.18	40,562,472.71	1.53	253,778.53	0.00	253,778.53

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,940,960,706.690	1,998,591,698.57	2,066,182,636.05	78.10	67,590,937.48	0.00	67,590,937.48
<b>FIXED INCOME Total</b>	1,940,960,706.690	1,998,591,698.57	2,066,182,636.05	78.10	67,590,937.48	0.00	67,590,937.48

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,486,189,926.910	2,577,575,321.55	2,645,401,318.09	100.00	67,825,996.54	0.00	67,825,996.54

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	219,399.200	219,399.20	219,399.20	0.03	0.00	0.00	0.00
<b>CASH Total</b>	219,399.200	219,399.20	219,399.20	0.03	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	217,080,364.580	216,908,464.47	216,813,171.25	34.22	-95,293.22	0.00	-95,293.22
<b>CASH EQUIVALENT Total</b>							
	217,080,364.580	216,908,464.47	216,813,171.25	34.22	-95,293.22	0.00	-95,293.22

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	415,248,537.860	415,622,641.82	416,528,638.21	65.74	905,996.39	0.00	905,996.39
<b>FIXED INCOME Total</b>	415,248,537.860	415,622,641.82	416,528,638.21	65.74	905,996.39	0.00	905,996.39

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	632,548,301.640	632,750,505.49	633,561,208.66	100.00	810,703.17	0.00	810,703.17

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	345,976.350	345,976.35	345,976.35	0.10	0.00	0.00	0.00
<b>CASH Total</b>	345,976.350	345,976.35	345,976.35	0.10	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	46,017,532.650	46,014,068.07	45,999,746.26	13.77	-14,321.81	0.00	-14,321.81
<b>CASH EQUIVALENT Total</b>							
	46,017,532.650	46,014,068.07	45,999,746.26	13.77	-14,321.81	0.00	-14,321.81

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	288,047,514.670	288,959,051.61	287,800,778.47	86.13	-1,158,273.14	0.00	-1,158,273.14
<b>FIXED INCOME Total</b>	288,047,514.670	288,959,051.61	287,800,778.47	86.13	-1,158,273.14	0.00	-1,158,273.14

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	334,411,023.670	335,319,096.03	334,146,501.08	100.00	-1,172,594.95	0.00	-1,172,594.95

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	37,670,524.690	37,689,361.76	37,689,359.95	1.35	-1.81	0.00	-1.81
<b>CASH EQUIVALENT Total</b>	37,670,524.690	37,689,361.76	37,689,359.95	1.35	-1.81	0.00	-1.81

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	20,873,806.000	999,991,546.26	2,746,673,198.81	98.65	1,746,681,652.55	0.00	1,746,681,652.55
<b>EQUITY Total</b>	20,873,806.000	999,991,546.26	2,746,673,198.81	98.65	1,746,681,652.55	0.00	1,746,681,652.55

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	58,544,330.690	1,037,680,908.02	2,784,362,558.76	100.00	1,746,681,650.74	0.00	1,746,681,650.74

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	891,377,312.680	891,183,295.30	891,126,247.48	63.33	-57,047.82	0.00	-57,047.82
<b>CASH EQUIVALENT Total</b>	891,377,312.680	891,183,295.30	891,126,247.48	63.33	-57,047.82	0.00	-57,047.82

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	514,456,235.290	515,180,845.69	516,007,417.04	36.67	826,571.35	0.00	826,571.35
<b>FIXED INCOME Total</b>							
	514,456,235.290	515,180,845.69	516,007,417.04	36.67	826,571.35	0.00	826,571.35



# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,405,833,547.970	1,406,364,140.99	1,407,133,664.52	100.00	769,523.53	0.00	769,523.53

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	41,250.010	41,250.01	41,250.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	41,250.010	41,250.01	41,250.01	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	3,939,561,071.220	3,938,781,926.23	3,938,757,591.72	65.37	-24,334.51	0.00	-24,334.51
<b>CASH EQUIVALENT Total</b>							
	3,939,561,071.220	3,938,781,926.23	3,938,757,591.72	65.37	-24,334.51	0.00	-24,334.51

