

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-1.890	Local	1.000000	-1.89	1.000000	-1.89	0.00	0.00
			Base	1.000000	-1.89	1.000000	-1.89	0.00	0.00

US DOLLAR Total		-1.890	Local		-1.89		-1.89	0.00	0.00
			Base		-1.89		-1.89	0.00	0.00

CASH Total		-1.890	Base		-1.89		-1.89	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030			
	21,755,773.520	Local	100.000000	21,755,773.52	100.000000	21,755,773.52	0.00	1.68	
		Base	100.000000	21,755,773.52	100.000000	21,755,773.52	0.00	1.68	

US DOLLAR Total	21,755,773.520	Local		21,755,773.52		21,755,773.52	0.00	1.68	
		Base		21,755,773.52		21,755,773.52	0.00	1.68	

CASH EQUIVALENT Total	21,755,773.520	Base		21,755,773.52		21,755,773.52	0.00	1.68	
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004								
	32,122.000	Local	77.383337	2,485,707.54	87.240000	2,802,323.28	316,615.74	0.22	
		Base	77.383337	2,485,707.54	87.240000	2,802,323.28	316,615.74	0.22	

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001084102	AGCO CORP COMMON STOCK USD.01							
		29,157.000	Local 52.370020	1,526,952.67	97.880000	2,853,887.16	1,326,934.49	0.22
			Base 52.370020	1,526,952.67	97.880000	2,853,887.16	1,326,934.49	0.22
00191U102	ASGN INC COMMON STOCK USD.01							
		21,608.000	Local 67.776873	1,464,522.68	88.170000	1,905,177.36	440,654.68	0.15
			Base 67.776873	1,464,522.68	88.170000	1,905,177.36	440,654.68	0.15
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		43,675.000	Local 42.997163	1,877,901.08	67.540000	2,949,809.50	1,071,908.42	0.23
			Base 42.997163	1,877,901.08	67.540000	2,949,809.50	1,071,908.42	0.23
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		14,358.000	Local 122.823712	1,763,502.86	241.440000	3,466,595.52	1,703,092.66	0.27
			Base 122.823712	1,763,502.86	241.440000	3,466,595.52	1,703,092.66	0.27
00766T100	AECOM COMMON STOCK USD.01							
		15,332.000	Local 45.274268	694,145.08	88.140000	1,351,362.48	657,217.40	0.10
			Base 45.274268	694,145.08	88.140000	1,351,362.48	657,217.40	0.10
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		32,075.000	Local 80.509612	2,582,345.79	160.390000	5,144,509.25	2,562,163.46	0.40
			Base 80.509612	2,582,345.79	160.390000	5,144,509.25	2,562,163.46	0.40
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		15,001.000	Local 87.998936	1,320,072.04	156.230000	2,343,606.23	1,023,534.19	0.18
			Base 87.998936	1,320,072.04	156.230000	2,343,606.23	1,023,534.19	0.18
008492100	AGREE REALTY CORP REIT USD.0001							
		47,262.000	Local 60.665330	2,867,164.82	61.940000	2,927,408.28	60,243.46	0.23
			Base 60.665330	2,867,164.82	61.940000	2,927,408.28	60,243.46	0.23
013872106	ALCOA CORP COMMON STOCK USD.01							
		84,530.000	Local 58.353131	4,932,590.15	39.780000	3,362,603.40	-1,569,986.75	0.26
			Base 58.353131	4,932,590.15	39.780000	3,362,603.40	-1,569,986.75	0.26
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
		33,639.000	Local 30.705930	1,032,916.77	28.240000	949,965.36	-82,951.41	0.07
			Base 30.705930	1,032,916.77	28.240000	949,965.36	-82,951.41	0.07

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018522300	ALLETE INC COMMON STOCK	27,159.000	Local	66.272028	1,799,882.01	62.350000	1,693,363.65	-106,518.36	0.13
			Base	66.272028	1,799,882.01	62.350000	1,693,363.65	-106,518.36	0.13
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01	128,792.000	Local	27.267976	3,511,897.14	39.670000	5,109,178.64	1,597,281.50	0.40
			Base	27.267976	3,511,897.14	39.670000	5,109,178.64	1,597,281.50	0.40
021369103	ALTAIR ENGINEERING INC A COMMON STOCK	26,814.000	Local	98.473900	2,640,479.16	98.080000	2,629,917.12	-10,562.04	0.20
			Base	98.473900	2,640,479.16	98.080000	2,629,917.12	-10,562.04	0.20
023436108	AMEDISYS INC COMMON STOCK USD.001	15,363.000	Local	132.156259	2,030,316.60	91.800000	1,410,323.40	-619,993.20	0.11
			Base	132.156259	2,030,316.60	91.800000	1,410,323.40	-619,993.20	0.11
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK	30,796.000	Local	63.306568	1,949,589.08	123.020000	3,788,523.92	1,838,934.84	0.29
			Base	63.306568	1,949,589.08	123.020000	3,788,523.92	1,838,934.84	0.29
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01	151,492.000	Local	36.202400	5,484,373.98	37.160000	5,629,442.72	145,068.74	0.44
			Base	36.202400	5,484,373.98	37.160000	5,629,442.72	145,068.74	0.44
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	48,673.000	Local	24.936165	1,213,717.95	40.020000	1,947,893.46	734,175.51	0.15
			Base	24.936165	1,213,717.95	40.020000	1,947,893.46	734,175.51	0.15
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01	235,586.000	Local	17.952895	4,229,450.76	19.060000	4,490,269.16	260,818.40	0.35
			Base	17.952895	4,229,450.76	19.060000	4,490,269.16	260,818.40	0.35
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01	137,535.000	Local	33.495898	4,606,858.39	32.630000	4,487,767.05	-119,091.34	0.35
			Base	33.495898	4,606,858.39	32.630000	4,487,767.05	-119,091.34	0.35
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK	160,849.000	Local	7.377580	1,186,676.44	14.740000	2,370,914.26	1,184,237.82	0.18
			Base	7.377580	1,186,676.44	14.740000	2,370,914.26	1,184,237.82	0.18

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03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
		9,879.000	Local 236.309300	2,334,499.57	244.570000	2,416,107.03	81,607.46	0.19
			Base 236.309300	2,334,499.57	244.570000	2,416,107.03	81,607.46	0.19
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		18,173.000	Local 196.767401	3,575,853.97	194.000000	3,525,562.00	-50,291.97	0.27
			Base 196.767401	3,575,853.97	194.000000	3,525,562.00	-50,291.97	0.27
038336103	APTARGROUP INC COMMON STOCK USD.01							
		31,195.000	Local 63.194179	1,971,342.41	140.810000	4,392,567.95	2,421,225.54	0.34
			Base 63.194179	1,971,342.41	140.810000	4,392,567.95	2,421,225.54	0.34
03852U106	ARAMARK COMMON STOCK USD.01							
		123,806.000	Local 25.402701	3,145,006.78	34.020000	4,211,880.12	1,066,873.34	0.33
			Base 25.402701	3,145,006.78	34.020000	4,211,880.12	1,066,873.34	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		25,059.000	Local 47.020071	1,178,275.97	120.760000	3,026,124.84	1,847,848.87	0.23
			Base 47.020071	1,178,275.97	120.760000	3,026,124.84	1,847,848.87	0.23
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		58,469.000	Local 53.352098	3,119,443.80	25.990000	1,519,609.31	-1,599,834.49	0.12
			Base 53.352098	3,119,443.80	25.990000	1,519,609.31	-1,599,834.49	0.12
044186104	ASHLAND INC COMMON STOCK							
		23,598.000	Local 43.023608	1,015,271.10	94.490000	2,229,775.02	1,214,503.92	0.17
			Base 43.023608	1,015,271.10	94.490000	2,229,775.02	1,214,503.92	0.17
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		69,791.000	Local 19.302949	1,347,172.13	21.150000	1,476,079.65	128,907.52	0.11
			Base 19.302949	1,347,172.13	21.150000	1,476,079.65	128,907.52	0.11
052800109	AUTOLIV INC COMMON STOCK USD1.0							
		34,094.000	Local 88.612849	3,021,166.46	106.990000	3,647,717.06	626,550.60	0.28
			Base 88.612849	3,021,166.46	106.990000	3,647,717.06	626,550.60	0.28
05329W102	AUTONATION INC COMMON STOCK USD.01							
		11,564.000	Local 54.227931	627,091.79	159.380000	1,843,070.32	1,215,978.53	0.14
			Base 54.227931	627,091.79	159.380000	1,843,070.32	1,215,978.53	0.14

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05368V106	AVIENT CORP COMMON STOCK USD.01	42,959.000	Local 35.024713	1,504,626.64	43.650000	1,875,160.35	370,533.71	0.14
			Base 35.024713	1,504,626.64	43.650000	1,875,160.35	370,533.71	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01	8,559.000	Local 51.974211	444,847.27	104.520000	894,586.68	449,739.41	0.07
			Base 51.974211	444,847.27	104.520000	894,586.68	449,739.41	0.07
053807103	AVNET INC COMMON STOCK USD1.0	42,548.000	Local 31.318043	1,332,520.08	51.490000	2,190,796.52	858,276.44	0.17
			Base 31.318043	1,332,520.08	51.490000	2,190,796.52	858,276.44	0.17
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	62,593.000	Local 31.476958	1,970,237.21	87.840000	5,498,169.12	3,527,931.91	0.43
			Base 31.476958	1,970,237.21	87.840000	5,498,169.12	3,527,931.91	0.43
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01	43,032.000	Local 69.438389	2,988,072.76	95.000000	4,088,040.00	1,099,967.24	0.32
			Base 69.438389	2,988,072.76	95.000000	4,088,040.00	1,099,967.24	0.32
06417N103	BANK OZK COMMON STOCK	49,663.000	Local 40.305636	2,001,698.81	41.000000	2,036,183.00	34,484.19	0.16
			Base 40.305636	2,001,698.81	41.000000	2,036,183.00	34,484.19	0.16
077454106	BELDEN INC COMMON STOCK USD.01	19,150.000	Local 65.946478	1,262,875.05	93.800000	1,796,270.00	533,394.95	0.14
			Base 65.946478	1,262,875.05	93.800000	1,796,270.00	533,394.95	0.14
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01	61,403.000	Local 19.231373	1,180,864.00	57.140000	3,508,567.42	2,327,703.42	0.27
			Base 19.231373	1,180,864.00	57.140000	3,508,567.42	2,327,703.42	0.27
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	53,855.000	Local 62.949548	3,390,147.93	58.850000	3,169,366.75	-220,781.18	0.25
			Base 62.949548	3,390,147.93	58.850000	3,169,366.75	-220,781.18	0.25
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	89,418.000	Local 85.214500	7,619,710.17	82.330000	7,361,783.94	-257,926.23	0.57
			Base 85.214500	7,619,710.17	82.330000	7,361,783.94	-257,926.23	0.57

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092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	32,451.000	Local	49.254971	1,598,373.07	54.380000	1,764,685.38	166,312.31	0.14	
		Base	49.254971	1,598,373.07	54.380000	1,764,685.38	166,312.31	0.14	
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
	19,028.000	Local	80.011261	1,522,454.28	76.170000	1,449,362.76	-73,091.52	0.11	
		Base	80.011261	1,522,454.28	76.170000	1,449,362.76	-73,091.52	0.11	
093671105	H+R BLOCK INC COMMON STOCK								
	65,685.000	Local	17.639706	1,158,664.07	54.230000	3,562,097.55	2,403,433.48	0.28	
		Base	17.639706	1,158,664.07	54.230000	3,562,097.55	2,403,433.48	0.28	
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
	4,305.000	Local	331.877003	1,428,730.50	305.050000	1,313,240.25	-115,490.25	0.10	
		Base	331.877003	1,428,730.50	305.050000	1,313,240.25	-115,490.25	0.10	
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
	31,712.000	Local	35.980221	1,141,004.76	55.100000	1,747,331.20	606,326.44	0.14	
		Base	35.980221	1,141,004.76	55.100000	1,747,331.20	606,326.44	0.14	
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
	29,240.000	Local	38.405385	1,122,973.45	43.340000	1,267,261.60	144,288.15	0.10	
		Base	38.405385	1,122,973.45	43.340000	1,267,261.60	144,288.15	0.10	
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
	20,931.000	Local	76.127022	1,593,414.69	102.400000	2,143,334.40	549,919.71	0.17	
		Base	76.127022	1,593,414.69	102.400000	2,143,334.40	549,919.71	0.17	
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
	141,839.000	Local	17.667385	2,505,924.29	23.090000	3,275,062.51	769,138.22	0.25	
		Base	17.667385	2,505,924.29	23.090000	3,275,062.51	769,138.22	0.25	
114340102	AZENTA INC COMMON STOCK USD.01								
	25,383.000	Local	77.976939	1,979,288.63	52.620000	1,335,653.46	-643,635.17	0.10	
		Base	77.976939	1,979,288.63	52.620000	1,335,653.46	-643,635.17	0.10	
116794108	BRUKER CORP COMMON STOCK USD.01								
	45,839.000	Local	81.922161	3,755,229.96	63.810000	2,924,986.59	-830,243.37	0.23	
		Base	81.922161	3,755,229.96	63.810000	2,924,986.59	-830,243.37	0.23	

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117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		31,808.000	Local 34.304616	1,091,161.21	72.770000	2,314,668.16	1,223,506.95	0.18
			Base 34.304616	1,091,161.21	72.770000	2,314,668.16	1,223,506.95	0.18
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001							
		30,065.000	Local 128.336441	3,858,435.11	240.000000	7,215,600.00	3,357,164.89	0.56
			Base 128.336441	3,858,435.11	240.000000	7,215,600.00	3,357,164.89	0.56
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		50,965.000	Local 17.510915	892,443.76	27.720000	1,412,749.80	520,306.04	0.11
			Base 17.510915	892,443.76	27.720000	1,412,749.80	520,306.04	0.11
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		72,142.000	Local 10.990455	792,873.41	24.300000	1,753,050.60	960,177.19	0.14
			Base 10.990455	792,873.41	24.300000	1,753,050.60	960,177.19	0.14
127055101	CABOT CORP COMMON STOCK USD1.0							
		26,014.000	Local 36.097685	939,045.17	91.890000	2,390,426.46	1,451,381.29	0.18
			Base 36.097685	939,045.17	91.890000	2,390,426.46	1,451,381.29	0.18
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		10,496.000	Local 187.199863	1,964,849.76	430.130000	4,514,644.48	2,549,794.72	0.35
			Base 187.199863	1,964,849.76	430.130000	4,514,644.48	2,549,794.72	0.35
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		85,999.000	Local 25.799403	2,218,722.89	28.280000	2,432,051.72	213,328.83	0.19
			Base 25.799403	2,218,722.89	28.280000	2,432,051.72	213,328.83	0.19
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		22,350.000	Local 84.547911	1,889,645.81	405.210000	9,056,443.50	7,166,797.69	0.70
			Base 84.547911	1,889,645.81	405.210000	9,056,443.50	7,166,797.69	0.70
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0							
		101,650.000	Local 44.716705	4,545,453.08	40.150000	4,081,247.50	-464,205.58	0.32
			Base 44.716705	4,545,453.08	40.150000	4,081,247.50	-464,205.58	0.32
146229109	CARTER S INC COMMON STOCK USD.01							
		17,183.000	Local 59.696022	1,025,756.74	61.970000	1,064,830.51	39,073.77	0.08
			Base 59.696022	1,025,756.74	61.970000	1,064,830.51	39,073.77	0.08

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

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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	17,427.000	Local 121.017721	2,108,975.83	381.560000	6,649,446.12	4,540,470.29	0.51	
			Base 121.017721	2,108,975.83	381.560000	6,649,446.12	4,540,470.29	0.51	
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001	70,224.000	Local 34.404345	2,416,010.71	57.090000	4,009,088.16	1,593,077.45	0.31	
			Base 34.404345	2,416,010.71	57.090000	4,009,088.16	1,593,077.45	0.31	
15872M104	CHAMPIONX CORP COMMON STOCK USD.01	89,633.000	Local 21.830445	1,956,728.32	33.210000	2,976,711.93	1,019,983.61	0.23	
			Base 21.830445	1,956,728.32	33.210000	2,976,711.93	1,019,983.61	0.23	
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01	19,791.000	Local 164.685202	3,259,284.83	144.340000	2,856,632.94	-402,651.89	0.22	
			Base 164.685202	3,259,284.83	144.340000	2,856,632.94	-402,651.89	0.22	
16359R103	CHEMED CORP COMMON STOCK USD1.0	7,127.000	Local 359.735162	2,563,832.50	542.580000	3,866,967.66	1,303,135.16	0.30	
			Base 359.735162	2,563,832.50	542.580000	3,866,967.66	1,303,135.16	0.30	
163851108	CHEMOURS CO/THE COMMON STOCK USD.01	70,094.000	Local 22.574315	1,582,324.04	22.570000	1,582,021.58	-302.46	0.12	
			Base 22.574315	1,582,324.04	22.570000	1,582,021.58	-302.46	0.12	
165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	52,439.000	Local 84.349043	4,423,179.48	82.190000	4,309,961.41	-113,218.07	0.33	
			Base 84.349043	4,423,179.48	82.190000	4,309,961.41	-113,218.07	0.33	
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01	11,249.000	Local 106.552158	1,198,605.22	119.000000	1,338,631.00	140,025.78	0.10	
			Base 106.552158	1,198,605.22	119.000000	1,338,631.00	140,025.78	0.10	
171484108	CHURCHILL DOWNS INC COMMON STOCK	31,489.000	Local 37.316510	1,175,059.59	139.600000	4,395,864.40	3,220,804.81	0.34	
			Base 37.316510	1,175,059.59	139.600000	4,395,864.40	3,220,804.81	0.34	
171779309	CIENA CORP COMMON STOCK USD.01	68,073.000	Local 26.297981	1,790,182.45	48.180000	3,279,757.14	1,489,574.69	0.25	
			Base 26.297981	1,790,182.45	48.180000	3,279,757.14	1,489,574.69	0.25	

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		25,391.000	Local 60.427197	1,534,306.96	127.660000	3,241,415.06	1,707,108.10	0.25
			Base 60.427197	1,534,306.96	127.660000	3,241,415.06	1,707,108.10	0.25
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		43,350.000	Local 80.150645	3,474,530.45	69.000000	2,991,150.00	-483,380.45	0.23
			Base 80.150645	3,474,530.45	69.000000	2,991,150.00	-483,380.45	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		23,613.000	Local 52.822892	1,247,306.96	226.150000	5,340,079.95	4,092,772.99	0.41
			Base 52.822892	1,247,306.96	226.150000	5,340,079.95	4,092,772.99	0.41
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		223,834.000	Local 17.204170	3,850,878.22	15.390000	3,444,805.26	-406,072.96	0.27
			Base 17.204170	3,850,878.22	15.390000	3,444,805.26	-406,072.96	0.27
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		2,207.000	Local 450.991554	995,338.36	1,085.000000	2,394,595.00	1,399,256.64	0.19
			Base 450.991554	995,338.36	1,085.000000	2,394,595.00	1,399,256.64	0.19
192422103	COGNEX CORP COMMON STOCK USD.002							
		80,812.000	Local 29.935116	2,419,116.56	46.760000	3,778,769.12	1,359,652.56	0.29
			Base 29.935116	2,419,116.56	46.760000	3,778,769.12	1,359,652.56	0.29
19247G107	COHERENT CORP COMMON STOCK							
		62,442.000	Local 38.593634	2,409,863.72	72.460000	4,524,547.32	2,114,683.60	0.35
			Base 38.593634	2,409,863.72	72.460000	4,524,547.32	2,114,683.60	0.35
194014502	ENOVIS CORP COMMON STOCK USD.001							
		23,498.000	Local 54.305707	1,276,075.50	45.200000	1,062,109.60	-213,965.90	0.08
			Base 54.305707	1,276,075.50	45.200000	1,062,109.60	-213,965.90	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		98,567.000	Local 27.141762	2,675,282.07	19.890000	1,960,497.63	-714,784.44	0.15
			Base 27.141762	2,675,282.07	19.890000	1,960,497.63	-714,784.44	0.15
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		15,865.000	Local 93.174811	1,478,218.37	79.080000	1,254,604.20	-223,614.17	0.10
			Base 93.174811	1,478,218.37	79.080000	1,254,604.20	-223,614.17	0.10