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	2,082,775,673.080	2,094,120,783.05	2,086,844,452.32	34.63	-7,276,330.73	0.00	-7,276,330.73
<b>FIXED INCOME Total</b>	2,082,775,673.080	2,094,120,783.05	2,086,844,452.32	34.63	-7,276,330.73	0.00	-7,276,330.73

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	6,022,377,994.310	6,032,943,959.29	6,025,643,294.05	100.00	-7,300,665.24	0.00	-7,300,665.24

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZD

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	426,284.310	426,284.31	426,284.31	0.38	0.00	0.00	0.00
<b>CASH Total</b>	426,284.310	426,284.31	426,284.31	0.38	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZD

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,312,451.140	1,312,615.91	1,312,615.91	1.16	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,312,451.140	1,312,615.91	1,312,615.91	1.16	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZD

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	110,640,083.650	111,380,999.39	111,516,857.44	98.46	135,858.05	0.00	135,858.05
<b>FIXED INCOME Total</b>	110,640,083.650	111,380,999.39	111,516,857.44	98.46	135,858.05	0.00	135,858.05



# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZD

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	112,378,819.100	113,119,899.61	113,255,757.66	100.00	135,858.05	0.00	135,858.05

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	584,786,461.850	584,742,873.17	584,725,783.48	51.92	-17,089.69	0.00	-17,089.69
<b>CASH EQUIVALENT Total</b>							
	584,786,461.850	584,742,873.17	584,725,783.48	51.92	-17,089.69	0.00	-17,089.69

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	538,931,072.600	540,866,858.90	541,443,705.61	48.08	576,846.71	0.00	576,846.71
<b>FIXED INCOME Total</b>	538,931,072.600	540,866,858.90	541,443,705.61	48.08	576,846.71	0.00	576,846.71

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,123,717,534.450	1,125,609,732.07	1,126,169,489.09	100.00	559,757.02	0.00	559,757.02

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	27,637.030	27,637.03	27,637.03	0.00	0.00	0.00	0.00
<b>CASH Total</b>	27,637.030	27,637.03	27,637.03	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	2,059,712,271.460	2,059,331,287.11	2,059,331,287.11	92.89	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	2,059,712,271.460	2,059,331,287.11	2,059,331,287.11	92.89	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	157,689,096.790	157,676,177.50	157,670,902.85	7.11	-5,274.65	0.00	-5,274.65
<b>FIXED INCOME Total</b>	157,689,096.790	157,676,177.50	157,670,902.85	7.11	-5,274.65	0.00	-5,274.65

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,217,429,005.280	2,217,035,101.64	2,217,029,826.99	100.00	-5,274.65	0.00	-5,274.65



# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-3,083.600	-3,083.60	-3,083.60	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-3,083.600	-3,083.60	-3,083.60	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,198,981,920.830	1,198,942,490.24	1,198,942,490.24	57.73	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	1,198,981,920.830	1,198,942,490.24	1,198,942,490.24	57.73	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	878,000,000.000	878,069,273.73	878,042,299.02	42.27	-26,974.71	0.00	-26,974.71
<b>FIXED INCOME Total</b>	878,000,000.000	878,069,273.73	878,042,299.02	42.27	-26,974.71	0.00	-26,974.71

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,076,978,837.230	2,077,008,680.37	2,076,981,705.66	100.00	-26,974.71	0.00	-26,974.71

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-39,429.490	-39,429.49	-39,429.49	0.01	0.00	0.00	0.00
<b>CASH Total</b>	-39,429.490	-39,429.49	-39,429.49	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,698.660	1,698.49	1,698.49	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,698.660	1,698.49	1,698.49	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	320,843,450.026	320,913,306.57	320,875,534.37	55.29	-37,772.20	0.00	-37,772.20
<b>EQUITY Total</b>	320,843,450.026	320,913,306.57	320,875,534.37	55.29	-37,772.20	0.00	-37,772.20

# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	258,270,000.000	259,275,165.00	259,441,315.31	44.70	166,150.31	0.00	166,150.31
<b>FIXED INCOME Total</b>							
	258,270,000.000	259,275,165.00	259,441,315.31	44.70	166,150.31	0.00	166,150.31



# Holdings

Asset Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	579,075,719.196	580,150,740.57	580,279,118.68	100.00	128,378.11	0.00	128,378.11

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	211,104.540	211,104.54	211,104.54	0.04	0.00	0.00	0.00
<b>CASH Total</b>	211,104.540	211,104.54	211,104.54	0.04	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	156,500,000.000	156,425,282.95	156,425,282.95	28.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	156,500,000.000	156,425,282.95	156,425,282.95	28.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	396,973,144.920	402,256,362.08	401,857,370.80	71.95	-398,991.28	0.00	-398,991.28
<b>FIXED INCOME Total</b>	396,973,144.920	402,256,362.08	401,857,370.80	71.95	-398,991.28	0.00	-398,991.28

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	553,684,249.460	558,892,749.57	558,493,758.29	100.00	-398,991.28	0.00	-398,991.28

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	299,624.260	299,624.26	299,624.26	0.02	0.00	0.00	0.00
<b>CASH Total</b>	299,624.260	299,624.26	299,624.26	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 31, 2021

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: November 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,577,488,648.780	1,577,224,413.05	1,577,224,413.05	99.98	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	1,577,488,648.780	1,577,224,413.05	1,577,224,413.05	99.98	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,577,788,273.040	1,577,524,037.31	1,577,524,037.31	100.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	319,859.340	319,859.34	319,859.34	0.13	0.00	0.00	0.00
<b>CASH Total</b>	319,859.340	319,859.34	319,859.34	0.13	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	20,500,000.000	20,487,446.17	20,487,446.17	8.15	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	20,500,000.000	20,487,446.17	20,487,446.17	8.15	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	226,787,447.790	228,513,875.42	230,709,039.07	91.73	2,195,163.65	0.00	2,195,163.65
<b>FIXED INCOME Total</b>							
	226,787,447.790	228,513,875.42	230,709,039.07	91.73	2,195,163.65	0.00	2,195,163.65

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	247,607,307.130	249,321,180.93	251,516,344.58	100.00	2,195,163.65	0.00	2,195,163.65

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	2,255,616.510	2,255,616.51	2,255,616.51	0.46	0.00	0.00	0.00
<b>CASH Total</b>	2,255,616.510	2,255,616.51	2,255,616.51	0.46	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	335,095,334.960	335,075,503.51	335,075,503.51	68.15	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	335,095,334.960	335,075,503.51	335,075,503.51	68.15	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	152,498,096.660	153,208,477.11	154,366,507.57	31.39	1,158,030.46	0.00	1,158,030.46
<b>FIXED INCOME Total</b>							
	152,498,096.660	153,208,477.11	154,366,507.57	31.39	1,158,030.46	0.00	1,158,030.46

# Holdings

Asset Summary

As of: *October 31, 2021*

ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	489,849,048.130	490,539,597.13	491,697,627.59	100.00	1,158,030.46	0.00	1,158,030.46



# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-20,000,000.000	-20,000,000.00	-20,000,000.00	4.04	0.00	0.00	0.00
<b>CASH Total</b>	-20,000,000.000	-20,000,000.00	-20,000,000.00	4.04	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	430,636,382.540	430,455,515.94	430,455,515.93	86.99	-0.01	0.00	-0.01
<b>CASH EQUIVALENT Total</b>							
	430,636,382.540	430,455,515.94	430,455,515.93	86.99	-0.01	0.00	-0.01

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	34,367,269.890	34,366,584.52	34,367,269.89	6.95	685.37	0.00	685.37
<b>EQUITY Total</b>	34,367,269.890	34,366,584.52	34,367,269.89	6.95	685.37	0.00	685.37

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	10,000,000.000	9,998,936.67	9,998,936.67	2.02	0.00	0.00	0.00
<b>FIXED INCOME Total</b>							
	10,000,000.000	9,998,936.67	9,998,936.67	2.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	455,003,652.430	454,821,037.13	454,821,722.49	100.00	685.36	0.00	685.36