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STATE OF ARIZONA

FUND: ATZ4



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199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
	16,764.000	Local	211.214900	3,540,806.58	304.120000	5,098,267.68	1,557,461.10	0.39	
		Base	211.214900	3,540,806.58	304.120000	5,098,267.68	1,557,461.10	0.39	
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
	55,490.000	Local	32.661513	1,812,387.34	55.780000	3,095,232.20	1,282,844.86	0.24	
		Base	32.661513	1,812,387.34	55.780000	3,095,232.20	1,282,844.86	0.24	
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	54,471.000	Local	18.230312	993,023.30	54.990000	2,995,360.29	2,002,336.99	0.23	
		Base	18.230312	993,023.30	54.990000	2,995,360.29	2,002,336.99	0.23	
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	20,432.000	Local	63.915703	1,305,925.64	121.570000	2,483,918.24	1,177,992.60	0.19	
		Base	63.915703	1,305,925.64	121.570000	2,483,918.24	1,177,992.60	0.19	
20602D101	CONCENTRIX CORP COMMON STOCK								
	22,058.000	Local	62.585919	1,380,520.21	63.280000	1,395,830.24	15,310.03	0.11	
		Base	62.585919	1,380,520.21	63.280000	1,395,830.24	15,310.03	0.11	
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
	80,507.000	Local	39.343051	3,167,390.99	48.940000	3,940,012.58	772,621.59	0.30	
		Base	39.343051	3,167,390.99	48.940000	3,940,012.58	772,621.59	0.30	
219798105	QUIDELORTHO CORP COMMON STOCK USD.001								
	23,331.000	Local	158.992636	3,709,457.18	33.220000	775,055.82	-2,934,401.36	0.06	
		Base	158.992636	3,709,457.18	33.220000	775,055.82	-2,934,401.36	0.06	
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
	52,916.000	Local	29.713562	1,572,322.84	25.030000	1,324,487.48	-247,835.36	0.10	
		Base	29.713562	1,572,322.84	25.030000	1,324,487.48	-247,835.36	0.10	
222070203	COTY INC CL A COMMON STOCK USD.01								
	171,588.000	Local	4.982918	855,009.01	10.020000	1,719,311.76	864,302.75	0.13	
		Base	4.982918	855,009.01	10.020000	1,719,311.76	864,302.75	0.13	
222795502	COUSINS PROPERTIES INC REIT USD1.0								
	71,589.000	Local	36.360761	2,603,030.50	23.150000	1,657,285.35	-945,745.15	0.13	
		Base	36.360761	2,603,030.50	23.150000	1,657,285.35	-945,745.15	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
224408104	CRANE CO COMMON STOCK USD1.0								
	23,141.000	Local	33.073873	765,362.49	144.980000	3,354,982.18	2,589,619.69	0.26	
		Base	33.073873	765,362.49	144.980000	3,354,982.18	2,589,619.69	0.26	
224441105	CRANE NXT CO COMMON STOCK USD1.0								
	22,859.000	Local	18.071158	413,088.61	61.420000	1,403,999.78	990,911.17	0.11	
		Base	18.071158	413,088.61	61.420000	1,403,999.78	990,911.17	0.11	
227046109	CROCS INC COMMON STOCK USD.001								
	28,577.000	Local	104.258765	2,979,402.73	145.940000	4,170,527.38	1,191,124.65	0.32	
		Base	104.258765	2,979,402.73	145.940000	4,170,527.38	1,191,124.65	0.32	
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0								
	56,167.000	Local	88.361704	4,963,011.85	74.390000	4,178,263.13	-784,748.72	0.32	
		Base	88.361704	4,963,011.85	74.390000	4,178,263.13	-784,748.72	0.32	
229663109	CUBESMART REIT USD.01								
	105,908.000	Local	40.222431	4,259,877.21	45.170000	4,783,864.36	523,987.15	0.37	
		Base	40.222431	4,259,877.21	45.170000	4,783,864.36	523,987.15	0.37	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	30,249.000	Local	80.269443	2,428,070.37	101.630000	3,074,205.87	646,135.50	0.24	
		Base	80.269443	2,428,070.37	101.630000	3,074,205.87	646,135.50	0.24	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	18,030.000	Local	85.842482	1,547,739.95	270.980000	4,885,769.40	3,338,029.45	0.38	
		Base	85.842482	1,547,739.95	270.980000	4,885,769.40	3,338,029.45	0.38	
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
	53,976.000	Local	64.939982	3,505,200.46	54.180000	2,924,419.68	-580,780.78	0.23	
		Base	64.939982	3,505,200.46	54.180000	2,924,419.68	-580,780.78	0.23	
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01								
	45,715.000	Local	41.814182	1,911,535.35	71.030000	3,247,136.45	1,335,601.10	0.25	
		Base	41.814182	1,911,535.35	71.030000	3,247,136.45	1,335,601.10	0.25	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	75,218.000	Local	32.947356	2,478,234.25	36.750000	2,764,261.50	286,027.25	0.21	
		Base	32.947356	2,478,234.25	36.750000	2,764,261.50	286,027.25	0.21	

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24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
	97,744.000	Local	31.111171	3,040,930.25	24.910000	2,434,803.04	-606,127.21	0.19	
		Base	31.111171	3,040,930.25	24.910000	2,434,803.04	-606,127.21	0.19	
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	27,411.000	Local	46.404143	1,271,983.97	214.850000	5,889,253.35	4,617,269.38	0.46	
		Base	46.404143	1,271,983.97	214.850000	5,889,253.35	4,617,269.38	0.46	
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	28,128.000	Local	83.396380	2,345,773.37	79.230000	2,228,581.44	-117,191.93	0.17	
		Base	83.396380	2,345,773.37	79.230000	2,228,581.44	-117,191.93	0.17	
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
	56,665.000	Local	32.787506	1,857,904.03	71.560000	4,054,947.40	2,197,043.37	0.31	
		Base	32.787506	1,857,904.03	71.560000	4,054,947.40	2,197,043.37	0.31	
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
	113,757.000	Local	26.064600	2,965,030.69	22.470000	2,556,119.79	-408,910.90	0.20	
		Base	26.064600	2,965,030.69	22.470000	2,556,119.79	-408,910.90	0.20	
26603R106	DUOLINGO COMMON STOCK USD.0001								
	17,412.000	Local	186.390221	3,245,426.53	208.670000	3,633,362.04	387,935.51	0.28	
		Base	186.390221	3,245,426.53	208.670000	3,633,362.04	387,935.51	0.28	
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
	57,509.000	Local	31.300668	1,800,070.10	27.970000	1,608,526.73	-191,543.37	0.12	
		Base	31.300668	1,800,070.10	27.970000	1,608,526.73	-191,543.37	0.12	
268150109	DYNATRACE INC COMMON STOCK USD.001								
	113,236.000	Local	35.889026	4,063,929.75	44.740000	5,066,178.64	1,002,248.89	0.39	
		Base	35.889026	4,063,929.75	44.740000	5,066,178.64	1,002,248.89	0.39	
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
	26,131.000	Local	161.056641	4,208,571.09	210.720000	5,506,324.32	1,297,753.23	0.43	
		Base	161.056641	4,208,571.09	210.720000	5,506,324.32	1,297,753.23	0.43	
26884U109	EPR PROPERTIES REIT USD.01								
	35,624.000	Local	54.133455	1,928,450.21	41.980000	1,495,495.52	-432,954.69	0.12	
		Base	54.133455	1,928,450.21	41.980000	1,495,495.52	-432,954.69	0.12	

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26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01		16,218.000	Local	77.820149	1,262,087.18	217.460000	3,526,766.28	2,264,679.10	0.27
				Base	77.820149	1,262,087.18	217.460000	3,526,766.28	2,264,679.10	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001		65,503.000	Local	31.024355	2,032,188.34	73.230000	4,796,784.69	2,764,596.35	0.37
				Base	31.024355	2,032,188.34	73.230000	4,796,784.69	2,764,596.35	0.37
277276101	EASTGROUP PROPERTIES INC REIT		22,627.000	Local	127.469459	2,884,251.45	170.100000	3,848,852.70	964,601.25	0.30
				Base	127.469459	2,884,251.45	170.100000	3,848,852.70	964,601.25	0.30
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01		22,124.000	Local	61.035018	1,350,338.73	365.080000	8,077,029.92	6,726,691.19	0.62
				Base	61.035018	1,350,338.73	365.080000	8,077,029.92	6,726,691.19	0.62
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK USD.0001		13,118.000	Local	184.750383	2,423,555.53	198.630000	2,605,628.34	182,072.81	0.20
				Base	184.750383	2,423,555.53	198.630000	2,605,628.34	182,072.81	0.20
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01		47,399.000	Local	39.145512	1,855,458.12	85.790000	4,066,360.21	2,210,902.09	0.31
				Base	39.145512	1,855,458.12	85.790000	4,066,360.21	2,210,902.09	0.31
29275Y102	ENERSYS COMMON STOCK USD.01		19,027.000	Local	66.864673	1,272,234.13	103.520000	1,969,675.04	697,440.91	0.15
				Base	66.864673	1,272,234.13	103.520000	1,969,675.04	697,440.91	0.15
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		80,904.000	Local	42.173252	3,411,984.76	16.630000	1,345,433.52	-2,066,551.24	0.10
				Base	42.173252	3,411,984.76	16.630000	1,345,433.52	-2,066,551.24	0.10
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		143,925.000	Local	33.950600	4,886,340.12	40.860000	5,880,775.50	994,435.38	0.45
				Base	33.950600	4,886,340.12	40.860000	5,880,775.50	994,435.38	0.45
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK		204,149.000	Local	13.032283	2,660,527.51	12.980000	2,649,854.02	-10,673.49	0.20
				Base	13.032283	2,660,527.51	12.980000	2,649,854.02	-10,673.49	0.20

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29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01		87,795.000	Local	69.715142	6,120,640.87	65.130000	5,718,088.35	-402,552.52	0.44
				Base	69.715142	6,120,640.87	65.130000	5,718,088.35	-402,552.52	0.44
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK		11,742.000	Local	282.733456	3,319,856.24	362.400000	4,255,300.80	935,444.56	0.33
				Base	282.733456	3,319,856.24	362.400000	4,255,300.80	935,444.56	0.33
29605J106	ESAB CORP COMMON STOCK USD.001		26,739.000	Local	47.292589	1,264,556.55	94.430000	2,524,963.77	1,260,407.22	0.20
				Base	47.292589	1,264,556.55	94.430000	2,524,963.77	1,260,407.22	0.20
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5		118,462.000	Local	29.452594	3,489,013.24	37.330000	4,422,186.46	933,173.22	0.34
				Base	29.452594	3,489,013.24	37.330000	4,422,186.46	933,173.22	0.34
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02		20,515.000	Local	128.928531	2,644,968.81	103.500000	2,123,302.50	-521,666.31	0.16
				Base	128.928531	2,644,968.81	103.500000	2,123,302.50	-521,666.31	0.16
29977A105	EVERCORE INC A COMMON STOCK USD.01		16,681.000	Local	84.624718	1,411,624.92	208.430000	3,476,820.83	2,065,195.91	0.27
				Base	84.624718	1,411,624.92	208.430000	3,476,820.83	2,065,195.91	0.27
30161Q104	EXELIXIS INC COMMON STOCK USD.001		137,129.000	Local	20.636167	2,829,816.93	22.470000	3,081,288.63	251,471.70	0.24
				Base	20.636167	2,829,816.93	22.470000	3,081,288.63	251,471.70	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001		76,469.000	Local	30.061192	2,298,749.30	31.360000	2,398,067.84	99,318.54	0.19
				Base	30.061192	2,298,749.30	31.360000	2,398,067.84	99,318.54	0.19
30214U102	EXPONENT INC COMMON STOCK USD.001		23,854.000	Local	97.966418	2,336,890.93	95.120000	2,268,992.48	-67,898.45	0.18
				Base	97.966418	2,336,890.93	95.120000	2,268,992.48	-67,898.45	0.18
302520101	FNB CORP COMMON STOCK USD.01		169,357.000	Local	12.129641	2,054,239.53	13.680000	2,316,803.76	262,564.23	0.18
				Base	12.129641	2,054,239.53	13.680000	2,316,803.76	262,564.23	0.18

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

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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
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		16,514.000	Local 120.949417	1,997,358.67	215.530000	3,559,262.42	1,561,903.75	0.28
			Base 120.949417	1,997,358.67	215.530000	3,559,262.42	1,561,903.75	0.28
314211103	FEDERATED HERMES INC COMMON STOCK							
		37,785.000	Local 24.334835	919,491.73	32.880000	1,242,370.80	322,879.07	0.10
			Base 24.334835	919,491.73	32.880000	1,242,370.80	322,879.07	0.10
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		122,198.000	Local 41.850697	5,114,071.43	49.420000	6,039,025.16	924,953.73	0.47
			Base 41.850697	5,114,071.43	49.420000	6,039,025.16	924,953.73	0.47
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		48,829.000	Local 28.184497	1,376,220.79	53.950000	2,634,324.55	1,258,103.76	0.20
			Base 28.184497	1,376,220.79	53.950000	2,634,324.55	1,258,103.76	0.20
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		60,520.000	Local 29.066314	1,759,093.34	29.530000	1,787,155.60	28,062.26	0.14
			Base 29.066314	1,759,093.34	29.530000	1,787,155.60	28,062.26	0.14
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
		257,442.000	Local 12.596559	3,242,883.27	15.770000	4,059,860.34	816,977.07	0.31
			Base 12.596559	3,242,883.27	15.770000	4,059,860.34	816,977.07	0.31
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		62,301.000	Local 29.917970	1,863,919.48	47.510000	2,959,920.51	1,096,001.03	0.23
			Base 29.917970	1,863,919.48	47.510000	2,959,920.51	1,096,001.03	0.23
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
		37,065.000	Local 81.505643	3,021,006.65	104.880000	3,887,377.20	866,370.55	0.30
			Base 81.505643	3,021,006.65	104.880000	3,887,377.20	866,370.55	0.30
33829M101	FIVE BELOW COMMON STOCK USD.01							
		25,983.000	Local 88.089812	2,288,837.58	108.970000	2,831,367.51	542,529.93	0.22
			Base 88.089812	2,288,837.58	108.970000	2,831,367.51	542,529.93	0.22
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
		50,377.000	Local 81.903422	4,126,048.68	99.410000	5,007,977.57	881,928.89	0.39
			Base 81.903422	4,126,048.68	99.410000	5,007,977.57	881,928.89	0.39

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

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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
343412102	FLUOR CORP COMMON STOCK USD.01							
		80,590.000	Local 29.732265	2,396,123.26	43.550000	3,509,694.50	1,113,571.24	0.27
			Base 29.732265	2,396,123.26	43.550000	3,509,694.50	1,113,571.24	0.27
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
		90,450.000	Local 16.638243	1,504,929.08	22.200000	2,007,990.00	503,060.92	0.16
			Base 16.638243	1,504,929.08	22.200000	2,007,990.00	503,060.92	0.16
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
		61,978.000	Local 38.951794	2,414,154.26	48.100000	2,981,141.80	566,987.54	0.23
			Base 38.951794	2,414,154.26	48.100000	2,981,141.80	566,987.54	0.23
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
		58,882.000	Local 56.606020	3,333,075.68	64.940000	3,823,797.08	490,721.40	0.30
			Base 56.606020	3,333,075.68	64.940000	3,823,797.08	490,721.40	0.30
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25							
		105,307.000	Local 22.176392	2,335,329.33	26.180000	2,756,937.26	421,607.93	0.21
			Base 22.176392	2,335,329.33	26.180000	2,756,937.26	421,607.93	0.21
361448103	GATX CORP COMMON STOCK USD.625							
		16,759.000	Local 47.112732	789,562.28	132.360000	2,218,221.24	1,428,658.96	0.17
			Base 47.112732	789,562.28	132.360000	2,218,221.24	1,428,658.96	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
		56,224.000	Local 32.171664	1,808,819.64	50.500000	2,839,312.00	1,030,492.36	0.22
			Base 32.171664	1,808,819.64	50.500000	2,839,312.00	1,030,492.36	0.22
36467J108	GAMING AND LEISURE PROPERTIE REIT							
		127,811.000	Local 47.399080	6,058,123.80	45.210000	5,778,335.31	-279,788.49	0.45
			Base 47.399080	6,058,123.80	45.210000	5,778,335.31	-279,788.49	0.45
36467W109	GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001							
		126,843.000	Local 50.504545	6,406,147.95	24.690000	3,131,753.67	-3,274,394.28	0.24
			Base 50.504545	6,406,147.95	24.690000	3,131,753.67	-3,274,394.28	0.24
364760108	GAP INC/THE COMMON STOCK USD.05							
		101,984.000	Local 15.223331	1,552,536.16	23.890000	2,436,397.76	883,861.60	0.19
			Base 15.223331	1,552,536.16	23.890000	2,436,397.76	883,861.60	0.19

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FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
371901109	GENTEX CORP COMMON STOCK USD.06	108,832.000	Local	14.716883	1,601,667.82	33.710000	3,668,726.72	2,067,058.90	0.28
			Base	14.716883	1,601,667.82	33.710000	3,668,726.72	2,067,058.90	0.28
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	53,378.000	Local	38.032933	2,030,121.91	37.320000	1,992,066.96	-38,054.95	0.15
			Base	38.032933	2,030,121.91	37.320000	1,992,066.96	-38,054.95	0.15
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	53,020.000	Local	39.915678	2,116,329.24	68.490000	3,631,339.80	1,515,010.56	0.28
			Base	39.915678	2,116,329.24	68.490000	3,631,339.80	1,515,010.56	0.28
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	134,019.000	Local	17.096989	2,291,321.41	11.350000	1,521,115.65	-770,205.76	0.12
			Base	17.096989	2,291,321.41	11.350000	1,521,115.65	-770,205.76	0.12
384109104	GRACO INC COMMON STOCK USD1.0	79,622.000	Local	24.991141	1,989,844.62	79.280000	6,312,432.16	4,322,587.54	0.49
			Base	24.991141	1,989,844.62	79.280000	6,312,432.16	4,322,587.54	0.49
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	1,636.000	Local	459.888142	752,377.00	699.550000	1,144,463.80	392,086.80	0.09
			Base	459.888142	752,377.00	699.550000	1,144,463.80	392,086.80	0.09
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	13,802.000	Local	93.416074	1,289,328.65	139.910000	1,931,037.82	641,709.17	0.15
			Base	93.416074	1,289,328.65	139.910000	1,931,037.82	641,709.17	0.15
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	144,661.000	Local	24.938600	3,607,642.83	26.210000	3,791,564.81	183,921.98	0.29
			Base	24.938600	3,607,642.83	26.210000	3,791,564.81	183,921.98	0.29
397624107	GREIF INC CL A COMMON STOCK	12,141.000	Local	50.638420	614,801.06	57.470000	697,743.27	82,942.21	0.05
			Base	50.638420	614,801.06	57.470000	697,743.27	82,942.21	0.05
403949100	HF SINCLAIR CORP COMMON STOCK	70,559.000	Local	38.601283	2,723,667.94	53.340000	3,763,617.06	1,039,949.12	0.29
			Base	38.601283	2,723,667.94	53.340000	3,763,617.06	1,039,949.12	0.29

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FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01	23,908.000	Local 91.574404	2,189,360.84	82.730000	1,977,908.84	-211,452.00	0.15	
			Base 91.574404	2,189,360.84	82.730000	1,977,908.84	-211,452.00	0.15	
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	59,916.000	Local 42.439375	2,542,797.58	52.360000	3,137,201.76	594,404.18	0.24	
			Base 42.439375	2,542,797.58	52.360000	3,137,201.76	594,404.18	0.24	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33	40,782.000	Local 33.794047	1,378,188.84	47.830000	1,950,603.06	572,414.22	0.15	
			Base 33.794047	1,378,188.84	47.830000	1,950,603.06	572,414.22	0.15	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	16,921.000	Local 69.792341	1,180,956.21	125.440000	2,122,570.24	941,614.03	0.16	
			Base 69.792341	1,180,956.21	125.440000	2,122,570.24	941,614.03	0.16	
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01	57,621.000	Local 24.770331	1,427,291.27	33.540000	1,932,608.34	505,317.07	0.15	
			Base 24.770331	1,427,291.27	33.540000	1,932,608.34	505,317.07	0.15	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	40,961.000	Local 79.650665	3,262,570.87	86.200000	3,530,838.20	268,267.33	0.27	
			Base 79.650665	3,262,570.87	86.200000	3,530,838.20	268,267.33	0.27	
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01	178,203.000	Local 26.522239	4,726,342.61	16.480000	2,936,785.44	-1,789,557.17	0.23	
			Base 26.522239	4,726,342.61	16.480000	2,936,785.44	-1,789,557.17	0.23	
428291108	HEXCEL CORP COMMON STOCK USD.01	39,127.000	Local 43.941604	1,719,303.14	62.450000	2,443,481.15	724,178.01	0.19	
			Base 43.941604	1,719,303.14	62.450000	2,443,481.15	724,178.01	0.19	
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	32,221.000	Local 45.831581	1,476,739.36	40.430000	1,302,695.03	-174,044.33	0.10	
			Base 45.831581	1,476,739.36	40.430000	1,302,695.03	-174,044.33	0.10	
436893200	HOME BANCSHARES INC COMMON STOCK USD.01	87,702.000	Local 21.454057	1,881,563.68	23.960000	2,101,339.92	219,776.24	0.16	
			Base 21.454057	1,881,563.68	23.960000	2,101,339.92	219,776.24	0.16	

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STATE OF ARIZONA

FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
		24,652.000	Local 119.780900	2,952,838.74	134.860000	3,324,568.72	371,729.98	0.26
			Base 119.780900	2,952,838.74	134.860000	3,324,568.72	371,729.98	0.26
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
		21,268.000	Local 102.368297	2,177,168.94	151.920000	3,231,034.56	1,053,865.62	0.25
			Base 102.368297	2,177,168.94	151.920000	3,231,034.56	1,053,865.62	0.25
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		13,515.000	Local 93.637024	1,265,504.38	84.390000	1,140,530.85	-124,973.53	0.09
			Base 93.637024	1,265,504.38	84.390000	1,140,530.85	-124,973.53	0.09
45073V108	ITT INC COMMON STOCK USD1.0							
		38,744.000	Local 33.743369	1,307,353.07	129.180000	5,004,949.92	3,697,596.85	0.39
			Base 33.743369	1,307,353.07	129.180000	5,004,949.92	3,697,596.85	0.39
451107106	IDACORP INC COMMON STOCK							
		23,866.000	Local 57.284853	1,367,160.31	93.150000	2,223,117.90	855,957.59	0.17
			Base 57.284853	1,367,160.31	93.150000	2,223,117.90	855,957.59	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01							
		74,991.000	Local 106.785300	8,007,936.43	104.380000	7,827,560.58	-180,375.85	0.61
			Base 106.785300	8,007,936.43	104.380000	7,827,560.58	-180,375.85	0.61
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		105,765.000	Local 21.913638	2,317,695.88	18.740000	1,982,036.10	-335,659.78	0.15
			Base 21.913638	2,317,695.88	18.740000	1,982,036.10	-335,659.78	0.15
457187102	INGREDION INC COMMON STOCK USD.01							
		30,904.000	Local 58.198207	1,798,557.39	114.700000	3,544,688.80	1,746,131.41	0.27
			Base 58.198207	1,798,557.39	114.700000	3,544,688.80	1,746,131.41	0.27
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		16,841.000	Local 92.722028	1,561,531.68	91.210000	1,536,067.61	-25,464.07	0.12
			Base 92.722028	1,561,531.68	91.210000	1,536,067.61	-25,464.07	0.12
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		50,423.000	Local 59.499545	3,000,145.56	122.600000	6,181,859.80	3,181,714.24	0.48
			Base 59.499545	3,000,145.56	122.600000	6,181,859.80	3,181,714.24	0.48

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STATE OF ARIZONA

FUND: ATZ4



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
	25,173.000	Local	25.031330	630,113.67	57.210000	1,440,147.33	810,033.66	0.11	
		Base	25.031330	630,113.67	57.210000	1,440,147.33	810,033.66	0.11	
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
	57,164.000	Local	40.850807	2,335,195.54	26.620000	1,521,705.68	-813,489.86	0.12	
		Base	40.850807	2,335,195.54	26.620000	1,521,705.68	-813,489.86	0.12	
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
	79,857.000	Local	18.581808	1,483,887.42	49.760000	3,973,684.32	2,489,796.90	0.31	
		Base	18.581808	1,483,887.42	49.760000	3,973,684.32	2,489,796.90	0.31	
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
	22,390.000	Local	105.297695	2,357,615.40	205.280000	4,596,219.20	2,238,603.80	0.36	
		Base	105.297695	2,357,615.40	205.280000	4,596,219.20	2,238,603.80	0.36	
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
	21,716.000	Local	74.236086	1,612,110.85	55.050000	1,195,465.80	-416,645.05	0.09	
		Base	74.236086	1,612,110.85	55.050000	1,195,465.80	-416,645.05	0.09	
48242W106	KBR INC COMMON STOCK USD.001								
	63,212.000	Local	28.119736	1,777,504.73	64.140000	4,054,417.68	2,276,912.95	0.31	
		Base	28.119736	1,777,504.73	64.140000	4,054,417.68	2,276,912.95	0.31	
48666K109	KB HOME COMMON STOCK USD1.0								
	34,616.000	Local	18.693846	647,106.17	70.180000	2,429,350.88	1,782,244.71	0.19	
		Base	18.693846	647,106.17	70.180000	2,429,350.88	1,782,244.71	0.19	
488401100	KEMPER CORP COMMON STOCK USD.1								
	28,487.000	Local	45.056510	1,283,524.79	59.330000	1,690,133.71	406,608.92	0.13	
		Base	45.056510	1,283,524.79	59.330000	1,690,133.71	406,608.92	0.13	
49427F108	KILROY REALTY CORP REIT USD.01								
	50,280.000	Local	59.411550	2,987,212.73	31.170000	1,567,227.60	-1,419,985.13	0.12	
		Base	59.411550	2,987,212.73	31.170000	1,567,227.60	-1,419,985.13	0.12	
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
	10,410.000	Local	205.038511	2,134,450.90	385.280000	4,010,764.80	1,876,313.90	0.31	
		Base	205.038511	2,134,450.90	385.280000	4,010,764.80	1,876,313.90	0.31	

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FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
497266106	KIRBY CORP COMMON STOCK USD.1	27,446.000	Local 55.576460	1,525,351.52	119.730000	3,286,109.58	1,760,758.06	0.25
			Base 55.576460	1,525,351.52	119.730000	3,286,109.58	1,760,758.06	0.25
49803T300	KITE REALTY GROUP TRUST REIT USD.01	103,381.000	Local 21.952923	2,269,515.16	22.380000	2,313,666.78	44,151.62	0.18
			Base 21.952923	2,269,515.16	22.380000	2,313,666.78	44,151.62	0.18
498894104	KNIFE RIVER CORP COMMON STOCK USD.01	26,650.000	Local 30.751958	819,539.68	70.140000	1,869,231.00	1,049,691.32	0.14
			Base 30.751958	819,539.68	70.140000	1,869,231.00	1,049,691.32	0.14
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	76,080.000	Local 43.797838	3,332,139.49	49.920000	3,797,913.60	465,774.11	0.29
			Base 43.797838	3,332,139.49	49.920000	3,797,913.60	465,774.11	0.29
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01	108,323.000	Local 16.658470	1,804,495.49	26.310000	2,849,978.13	1,045,482.64	0.22
			Base 16.658470	1,804,495.49	26.310000	2,849,978.13	1,045,482.64	0.22
512816109	LAMAR ADVERTISING CO A REIT USD.001	41,343.000	Local 50.707110	2,096,384.03	119.530000	4,941,728.79	2,845,344.76	0.38
			Base 50.707110	2,096,384.03	119.530000	4,941,728.79	2,845,344.76	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK	9,590.000	Local 87.676461	840,817.26	188.970000	1,812,222.30	971,405.04	0.14
			Base 87.676461	840,817.26	188.970000	1,812,222.30	971,405.04	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	16,836.000	Local 67.163048	1,130,757.07	184.480000	3,105,905.28	1,975,148.21	0.24
			Base 67.163048	1,130,757.07	184.480000	3,105,905.28	1,975,148.21	0.24
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	32,630.000	Local 66.579359	2,172,484.48	80.290000	2,619,862.70	447,378.22	0.20
			Base 66.579359	2,172,484.48	80.290000	2,619,862.70	447,378.22	0.20
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	64,751.000	Local 57.436607	3,719,077.75	57.990000	3,754,910.49	35,832.74	0.29
			Base 57.436607	3,719,077.75	57.990000	3,754,910.49	35,832.74	0.29

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521865204	LEAR CORP COMMON STOCK USD.01	26,734.000	Local	135.019820	3,609,619.87	114.210000	3,053,290.14	-556,329.73	0.24
			Base	135.019820	3,609,619.87	114.210000	3,053,290.14	-556,329.73	0.24
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	15,094.000	Local	100.793135	1,521,371.58	534.980000	8,074,988.12	6,553,616.54	0.62
			Base	100.793135	1,521,371.58	534.980000	8,074,988.12	6,553,616.54	0.62
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	26,790.000	Local	55.637932	1,490,540.19	188.640000	5,053,665.60	3,563,125.41	0.39
			Base	55.637932	1,490,540.19	188.640000	5,053,665.60	3,563,125.41	0.39
536797103	LITHIA MOTORS INC COMMON STOCK	656.000	Local	285.215838	187,101.59	252.450000	165,607.20	-21,494.39	0.01
			Base	285.215838	187,101.59	252.450000	165,607.20	-21,494.39	0.01
537008104	LITTELFUSE INC COMMON STOCK USD.01	11,668.000	Local	168.595056	1,967,167.11	255.590000	2,982,224.12	1,015,057.01	0.23
			Base	168.595056	1,967,167.11	255.590000	2,982,224.12	1,015,057.01	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	30,029.000	Local	18.177734	545,859.18	82.330000	2,472,287.57	1,926,428.39	0.19
			Base	18.177734	545,859.18	82.330000	2,472,287.57	1,926,428.39	0.19
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	31,824.000	Local	61.303006	1,950,906.85	50.920000	1,620,478.08	-330,428.77	0.13
			Base	61.303006	1,950,906.85	50.920000	1,620,478.08	-330,428.77	0.13
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0	95,982.000	Local	15.283105	1,466,902.98	25.100000	2,409,148.20	942,245.22	0.19
			Base	15.283105	1,466,902.98	25.100000	2,409,148.20	942,245.22	0.19
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0	125,498.000	Local	12.668434	1,589,863.16	21.550000	2,704,481.90	1,114,618.74	0.21
			Base	12.668434	1,589,863.16	21.550000	2,704,481.90	1,114,618.74	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK	29,736.000	Local	102.284650	3,041,536.35	130.580000	3,882,926.88	841,390.53	0.30
			Base	102.284650	3,041,536.35	130.580000	3,882,926.88	841,390.53	0.30

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553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
		63,038.000	Local 25.144701	1,585,071.66	12.730000	802,473.74	-782,597.92	0.06
			Base 25.144701	1,585,071.66	12.730000	802,473.74	-782,597.92	0.06
553498106	MSA SAFETY INC COMMON STOCK							
		17,427.000	Local 61.991978	1,080,334.20	187.690000	3,270,873.63	2,190,539.43	0.25
			Base 61.991978	1,080,334.20	187.690000	3,270,873.63	2,190,539.43	0.25
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		21,469.000	Local 66.748505	1,433,023.66	79.310000	1,702,706.39	269,682.73	0.13
			Base 66.748505	1,433,023.66	79.310000	1,702,706.39	269,682.73	0.13
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
		25,799.000	Local 58.693378	1,514,230.46	111.470000	2,875,814.53	1,361,584.07	0.22
			Base 58.693378	1,514,230.46	111.470000	2,875,814.53	1,361,584.07	0.22
55616P104	MACY S INC COMMON STOCK USD.01							
		129,533.000	Local 25.948882	3,361,236.59	19.200000	2,487,033.60	-874,202.99	0.19
			Base 25.948882	3,361,236.59	19.200000	2,487,033.60	-874,202.99	0.19
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		28,985.000	Local 67.406204	1,953,768.83	246.680000	7,150,019.80	5,196,250.97	0.55
			Base 67.406204	1,953,768.83	246.680000	7,150,019.80	5,196,250.97	0.55
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
		22,457.000	Local 57.865769	1,299,491.58	69.800000	1,567,498.60	268,007.02	0.12
			Base 57.865769	1,299,491.58	69.800000	1,567,498.60	268,007.02	0.12
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		15,395.000	Local 115.048469	1,771,171.18	87.320000	1,344,291.40	-426,879.78	0.10
			Base 115.048469	1,771,171.18	87.320000	1,344,291.40	-426,879.78	0.10
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,993.000	Local 115.126694	2,416,854.69	125.940000	2,643,858.42	227,003.73	0.20
			Base 115.126694	2,416,854.69	125.940000	2,643,858.42	227,003.73	0.20
576323109	MASTEC INC COMMON STOCK USD.1							
		28,604.000	Local 51.580574	1,475,410.75	106.990000	3,060,341.96	1,584,931.21	0.24
			Base 51.580574	1,475,410.75	106.990000	3,060,341.96	1,584,931.21	0.24

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576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
		53,570.000	Local 59.951483	3,211,600.95	59.600000	3,192,772.00	-18,828.95	0.25
			Base 59.951483	3,211,600.95	59.600000	3,192,772.00	-18,828.95	0.25
577081102	MATTEL INC COMMON STOCK USD1.0							
		161,988.000	Local 12.205916	1,977,211.89	16.260000	2,633,924.88	656,712.99	0.20
			Base 12.205916	1,977,211.89	16.260000	2,633,924.88	656,712.99	0.20
577933104	MAXIMUS INC COMMON STOCK							
		28,621.000	Local 64.115271	1,835,043.17	85.700000	2,452,819.70	617,776.53	0.19
			Base 64.115271	1,835,043.17	85.700000	2,452,819.70	617,776.53	0.19
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		11,085.000	Local 119.955436	1,329,706.01	411.850000	4,565,357.25	3,235,651.24	0.35
			Base 119.955436	1,329,706.01	411.850000	4,565,357.25	3,235,651.24	0.35
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
		25,313.000	Local 84.788645	2,146,254.96	122.610000	3,103,626.93	957,371.97	0.24
			Base 84.788645	2,146,254.96	122.610000	3,103,626.93	957,371.97	0.24
617700109	MORNINGSTAR INC COMMON STOCK							
		12,276.000	Local 247.350698	3,036,477.17	295.850000	3,631,854.60	595,377.43	0.28
			Base 247.350698	3,036,477.17	295.850000	3,631,854.60	595,377.43	0.28
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		68,235.000	Local 26.198644	1,787,664.46	41.240000	2,814,011.40	1,026,346.94	0.22
			Base 26.198644	1,787,664.46	41.240000	2,814,011.40	1,026,346.94	0.22
626755102	MURPHY USA INC COMMON STOCK USD.01							
		8,876.000	Local 72.711591	645,388.08	469.460000	4,166,926.96	3,521,538.88	0.32
			Base 72.711591	645,388.08	469.460000	4,166,926.96	3,521,538.88	0.32
62955J103	NOV INC COMMON STOCK USD.01							
		186,202.000	Local 12.851453	2,392,966.21	19.010000	3,539,700.02	1,146,733.81	0.27
			Base 12.851453	2,392,966.21	19.010000	3,539,700.02	1,146,733.81	0.27
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		43,272.000	Local 46.926905	2,030,621.05	54.190000	2,344,909.68	314,288.63	0.18
			Base 46.926905	2,030,621.05	54.190000	2,344,909.68	314,288.63	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
637417106	NNN REIT INC REIT USD.01		86,313.000	Local	36.113461	3,117,061.17	42.600000	3,676,933.80	559,872.63	0.28
				Base	36.113461	3,117,061.17	42.600000	3,676,933.80	559,872.63	0.28
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01		32,811.000	Local	47.312451	1,552,368.84	41.220000	1,352,469.42	-199,899.42	0.10
				Base	47.312451	1,552,368.84	41.220000	1,352,469.42	-199,899.42	0.10
640491106	NEOGEN CORP COMMON STOCK USD.16		92,793.000	Local	25.600636	2,375,559.79	15.630000	1,450,354.59	-925,205.20	0.11
				Base	25.600636	2,375,559.79	15.630000	1,450,354.59	-925,205.20	0.11
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001		47,376.000	Local	94.946670	4,498,193.46	137.670000	6,522,253.92	2,024,060.46	0.50
				Base	94.946670	4,498,193.46	137.670000	6,522,253.92	2,024,060.46	0.50
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		46,522.000	Local	36.512913	1,698,653.72	42.740000	1,988,350.28	289,696.56	0.15
				Base	36.512913	1,698,653.72	42.740000	1,988,350.28	289,696.56	0.15
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		367,039.000	Local	11.852063	4,350,169.42	3.220000	1,181,865.58	-3,168,303.84	0.09
				Base	11.852063	4,350,169.42	3.220000	1,181,865.58	-3,168,303.84	0.09
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1		76,983.000	Local	21.819634	1,679,740.92	51.210000	3,942,299.43	2,262,558.51	0.30
				Base	21.819634	1,679,740.92	51.210000	3,942,299.43	2,262,558.51	0.30
651587107	NEWMARKET CORP COMMON STOCK		3,252.000	Local	226.829779	737,650.44	515.570000	1,676,633.64	938,983.20	0.13
				Base	226.829779	737,650.44	515.570000	1,676,633.64	938,983.20	0.13
65290E101	NEXTRACKER INC CL A COMMON STOCK USD.0001		57,850.000	Local	46.819000	2,708,479.16	46.880000	2,712,008.00	3,528.84	0.21
				Base	46.819000	2,708,479.16	46.880000	2,712,008.00	3,528.84	0.21
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01		14,683.000	Local	175.224849	2,572,826.46	166.010000	2,437,524.83	-135,301.63	0.19
				Base	175.224849	2,572,826.46	166.010000	2,437,524.83	-135,301.63	0.19

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655664100	NORDSTROM INC COMMON STOCK							
		46,113.000	Local 16.927874	780,595.04	21.220000	978,517.86	197,922.82	0.08
			Base 16.927874	780,595.04	21.220000	978,517.86	197,922.82	0.08
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
		28,851.000	Local 59.946442	1,729,514.79	50.080000	1,444,858.08	-284,656.71	0.11
			Base 59.946442	1,729,514.79	50.080000	1,444,858.08	-284,656.71	0.11
67000B104	NOVANTA INC COMMON STOCK							
		16,898.000	Local 133.267399	2,251,952.50	163.110000	2,756,232.78	504,280.28	0.21
			Base 133.267399	2,251,952.50	163.110000	2,756,232.78	504,280.28	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		94,410.000	Local 25.313078	2,389,807.67	35.700000	3,370,437.00	980,629.33	0.26
			Base 25.313078	2,389,807.67	35.700000	3,370,437.00	980,629.33	0.26
674215207	CHORD ENERGY CORP COMMON STOCK							
		29,273.000	Local 152.163892	4,454,293.61	167.680000	4,908,496.64	454,203.03	0.38
			Base 152.163892	4,454,293.61	167.680000	4,908,496.64	454,203.03	0.38
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		148,657.000	Local 16.352999	2,430,987.79	17.190000	2,555,413.83	124,426.04	0.20
			Base 16.352999	2,430,987.79	17.190000	2,555,413.83	124,426.04	0.20
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
		119,010.000	Local 17.228570	2,050,372.12	30.900000	3,677,409.00	1,627,036.88	0.28
			Base 17.228570	2,050,372.12	30.900000	3,677,409.00	1,627,036.88	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
		56,219.000	Local 22.934080	1,289,331.03	47.150000	2,650,725.85	1,361,394.82	0.20
			Base 22.934080	1,289,331.03	47.150000	2,650,725.85	1,361,394.82	0.20
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
		28,854.000	Local 68.213165	1,968,222.66	98.170000	2,832,597.18	864,374.52	0.22
			Base 68.213165	1,968,222.66	98.170000	2,832,597.18	864,374.52	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		116,324.000	Local 30.025673	3,492,706.36	34.250000	3,984,097.00	491,390.64	0.31
			Base 30.025673	3,492,706.36	34.250000	3,984,097.00	491,390.64	0.31

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68235P108	ONE GAS INC COMMON STOCK	26,630.000	Local 50.448941	1,343,455.30	63.850000	1,700,325.50	356,870.20	0.13
			Base 50.448941	1,343,455.30	63.850000	1,700,325.50	356,870.20	0.13
683344105	ONTO INNOVATION INC COMMON STOCK	23,198.000	Local 115.300701	2,674,745.66	219.560000	5,093,352.88	2,418,607.22	0.39
			Base 115.300701	2,674,745.66	219.560000	5,093,352.88	2,418,607.22	0.39
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001	81,826.000	Local 29.206283	2,389,833.33	27.700000	2,266,580.20	-123,253.13	0.18
			Base 29.206283	2,389,833.33	27.700000	2,266,580.20	-123,253.13	0.18
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	25,316.000	Local 85.112838	2,154,716.60	71.700000	1,815,157.20	-339,559.40	0.14
			Base 85.112838	2,154,716.60	71.700000	1,815,157.20	-339,559.40	0.14
688239201	OSHKOSH CORP COMMON STOCK USD.01	30,788.000	Local 47.619225	1,466,100.69	108.200000	3,331,261.60	1,865,160.91	0.26
			Base 47.619225	1,466,100.69	108.200000	3,331,261.60	1,865,160.91	0.26
69047Q102	OVINTIV INC COMMON STOCK	117,180.000	Local 36.557532	4,283,811.57	46.870000	5,492,226.60	1,208,415.03	0.42
			Base 36.557532	4,283,811.57	46.870000	5,492,226.60	1,208,415.03	0.42
690742101	OWENS CORNING COMMON STOCK USD.001	40,795.000	Local 62.568350	2,552,475.82	173.720000	7,086,907.40	4,534,431.58	0.55
			Base 62.568350	2,552,475.82	173.720000	7,086,907.40	4,534,431.58	0.55
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001	49,676.000	Local 32.940205	1,636,337.64	46.020000	2,286,089.52	649,751.88	0.18
			Base 32.940205	1,636,337.64	46.020000	2,286,089.52	649,751.88	0.18
69349H107	PNM RESOURCES INC COMMON STOCK	42,462.000	Local 25.555809	1,085,150.76	36.960000	1,569,395.52	484,244.76	0.12
			Base 25.555809	1,085,150.76	36.960000	1,569,395.52	484,244.76	0.12
693656100	PVH CORP COMMON STOCK USD1.0	26,651.000	Local 47.237167	1,258,917.73	105.870000	2,821,541.37	1,562,623.64	0.22
			Base 47.237167	1,258,917.73	105.870000	2,821,541.37	1,562,623.64	0.22

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

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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
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		99,141.000	Local 21.833313	2,164,576.47	14.980000	1,485,132.18	-679,444.29	0.11
			Base 21.833313	2,164,576.47	14.980000	1,485,132.18	-679,444.29	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,456.000	Local 150.214986	3,072,797.75	131.850000	2,697,123.60	-375,674.15	0.21
			Base 150.214986	3,072,797.75	131.850000	2,697,123.60	-375,674.15	0.21
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
		9,131.000	Local 167.275901	1,527,396.25	149.020000	1,360,701.62	-166,694.63	0.11
			Base 167.275901	1,527,396.25	149.020000	1,360,701.62	-166,694.63	0.11
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,249.000	Local 152.604942	2,784,887.58	179.970000	3,284,272.53	499,384.95	0.25
			Base 152.604942	2,784,887.58	179.970000	3,284,272.53	499,384.95	0.25
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		73,255.000	Local 45.741962	3,350,827.45	66.110000	4,842,888.05	1,492,060.60	0.37
			Base 45.741962	3,350,827.45	66.110000	4,842,888.05	1,492,060.60	0.37
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001							
		241,783.000	Local 14.239091	3,442,770.21	16.150000	3,904,795.45	462,025.24	0.30
			Base 14.239091	3,442,770.21	16.150000	3,904,795.45	462,025.24	0.30
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		18,963.000	Local 29.138013	552,544.14	38.490000	729,885.87	177,341.73	0.06
			Base 29.138013	552,544.14	38.490000	729,885.87	177,341.73	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		36,010.000	Local 62.394663	2,246,831.81	80.040000	2,882,240.40	635,408.59	0.22
			Base 62.394663	2,246,831.81	80.040000	2,882,240.40	635,408.59	0.22
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
		41,204.000	Local 67.678254	2,788,614.77	73.590000	3,032,202.36	243,587.59	0.23
			Base 67.678254	2,788,614.77	73.590000	3,032,202.36	243,587.59	0.23
731068102	POLARIS INC COMMON STOCK USD.01							
		25,009.000	Local 66.142620	1,654,160.78	78.310000	1,958,454.79	304,294.01	0.15
			Base 66.142620	1,654,160.78	78.310000	1,958,454.79	304,294.01	0.15