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	34,401.930	34,401.93	34,401.93	0.29	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	34,401.930	34,401.93	34,401.93	0.29	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	26,048.510	9,700,579.46	11,870,099.66	99.71	2,169,520.20	0.00	2,169,520.20
<b>EQUITY Total</b>	26,048.510	9,700,579.46	11,870,099.66	99.71	2,169,520.20	0.00	2,169,520.20

# Holdings

Asset Summary

As of: *October 31, 2021*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,450.440	9,734,981.39	11,904,501.59	100.00	2,169,520.20	0.00	2,169,520.20



# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	12,634.650	12,634.65	12,634.65	0.26	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	12,634.650	12,634.65	12,634.65	0.26	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	9,636.450	4,087,157.27	4,830,868.77	99.74	743,711.50	0.00	743,711.50
<b>EQUITY Total</b>	9,636.450	4,087,157.27	4,830,868.77	99.74	743,711.50	0.00	743,711.50

# Holdings

Asset Summary

As of: *October 31, 2021*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

*November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	22,271.100	4,099,791.92	4,843,503.42	100.00	743,711.50	0.00	743,711.50

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,092.790	1,092.79	1,092.79	0.03	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,092.790	1,092.79	1,092.79	0.03	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	28,584.520	2,746,253.68	3,205,373.46	99.97	459,119.78	0.00	459,119.78
<b>EQUITY Total</b>	28,584.520	2,746,253.68	3,205,373.46	99.97	459,119.78	0.00	459,119.78

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	29,677.310	2,747,346.47	3,206,466.25	100.00	459,119.78	0.00	459,119.78

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	19,679.660	19,679.66	19,679.66	0.15	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	19,679.660	19,679.66	19,679.66	0.15	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	111,953.810	12,814,992.08	12,801,450.77	99.85	-13,541.31	0.00	-13,541.31
<b>EQUITY Total</b>	111,953.810	12,814,992.08	12,801,450.77	99.85	-13,541.31	0.00	-13,541.31



# Holdings

Asset Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	131,633.470	12,834,671.74	12,821,130.43	100.00	-13,541.31	0.00	-13,541.31

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

**Base Currency: USD - US DOLLAR**

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	0.010	0.01	0.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	5,093,664.830	5,096,211.68	5,096,211.66	0.43	-0.02 0.00 GN -0.02 LS	0.00 0.00 GN 0.00 LS	-0.02 0.00 GN -0.02 LS
EQUITY	19,834,831.000	730,877,551.07	1,181,556,560.35	99.57	450,679,009.28 477,461,932.46 GN -26,782,923.18 LS	0.00 0.00 GN 0.00 LS	450,679,009.28 477,461,932.46 GN -26,782,923.18 LS
<hr/>							
<b>FUND Total</b>	0.000	24,928,495.840	735,973,762.76	1,186,652,772.02	100.00	450,679,009.26 477,461,932.46 GN -26,782,923.20 LS	0.00 450,679,009.26 477,461,932.46 GN -26,782,923.20 LS

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	57,836,479.950	57,865,413.72	57,865,398.19	7.35	-15.53	0.00	-15.53
					0.00 GN	0.00 GN	0.00 GN
					-15.53 LS	0.00 LS	-15.53 LS
EQUITY							
	20,970,488.000	470,383,108.72	729,141,671.45	92.65	258,758,562.73	0.00	258,758,562.73
					286,235,597.38 GN	0.00 GN	286,235,597.38 GN
					-27,477,034.65 LS	0.00 LS	-27,477,034.65 LS
<hr/>							
<b>FUND Total</b>							
0.000	78,806,967.950	528,248,522.44	787,007,069.64	100.00	258,758,547.20	0.00	258,758,547.20
					286,235,597.38 GN	0.00 GN	286,235,597.38 GN
					-27,477,050.18 LS	0.00 LS	-27,477,050.18 LS

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	36,093.440	36,093.44	36,093.44	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	538,916,313.780	538,638,835.36	538,620,115.89	20.36	-18,719.47 20,922.63 GN -39,642.10 LS	0.00 0.00 GN 0.00 LS	-18,719.47 20,922.63 GN -39,642.10 LS	
EQUITY	6,276,813.000	40,308,694.18	40,562,472.71	1.53	253,778.53 253,778.53 GN 0.00 LS	0.00 0.00 GN 0.00 LS	253,778.53 253,778.53 GN 0.00 LS	
FIXED INCOME	1,940,960,706.690	1,998,591,698.57	2,066,182,636.05	78.10	67,590,937.48 80,773,483.48 GN -13,182,546.00 LS	0.00 0.00 GN 0.00 LS	67,590,937.48 80,773,483.48 GN -13,182,546.00 LS	
Original Face:	1,845,618,694.000							
<hr/>								
<b>FUND Total</b>	0.000	2,486,189,926.910	2,577,575,321.55	2,645,401,318.09	100.00	67,825,996.54 81,048,184.64 GN -13,222,188.10 LS	0.00 0.00 GN 0.00 LS	67,825,996.54 81,048,184.64 GN -13,222,188.10 LS
Original Face:	1,845,618,694.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	219,399.200	219,399.20	219,399.20	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	217,080,364.580	216,908,464.47	216,813,171.25	34.22	-95,293.22 29,061.04 GN -124,354.26 LS	0.00 0.00 GN 0.00 LS	-95,293.22 29,061.04 GN -124,354.26 LS
FIXED INCOME	415,248,537.860	415,622,641.82	416,528,638.21	65.74	905,996.39 3,180,398.07 GN -2,274,401.68 LS	0.00 0.00 GN 0.00 LS	905,996.39 3,180,398.07 GN -2,274,401.68 LS
Original Face:	185,011,032.000						
<hr/>							
<b>FUND Total</b>	0.000	632,548,301.640	633,561,208.66	100.00	810,703.17 3,209,459.11 GN -2,398,755.94 LS	0.00 0.00 GN 0.00 LS	810,703.17 3,209,459.11 GN -2,398,755.94 LS
Original Face:	185,011,032.000						

# Holdings

## Fund Summary

As of: *October 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	345,976.350	345,976.35	345,976.35	0.10	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	46,017,532.650	46,014,068.07	45,999,746.26	13.77	-14,321.81 0.00 GN -14,321.81 LS	0.00 0.00 GN 0.00 LS	-14,321.81 0.00 GN -14,321.81 LS	
FIXED INCOME	288,047,514.670	288,959,051.61	287,800,778.47	86.13	-1,158,273.14 213,676.83 GN -1,371,949.97 LS	0.00 0.00 GN 0.00 LS	-1,158,273.14 213,676.83 GN -1,371,949.97 LS	
Original Face:	111,514,553.000							
<hr/>								
<b>FUND Total</b>	0.000	334,411,023.670	335,319,096.03	334,146,501.08	100.00	-1,172,594.95 213,676.83 GN -1,386,271.78 LS	0.00 0.00 GN 0.00 LS	-1,172,594.95 213,676.83 GN -1,386,271.78 LS
Original Face:	111,514,553.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	37,670,524.690	37,689,361.76	37,689,359.95	1.35	-1.81	0.00	-1.81
					0.00 GN	0.00 GN	0.00 GN
					-1.81 LS	0.00 LS	-1.81 LS
EQUITY							
	20,873,806.000	999,991,546.26	2,746,673,198.81	98.65	1,746,681,652.55	0.00	1,746,681,652.55
					1,783,464,315.92 GN	0.00 GN	1,783,464,315.92 GN
					-36,782,663.37 LS	0.00 LS	-36,782,663.37 LS
<hr/>							
<b>FUND Total</b>							
0.000	58,544,330.690	1,037,680,908.02	2,784,362,558.76	100.00	1,746,681,650.74	0.00	1,746,681,650.74
					1,783,464,315.92 GN	0.00 GN	1,783,464,315.92 GN
					-36,782,665.18 LS	0.00 LS	-36,782,665.18 LS