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	48,502.000	Local 48.279550	2,341,654.73	43.240000	2,097,226.48	-244,428.25	0.16
			Base 48.279550	2,341,654.73	43.240000	2,097,226.48	-244,428.25	0.16
737446104	POST HOLDINGS INC COMMON STOCK USD.01	23,673.000	Local 41.143464	973,989.22	104.160000	2,465,779.68	1,491,790.46	0.19
			Base 41.143464	973,989.22	104.160000	2,465,779.68	1,491,790.46	0.19
737630103	POTLATCHDELTA CORP REIT USD1.0	40,178.000	Local 40.957162	1,645,576.86	39.390000	1,582,611.42	-62,965.44	0.12
			Base 40.957162	1,645,576.86	39.390000	1,582,611.42	-62,965.44	0.12
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001	26,723.000	Local 91.688973	2,450,204.42	70.190000	1,875,687.37	-574,517.05	0.15
			Base 91.688973	2,450,204.42	70.190000	1,875,687.37	-574,517.05	0.15
74164M108	PRIMERICA INC COMMON STOCK	16,200.000	Local 59.005737	955,892.94	236.580000	3,832,596.00	2,876,703.06	0.30
			Base 59.005737	955,892.94	236.580000	3,832,596.00	2,876,703.06	0.30
74340E103	PROGYNY INC COMMON STOCK USD.0001	38,999.000	Local 53.499938	2,086,444.08	28.610000	1,115,761.39	-970,682.69	0.09
			Base 53.499938	2,086,444.08	28.610000	1,115,761.39	-970,682.69	0.09
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	45,163.000	Local 55.593238	2,510,757.39	61.140000	2,761,265.82	250,508.43	0.21
			Base 55.593238	2,510,757.39	61.140000	2,761,265.82	250,508.43	0.21
74624M102	PURE STORAGE INC CLASS A COMMON STOCK USD.0001	143,858.000	Local 51.784964	7,449,681.40	64.210000	9,237,122.18	1,787,440.78	0.71
			Base 51.784964	7,449,681.40	64.210000	9,237,122.18	1,787,440.78	0.71
74758T303	QUALYS INC COMMON STOCK USD.001	17,390.000	Local 109.030585	1,896,041.87	142.600000	2,479,814.00	583,772.13	0.19
			Base 109.030585	1,896,041.87	142.600000	2,479,814.00	583,772.13	0.19
74935Q107	RB GLOBAL INC COMMON STOCK	86,497.000	Local 77.867800	6,735,331.10	76.360000	6,604,910.92	-130,420.18	0.51
			Base 77.867800	6,735,331.10	76.360000	6,604,910.92	-130,420.18	0.51

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749607107	RLI CORP COMMON STOCK USD1.0	18,937.000	Local 144.761192	2,741,342.69	140.690000	2,664,246.53	-77,096.16	0.21
			Base 144.761192	2,741,342.69	140.690000	2,664,246.53	-77,096.16	0.21
74967X103	RH COMMON STOCK USD.0001	7,253.000	Local 262.565214	1,904,385.50	244.440000	1,772,923.32	-131,462.18	0.14
			Base 262.565214	1,904,385.50	244.440000	1,772,923.32	-131,462.18	0.14
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01	60,617.000	Local 39.589280	2,399,783.37	107.680000	6,527,238.56	4,127,455.19	0.50
			Base 39.589280	2,399,783.37	107.680000	6,527,238.56	4,127,455.19	0.50
750917106	RAMBUS INC COMMON STOCK USD.001	50,739.000	Local 68.014000	3,450,962.35	58.760000	2,981,423.64	-469,538.71	0.23
			Base 68.014000	3,450,962.35	58.760000	2,981,423.64	-469,538.71	0.23
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01	114,219.000	Local 30.622121	3,497,628.01	33.530000	3,829,763.07	332,135.06	0.30
			Base 30.622121	3,497,628.01	33.530000	3,829,763.07	332,135.06	0.30
754907103	RAYONIER INC REIT	64,478.000	Local 26.127035	1,684,618.94	29.090000	1,875,665.02	191,046.08	0.15
			Base 26.127035	1,684,618.94	29.090000	1,875,665.02	191,046.08	0.15
75524B104	RBC BEARINGS INC COMMON STOCK USD.01	13,670.000	Local 233.827641	3,196,423.85	269.780000	3,687,892.60	491,468.75	0.29
			Base 233.827641	3,196,423.85	269.780000	3,687,892.60	491,468.75	0.29
758750103	REGAL REXNORD CORP COMMON STOCK USD.01	31,315.000	Local 110.035015	3,445,746.51	135.220000	4,234,414.30	788,667.79	0.33
			Base 110.035015	3,445,746.51	135.220000	4,234,414.30	788,667.79	0.33
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	30,973.000	Local 69.972312	2,167,252.43	205.270000	6,357,827.71	4,190,575.28	0.49
			Base 69.972312	2,167,252.43	205.270000	6,357,827.71	4,190,575.28	0.49
759509102	RELIANCE INC COMMON STOCK USD.001	27,035.000	Local 66.312193	1,792,750.14	285.600000	7,721,196.00	5,928,445.86	0.60
			Base 66.312193	1,792,750.14	285.600000	7,721,196.00	5,928,445.86	0.60

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759916109	REPLIGEN CORP COMMON STOCK USD.01							
		24,463.000	Local 95.926310	2,346,645.33	126.060000	3,083,805.78	737,160.45	0.24
			Base 95.926310	2,346,645.33	126.060000	3,083,805.78	737,160.45	0.24
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		102,334.000	Local 53.102550	5,434,196.34	44.590000	4,563,073.06	-871,123.28	0.35
			Base 53.102550	5,434,196.34	44.590000	4,563,073.06	-871,123.28	0.35
77634L105	R1 RCM INC COMMON STOCK USD.01							
		93,206.000	Local 20.564614	1,916,745.44	12.560000	1,170,667.36	-746,078.08	0.09
			Base 20.564614	1,916,745.44	12.560000	1,170,667.36	-746,078.08	0.09
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		30,945.000	Local 85.684903	2,651,519.32	125.160000	3,873,076.20	1,221,556.88	0.30
			Base 85.684903	2,651,519.32	125.160000	3,873,076.20	1,221,556.88	0.30
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001							
		48,092.000	Local 58.178400	2,797,915.61	58.178399	2,797,915.61	0.00	0.22
			Base 58.178400	2,797,915.61	58.178399	2,797,915.61	0.00	0.22
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		20,633.000	Local 66.697040	1,376,160.02	123.880000	2,556,016.04	1,179,856.02	0.20
			Base 66.697040	1,376,160.02	123.880000	2,556,016.04	1,179,856.02	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		47,008.000	Local 33.819562	1,589,789.95	64.690000	3,040,947.52	1,451,157.57	0.24
			Base 33.819562	1,589,789.95	64.690000	3,040,947.52	1,451,157.57	0.24
78442P106	SLM CORP COMMON STOCK USD.2							
		103,433.000	Local 10.173731	1,052,299.49	20.790000	2,150,372.07	1,098,072.58	0.17
			Base 10.173731	1,052,299.49	20.790000	2,150,372.07	1,098,072.58	0.17
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		26,148.000	Local 539.837059	14,115,659.42	535.080000	13,991,271.84	-124,387.58	1.08
			Base 539.837059	14,115,659.42	535.080000	13,991,271.84	-124,387.58	1.08
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		108,977.000	Local 21.172017	2,307,262.88	15.400000	1,678,245.80	-629,017.08	0.13
			Base 21.172017	2,307,262.88	15.400000	1,678,245.80	-629,017.08	0.13

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78709Y105	SAIA INC COMMON STOCK USD.001							
		12,517.000	Local 333.886316	4,179,255.02	474.290000	5,936,687.93	1,757,432.91	0.46
			Base 333.886316	4,179,255.02	474.290000	5,936,687.93	1,757,432.91	0.46
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001							
		44,498.000	Local 122.628565	5,456,725.90	158.000000	7,030,684.00	1,573,958.10	0.54
			Base 122.628565	5,456,725.90	158.000000	7,030,684.00	1,573,958.10	0.54
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		24,137.000	Local 59.740778	1,441,963.16	117.550000	2,837,304.35	1,395,341.19	0.22
			Base 59.740778	1,441,963.16	117.550000	2,837,304.35	1,395,341.19	0.22
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
		42,434.000	Local 52.781524	2,239,731.19	104.880000	4,450,477.92	2,210,746.73	0.34
			Base 52.781524	2,239,731.19	104.880000	4,450,477.92	2,210,746.73	0.34
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		19,787.000	Local 64.254578	1,271,405.33	65.060000	1,287,342.22	15,936.89	0.10
			Base 64.254578	1,271,405.33	65.060000	1,287,342.22	15,936.89	0.10
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		28,619.000	Local 72.689897	2,080,312.17	93.830000	2,685,320.77	605,008.60	0.21
			Base 72.689897	2,080,312.17	93.830000	2,685,320.77	605,008.60	0.21
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		68,548.000	Local 21.938430	1,503,835.53	71.130000	4,875,819.24	3,371,983.71	0.38
			Base 21.938430	1,503,835.53	71.130000	4,875,819.24	3,371,983.71	0.38
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		15,029.000	Local 65.888022	990,231.08	110.630000	1,662,658.27	672,427.19	0.13
			Base 65.888022	990,231.08	110.630000	1,662,658.27	672,427.19	0.13
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		38,202.000	Local 23.657970	903,781.77	42.330000	1,617,090.66	713,308.89	0.13
			Base 23.657970	903,781.77	42.330000	1,617,090.66	713,308.89	0.13
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		19,847.000	Local 92.303968	1,831,956.85	168.530000	3,344,814.91	1,512,858.06	0.26
			Base 92.303968	1,831,956.85	168.530000	3,344,814.91	1,512,858.06	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	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001	62,326.000	Local	36.011475	2,244,451.22	69.120000	4,307,973.12	2,063,521.90	0.33
			Base	36.011475	2,244,451.22	69.120000	4,307,973.12	2,063,521.90	0.33
835495102	SONOCO PRODUCTS CO COMMON STOCK	46,255.000	Local	37.990152	1,757,234.50	50.720000	2,346,053.60	588,819.10	0.18
			Base	37.990152	1,757,234.50	50.720000	2,346,053.60	588,819.10	0.18
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01	58,634.000	Local	18.305905	1,073,348.41	11.870000	695,985.58	-377,362.83	0.05
			Base	18.305905	1,073,348.41	11.870000	695,985.58	-377,362.83	0.05
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5	35,864.000	Local	68.962737	2,473,279.60	76.420000	2,740,726.88	267,447.28	0.21
			Base	68.962737	2,473,279.60	76.420000	2,740,726.88	267,447.28	0.21
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK	28,341.000	Local	77.491741	2,196,193.44	70.380000	1,994,639.58	-201,553.86	0.15
			Base	77.491741	2,196,193.44	70.380000	1,994,639.58	-201,553.86	0.15
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	519,118.000	Local	6.031943	3,131,289.94	6.730000	3,493,664.14	362,374.20	0.27
			Base	6.031943	3,131,289.94	6.730000	3,493,664.14	362,374.20	0.27
84857L101	SPIRE INC COMMON STOCK USD1.0	27,185.000	Local	75.576690	2,054,552.33	60.730000	1,650,945.05	-403,607.28	0.13
			Base	75.576690	2,054,552.33	60.730000	1,650,945.05	-403,607.28	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	47,301.000	Local	22.062145	1,043,561.54	83.660000	3,957,201.66	2,913,640.12	0.31
			Base	22.062145	1,043,561.54	83.660000	3,957,201.66	2,913,640.12	0.31
85254J102	STAG INDUSTRIAL INC REIT USD.01	85,716.000	Local	35.030364	3,002,662.64	36.060000	3,090,918.96	88,256.32	0.24
			Base	35.030364	3,002,662.64	36.060000	3,090,918.96	88,256.32	0.24
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01	141,305.000	Local	16.790425	2,372,571.07	18.940000	2,676,316.70	303,745.63	0.21
			Base	16.790425	2,372,571.07	18.940000	2,676,316.70	303,745.63	0.21

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01							
		43,680.000	Local 48.289700	2,109,294.11	58.130000	2,539,118.40	429,824.29	0.20
			Base 48.289700	2,109,294.11	58.130000	2,539,118.40	429,824.29	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		48,232.000	Local 36.605852	1,765,573.46	84.150000	4,058,722.80	2,293,149.34	0.31
			Base 36.605852	1,765,573.46	84.150000	4,058,722.80	2,293,149.34	0.31
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
		18,594.000	Local 103.474867	1,924,011.68	88.200000	1,639,990.80	-284,020.88	0.13
			Base 103.474867	1,924,011.68	88.200000	1,639,990.80	-284,020.88	0.13
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
		68,938.000	Local 25.870224	1,783,441.53	40.190000	2,770,618.22	987,176.69	0.21
			Base 25.870224	1,783,441.53	40.190000	2,770,618.22	987,176.69	0.21
87162W100	TD SYNEX CORP COMMON STOCK USD.001							
		36,585.000	Local 78.423587	2,869,126.92	115.400000	4,221,909.00	1,352,782.08	0.33
			Base 78.423587	2,869,126.92	115.400000	4,221,909.00	1,352,782.08	0.33
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001							
		27,730.000	Local 74.746290	2,072,714.61	107.990000	2,994,562.70	921,848.09	0.23
			Base 74.746290	2,072,714.61	107.990000	2,994,562.70	921,848.09	0.23
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
		49,790.000	Local 25.096680	1,249,563.69	55.440000	2,760,357.60	1,510,793.91	0.21
			Base 25.096680	1,249,563.69	55.440000	2,760,357.60	1,510,793.91	0.21
87901J105	TEGNA INC COMMON STOCK USD1.0							
		79,843.000	Local 15.042298	1,201,022.22	13.940000	1,113,011.42	-88,010.80	0.09
			Base 15.042298	1,201,022.22	13.940000	1,113,011.42	-88,010.80	0.09
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
		81,736.000	Local 17.004995	1,389,920.24	47.340000	3,869,382.24	2,479,462.00	0.30
			Base 17.004995	1,389,920.24	47.340000	3,869,382.24	2,479,462.00	0.30
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
		45,985.000	Local 33.238065	1,528,452.44	133.030000	6,117,384.55	4,588,932.11	0.47
			Base 33.238065	1,528,452.44	133.030000	6,117,384.55	4,588,932.11	0.47

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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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	
88076W103	TERADATA CORP COMMON STOCK USD.01	45,523.000	Local	30.061982	1,368,511.60	34.560000	1,573,274.88	204,763.28	0.12
			Base	30.061982	1,368,511.60	34.560000	1,573,274.88	204,763.28	0.12
880779103	TEREX CORP COMMON STOCK USD.01	31,682.000	Local	24.443575	774,421.33	54.840000	1,737,440.88	963,019.55	0.13
			Base	24.443575	774,421.33	54.840000	1,737,440.88	963,019.55	0.13
88162G103	TETRA TECH INC COMMON STOCK USD.01	25,185.000	Local	85.413648	2,151,142.73	204.480000	5,149,828.80	2,998,686.07	0.40
			Base	85.413648	2,151,142.73	204.480000	5,149,828.80	2,998,686.07	0.40
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	21,963.000	Local	70.179279	1,541,347.51	61.140000	1,342,817.82	-198,529.69	0.10
			Base	70.179279	1,541,347.51	61.140000	1,342,817.82	-198,529.69	0.10
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	8,773.000	Local	743.062600	6,518,888.19	734.270000	6,441,750.71	-77,137.48	0.50
			Base	743.062600	6,518,888.19	734.270000	6,441,750.71	-77,137.48	0.50
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001	31,443.000	Local	52.798659	1,660,148.25	171.710000	5,399,077.53	3,738,929.28	0.42
			Base	52.798659	1,660,148.25	171.710000	5,399,077.53	3,738,929.28	0.42
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	25,104.000	Local	47.595174	1,194,829.25	93.450000	2,345,968.80	1,151,139.55	0.18
			Base	47.595174	1,194,829.25	93.450000	2,345,968.80	1,151,139.55	0.18
887389104	TIMKEN CO COMMON STOCK	30,496.000	Local	33.025671	1,007,150.86	80.130000	2,443,644.48	1,436,493.62	0.19
			Base	33.025671	1,007,150.86	80.130000	2,443,644.48	1,436,493.62	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01	49,039.000	Local	32.782741	1,607,632.86	115.180000	5,648,312.02	4,040,679.16	0.44
			Base	32.782741	1,607,632.86	115.180000	5,648,312.02	4,040,679.16	0.44
89055F103	TOPBUILD CORP COMMON STOCK	14,891.000	Local	128.570122	1,914,537.69	385.270000	5,737,055.57	3,822,517.88	0.44
			Base	128.570122	1,914,537.69	385.270000	5,737,055.57	3,822,517.88	0.44

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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891092108	TORO CO COMMON STOCK USD1.0							
		49,151.000	Local 47.184547	2,319,167.65	93.510000	4,596,110.01	2,276,942.36	0.36
			Base 47.184547	2,319,167.65	93.510000	4,596,110.01	2,276,942.36	0.36
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
		33,549.000	Local 43.514704	1,459,874.80	44.980000	1,509,034.02	49,159.22	0.12
			Base 43.514704	1,459,874.80	44.980000	1,509,034.02	49,159.22	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
		51,168.000	Local 36.410342	1,863,044.40	74.120000	3,792,572.16	1,929,527.76	0.29
			Base 36.410342	1,863,044.40	74.120000	3,792,572.16	1,929,527.76	0.29
902681105	UGI CORP COMMON STOCK							
		98,682.000	Local 28.276779	2,790,409.14	22.900000	2,259,817.80	-530,591.34	0.17
			Base 28.276779	2,790,409.14	22.900000	2,259,817.80	-530,591.34	0.17
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		20,652.000	Local 74.632114	1,541,302.41	83.420000	1,722,789.84	181,487.43	0.13
			Base 74.632114	1,541,302.41	83.420000	1,722,789.84	181,487.43	0.13
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		29,072.000	Local 83.893859	2,438,962.27	112.000000	3,256,064.00	817,101.73	0.25
			Base 83.893859	2,438,962.27	112.000000	3,256,064.00	817,101.73	0.25
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		88,880.000	Local 8.848850	786,485.78	6.670000	592,829.60	-193,656.18	0.05
			Base 8.848850	786,485.78	6.670000	592,829.60	-193,656.18	0.05
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		89,833.000	Local 8.008172	719,398.11	6.530000	586,609.49	-132,788.62	0.05
			Base 8.008172	719,398.11	6.530000	586,609.49	-132,788.62	0.05
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		63,492.000	Local 36.102381	2,292,212.35	32.440000	2,059,680.48	-232,531.87	0.16
			Base 36.102381	2,292,212.35	32.440000	2,059,680.48	-232,531.87	0.16
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
		106,485.000	Local 38.491489	4,098,766.21	52.980000	5,641,575.30	1,542,809.09	0.44
			Base 38.491489	4,098,766.21	52.980000	5,641,575.30	1,542,809.09	0.44

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		105,323.000	Local 22.472398	2,366,860.42	37.800000	3,981,209.40	1,614,348.98	0.31
			Base 22.472398	2,366,860.42	37.800000	3,981,209.40	1,614,348.98	0.31
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		20,881.000	Local 89.730065	1,873,653.49	318.550000	6,651,642.55	4,777,989.06	0.51
			Base 89.730065	1,873,653.49	318.550000	6,651,642.55	4,777,989.06	0.51
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		20,546.000	Local 107.731334	2,213,447.99	210.250000	4,319,796.50	2,106,348.51	0.33
			Base 107.731334	2,213,447.99	210.250000	4,319,796.50	2,106,348.51	0.33
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		83,805.000	Local 26.811937	2,246,974.35	51.110000	4,283,273.55	2,036,299.20	0.33
			Base 26.811937	2,246,974.35	51.110000	4,283,273.55	2,036,299.20	0.33
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
		17,874.000	Local 246.348200	4,403,227.73	180.130000	3,219,643.62	-1,183,584.11	0.25
			Base 246.348200	4,403,227.73	180.130000	3,219,643.62	-1,183,584.11	0.25
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		201,350.000	Local 10.678308	2,150,077.41	6.980000	1,405,423.00	-744,654.41	0.11
			Base 10.678308	2,150,077.41	6.980000	1,405,423.00	-744,654.41	0.11
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		9,506.000	Local 119.961080	1,140,350.03	274.450000	2,608,921.70	1,468,571.67	0.20
			Base 119.961080	1,140,350.03	274.450000	2,608,921.70	1,468,571.67	0.20
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		60,660.000	Local 14.884791	902,911.42	43.200000	2,620,512.00	1,717,600.58	0.20
			Base 14.884791	902,911.42	43.200000	2,620,512.00	1,717,600.58	0.20
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		101,997.000	Local 88.828494	9,060,239.91	99.110000	10,108,922.67	1,048,682.76	0.78
			Base 88.828494	9,060,239.91	99.110000	10,108,922.67	1,048,682.76	0.78
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		58,911.000	Local 11.844611	697,777.85	22.300000	1,313,715.30	615,937.45	0.10
			Base 11.844611	697,777.85	22.300000	1,313,715.30	615,937.45	0.10