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	891,377,312.680	891,183,295.30	891,126,247.48	63.33	-57,047.82	0.00	-57,047.82
					1,372.16 GN	0.00 GN	1,372.16 GN
					-58,419.98 LS	0.00 LS	-58,419.98 LS
FIXED INCOME							
	514,456,235.290	515,180,845.69	516,007,417.04	36.67	826,571.35	0.00	826,571.35
					1,626,792.70 GN	0.00 GN	1,626,792.70 GN
					-800,221.35 LS	0.00 LS	-800,221.35 LS
Original Face:	692,290,435.000						
<hr/>							
<b>FUND Total</b>							
0.000	1,405,833,547.970	1,406,364,140.99	1,407,133,664.52	100.00	769,523.53	0.00	769,523.53
					1,628,164.86 GN	0.00 GN	1,628,164.86 GN
					-858,641.33 LS	0.00 LS	-858,641.33 LS
Original Face:	692,290,435.000						



# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		41,250.010	41,250.01	41,250.01	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		3,939,561,071.220	3,938,781,926.23	3,938,757,591.72	65.37	-24,334.51 119,686.88 GN -144,021.39 LS	0.00 0.00 GN 0.00 LS	-24,334.51 119,686.88 GN -144,021.39 LS
FIXED INCOME		2,082,775,673.080	2,094,120,783.05	2,086,844,452.32	34.63	-7,276,330.73 6,154,322.10 GN -13,430,652.83 LS	0.00 0.00 GN 0.00 LS	-7,276,330.73 6,154,322.10 GN -13,430,652.83 LS
Original Face:	512,059,328.000							
<hr/>								
<b>FUND Total</b>	0.000	6,022,377,994.310	6,032,943,959.29	6,025,643,294.05	100.00	-7,300,665.24 6,274,008.98 GN -13,574,674.22 LS	0.00 0.00 GN 0.00 LS	-7,300,665.24 6,274,008.98 GN -13,574,674.22 LS
Original Face:	512,059,328.000							

# Holdings

Fund Summary

As of: *October 31, 2021*

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

FUND: ATZD

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	426,284.310	426,284.31	426,284.31	0.38	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	1,312,451.140	1,312,615.91	1,312,615.91	1.16	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	110,640,083.650	111,380,999.39	111,516,857.44	98.46	135,858.05 323,853.94 GN -187,995.89 LS	0.00 0.00 GN 0.00 LS	135,858.05 323,853.94 GN -187,995.89 LS	
Original Face:	49,035,000.000							
<hr/>								
<b>FUND Total</b>	0.000	112,378,819.100	113,119,899.61	113,255,757.66	100.00	135,858.05 323,853.94 GN -187,995.89 LS	0.00 0.00 GN 0.00 LS	135,858.05 323,853.94 GN -187,995.89 LS
Original Face:	49,035,000.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

**Base Currency: USD - US DOLLAR**

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		584,786,461.850	584,742,873.17	584,725,783.48	51.92	-17,089.69 0.00 GN -17,089.69 LS	0.00 0.00 GN 0.00 LS	-17,089.69 0.00 GN -17,089.69 LS
FIXED INCOME		538,931,072.600	540,866,858.90	541,443,705.61	48.08	576,846.71 1,806,201.09 GN -1,229,354.38 LS	0.00 0.00 GN 0.00 LS	576,846.71 1,806,201.09 GN -1,229,354.38 LS
Original Face:	318,393,263.000							
<hr/>								
<b>FUND Total</b>	0.000	1,123,717,534.450	1,125,609,732.07	1,126,169,489.09	100.00	559,757.02 1,806,201.09 GN -1,246,444.07 LS	0.00 0.00 GN 0.00 LS	559,757.02 1,806,201.09 GN -1,246,444.07 LS
Original Face:	318,393,263.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		27,637.030	27,637.03	27,637.03	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		2,059,712,271.460	2,059,331,287.11	2,059,331,287.11	92.89	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		157,689,096.790	157,676,177.50	157,670,902.85	7.11	-5,274.65 622.24 GN -5,896.89 LS	0.00 0.00 GN 0.00 LS	-5,274.65 622.24 GN -5,896.89 LS
Original Face:	68,825,000.000							
<hr/>								
<b>FUND Total</b>	0.000	2,217,429,005.280	2,217,035,101.64	2,217,029,826.99	100.00	-5,274.65 622.24 GN -5,896.89 LS	0.00 0.00 GN 0.00 LS	-5,274.65 622.24 GN -5,896.89 LS
Original Face:	68,825,000.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 2021*