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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92839U206	VISTEON CORP COMMON STOCK	12,992.000	Local 118.327093	1,537,305.59	106.700000	1,386,246.40	-151,059.19	0.11
			Base 118.327093	1,537,305.59	106.700000	1,386,246.40	-151,059.19	0.11
928881101	VONTIER CORP COMMON STOCK USD.0001	72,685.000	Local 30.586291	2,223,164.53	38.200000	2,776,567.00	553,402.47	0.21
			Base 30.586291	2,223,164.53	38.200000	2,776,567.00	553,402.47	0.21
929042109	VORNADO REALTY TRUST REIT USD.04	75,324.000	Local 22.462501	1,691,965.43	26.290000	1,980,267.96	288,302.53	0.15
			Base 22.462501	1,691,965.43	26.290000	1,980,267.96	288,302.53	0.15
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01	47,406.000	Local 66.467430	3,150,954.99	71.150000	3,372,936.90	221,981.91	0.26
			Base 66.467430	3,150,954.99	71.150000	3,372,936.90	221,981.91	0.26
92936U109	WP CAREY INC REIT USD.001	103,014.000	Local 61.565586	6,342,117.25	55.050000	5,670,920.70	-671,196.55	0.44
			Base 61.565586	6,342,117.25	55.050000	5,670,920.70	-671,196.55	0.44
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK	66,658.000	Local 30.470400	2,031,095.93	30.650000	2,043,067.70	11,971.77	0.16
			Base 30.470400	2,031,095.93	30.650000	2,043,067.70	11,971.77	0.16
942622200	WATSCO INC COMMON STOCK USD.5	15,069.000	Local 127.602790	1,922,846.44	463.240000	6,980,563.56	5,057,717.12	0.54
			Base 127.602790	1,922,846.44	463.240000	6,980,563.56	5,057,717.12	0.54
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	12,905.000	Local 151.518243	1,955,342.93	183.370000	2,366,389.85	411,046.92	0.18
			Base 151.518243	1,955,342.93	183.370000	2,366,389.85	411,046.92	0.18
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	80,729.000	Local 38.076012	3,073,838.35	43.590000	3,518,977.11	445,138.76	0.27
			Base 38.076012	3,073,838.35	43.590000	3,518,977.11	445,138.76	0.27
95058W100	WENDY S CO/THE COMMON STOCK USD.1	78,220.000	Local 9.473764	741,037.82	16.960000	1,326,611.20	585,573.38	0.10
			Base 9.473764	741,037.82	16.960000	1,326,611.20	585,573.38	0.10

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95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01	20,578.000	Local 169.183600	3,481,460.13	158.520000	3,262,024.56	-219,435.57	0.25
			Base 169.183600	3,481,460.13	158.520000	3,262,024.56	-219,435.57	0.25
959802109	WESTERN UNION CO COMMON STOCK USD.01	159,274.000	Local 17.795819	2,834,411.26	12.220000	1,946,328.28	-888,082.98	0.15
			Base 17.795819	2,834,411.26	12.220000	1,946,328.28	-888,082.98	0.15
960413102	WESTLAKE CORP COMMON STOCK USD.01	15,132.000	Local 93.124176	1,409,155.03	144.820000	2,191,416.24	782,261.21	0.17
			Base 93.124176	1,409,155.03	144.820000	2,191,416.24	782,261.21	0.17
96208T104	WEX INC COMMON STOCK USD.01	19,726.000	Local 103.938606	2,050,292.95	177.140000	3,494,263.64	1,443,970.69	0.27
			Base 103.938606	2,050,292.95	177.140000	3,494,263.64	1,443,970.69	0.27
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0	25,721.000	Local 109.757100	2,823,062.38	102.200000	2,628,686.20	-194,376.18	0.20
			Base 109.757100	2,823,062.38	102.200000	2,628,686.20	-194,376.18	0.20
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01	30,248.000	Local 46.373752	1,402,713.26	282.370000	8,541,127.76	7,138,414.50	0.66
			Base 46.373752	1,402,713.26	282.370000	8,541,127.76	7,138,414.50	0.66
974155103	WINGSTOP INC COMMON STOCK USD.01	13,827.000	Local 135.553939	1,874,304.32	422.660000	5,844,119.82	3,969,815.50	0.45
			Base 135.553939	1,874,304.32	422.660000	5,844,119.82	3,969,815.50	0.45
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	29,072.000	Local 70.432222	2,047,605.57	98.560000	2,865,336.32	817,730.75	0.22
			Base 70.432222	2,047,605.57	98.560000	2,865,336.32	817,730.75	0.22
977852102	WOLFSPEED INC COMMON STOCK USD.00125	59,248.000	Local 47.147533	2,793,397.02	22.760000	1,348,484.48	-1,444,912.54	0.10
			Base 47.147533	2,793,397.02	22.760000	1,348,484.48	-1,444,912.54	0.10
980745103	WOODWARD INC COMMON STOCK USD.001455	28,679.000	Local 53.653151	1,538,718.73	174.380000	5,001,044.02	3,462,325.29	0.39
			Base 53.653151	1,538,718.73	174.380000	5,001,044.02	3,462,325.29	0.39

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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	
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01		37,933.000	Local	58.501788	2,219,148.34	74.000000	2,807,042.00	587,893.66	0.22
				Base	58.501788	2,219,148.34	74.000000	2,807,042.00	587,893.66	0.22
983793100	XPO INC COMMON STOCK USD.001		54,764.000	Local	26.258630	1,438,027.64	106.150000	5,813,198.60	4,375,170.96	0.45
				Base	26.258630	1,438,027.64	106.150000	5,813,198.60	4,375,170.96	0.45
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01		40,127.000	Local	73.600636	2,953,372.73	38.150000	1,530,845.05	-1,422,527.68	0.12
				Base	73.600636	2,953,372.73	38.150000	1,530,845.05	-1,422,527.68	0.12
989701107	ZIONS BANCORP NA COMMON STOCK USD.001		69,510.000	Local	41.361400	2,875,030.92	43.370000	3,014,648.70	139,617.78	0.23
				Base	41.361400	2,875,030.92	43.370000	3,014,648.70	139,617.78	0.23
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK		133,780.000	Local	25.668949	3,433,991.98	12.770000	1,708,370.60	-1,725,621.38	0.13
				Base	25.668949	3,433,991.98	12.770000	1,708,370.60	-1,725,621.38	0.13
G0084W101	ADIANT PLC COMMON STOCK USD.001		42,286.000	Local	37.121539	1,569,721.41	24.710000	1,044,887.06	-524,834.35	0.08
				Base	37.121539	1,569,721.41	24.710000	1,044,887.06	-524,834.35	0.08
G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD1.0		485,909.000	Local	5.493000	2,669,098.13	3.360000	1,632,654.24	-1,036,443.89	0.13
				Base	5.493000	2,669,098.13	3.360000	1,632,654.24	-1,036,443.89	0.13
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0		103,871.000	Local	30.530548	3,171,238.55	34.170000	3,549,272.07	378,033.52	0.27
				Base	30.530548	3,171,238.55	34.170000	3,549,272.07	378,033.52	0.27
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK		54,875.000	Local	43.558272	2,390,260.15	33.080000	1,815,265.00	-574,995.15	0.14
				Base	43.558272	2,390,260.15	33.080000	1,815,265.00	-574,995.15	0.14
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015		50,218.000	Local	35.971112	1,806,397.32	56.190000	2,821,749.42	1,015,352.10	0.22
				Base	35.971112	1,806,397.32	56.190000	2,821,749.42	1,015,352.10	0.22

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G3922B107	GENPACT LTD COMMON STOCK USD.01	77,949.000	Local 44.724000	3,486,191.05	32.190000	2,509,178.31	-977,012.74	0.19
			Base 44.724000	3,486,191.05	32.190000	2,509,178.31	-977,012.74	0.19
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	11,209.000	Local 117.929396	1,321,870.60	92.740000	1,039,522.66	-282,347.94	0.08
			Base 117.929396	1,321,870.60	92.740000	1,039,522.66	-282,347.94	0.08
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	60,431.000	Local 26.636319	1,609,659.39	33.710000	2,037,129.01	427,469.62	0.16
			Base 26.636319	1,609,659.39	33.710000	2,037,129.01	427,469.62	0.16
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	34,438.000	Local 91.163557	3,139,490.56	122.450000	4,216,933.10	1,077,442.54	0.33
			Base 91.163557	3,139,490.56	122.450000	4,216,933.10	1,077,442.54	0.33
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	29,677.000	Local 143.574593	4,260,863.21	106.730000	3,167,426.21	-1,093,437.00	0.24
			Base 143.574593	4,260,863.21	106.730000	3,167,426.21	-1,093,437.00	0.24
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	25,493.000	Local 70.438049	1,795,677.18	54.820000	1,397,526.26	-398,150.92	0.11
			Base 70.438049	1,795,677.18	54.820000	1,397,526.26	-398,150.92	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	78,155.000	Local 26.098853	2,039,755.85	76.610000	5,987,454.55	3,947,698.70	0.46
			Base 26.098853	2,039,755.85	76.610000	5,987,454.55	3,947,698.70	0.46
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	24,894.000	Local 134.351009	3,344,534.02	223.510000	5,564,057.94	2,219,523.92	0.43
			Base 134.351009	3,344,534.02	223.510000	5,564,057.94	2,219,523.92	0.43
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001	159,331.000	Local 10.469161	1,668,061.94	10.570000	1,684,128.67	16,066.73	0.13
			Base 10.469161	1,668,061.94	10.570000	1,684,128.67	16,066.73	0.13
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	70,962.000	Local 36.851500	2,615,056.15	37.390000	2,653,269.18	38,213.03	0.21
			Base 36.851500	2,615,056.15	37.390000	2,653,269.18	38,213.03	0.21

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G9460G101	VALARIS LTD COMMON STOCK USD.01								
		29,316.000	Local	66.263836	1,942,590.62	74.500000	2,184,042.00	241,451.38	0.17
			Base	66.263836	1,942,590.62	74.500000	2,184,042.00	241,451.38	0.17
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		64,174.000	Local	38.837603	2,492,364.31	25.680000	1,647,988.32	-844,375.99	0.13
			Base	38.837603	2,492,364.31	25.680000	1,647,988.32	-844,375.99	0.13
US DOLLAR Total									
		22,740,616.000	Local		928,186,154.97		1,271,516,474.61	343,330,319.64	98.32
			Base		928,186,154.97		1,271,516,474.61	343,330,319.64	98.32
EQUITY Total									
		22,740,616.000	Base		928,186,154.97		1,271,516,474.61	343,330,319.64	98.32

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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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FUND Total		44,496,387.630	Base	949,941,926.60		1,293,272,246.24	343,330,319.64	100.00

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-2.860	Local	1.000000	-2.86	1.000000	-2.86	0.00	0.00
			Base	1.000000	-2.86	1.000000	-2.86	0.00	0.00

US DOLLAR Total		-2.860	Local		-2.86		-2.86	0.00	0.00
			Base		-2.86		-2.86	0.00	0.00

CASH Total		-2.860	Base		-2.86		-2.86	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030			
	10,156,563.250	Local	100.000000	10,156,563.25	100.000000	10,156,563.25	0.00	1.20	
		Base	100.000000	10,156,563.25	100.000000	10,156,563.25	0.00	1.20	

US DOLLAR Total	10,156,563.250	Local		10,156,563.25		10,156,563.25	0.00	1.20	
		Base		10,156,563.25		10,156,563.25	0.00	1.20	

CASH EQUIVALENT Total	10,156,563.250	Base		10,156,563.25		10,156,563.25	0.00	1.20	
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0								
	22,878.000	Local	30.065705	687,843.20	72.700000	1,663,230.60	975,387.40	0.20	
		Base	30.065705	687,843.20	72.700000	1,663,230.60	975,387.40	0.20	

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		43,729.000	Local 30.711672	1,342,990.72	50.570000	2,211,375.53	868,384.81	0.26
			Base 30.711672	1,342,990.72	50.570000	2,211,375.53	868,384.81	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK							
		21,371.000	Local 34.696588	741,500.78	9.660000	206,443.86	-535,056.92	0.02
			Base 34.696588	741,500.78	9.660000	206,443.86	-535,056.92	0.02
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		26,253.000	Local 40.495435	1,063,126.65	51.230000	1,344,941.19	281,814.54	0.16
			Base 40.495435	1,063,126.65	51.230000	1,344,941.19	281,814.54	0.16
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,594.000	Local 51.445972	545,018.63	63.680000	674,625.92	129,607.29	0.08
			Base 51.445972	545,018.63	63.680000	674,625.92	129,607.29	0.08
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		48,356.000	Local 14.105305	682,076.15	13.850000	669,730.60	-12,345.55	0.08
			Base 14.105305	682,076.15	13.850000	669,730.60	-12,345.55	0.08
002474104	AZZ INC COMMON STOCK USD1.0							
		20,522.000	Local 40.537679	831,914.24	77.250000	1,585,324.50	753,410.26	0.19
			Base 40.537679	831,914.24	77.250000	1,585,324.50	753,410.26	0.19
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		35,306.000	Local 20.552289	725,619.10	177.840000	6,278,819.04	5,553,199.94	0.74
			Base 20.552289	725,619.10	177.840000	6,278,819.04	5,553,199.94	0.74
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		50,984.000	Local 39.035813	1,990,201.89	53.250000	2,714,898.00	724,696.11	0.32
			Base 39.035813	1,990,201.89	53.250000	2,714,898.00	724,696.11	0.32
004239109	ACADIA REALTY TRUST REIT USD.001							
		71,290.000	Local 22.384918	1,595,820.82	17.920000	1,277,516.80	-318,304.02	0.15
			Base 22.384918	1,595,820.82	17.920000	1,277,516.80	-318,304.02	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		72,851.000	Local 26.330693	1,918,217.35	39.590000	2,884,171.09	965,953.74	0.34
			Base 26.330693	1,918,217.35	39.590000	2,884,171.09	965,953.74	0.34

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001	53,975.000	Local 22.569261	1,218,175.85	10.000000	539,750.00	-678,425.85	0.06
			Base 22.569261	1,218,175.85	10.000000	539,750.00	-678,425.85	0.06
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001	11,172.000	Local 77.618929	867,158.68	116.110000	1,297,180.92	430,022.24	0.15
			Base 77.618929	867,158.68	116.110000	1,297,180.92	430,022.24	0.15
00676P107	ADEIA INC COMMON STOCK	74,970.000	Local 10.629181	796,869.72	11.185000	838,539.45	41,669.73	0.10
			Base 10.629181	796,869.72	11.185000	838,539.45	41,669.73	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	25,983.000	Local 35.711372	927,888.57	68.210000	1,772,300.43	844,411.86	0.21
			Base 35.711372	927,888.57	68.210000	1,772,300.43	844,411.86	0.21
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	41,185.000	Local 64.963523	2,675,522.70	63.330000	2,608,246.05	-67,276.65	0.31
			Base 64.963523	2,675,522.70	63.330000	2,608,246.05	-67,276.65	0.31
00773T101	ADVANSIX INC COMMON STOCK USD.01	18,530.000	Local 21.800346	403,960.42	22.920000	424,707.60	20,747.18	0.05
			Base 21.800346	403,960.42	22.920000	424,707.60	20,747.18	0.05
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	25,870.000	Local 39.495495	1,021,748.45	108.760000	2,813,621.20	1,791,872.75	0.33
			Base 39.495495	1,021,748.45	108.760000	2,813,621.20	1,791,872.75	0.33
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001	19,316.000	Local 56.909663	1,099,267.05	182.160000	3,518,602.56	2,419,335.51	0.42
			Base 56.909663	1,099,267.05	182.160000	3,518,602.56	2,419,335.51	0.42
00847J105	AGILYSYS INC COMMON STOCK USD.3	13,952.000	Local 21.677203	302,440.33	104.140000	1,452,961.28	1,150,520.95	0.17
			Base 21.677203	302,440.33	104.140000	1,452,961.28	1,150,520.95	0.17
00912X302	AIR LEASE CORP COMMON STOCK USD.01	71,559.000	Local 50.101141	3,585,187.53	47.530000	3,401,199.27	-183,988.26	0.40
			Base 50.101141	3,585,187.53	47.530000	3,401,199.27	-183,988.26	0.40

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Books Open

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
	7,162.000	Local	89.377924	640,124.69	173.000000	1,239,026.00	598,901.31	0.15	
		Base	89.377924	640,124.69	173.000000	1,239,026.00	598,901.31	0.15	
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
	34,677.000	Local	50.661633	1,756,793.45	63.540000	2,203,376.58	446,583.13	0.26	
		Base	50.661633	1,756,793.45	63.540000	2,203,376.58	446,583.13	0.26	
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
	87,672.000	Local	40.278649	3,531,309.74	40.400000	3,541,948.80	10,639.06	0.42	
		Base	40.278649	3,531,309.74	40.400000	3,541,948.80	10,639.06	0.42	
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
	21,557.000	Local	49.313131	1,063,043.16	84.450000	1,820,488.65	757,445.49	0.22	
		Base	49.313131	1,063,043.16	84.450000	1,820,488.65	757,445.49	0.22	
014491104	ALEXANDER + BALDWIN INC REIT								
	50,155.000	Local	20.112684	1,008,751.69	16.960000	850,628.80	-158,122.89	0.10	
		Base	20.112684	1,008,751.69	16.960000	850,628.80	-158,122.89	0.10	
01741R102	ATI INC COMMON STOCK USD.1								
	85,979.000	Local	13.872684	1,192,759.52	55.450000	4,767,535.55	3,574,776.03	0.56	
		Base	13.872684	1,192,759.52	55.450000	4,767,535.55	3,574,776.03	0.56	
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
	9,986.000	Local	102.081657	1,019,387.43	50.230000	501,596.78	-517,790.65	0.06	
		Base	102.081657	1,019,387.43	50.230000	501,596.78	-517,790.65	0.06	
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
	34,259.000	Local	34.950256	1,197,360.82	44.560000	1,526,581.04	329,220.22	0.18	
		Base	34.950256	1,197,360.82	44.560000	1,526,581.04	329,220.22	0.18	
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01								
	7,999.000	Local	246.344493	1,970,509.60	280.530000	2,243,959.47	273,449.87	0.27	
		Base	246.344493	1,970,509.60	280.530000	2,243,959.47	273,449.87	0.27	
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
	31,247.000	Local	17.351795	542,191.54	12.820000	400,586.54	-141,605.00	0.05	
		Base	17.351795	542,191.54	12.820000	400,586.54	-141,605.00	0.05	

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		33,659.000	Local 34.491281	1,160,942.04	22.380000	753,288.42	-407,653.62	0.09
			Base 34.491281	1,160,942.04	22.380000	753,288.42	-407,653.62	0.09
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		81,220.000	Local 12.404417	1,007,486.76	6.990000	567,727.80	-439,758.96	0.07
			Base 12.404417	1,007,486.76	6.990000	567,727.80	-439,758.96	0.07
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		127,777.000	Local 11.505198	1,470,099.72	19.960000	2,550,428.92	1,080,329.20	0.30
			Base 11.505198	1,470,099.72	19.960000	2,550,428.92	1,080,329.20	0.30
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		25,723.000	Local 48.310224	1,242,683.88	72.570000	1,866,718.11	624,034.23	0.22
			Base 48.310224	1,242,683.88	72.570000	1,866,718.11	624,034.23	0.22
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		10,948.000	Local 54.571786	597,451.91	78.600000	860,512.80	263,060.89	0.10
			Base 54.571786	597,451.91	78.600000	860,512.80	263,060.89	0.10
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		13,214.000	Local 40.203320	531,246.67	43.890000	579,962.46	48,715.79	0.07
			Base 40.203320	531,246.67	43.890000	579,962.46	48,715.79	0.07
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		44,716.000	Local 34.216452	1,530,022.86	50.350000	2,251,450.60	721,427.74	0.27
			Base 34.216452	1,530,022.86	50.350000	2,251,450.60	721,427.74	0.27
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		26,354.000	Local 22.254616	586,498.14	40.000000	1,054,160.00	467,661.86	0.12
			Base 22.254616	586,498.14	40.000000	1,054,160.00	467,661.86	0.12
034164103	ANDERSONS INC/THE COMMON STOCK							
		21,954.000	Local 30.663133	673,178.42	49.600000	1,088,918.40	415,739.98	0.13
			Base 30.663133	673,178.42	49.600000	1,088,918.40	415,739.98	0.13
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		15,290.000	Local 26.670897	407,798.01	62.835000	960,747.15	552,949.14	0.11
			Base 26.670897	407,798.01	62.835000	960,747.15	552,949.14	0.11

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03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01	90,365.000	Local 15.923543	1,438,930.94	9.790000	884,673.35	-554,257.59	0.10
			Base 15.923543	1,438,930.94	9.790000	884,673.35	-554,257.59	0.10
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001	29,241.000	Local 73.332344	2,144,311.08	40.560000	1,186,014.96	-958,296.12	0.14
			Base 73.332344	2,144,311.08	40.560000	1,186,014.96	-958,296.12	0.14
03784Y200	APPLE HOSPITALITY REIT INC REIT	155,719.000	Local 15.634176	2,434,538.30	14.540000	2,264,154.26	-170,384.04	0.27
			Base 15.634176	2,434,538.30	14.540000	2,264,154.26	-170,384.04	0.27
038923108	ARBOR REALTY TRUST INC REIT USD.01	130,248.000	Local 13.849075	1,803,814.31	14.350000	1,869,058.80	65,244.49	0.22
			Base 13.849075	1,803,814.31	14.350000	1,869,058.80	65,244.49	0.22
03937C105	ARCBEST CORP COMMON STOCK USD.01	16,190.000	Local 39.178800	634,304.77	107.080000	1,733,625.20	1,099,320.43	0.21
			Base 39.178800	634,304.77	107.080000	1,733,625.20	1,099,320.43	0.21
03940R107	ARCH RESOURCES INC COMMON STOCK USD.01	12,517.000	Local 157.271835	1,968,571.56	152.230000	1,905,462.91	-63,108.65	0.23
			Base 157.271835	1,968,571.56	152.230000	1,905,462.91	-63,108.65	0.23
03957W106	ARCHROCK INC COMMON STOCK USD.01	95,023.000	Local 9.901759	940,894.87	20.220000	1,921,365.06	980,470.19	0.23
			Base 9.901759	940,894.87	20.220000	1,921,365.06	980,470.19	0.23
039653100	ARCOSA INC COMMON STOCK USD.01	33,567.000	Local 36.687409	1,231,486.26	83.410000	2,799,823.47	1,568,337.21	0.33
			Base 36.687409	1,231,486.26	83.410000	2,799,823.47	1,568,337.21	0.33
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	37,705.000	Local 29.755390	1,121,926.99	15.230000	574,247.15	-547,679.84	0.07
			Base 29.755390	1,121,926.99	15.230000	574,247.15	-547,679.84	0.07
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001	67,419.000	Local 6.682233	450,509.46	13.040000	879,143.76	428,634.30	0.10
			Base 6.682233	450,509.46	13.040000	879,143.76	428,634.30	0.10

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04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		46,342.000	Local 13.350543	618,690.88	11.090000	513,932.78	-104,758.10	0.06
			Base 13.350543	618,690.88	11.090000	513,932.78	-104,758.10	0.06
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		33,684.000	Local 47.157415	1,588,450.36	19.380000	652,795.92	-935,654.44	0.08
			Base 47.157415	1,588,450.36	19.380000	652,795.92	-935,654.44	0.08
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01							
		30,234.000	Local 98.564622	2,980,002.78	113.240000	3,423,698.16	443,695.38	0.41
			Base 98.564622	2,980,002.78	113.240000	3,423,698.16	443,695.38	0.41
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		48,300.000	Local 38.039386	1,837,302.36	41.270000	1,993,341.00	156,038.64	0.24
			Base 38.039386	1,837,302.36	41.270000	1,993,341.00	156,038.64	0.24
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		13,938.000	Local 96.540052	1,345,575.25	227.870000	3,176,052.06	1,830,476.81	0.38
			Base 96.540052	1,345,575.25	227.870000	3,176,052.06	1,830,476.81	0.38
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		15,729.000	Local 39.358497	619,069.80	29.660000	466,522.14	-152,547.66	0.06
			Base 39.358497	619,069.80	29.660000	466,522.14	-152,547.66	0.06
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
		62,022.000	Local 30.884794	1,915,536.67	32.850000	2,037,422.70	121,886.03	0.24
			Base 30.884794	1,915,536.67	32.850000	2,037,422.70	121,886.03	0.24
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		31,716.000	Local 36.321102	1,151,960.07	19.920000	631,782.72	-520,177.35	0.07
			Base 36.321102	1,151,960.07	19.920000	631,782.72	-520,177.35	0.07
05379B107	AVISTA CORP COMMON STOCK							
		54,022.000	Local 34.967898	1,889,035.76	34.610000	1,869,701.42	-19,334.34	0.22
			Base 34.967898	1,889,035.76	34.610000	1,869,701.42	-19,334.34	0.22
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		22,477.000	Local 38.201589	858,657.11	142.190000	3,196,004.63	2,337,347.52	0.38
			Base 38.201589	858,657.11	142.190000	3,196,004.63	2,337,347.52	0.38

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05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01	35,030.000	Local 26.735756	936,553.54	57.150000	2,001,964.50	1,065,410.96	0.24
			Base 26.735756	936,553.54	57.150000	2,001,964.50	1,065,410.96	0.24
05508R106	B+G FOODS INC COMMON STOCK USD.01	54,618.000	Local 22.739417	1,241,981.47	8.080000	441,313.44	-800,668.03	0.05
			Base 22.739417	1,241,981.47	8.080000	441,313.44	-800,668.03	0.05
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001	11,303.000	Local 68.267963	771,632.79	17.640000	199,384.92	-572,247.87	0.02
			Base 68.267963	771,632.79	17.640000	199,384.92	-572,247.87	0.02
056525108	BADGER METER INC COMMON STOCK USD1.0	20,309.000	Local 46.582529	946,044.59	186.350000	3,784,582.15	2,838,537.56	0.45
			Base 46.582529	946,044.59	186.350000	3,784,582.15	2,838,537.56	0.45
057665200	BALCHEM CORP COMMON STOCK USD.0667	22,402.000	Local 75.954493	1,701,532.55	153.950000	3,448,787.90	1,747,255.35	0.41
			Base 75.954493	1,701,532.55	153.950000	3,448,787.90	1,747,255.35	0.41
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	10,030.000	Local 53.828981	539,904.68	87.700000	879,631.00	339,726.32	0.10
			Base 53.828981	539,904.68	87.700000	879,631.00	339,726.32	0.10
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	35,766.000	Local 24.307413	869,378.94	37.760000	1,350,524.16	481,145.22	0.16
			Base 24.307413	869,378.94	37.760000	1,350,524.16	481,145.22	0.16
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	95,911.000	Local 15.722603	1,507,970.62	12.780000	1,225,742.58	-282,228.04	0.15
			Base 15.722603	1,507,970.62	12.780000	1,225,742.58	-282,228.04	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	27,427.000	Local 43.173434	1,184,117.78	57.210000	1,569,098.67	384,980.89	0.19
			Base 43.173434	1,184,117.78	57.210000	1,569,098.67	384,980.89	0.19
06652K103	BANKUNITED INC COMMON STOCK USD.01	51,651.000	Local 25.029187	1,292,782.53	29.270000	1,511,824.77	219,042.24	0.18
			Base 25.029187	1,292,782.53	29.270000	1,511,824.77	219,042.24	0.18

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06652V208	BANNER CORPORATION COMMON STOCK USD.01	23,803.000	Local 45.572237	1,084,755.95	49.640000	1,181,580.92	96,824.97	0.14
			Base 45.572237	1,084,755.95	49.640000	1,181,580.92	96,824.97	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01	35,031.000	Local 33.271003	1,165,516.52	41.410000	1,450,633.71	285,117.19	0.17
			Base 33.271003	1,165,516.52	41.410000	1,450,633.71	285,117.19	0.17
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	24,905.000	Local 20.462582	509,620.61	39.460000	982,751.30	473,130.69	0.12
			Base 20.462582	509,620.61	39.460000	982,751.30	473,130.69	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	29,370.000	Local 30.288929	889,585.84	22.800000	669,636.00	-219,949.84	0.08
			Base 30.288929	889,585.84	22.800000	669,636.00	-219,949.84	0.08
088929104	BGC GROUP INC A COMMON STOCK USD.01	265,241.000	Local 7.709041	2,044,753.87	8.300000	2,201,500.30	156,746.43	0.26
			Base 7.709041	2,044,753.87	8.300000	2,201,500.30	156,746.43	0.26
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001	25,125.000	Local 44.795514	1,125,487.28	21.430000	538,428.75	-587,058.53	0.06
			Base 44.795514	1,125,487.28	21.430000	538,428.75	-587,058.53	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK	16,156.000	Local 36.701680	592,952.34	34.700000	560,613.20	-32,339.14	0.07
			Base 36.701680	592,952.34	34.700000	560,613.20	-32,339.14	0.07
09239B109	BLACKLINE INC COMMON STOCK USD.01	35,450.000	Local 62.382146	2,211,447.09	48.450000	1,717,552.50	-493,894.59	0.20
			Base 62.382146	2,211,447.09	48.450000	1,717,552.50	-493,894.59	0.20
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01	119,932.000	Local 22.118013	2,652,657.51	17.420000	2,089,215.44	-563,442.07	0.25
			Base 22.118013	2,652,657.51	17.420000	2,089,215.44	-563,442.07	0.25
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01	59,748.000	Local 18.447329	1,102,191.00	19.230000	1,148,954.04	46,763.04	0.14
			Base 18.447329	1,102,191.00	19.230000	1,148,954.04	46,763.04	0.14

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09739D100	BOISE CASCADE CO COMMON STOCK USD.01	27,277.000	Local 42.090714	1,148,108.41	119.220000	3,251,963.94	2,103,855.53	0.38
			Base 42.090714	1,148,108.41	119.220000	3,251,963.94	2,103,855.53	0.38
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001	21,004.000	Local 43.619728	916,188.77	128.930000	2,708,045.72	1,791,856.95	0.32
			Base 43.619728	916,188.77	128.930000	2,708,045.72	1,791,856.95	0.32
10316T104	BOX INC CLASS A COMMON STOCK USD.0001	99,736.000	Local 28.262596	2,818,798.32	26.440000	2,637,019.84	-181,778.48	0.31
			Base 28.262596	2,818,798.32	26.440000	2,637,019.84	-181,778.48	0.31
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01	30,949.000	Local 37.891406	1,172,701.13	66.020000	2,043,252.98	870,551.85	0.24
			Base 37.891406	1,172,701.13	66.020000	2,043,252.98	870,551.85	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01	119,025.000	Local 10.196447	1,213,632.06	4.480000	533,232.00	-680,400.06	0.06
			Base 10.196447	1,213,632.06	4.480000	533,232.00	-680,400.06	0.06
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001	20,352.000	Local 12.967971	263,924.14	22.170000	451,203.84	187,279.70	0.05
			Base 12.967971	263,924.14	22.170000	451,203.84	187,279.70	0.05
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1	30,740.000	Local 25.692953	789,801.39	72.390000	2,225,268.60	1,435,467.21	0.26
			Base 25.692953	789,801.39	72.390000	2,225,268.60	1,435,467.21	0.26
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01	16,675.000	Local 29.221372	487,266.37	33.530000	559,112.75	71,846.38	0.07
			Base 29.221372	487,266.37	33.530000	559,112.75	71,846.38	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01	61,419.000	Local 11.700447	718,629.75	8.350000	512,848.65	-205,781.10	0.06
			Base 11.700447	718,629.75	8.350000	512,848.65	-205,781.10	0.06
118440106	BUCKLE INC/THE COMMON STOCK USD.01	20,434.000	Local 36.028514	736,206.65	36.940000	754,831.96	18,625.31	0.09
			Base 36.028514	736,206.65	36.940000	754,831.96	18,625.31	0.09

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126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		19,649.000	Local 34.298884	673,938.77	41.170000	808,949.33	135,010.56	0.10
			Base 34.298884	673,938.77	41.170000	808,949.33	135,010.56	0.10
126501105	CTS CORP COMMON STOCK							
		21,122.000	Local 20.400255	430,894.19	50.630000	1,069,406.86	638,512.67	0.13
			Base 20.400255	430,894.19	50.630000	1,069,406.86	638,512.67	0.13
126600105	CVB FINANCIAL CORP COMMON STOCK							
		91,656.000	Local 17.785707	1,630,166.78	17.240000	1,580,149.44	-50,017.34	0.19
			Base 17.785707	1,630,166.78	17.240000	1,580,149.44	-50,017.34	0.19
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		20,143.000	Local 26.616040	536,126.90	26.770000	539,228.11	3,101.21	0.06
			Base 26.616040	536,126.90	26.770000	539,228.11	3,101.21	0.06
12685J105	CABLE ONE INC COMMONS STOCK USD.01							
		3,145.000	Local 388.792531	1,222,752.51	354.000000	1,113,330.00	-109,422.51	0.13
			Base 388.792531	1,222,752.51	354.000000	1,113,330.00	-109,422.51	0.13
127203107	CACTUS INC A COMMON STOCK USD.01							
		45,397.000	Local 51.784000	2,350,838.25	52.740000	2,394,237.78	43,399.53	0.28
			Base 51.784000	2,350,838.25	52.740000	2,394,237.78	43,399.53	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		28,120.000	Local 34.875709	980,704.95	61.110000	1,718,413.20	737,708.25	0.20
			Base 34.875709	980,704.95	61.110000	1,718,413.20	737,708.25	0.20
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		12,299.000	Local 40.676717	500,282.94	22.700000	279,187.30	-221,095.64	0.03
			Base 40.676717	500,282.94	22.700000	279,187.30	-221,095.64	0.03
129500104	CALERES INC COMMON STOCK USD.01							
		22,845.000	Local 16.870764	385,412.61	33.600000	767,592.00	382,179.39	0.09
			Base 16.870764	385,412.61	33.600000	767,592.00	382,179.39	0.09
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		44,337.000	Local 43.825465	1,943,089.65	53.220000	2,359,615.14	416,525.49	0.28
			Base 43.825465	1,943,089.65	53.220000	2,359,615.14	416,525.49	0.28

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130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		39,904.000	Local 39.171179	1,563,086.73	48.490000	1,934,944.96	371,858.23	0.23
			Base 39.171179	1,563,086.73	48.490000	1,934,944.96	371,858.23	0.23
13100M509	CALIX INC COMMON STOCK							
		40,293.000	Local 31.958767	1,287,714.61	35.430000	1,427,580.99	139,866.38	0.17
			Base 31.958767	1,287,714.61	35.430000	1,427,580.99	139,866.38	0.17
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		97,661.000	Local 14.256429	1,392,297.15	15.300000	1,494,213.30	101,916.15	0.18
			Base 14.256429	1,392,297.15	15.300000	1,494,213.30	101,916.15	0.18
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		85,289.000	Local 11.396522	971,997.95	5.490000	468,236.61	-503,761.34	0.06
			Base 11.396522	971,997.95	5.490000	468,236.61	-503,761.34	0.06
14174T107	CARETRUST REIT INC REIT USD.01							
		105,472.000	Local 17.944611	1,892,654.03	25.100000	2,647,347.20	754,693.17	0.31
			Base 17.944611	1,892,654.03	25.100000	2,647,347.20	754,693.17	0.31
141788109	CARGURUS INC COMMON STOCK USD.001							
		54,232.000	Local 21.873841	1,186,262.16	26.200000	1,420,878.40	234,616.24	0.17
			Base 21.873841	1,186,262.16	26.200000	1,420,878.40	234,616.24	0.17
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		34,275.000	Local 25.329158	868,156.90	109.580000	3,755,854.50	2,887,697.60	0.44
			Base 25.329158	868,156.90	109.580000	3,755,854.50	2,887,697.60	0.44
14575E105	CARS.COM INC COMMON STOCK USD.01							
		42,484.000	Local 15.578949	661,856.09	19.700000	836,934.80	175,078.71	0.10
			Base 15.578949	661,856.09	19.700000	836,934.80	175,078.71	0.10
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		77,528.000	Local 13.664124	1,059,352.23	15.490000	1,200,908.72	141,556.49	0.14
			Base 13.664124	1,059,352.23	15.490000	1,200,908.72	141,556.49	0.14
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		50,308.000	Local 35.243492	1,773,029.59	37.720000	1,897,617.76	124,588.17	0.22
			Base 35.243492	1,773,029.59	37.720000	1,897,617.76	124,588.17	0.22

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149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01	5,364.000	Local 150.704543	808,379.17	346.170000	1,856,855.88	1,048,476.71	0.22
			Base 150.704543	808,379.17	346.170000	1,856,855.88	1,048,476.71	0.22
15202L107	CENTERSPACE REIT	10,303.000	Local 76.749141	790,746.40	67.630000	696,791.89	-93,954.51	0.08
			Base 76.749141	790,746.40	67.630000	696,791.89	-93,954.51	0.08
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	6,583.000	Local 20.646271	135,914.40	38.500000	253,445.50	117,531.10	0.03
			Base 20.646271	135,914.40	38.500000	253,445.50	117,531.10	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	39,119.000	Local 19.392264	758,605.99	33.030000	1,292,100.57	533,494.58	0.15
			Base 19.392264	758,605.99	33.030000	1,292,100.57	533,494.58	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	18,684.000	Local 22.042947	411,850.42	21.200000	396,100.80	-15,749.62	0.05
			Base 22.042947	411,850.42	21.200000	396,100.80	-15,749.62	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	35,867.000	Local 11.994589	430,209.92	16.750000	600,772.25	170,562.33	0.07
			Base 11.994589	430,209.92	16.750000	600,772.25	170,562.33	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01	19,549.000	Local 34.277784	670,096.39	81.660000	1,596,371.34	926,274.95	0.19
			Base 34.277784	670,096.39	81.660000	1,596,371.34	926,274.95	0.19
15687V109	CERTARA INC COMMON STOCK USD.01	74,456.000	Local 22.967371	1,710,058.55	13.850000	1,031,215.60	-678,842.95	0.12
			Base 22.967371	1,710,058.55	13.850000	1,031,215.60	-678,842.95	0.12
157210105	CEVA INC COMMON STOCK USD.001	16,294.000	Local 28.114220	458,093.10	19.290000	314,311.26	-143,781.84	0.04
			Base 28.114220	458,093.10	19.290000	314,311.26	-143,781.84	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	32,392.000	Local 27.959724	905,671.37	39.290000	1,272,681.68	367,010.31	0.15
			Base 27.959724	905,671.37	39.290000	1,272,681.68	367,010.31	0.15

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163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	24,457.000	Local 29.437365	719,949.63	39.110000	956,513.27	236,563.64	0.11
			Base 29.437365	719,949.63	39.110000	956,513.27	236,563.64	0.11
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	15,387.000	Local 100.244300	1,542,459.05	106.200000	1,634,099.40	91,640.35	0.19
			Base 100.244300	1,542,459.05	106.200000	1,634,099.40	91,640.35	0.19
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01	11,905.000	Local 25.665344	305,545.92	25.920000	308,577.60	3,031.68	0.04
			Base 25.665344	305,545.92	25.920000	308,577.60	3,031.68	0.04
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001	73,720.000	Local 15.915170	1,173,266.33	21.620000	1,593,826.40	420,560.07	0.19
			Base 15.915170	1,173,266.33	21.620000	1,593,826.40	420,560.07	0.19
177835105	CITY HOLDING CO COMMON STOCK USD2.5	10,200.000	Local 55.423905	565,323.83	106.250000	1,083,750.00	518,426.17	0.13
			Base 55.423905	565,323.83	106.250000	1,083,750.00	518,426.17	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001	11,524.000	Local 35.844073	413,067.10	48.470000	558,568.28	145,501.18	0.07
			Base 35.844073	413,067.10	48.470000	558,568.28	145,501.18	0.07
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01	23,916.000	Local 23.574699	563,812.51	22.660000	541,936.56	-21,875.95	0.06
			Base 23.574699	563,812.51	22.660000	541,936.56	-21,875.95	0.06
18539C204	CLEARWAY ENERGY INC C COMMON STOCK	56,969.000	Local 24.913774	1,419,312.78	24.690000	1,406,564.61	-12,748.17	0.17
			Base 24.913774	1,419,312.78	24.690000	1,406,564.61	-12,748.17	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	29,161.000	Local 50.621468	1,476,172.62	56.440000	1,645,846.84	169,674.22	0.19
			Base 50.621468	1,476,172.62	56.440000	1,645,846.84	169,674.22	0.19
19247A100	COHEN + STEERS INC COMMON STOCK USD.01	18,158.000	Local 69.858043	1,268,482.35	72.560000	1,317,544.48	49,062.13	0.16
			Base 69.858043	1,268,482.35	72.560000	1,317,544.48	49,062.13	0.16

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192576106	COHU INC COMMON STOCK USD1.0							
		32,533.000	Local 19.044029	619,559.38	33.100000	1,076,842.30	457,282.92	0.13
			Base 19.044029	619,559.38	33.100000	1,076,842.30	457,282.92	0.13
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
		22,604.000	Local 22.460173	507,689.76	32.200000	727,848.80	220,159.04	0.09
			Base 22.460173	507,689.76	32.200000	727,848.80	220,159.04	0.09
200340107	COMERICA INC COMMON STOCK USD5.0							
		91,606.000	Local 47.922200	4,389,961.06	51.040000	4,675,570.24	285,609.18	0.55
			Base 47.922200	4,389,961.06	51.040000	4,675,570.24	285,609.18	0.55
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0							
		36,461.000	Local 45.287914	1,651,242.62	47.210000	1,721,323.81	70,081.19	0.20
			Base 45.287914	1,651,242.62	47.210000	1,721,323.81	70,081.19	0.20
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		16,913.000	Local 33.274206	562,766.64	23.390000	395,595.07	-167,171.57	0.05
			Base 33.274206	562,766.64	23.390000	395,595.07	-167,171.57	0.05
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		23,418.000	Local 56.907891	1,332,669.00	10.330000	241,907.94	-1,090,761.06	0.03
			Base 56.907891	1,332,669.00	10.330000	241,907.94	-1,090,761.06	0.03
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5							
		66,622.000	Local 11.663940	777,074.98	10.380000	691,536.36	-85,538.62	0.08
			Base 11.663940	777,074.98	10.380000	691,536.36	-85,538.62	0.08
207410101	CONMED CORP COMMON STOCK USD.01							
		21,281.000	Local 62.937591	1,339,374.88	69.320000	1,475,198.92	135,824.04	0.17
			Base 62.937591	1,339,374.88	69.320000	1,475,198.92	135,824.04	0.17
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		18,275.000	Local 26.431686	483,039.06	102.030000	1,864,598.25	1,381,559.19	0.22
			Base 26.431686	483,039.06	102.030000	1,864,598.25	1,381,559.19	0.22
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		52,369.000	Local 15.079243	789,684.89	4.400000	230,423.60	-559,261.29	0.03
			Base 15.079243	789,684.89	4.400000	230,423.60	-559,261.29	0.03