STATE STREET

**Base Currency: USD - US DOLLAR**

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-3,083.600	-3,083.60	-3,083.60	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		1,198,981,920.830	1,198,942,490.24	1,198,942,490.24	57.73	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		878,000,000.000	878,069,273.73	878,042,299.02	42.27	-26,974.71 19,766.18 GN -46,740.89 LS	0.00 0.00 GN 0.00 LS	-26,974.71 19,766.18 GN -46,740.89 LS
<hr/>								
<b>FUND Total</b>	0.000	2,076,978,837.230	2,077,008,680.37	2,076,981,705.66	100.00	-26,974.71 19,766.18 GN -46,740.89 LS	0.00 0.00 GN 0.00 LS	-26,974.71 19,766.18 GN -46,740.89 LS

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

FUND: ATZH

View Date: *November 9, 2021*



STATE STREET

### Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-39,429.490	-39,429.49	-39,429.49	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	1,698.660	1,698.49	1,698.49	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	320,843,450.026	320,913,306.57	320,875,534.37	55.29	-37,772.20 0.00 GN -37,772.20 LS	0.00 0.00 GN 0.00 LS	-37,772.20 0.00 GN -37,772.20 LS
FIXED INCOME	258,270,000.000	259,275,165.00	259,441,315.31	44.70	166,150.31 172,311.77 GN -6,161.46 LS	0.00 0.00 GN 0.00 LS	166,150.31 172,311.77 GN -6,161.46 LS
Original Face:	155,515,000.000						
<hr/>							
<b>FUND Total</b>	0.000	579,075,719.196	580,150,740.57	100.00	128,378.11 172,311.77 GN -43,933.66 LS	0.00 0.00 GN 0.00 LS	128,378.11 172,311.77 GN -43,933.66 LS
Original Face:	155,515,000.000						

# Holdings

## Fund Summary

As of: *October 31, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	211,104.540	211,104.54	211,104.54	0.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	156,500,000.000	156,425,282.95	156,425,282.95	28.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	396,973,144.920	402,256,362.08	401,857,370.80	71.95	-398,991.28 4,307,112.86 GN -4,706,104.14 LS	0.00 0.00 GN 0.00 LS	-398,991.28 4,307,112.86 GN -4,706,104.14 LS	
Original Face:	240,077,869.000							
<hr/>								
<b>FUND Total</b>	0.000	553,684,249.460	558,892,749.57	558,493,758.29	100.00	-398,991.28 4,307,112.86 GN -4,706,104.14 LS	0.00 0.00 GN 0.00 LS	-398,991.28 4,307,112.86 GN -4,706,104.14 LS
Original Face:	240,077,869.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	299,624.260	299,624.26	299,624.26	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	1,577,488,648.780	1,577,224,413.05	1,577,224,413.05	99.98	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	1,577,788,273.040	1,577,524,037.31	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS



# Holdings

## Fund Summary

As of: *October 31, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	319,859.340	319,859.34	319,859.34	0.13	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	20,500,000.000	20,487,446.17	20,487,446.17	8.15	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	226,787,447.790	228,513,875.42	230,709,039.07	91.73	2,195,163.65 3,882,615.10 GN -1,687,451.45 LS	0.00 0.00 GN 0.00 LS	2,195,163.65 3,882,615.10 GN -1,687,451.45 LS	
Original Face:	167,922,434.000							
<hr/>								
<b>FUND Total</b>	0.000	247,607,307.130	249,321,180.93	251,516,344.58	100.00	2,195,163.65 3,882,615.10 GN -1,687,451.45 LS	0.00 0.00 GN 0.00 LS	2,195,163.65 3,882,615.10 GN -1,687,451.45 LS
Original Face:	167,922,434.000							