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218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		63,301.000	Local 19.246645	1,218,331.89	32.490000	2,056,649.49	838,317.60	0.24
			Base 19.246645	1,218,331.89	32.490000	2,056,649.49	838,317.60	0.24
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01							
		32,404.000	Local 21.536986	697,884.49	20.290000	657,477.16	-40,407.33	0.08
			Base 21.536986	697,884.49	20.290000	657,477.16	-40,407.33	0.08
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		76,870.000	Local 10.160582	781,043.92	12.980000	997,772.60	216,728.68	0.12
			Base 10.160582	781,043.92	12.980000	997,772.60	216,728.68	0.12
22041X102	CORSAIR GAMING INC COMMON STOCK							
		30,152.000	Local 18.875589	569,136.76	11.040000	332,878.08	-236,258.68	0.04
			Base 18.875589	569,136.76	11.040000	332,878.08	-236,258.68	0.04
221006109	CORVEL CORP COMMON STOCK USD.0001							
		6,260.000	Local 73.643280	461,006.93	254.270000	1,591,730.20	1,130,723.27	0.19
			Base 73.643280	461,006.93	254.270000	1,591,730.20	1,130,723.27	0.19
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		15,340.000	Local 104.838180	1,608,217.68	42.160000	646,734.40	-961,483.28	0.08
			Base 104.838180	1,608,217.68	42.160000	646,734.40	-961,483.28	0.08
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		22,585.000	Local 12.069222	272,583.39	13.840000	312,576.40	39,993.01	0.04
			Base 12.069222	272,583.39	13.840000	312,576.40	39,993.01	0.04
228903100	ARTIVION INC COMMON STOCK USD.01							
		27,393.000	Local 15.165329	415,423.85	25.650000	702,630.45	287,206.60	0.08
			Base 15.165329	415,423.85	25.650000	702,630.45	287,206.60	0.08
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		19,682.000	Local 29.218131	575,071.25	47.980000	944,342.36	369,271.11	0.11
			Base 29.218131	575,071.25	47.980000	944,342.36	369,271.11	0.11
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
		66,210.000	Local 10.629159	703,756.61	5.580000	369,451.80	-334,304.81	0.04
			Base 10.629159	703,756.61	5.580000	369,451.80	-334,304.81	0.04

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01	9,025.000	Local 44.580903	402,342.65	45.840000	413,706.00	11,363.35	0.05
			Base 44.580903	402,342.65	45.840000	413,706.00	11,363.35	0.05
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01	123,614.000	Local 21.004919	2,596,502.07	19.090000	2,359,791.26	-236,710.81	0.28
			Base 21.004919	2,596,502.07	19.090000	2,359,791.26	-236,710.81	0.28
235825205	DANA INC COMMON STOCK USD.01	89,140.000	Local 16.368660	1,459,102.38	12.120000	1,080,376.80	-378,725.58	0.13
			Base 16.368660	1,459,102.38	12.120000	1,080,376.80	-378,725.58	0.13
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	22,281.000	Local 32.985373	734,947.10	39.810000	887,006.61	152,059.51	0.10
			Base 32.985373	734,947.10	39.810000	887,006.61	152,059.51	0.10
248019101	DELUXE CORP COMMON STOCK USD1.0	30,433.000	Local 28.278418	860,597.11	22.460000	683,525.18	-177,071.93	0.08
			Base 28.278418	860,597.11	22.460000	683,525.18	-177,071.93	0.08
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK	30,073.000	Local 16.356118	491,877.54	6.830000	205,398.59	-286,478.95	0.02
			Base 16.356118	491,877.54	6.830000	205,398.59	-286,478.95	0.02
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	145,137.000	Local 9.529882	1,383,138.47	8.450000	1,226,407.65	-156,730.82	0.15
			Base 9.529882	1,383,138.47	8.450000	1,226,407.65	-156,730.82	0.15
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01	25,133.000	Local 14.719168	369,936.84	22.930000	576,299.69	206,362.85	0.07
			Base 14.719168	369,936.84	22.930000	576,299.69	206,362.85	0.07
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025	37,132.000	Local 34.950836	1,297,794.43	34.750000	1,290,337.00	-7,457.43	0.15
			Base 34.950836	1,297,794.43	34.750000	1,290,337.00	-7,457.43	0.15
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01	24,233.000	Local 27.217777	659,568.38	20.400000	494,353.20	-165,215.18	0.06
			Base 27.217777	659,568.38	20.400000	494,353.20	-165,215.18	0.06

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254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01		10,644.000	Local 61.128486	650,651.61	36.200000	385,312.80	-265,338.81	0.05
				Base 61.128486	650,651.61	36.200000	385,312.80	-265,338.81	0.05
254543101	DIODES INC COMMON STOCK USD.667		31,868.000	Local 45.168916	1,439,443.01	71.930000	2,292,265.24	852,822.23	0.27
				Base 45.168916	1,439,443.01	71.930000	2,292,265.24	852,822.23	0.27
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01		17,217.000	Local 24.675878	424,844.59	59.620000	1,026,477.54	601,632.95	0.12
				Base 24.675878	424,844.59	59.620000	1,026,477.54	601,632.95	0.12
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01		19,285.000	Local 57.765947	1,114,016.29	91.480000	1,764,191.80	650,175.51	0.21
				Base 57.765947	1,114,016.29	91.480000	1,764,191.80	650,175.51	0.21
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001		97,332.000	Local 28.301255	2,754,617.72	19.470000	1,895,054.04	-859,563.68	0.22
				Base 28.301255	2,754,617.72	19.470000	1,895,054.04	-859,563.68	0.22
25960P109	DOUGLAS EMMETT INC REIT USD.01		115,645.000	Local 12.544184	1,450,672.21	13.310000	1,539,234.95	88,562.74	0.18
				Base 12.544184	1,450,672.21	13.310000	1,539,234.95	88,562.74	0.18
262037104	DRIL QUIP INC COMMON STOCK USD.01		23,782.000	Local 34.525651	821,089.04	18.600000	442,345.20	-378,743.84	0.05
				Base 34.525651	821,089.04	18.600000	442,345.20	-378,743.84	0.05
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333		20,101.000	Local 91.809902	1,845,470.85	168.760000	3,392,244.76	1,546,773.91	0.40
				Base 91.809902	1,845,470.85	168.760000	3,392,244.76	1,546,773.91	0.40
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001		90,436.000	Local 10.659880	964,036.94	11.230000	1,015,596.28	51,559.34	0.12
				Base 10.659880	964,036.94	11.230000	1,015,596.28	51,559.34	0.12
268948106	EAGLE BANCORP INC COMMON STOCK USD.01		20,859.000	Local 50.584623	1,055,144.66	18.900000	394,235.10	-660,909.56	0.05
				Base 50.584623	1,055,144.66	18.900000	394,235.10	-660,909.56	0.05

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01	71,163.000	Local 20.499056	1,458,774.31	12.370000	880,286.31	-578,488.00	0.10
			Base 20.499056	1,458,774.31	12.370000	880,286.31	-578,488.00	0.10
278768106	ECHOSTAR CORP A COMMON STOCK USD.001	83,290.000	Local 17.526153	1,459,753.29	17.810000	1,483,394.90	23,641.61	0.18
			Base 17.526153	1,459,753.29	17.810000	1,483,394.90	23,641.61	0.18
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	34,238.000	Local 42.744085	1,463,471.98	40.190000	1,376,025.22	-87,446.76	0.16
			Base 42.744085	1,463,471.98	40.190000	1,376,025.22	-87,446.76	0.16
28852N109	ELLINGTON FINANCIAL INC REIT	58,756.000	Local 16.515075	970,359.72	12.080000	709,772.48	-260,587.24	0.08
			Base 16.515075	970,359.72	12.080000	709,772.48	-260,587.24	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01	39,846.000	Local 31.554063	1,257,303.18	12.500000	498,075.00	-759,228.18	0.06
			Base 31.554063	1,257,303.18	12.500000	498,075.00	-759,228.18	0.06
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	17,511.000	Local 27.311419	478,250.25	42.630000	746,493.93	268,243.68	0.09
			Base 27.311419	478,250.25	42.630000	746,493.93	268,243.68	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	16,366.000	Local 36.113756	591,037.73	41.730000	682,953.18	91,915.45	0.08
			Base 36.113756	591,037.73	41.730000	682,953.18	91,915.45	0.08
292562105	ENCORE WIRE CORP COMMON STOCK USD.01	10,909.000	Local 59.447942	648,517.60	289.830000	3,161,755.47	2,513,237.87	0.37
			Base 59.447942	648,517.60	289.830000	3,161,755.47	2,513,237.87	0.37
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK	46,129.000	Local 33.287762	1,535,531.19	29.540000	1,362,650.66	-172,880.53	0.16
			Base 33.287762	1,535,531.19	29.540000	1,362,650.66	-172,880.53	0.16
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2	37,485.000	Local 23.446888	878,906.61	38.180000	1,431,177.30	552,270.69	0.17
			Base 23.446888	878,906.61	38.180000	1,431,177.30	552,270.69	0.17

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29332G102	ENHABIT INC COMMON STOCK USD.01	34,653.000	Local 20.379841	706,222.63	8.920000	309,104.76	-397,117.87	0.04
			Base 20.379841	706,222.63	8.920000	309,104.76	-397,117.87	0.04
29355X107	ENPRO INC COMMON STOCK USD.01	14,477.000	Local 61.694432	893,150.29	145.570000	2,107,416.89	1,214,266.60	0.25
			Base 61.694432	893,150.29	145.570000	2,107,416.89	1,214,266.60	0.25
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	18,738.000	Local 25.118657	470,673.39	62.250000	1,166,440.50	695,767.11	0.14
			Base 25.118657	470,673.39	62.250000	1,166,440.50	695,767.11	0.14
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001	39,013.000	Local 37.371588	1,457,977.77	123.690000	4,825,517.97	3,367,540.20	0.57
			Base 37.371588	1,457,977.77	123.690000	4,825,517.97	3,367,540.20	0.57
29404K106	ENVESTNET INC COMMON STOCK	34,649.000	Local 34.959163	1,211,300.05	62.590000	2,168,680.91	957,380.86	0.26
			Base 34.959163	1,211,300.05	62.590000	2,168,680.91	957,380.86	0.26
294268107	EPLUS INC COMMON STOCK USD.01	18,409.000	Local 31.536334	580,552.37	73.680000	1,356,375.12	775,822.75	0.16
			Base 31.536334	580,552.37	73.680000	1,356,375.12	775,822.75	0.16
29430C102	VESTIS CORP COMMON STOCK USD.01	90,822.000	Local 20.188142	1,833,527.45	12.230000	1,110,753.06	-722,774.39	0.13
			Base 20.188142	1,833,527.45	12.230000	1,110,753.06	-722,774.39	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	17,792.000	Local 53.841529	957,948.48	105.040000	1,868,871.68	910,923.20	0.22
			Base 53.841529	957,948.48	105.040000	1,868,871.68	910,923.20	0.22
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01	121,121.000	Local 23.303225	2,822,509.96	27.710000	3,356,262.91	533,752.95	0.40
			Base 23.303225	2,822,509.96	27.710000	3,356,262.91	533,752.95	0.40
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	15,802.000	Local 21.073531	333,003.93	27.890000	440,717.78	107,713.85	0.05
			Base 21.073531	333,003.93	27.890000	440,717.78	107,713.85	0.05

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30040P103	EVERTEC INC COMMON STOCK USD.01	44,502.000	Local 26.367190	1,173,392.67	33.250000	1,479,691.50	306,298.83	0.18
			Base 26.367190	1,173,392.67	33.250000	1,479,691.50	306,298.83	0.18
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001	53,494.000	Local 19.174463	1,025,718.75	11.285000	603,679.79	-422,038.96	0.07
			Base 19.174463	1,025,718.75	11.285000	603,679.79	-422,038.96	0.07
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001	89,784.000	Local 12.049842	1,081,883.03	13.450000	1,207,594.80	125,711.77	0.14
			Base 12.049842	1,081,883.03	13.450000	1,207,594.80	125,711.77	0.14
302301106	EZCORP INC CL A COMMON STOCK USD.01	35,909.000	Local 15.412039	553,430.90	10.470000	375,967.23	-177,463.67	0.04
			Base 15.412039	553,430.90	10.470000	375,967.23	-177,463.67	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0	24,349.000	Local 33.169595	807,646.48	39.030000	950,341.47	142,694.99	0.11
			Base 33.169595	807,646.48	39.030000	950,341.47	142,694.99	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	42,216.000	Local 20.563906	868,125.85	83.670000	3,532,212.72	2,664,086.87	0.42
			Base 20.563906	868,125.85	83.670000	3,532,212.72	2,664,086.87	0.42
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	114,274.000	Local 7.787446	889,902.58	18.290000	2,090,071.46	1,200,168.88	0.25
			Base 7.787446	889,902.58	18.290000	2,090,071.46	1,200,168.88	0.25
318910106	FIRST BANCORP/NC COMMON STOCK	28,445.000	Local 36.223353	1,030,373.27	31.920000	907,964.40	-122,408.87	0.11
			Base 36.223353	1,030,373.27	31.920000	907,964.40	-122,408.87	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	70,460.000	Local 9.614666	677,449.38	13.810000	973,052.60	295,603.22	0.12
			Base 9.614666	677,449.38	13.810000	973,052.60	295,603.22	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK	65,955.000	Local 20.815800	1,372,906.06	22.220000	1,465,520.10	92,614.04	0.17
			Base 20.815800	1,372,906.06	22.220000	1,465,520.10	92,614.04	0.17

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32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01	88,328.000	Local 19.329915	1,707,372.72	20.760000	1,833,689.28	126,316.56	0.22
			Base 19.329915	1,707,372.72	20.760000	1,833,689.28	126,316.56	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01	56,801.000	Local 18.180044	1,032,644.66	24.920000	1,415,480.92	382,836.26	0.17
			Base 18.180044	1,032,644.66	24.920000	1,415,480.92	382,836.26	0.17
346375108	FORMFACTOR INC COMMON STOCK USD.001	53,318.000	Local 21.449278	1,143,632.62	60.530000	3,227,338.54	2,083,705.92	0.38
			Base 21.449278	1,143,632.62	60.530000	3,227,338.54	2,083,705.92	0.38
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001	61,768.000	Local 32.704898	2,020,116.15	23.340000	1,441,665.12	-578,451.03	0.17
			Base 32.704898	2,020,116.15	23.340000	1,441,665.12	-578,451.03	0.17
349853101	FORWARD AIR CORP COMMON STOCK USD.01	21,815.000	Local 47.781066	1,042,343.95	19.040000	415,357.60	-626,986.35	0.05
			Base 47.781066	1,042,343.95	19.040000	415,357.60	-626,986.35	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001	78,141.000	Local 22.184580	1,733,525.24	24.670000	1,927,738.47	194,213.23	0.23
			Base 22.184580	1,733,525.24	24.670000	1,927,738.47	194,213.23	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	28,754.000	Local 46.622207	1,340,574.93	48.190000	1,385,655.26	45,080.33	0.16
			Base 46.622207	1,340,574.93	48.190000	1,385,655.26	45,080.33	0.16
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01	56,566.000	Local 15.198903	859,741.16	12.600000	712,731.60	-147,009.56	0.08
			Base 15.198903	859,741.16	12.600000	712,731.60	-147,009.56	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	27,381.000	Local 44.820538	1,227,231.15	96.320000	2,637,337.92	1,410,106.77	0.31
			Base 44.820538	1,227,231.15	96.320000	2,637,337.92	1,410,106.77	0.31
35905A109	FRONTDOOR INC COMMON STOCK USD.01	53,747.000	Local 23.811792	1,279,812.39	33.790000	1,816,111.13	536,298.74	0.21
			Base 23.811792	1,279,812.39	33.790000	1,816,111.13	536,298.74	0.21

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359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		14,059.000	Local 52.496114	738,042.87	19.620000	275,837.58	-462,205.29	0.03
			Base 52.496114	738,042.87	19.620000	275,837.58	-462,205.29	0.03
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		37,648.000	Local 40.081190	1,508,976.65	76.960000	2,897,390.08	1,388,413.43	0.34
			Base 40.081190	1,508,976.65	76.960000	2,897,390.08	1,388,413.43	0.34
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
		125,582.000	Local 13.087467	1,643,550.28	16.980000	2,132,382.36	488,832.08	0.25
			Base 13.087467	1,643,550.28	16.980000	2,132,382.36	488,832.08	0.25
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
		92,091.000	Local 8.943209	823,589.05	14.360000	1,322,426.76	498,837.71	0.16
			Base 8.943209	823,589.05	14.360000	1,322,426.76	498,837.71	0.16
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
		27,650.000	Local 30.744745	850,092.20	27.070000	748,485.50	-101,606.70	0.09
			Base 30.744745	850,092.20	27.070000	748,485.50	-101,606.70	0.09
36251C103	GMS INC COMMON STOCK USD.01							
		27,522.000	Local 28.681273	789,366.00	80.610000	2,218,548.42	1,429,182.42	0.26
			Base 28.681273	789,366.00	80.610000	2,218,548.42	1,429,182.42	0.26
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
		302,428.000	Local 4.103458	1,241,000.51	6.040000	1,826,665.12	585,664.61	0.22
			Base 4.103458	1,241,000.51	6.040000	1,826,665.12	585,664.61	0.22
37253A103	GENTHERM INC COMMON STOCK							
		21,865.000	Local 52.776561	1,153,959.50	49.320000	1,078,381.80	-75,577.70	0.13
			Base 52.776561	1,153,959.50	49.320000	1,078,381.80	-75,577.70	0.13
374297109	GETTY REALTY CORP REIT USD.01							
		34,178.000	Local 24.664033	842,967.33	26.660000	911,185.48	68,218.15	0.11
			Base 24.664033	842,967.33	26.660000	911,185.48	68,218.15	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		21,053.000	Local 29.492982	620,915.75	68.550000	1,443,183.15	822,267.40	0.17
			Base 29.492982	620,915.75	68.550000	1,443,183.15	822,267.40	0.17

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377322102	GLAUKOS CORP COMMON STOCK USD.001							
		34,801.000	Local 41.421961	1,441,525.66	118.350000	4,118,698.35	2,677,172.69	0.49
			Base 41.421961	1,441,525.66	118.350000	4,118,698.35	2,677,172.69	0.49
379378201	GLOBAL NET LEASE INC REIT USD.01							
		134,998.000	Local 13.471567	1,818,634.59	7.350000	992,235.30	-826,399.29	0.12
			Base 13.471567	1,818,634.59	7.350000	992,235.30	-826,399.29	0.12
38046C109	GOGO INC COMMON STOCK USD.0001							
		42,153.000	Local 22.148998	933,646.71	9.620000	405,511.86	-528,134.85	0.05
			Base 22.148998	933,646.71	9.620000	405,511.86	-528,134.85	0.05
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
		15,001.000	Local 54.701473	820,576.80	31.110000	466,681.11	-353,895.69	0.06
			Base 54.701473	820,576.80	31.110000	466,681.11	-353,895.69	0.06
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
		17,438.000	Local 75.224994	1,311,773.45	57.440000	1,001,638.72	-310,134.73	0.12
			Base 75.224994	1,311,773.45	57.440000	1,001,638.72	-310,134.73	0.12
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		30,505.000	Local 28.019738	854,742.12	61.970000	1,890,394.85	1,035,652.73	0.22
			Base 28.019738	854,742.12	61.970000	1,890,394.85	1,035,652.73	0.22
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
		17,385.000	Local 24.021410	417,612.22	57.240000	995,117.40	577,505.18	0.12
			Base 24.021410	417,612.22	57.240000	995,117.40	577,505.18	0.12
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		31,617.000	Local 32.412179	1,024,775.86	9.450000	298,780.65	-725,995.21	0.04
			Base 32.412179	1,024,775.86	9.450000	298,780.65	-725,995.21	0.04
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		44,647.000	Local 25.709894	1,147,869.64	15.860000	708,101.42	-439,768.22	0.08
			Base 25.709894	1,147,869.64	15.860000	708,101.42	-439,768.22	0.08
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		21,509.000	Local 33.637745	723,514.25	49.550000	1,065,770.95	342,256.70	0.13
			Base 33.637745	723,514.25	49.550000	1,065,770.95	342,256.70	0.13