# Holdings

## Fund Summary

As of: *October 31, 2021*

ST OF AZ POOL 10 ST OP INT MED  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	2,255,616.510	2,255,616.51	2,255,616.51	0.46	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	335,095,334.960	335,075,503.51	335,075,503.51	68.15	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	152,498,096.660	153,208,477.11	154,366,507.57	31.39	1,158,030.46 1,501,686.92 GN -343,656.46 LS	0.00 0.00 GN 0.00 LS	1,158,030.46 1,501,686.92 GN -343,656.46 LS
Original Face:	327,834,878.000						
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<b>FUND Total</b>	0.000	489,849,048.130	491,697,627.59	100.00	1,158,030.46 1,501,686.92 GN -343,656.46 LS	0.00 0.00 GN 0.00 LS	1,158,030.46 1,501,686.92 GN -343,656.46 LS
Original Face:	327,834,878.000						

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-20,000,000.000	-20,000,000.00	-20,000,000.00	4.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		430,636,382.540	430,455,515.94	430,455,515.93	86.99	-0.01 0.00 GN -0.01 LS	0.00 0.00 GN 0.00 LS	-0.01 0.00 GN -0.01 LS
EQUITY		34,367,269.890	34,366,584.52	34,367,269.89	6.95	685.37 685.37 GN 0.00 LS	0.00 0.00 GN 0.00 LS	685.37 685.37 GN 0.00 LS
FIXED INCOME		10,000,000.000	9,998,936.67	9,998,936.67	2.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
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<b>FUND Total</b>	0.000	455,003,652.430	454,821,037.13	454,821,722.49	100.00	685.36 685.37 GN -0.01 LS	0.00 0.00 GN 0.00 LS	685.36 685.37 GN -0.01 LS

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	34,401.930	34,401.93	34,401.93	0.29	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							
	26,048.510	9,700,579.46	11,870,099.66	99.71	2,169,520.20	0.00	2,169,520.20
					2,169,520.20 GN	0.00 GN	2,169,520.20 GN
					0.00 LS	0.00 LS	0.00 LS
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<b>FUND Total</b>							
0.000	60,450.440	9,734,981.39	11,904,501.59	100.00	2,169,520.20	0.00	2,169,520.20
					2,169,520.20 GN	0.00 GN	2,169,520.20 GN
					0.00 LS	0.00 LS	0.00 LS

# Holdings

Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	12,634.650	12,634.65	12,634.65	0.26	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	9,636.450	4,087,157.27	4,830,868.77	99.74	743,711.50 743,711.50 GN 0.00 LS	0.00 0.00 GN 0.00 LS	743,711.50 743,711.50 GN 0.00 LS
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<b>FUND Total</b>	0.000	22,271.100	4,843,503.42	100.00	743,711.50 743,711.50 GN 0.00 LS	0.00 0.00 GN 0.00 LS	743,711.50 743,711.50 GN 0.00 LS

# Holdings

Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	1,092.790	1,092.79	1,092.79	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
EQUITY	28,584.520	2,746,253.68	3,205,373.46	99.97	459,119.78 459,119.78 GN 0.00 LS	0.00 0.00 GN 0.00 LS	459,119.78 459,119.78 GN 0.00 LS
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<b>FUND Total</b>	0.000	29,677.310	3,206,466.25	100.00	459,119.78 459,119.78 GN 0.00 LS	0.00 0.00 GN 0.00 LS	459,119.78 459,119.78 GN 0.00 LS

# Holdings

## Fund Summary

As of: *October 31, 2021*

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

View Date: *November 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	19,679.660	19,679.66	19,679.66	0.15	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	111,953.810	12,814,992.08	12,801,450.77	99.85	-13,541.31 1.09 GN -13,542.40 LS	0.00 0.00 GN 0.00 LS	-13,541.31 1.09 GN -13,542.40 LS
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<b>FUND Total</b>	0.000	131,633.470	12,821,130.43	100.00	-13,541.31 1.09 GN -13,542.40 LS	0.00 0.00 GN 0.00 LS	-13,541.31 1.09 GN -13,542.40 LS