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398433102	GRIFFON CORP COMMON STOCK USD.25							
		25,678.000	Local 19.887200	510,663.52	63.860000	1,639,797.08	1,129,133.56	0.19
			Base 19.887200	510,663.52	63.860000	1,639,797.08	1,129,133.56	0.19
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
		68,996.000	Local 22.153000	1,528,468.39	22.120000	1,526,191.52	-2,276.87	0.18
			Base 22.153000	1,528,468.39	22.120000	1,526,191.52	-2,276.87	0.18
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		9,130.000	Local 92.973617	848,849.12	297.280000	2,714,166.40	1,865,317.28	0.32
			Base 92.973617	848,849.12	297.280000	2,714,166.40	1,865,317.28	0.32
401617105	GUESS? INC COMMON STOCK USD.01							
		18,839.000	Local 15.314125	288,502.81	20.400000	384,315.60	95,812.79	0.05
			Base 15.314125	288,502.81	20.400000	384,315.60	95,812.79	0.05
40416E103	HCI GROUP INC COMMON STOCK							
		5,066.000	Local 64.248829	325,484.57	92.170000	466,933.22	141,448.65	0.06
			Base 64.248829	325,484.57	92.170000	466,933.22	141,448.65	0.06
404251100	HNI CORP COMMON STOCK USD1.0							
		32,679.000	Local 40.993896	1,339,639.52	45.020000	1,471,208.58	131,569.06	0.17
			Base 40.993896	1,339,639.52	45.020000	1,471,208.58	131,569.06	0.17
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		62,075.000	Local 16.357649	1,015,401.09	6.910000	428,938.25	-586,462.84	0.05
			Base 16.357649	1,015,401.09	6.910000	428,938.25	-586,462.84	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		242,901.000	Local 5.169726	1,255,731.73	4.930000	1,197,501.93	-58,229.80	0.14
			Base 5.169726	1,255,731.73	4.930000	1,197,501.93	-58,229.80	0.14
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		20,860.000	Local 14.777923	308,267.47	16.720000	348,779.20	40,511.73	0.04
			Base 14.777923	308,267.47	16.720000	348,779.20	40,511.73	0.04
41068X100	HANNON ARMSTRONG SUSTAINABLE REIT USD.01							
		78,573.000	Local 23.615350	1,855,528.86	29.600000	2,325,760.80	470,231.94	0.28
			Base 23.615350	1,855,528.86	29.600000	2,325,760.80	470,231.94	0.28

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413160102	HARMONIC INC COMMON STOCK USD.001							
		80,520.000	Local 7.392628	595,254.42	11.770000	947,720.40	352,465.98	0.11
			Base 7.392628	595,254.42	11.770000	947,720.40	352,465.98	0.11
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
		21,974.000	Local 39.142636	860,120.28	30.170000	662,955.58	-197,164.70	0.08
			Base 39.142636	860,120.28	30.170000	662,955.58	-197,164.70	0.08
415864107	ENVIRI CORP COMMON STOCK USD1.25							
		55,345.000	Local 13.679406	757,086.73	8.630000	477,627.35	-279,459.38	0.06
			Base 13.679406	757,086.73	8.630000	477,627.35	-279,459.38	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		9,200.000	Local 17.469698	160,721.22	25.290000	232,668.00	71,946.78	0.03
			Base 17.469698	160,721.22	25.290000	232,668.00	71,946.78	0.03
420261109	HAWKINS INC COMMON STOCK USD.01							
		13,149.000	Local 24.789538	325,957.64	91.000000	1,196,559.00	870,601.36	0.14
			Base 24.789538	325,957.64	91.000000	1,196,559.00	870,601.36	0.14
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		8,773.000	Local 45.380067	398,119.33	58.700000	514,975.10	116,855.77	0.06
			Base 45.380067	398,119.33	58.700000	514,975.10	116,855.77	0.06
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
		87,585.000	Local 13.902995	1,217,693.78	12.300000	1,077,295.50	-140,398.28	0.13
			Base 13.902995	1,217,693.78	12.300000	1,077,295.50	-140,398.28	0.13
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		50,884.000	Local 17.275150	879,028.73	10.580000	538,352.72	-340,676.01	0.06
			Base 17.275150	879,028.73	10.580000	538,352.72	-340,676.01	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK							
		16,592.000	Local 25.541568	423,785.69	27.900000	462,916.80	39,131.11	0.05
			Base 25.541568	423,785.69	27.900000	462,916.80	39,131.11	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		31,679.000	Local 17.378626	550,537.48	12.330000	390,602.07	-159,935.41	0.05
			Base 17.378626	550,537.48	12.330000	390,602.07	-159,935.41	0.05

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422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		13,990.000	Local 25.444849	355,973.44	31.580000	441,804.20	85,830.76	0.05
			Base 25.444849	355,973.44	31.580000	441,804.20	85,830.76	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		99,013.000	Local 5.604273	554,895.84	11.940000	1,182,215.22	627,319.38	0.14
			Base 5.604273	554,895.84	11.940000	1,182,215.22	627,319.38	0.14
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		68,211.000	Local 24.642798	1,680,909.91	36.140000	2,465,145.54	784,235.63	0.29
			Base 24.642798	1,680,909.91	36.140000	2,465,145.54	784,235.63	0.29
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		23,968.000	Local 29.353177	703,536.95	18.030000	432,143.04	-271,393.91	0.05
			Base 29.353177	703,536.95	18.030000	432,143.04	-271,393.91	0.05
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
		90,855.000	Local 3.494900	317,529.14	3.530000	320,718.15	3,189.01	0.04
			Base 3.494900	317,529.14	3.530000	320,718.15	3,189.01	0.04
428567101	HIBBETT INC COMMON STOCK USD.01							
		8,256.000	Local 39.667441	327,494.39	87.210000	720,005.76	392,511.37	0.09
			Base 39.667441	327,494.39	87.210000	720,005.76	392,511.37	0.09
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		73,235.000	Local 21.413139	1,568,191.20	26.270000	1,923,883.45	355,692.25	0.23
			Base 21.413139	1,568,191.20	26.270000	1,923,883.45	355,692.25	0.23
431571108	HILLENBRAND INC COMMON STOCK							
		48,499.000	Local 28.275538	1,371,335.30	40.020000	1,940,929.98	569,594.68	0.23
			Base 28.275538	1,371,335.30	40.020000	1,940,929.98	569,594.68	0.23
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		32,017.000	Local 34.643854	1,109,192.27	31.280000	1,001,491.76	-107,700.51	0.12
			Base 34.643854	1,109,192.27	31.280000	1,001,491.76	-107,700.51	0.12
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		83,335.000	Local 11.016201	918,035.07	10.740000	895,017.90	-23,017.17	0.11
			Base 11.016201	918,035.07	10.740000	895,017.90	-23,017.17	0.11

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	28,303.000	Local 27.301424	772,712.20	32.620000	923,243.86	150,531.66	0.11
			Base 27.301424	772,712.20	32.620000	923,243.86	150,531.66	0.11
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	42,658.000	Local 23.684953	1,010,352.73	43.050000	1,836,426.90	826,074.17	0.22
			Base 23.684953	1,010,352.73	43.050000	1,836,426.90	826,074.17	0.22
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	87,650.000	Local 11.278250	988,538.61	4.810000	421,596.50	-566,942.11	0.05
			Base 11.278250	988,538.61	4.810000	421,596.50	-566,942.11	0.05
44891N208	IAC INC COMMON STOCK USD.0001	48,272.000	Local 53.391100	2,577,295.18	46.850000	2,261,543.20	-315,751.98	0.27
			Base 53.391100	2,577,295.18	46.850000	2,261,543.20	-315,751.98	0.27
44930G107	ICU MEDICAL INC COMMON STOCK USD.1	14,142.000	Local 105.540801	1,492,558.01	118.750000	1,679,362.50	186,804.49	0.20
			Base 105.540801	1,492,558.01	118.750000	1,679,362.50	186,804.49	0.20
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001	35,750.000	Local 47.415487	1,695,103.65	48.150000	1,721,362.50	26,258.85	0.20
			Base 47.415487	1,695,103.65	48.150000	1,721,362.50	26,258.85	0.20
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	29,341.000	Local 62.723588	1,840,372.80	50.720000	1,488,175.52	-352,197.28	0.18
			Base 62.723588	1,840,372.80	50.720000	1,488,175.52	-352,197.28	0.18
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	24,873.000	Local 48.071194	1,195,674.81	45.520000	1,132,218.96	-63,455.85	0.13
			Base 48.071194	1,195,674.81	45.520000	1,132,218.96	-63,455.85	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01	23,344.000	Local 51.809087	1,209,431.32	43.710000	1,020,366.24	-189,065.08	0.12
			Base 51.809087	1,209,431.32	43.710000	1,020,366.24	-189,065.08	0.12
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	19,120.000	Local 45.257876	865,330.58	198.360000	3,792,643.20	2,927,312.62	0.45
			Base 45.257876	865,330.58	198.360000	3,792,643.20	2,927,312.62	0.45

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45768S105	INNOSPEC INC COMMON STOCK USD.01							
		17,227.000	Local 65.257052	1,124,183.24	123.590000	2,129,084.93	1,004,901.69	0.25
			Base 65.257052	1,124,183.24	123.590000	2,129,084.93	1,004,901.69	0.25
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		13,456.000	Local 34.590187	465,445.56	30.960000	416,597.76	-48,847.80	0.05
			Base 34.590187	465,445.56	30.960000	416,597.76	-48,847.80	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		16,219.000	Local 59.645013	967,382.46	205.680000	3,335,923.92	2,368,541.46	0.39
			Base 59.645013	967,382.46	205.680000	3,335,923.92	2,368,541.46	0.39
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		37,967.000	Local 12.201370	463,249.43	16.400000	622,658.80	159,409.37	0.07
			Base 12.201370	463,249.43	16.400000	622,658.80	159,409.37	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		19,573.000	Local 111.565588	2,183,673.26	109.220000	2,137,763.06	-45,910.20	0.25
			Base 111.565588	2,183,673.26	109.220000	2,137,763.06	-45,910.20	0.25
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		47,366.000	Local 28.621300	1,355,676.50	29.140000	1,380,245.24	24,568.74	0.16
			Base 28.621300	1,355,676.50	29.140000	1,380,245.24	24,568.74	0.16
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		23,149.000	Local 51.762566	1,198,251.64	115.790000	2,680,422.71	1,482,171.07	0.32
			Base 51.762566	1,198,251.64	115.790000	2,680,422.71	1,482,171.07	0.32
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		12,391.000	Local 43.950477	544,590.36	116.030000	1,437,727.73	893,137.37	0.17
			Base 43.950477	544,590.36	116.030000	1,437,727.73	893,137.37	0.17
458665304	INTERFACE INC COMMON STOCK USD.1							
		40,241.000	Local 14.695953	591,379.86	14.680000	590,737.88	-641.98	0.07
			Base 14.695953	591,379.86	14.680000	590,737.88	-641.98	0.07
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		17,436.000	Local 73.052772	1,273,748.14	116.560000	2,032,340.16	758,592.02	0.24
			Base 73.052772	1,273,748.14	116.560000	2,032,340.16	758,592.02	0.24

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46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		96,647.000	Local 11.510234	1,112,429.61	6.520000	630,138.44	-482,291.17	0.07
			Base 11.510234	1,112,429.61	6.520000	630,138.44	-482,291.17	0.07
465741106	ITRON INC COMMON STOCK							
		31,692.000	Local 48.789087	1,546,223.76	98.960000	3,136,240.32	1,590,016.56	0.37
			Base 48.789087	1,546,223.76	98.960000	3,136,240.32	1,590,016.56	0.37
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		57,783.000	Local 13.897960	803,065.83	15.230000	880,035.09	76,969.26	0.10
			Base 13.897960	803,065.83	15.230000	880,035.09	76,969.26	0.10
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		10,716.000	Local 97.351767	1,043,221.53	162.370000	1,739,956.92	696,735.39	0.21
			Base 97.351767	1,043,221.53	162.370000	1,739,956.92	696,735.39	0.21
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		13,397.000	Local 87.734176	1,175,374.76	50.940000	682,443.18	-492,931.58	0.08
			Base 87.734176	1,175,374.76	50.940000	682,443.18	-492,931.58	0.08
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
		46,896.000	Local 39.271601	1,841,681.02	74.260000	3,482,496.96	1,640,815.94	0.41
			Base 39.271601	1,841,681.02	74.260000	3,482,496.96	1,640,815.94	0.41
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		235,005.000	Local 4.603569	1,081,861.70	6.090000	1,431,180.45	349,318.75	0.17
			Base 4.603569	1,081,861.70	6.090000	1,431,180.45	349,318.75	0.17
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		21,993.000	Local 60.113539	1,322,077.06	94.970000	2,088,675.21	766,598.15	0.25
			Base 60.113539	1,322,077.06	94.970000	2,088,675.21	766,598.15	0.25
48238T109	OPENLANE INC COMMON STOCK USD.01							
		74,828.000	Local 15.575029	1,165,448.27	16.590000	1,241,396.52	75,948.25	0.15
			Base 15.575029	1,165,448.27	16.590000	1,241,396.52	75,948.25	0.15
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		40,228.000	Local 18.919884	761,109.08	9.050000	364,063.40	-397,045.68	0.04
			Base 18.919884	761,109.08	9.050000	364,063.40	-397,045.68	0.04

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483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01	11,001.000	Local 71.164367	782,879.20	87.900000	966,987.90	184,108.70	0.11
			Base 71.164367	782,879.20	87.900000	966,987.90	184,108.70	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0	22,248.000	Local 17.525495	389,907.21	21.410000	476,329.68	86,422.47	0.06
			Base 17.525495	389,907.21	21.410000	476,329.68	86,422.47	0.06
489170100	KENNAMETAL INC COMMON STOCK USD1.25	54,352.000	Local 25.885532	1,406,930.43	23.540000	1,279,446.08	-127,484.35	0.15
			Base 25.885532	1,406,930.43	23.540000	1,279,446.08	-127,484.35	0.15
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	80,768.000	Local 15.843057	1,279,612.03	9.720000	785,064.96	-494,547.07	0.09
			Base 15.843057	1,279,612.03	9.720000	785,064.96	-494,547.07	0.09
49926D109	KNOWLES CORP COMMON STOCK USD.01	62,006.000	Local 15.198659	942,408.05	17.260000	1,070,223.56	127,815.51	0.13
			Base 15.198659	942,408.05	17.260000	1,070,223.56	127,815.51	0.13
500255104	KOHLS CORP COMMON STOCK USD.01	76,628.000	Local 20.417728	1,564,569.66	22.990000	1,761,677.72	197,108.06	0.21
			Base 20.417728	1,564,569.66	22.990000	1,761,677.72	197,108.06	0.21
50050N103	KONTOOR BRANDS INC COMMON STOCK	34,331.000	Local 37.316806	1,281,123.28	66.150000	2,270,995.65	989,872.37	0.27
			Base 37.316806	1,281,123.28	66.150000	2,270,995.65	989,872.37	0.27
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01	14,648.000	Local 30.848846	451,873.90	36.990000	541,829.52	89,955.62	0.06
			Base 30.848846	451,873.90	36.990000	541,829.52	89,955.62	0.06
500643200	KORN FERRY COMMON STOCK USD.01	36,052.000	Local 33.536068	1,209,042.32	67.140000	2,420,531.28	1,211,488.96	0.29
			Base 33.536068	1,209,042.32	67.140000	2,420,531.28	1,211,488.96	0.29
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001	17,186.000	Local 181.335500	3,116,431.91	183.640000	3,156,037.04	39,605.13	0.37
			Base 181.335500	3,116,431.91	183.640000	3,156,037.04	39,605.13	0.37

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501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK	38,321.000	Local 22.411742	858,840.35	49.190000	1,885,009.99	1,026,169.64	0.22
			Base 22.411742	858,840.35	49.190000	1,885,009.99	1,026,169.64	0.22
50187T106	LGI HOMES INC COMMON STOCK USD.01	14,167.000	Local 60.214596	853,060.18	89.490000	1,267,804.83	414,744.65	0.15
			Base 60.214596	853,060.18	89.490000	1,267,804.83	414,744.65	0.15
50189K103	LCI INDUSTRIES COMMON STOCK USD.01	17,584.000	Local 64.450851	1,133,303.77	103.380000	1,817,833.92	684,530.15	0.22
			Base 64.450851	1,133,303.77	103.380000	1,817,833.92	684,530.15	0.22
502175102	LTC PROPERTIES INC REIT USD.01	30,037.000	Local 35.817171	1,075,840.36	34.500000	1,036,276.50	-39,563.86	0.12
			Base 35.817171	1,075,840.36	34.500000	1,036,276.50	-39,563.86	0.12
505336107	LA Z BOY INC COMMON STOCK USD1.0	29,461.000	Local 19.138510	563,839.63	37.280000	1,098,306.08	534,466.45	0.13
			Base 19.138510	563,839.63	37.280000	1,098,306.08	534,466.45	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK	17,621.000	Local 70.713538	1,246,043.26	61.520000	1,084,043.92	-161,999.34	0.13
			Base 70.713538	1,246,043.26	61.520000	1,084,043.92	-161,999.34	0.13
516806205	VITAL ENERGY INC COMMON STOCK USD.01	17,632.000	Local 63.525753	1,120,086.08	44.820000	790,266.24	-329,819.84	0.09
			Base 63.525753	1,120,086.08	44.820000	790,266.24	-329,819.84	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01	92,607.000	Local 10.859900	1,005,702.76	11.460000	1,061,276.22	55,573.46	0.13
			Base 10.859900	1,005,702.76	11.460000	1,061,276.22	55,573.46	0.13
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01	13,803.000	Local 36.496327	503,758.80	82.280000	1,135,710.84	631,952.04	0.13
			Base 36.496327	503,758.80	82.280000	1,135,710.84	631,952.04	0.13
527064109	LESLIE S INC COMMON STOCK USD.001	127,642.000	Local 11.858332	1,513,621.15	4.190000	534,819.98	-978,801.17	0.06
			Base 11.858332	1,513,621.15	4.190000	534,819.98	-978,801.17	0.06

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529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
		203,347.000	Local 10.476581	2,130,381.35	9.120000	1,854,524.64	-275,856.71	0.22
			Base 10.476581	2,130,381.35	9.120000	1,854,524.64	-275,856.71	0.22
53115L104	LIBERTY ENERGY INC COMMON STOCK							
		104,780.000	Local 17.794004	1,864,455.78	20.890000	2,188,854.20	324,398.42	0.26
			Base 17.794004	1,864,455.78	20.890000	2,188,854.20	324,398.42	0.26
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		11,667.000	Local 102.865809	1,200,135.39	84.260000	983,061.42	-217,073.97	0.12
			Base 102.865809	1,200,135.39	84.260000	983,061.42	-217,073.97	0.12
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		117,475.000	Local 25.154498	2,955,024.66	31.100000	3,653,472.50	698,447.84	0.43
			Base 25.154498	2,955,024.66	31.100000	3,653,472.50	698,447.84	0.43
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		7,627.000	Local 89.600351	683,381.88	122.880000	937,205.76	253,823.88	0.11
			Base 89.600351	683,381.88	122.880000	937,205.76	253,823.88	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		15,375.000	Local 18.310076	281,517.42	19.980000	307,192.50	25,675.08	0.04
			Base 18.310076	281,517.42	19.980000	307,192.50	25,675.08	0.04
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		45,728.000	Local 27.761928	1,269,497.45	30.940000	1,414,824.32	145,326.87	0.17
			Base 27.761928	1,269,497.45	30.940000	1,414,824.32	145,326.87	0.17
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		701,304.000	Local 2.362183	1,656,608.28	1.100000	771,434.40	-885,173.88	0.09
			Base 2.362183	1,656,608.28	1.100000	771,434.40	-885,173.88	0.09
55277P104	MGE ENERGY INC COMMON STOCK USD1.0							
		24,995.000	Local 79.182766	1,979,173.23	74.720000	1,867,626.40	-111,546.83	0.22
			Base 79.182766	1,979,173.23	74.720000	1,867,626.40	-111,546.83	0.22
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		10,800.000	Local 82.367015	889,563.76	74.400000	803,520.00	-86,043.76	0.10
			Base 82.367015	889,563.76	74.400000	803,520.00	-86,043.76	0.10

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55305B101	M/I HOMES INC COMMON STOCK USD.01	19,175.000	Local 29.388098	563,516.78	122.140000	2,342,034.50	1,778,517.72	0.28
			Base 29.388098	563,516.78	122.140000	2,342,034.50	1,778,517.72	0.28
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	11,584.000	Local 46.670337	540,629.18	135.710000	1,572,064.64	1,031,435.46	0.19
			Base 46.670337	540,629.18	135.710000	1,572,064.64	1,031,435.46	0.19
554382101	MACERICH CO/THE REIT USD.01	149,065.000	Local 11.209803	1,670,989.35	15.440000	2,301,563.60	630,574.25	0.27
			Base 11.209803	1,670,989.35	15.440000	2,301,563.60	630,574.25	0.27
554489104	VERIS RESIDENTIAL INC REIT USD.01	55,620.000	Local 13.249362	736,929.54	15.000000	834,300.00	97,370.46	0.10
			Base 13.249362	736,929.54	15.000000	834,300.00	97,370.46	0.10
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001	47,657.000	Local 24.583883	1,171,594.11	42.300000	2,015,891.10	844,296.99	0.24
			Base 24.583883	1,171,594.11	42.300000	2,015,891.10	844,296.99	0.24
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	11,537.000	Local 211.188908	2,436,486.43	188.130000	2,170,455.81	-266,030.62	0.26
			Base 211.188908	2,436,486.43	188.130000	2,170,455.81	-266,030.62	0.26
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	125,008.000	Local 26.202944	3,275,577.68	25.340000	3,167,702.72	-107,874.96	0.37
			Base 26.202944	3,275,577.68	25.340000	3,167,702.72	-107,874.96	0.37
565788106	MARATHON DIGITAL HOLDINGS IN COMMON STOCK USD.001	188,589.000	Local 17.503239	3,300,918.39	19.850000	3,743,491.65	442,573.26	0.44
			Base 17.503239	3,300,918.39	19.850000	3,743,491.65	442,573.26	0.44
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	16,562.000	Local 36.365918	602,292.33	31.520000	522,034.24	-80,258.09	0.06
			Base 36.365918	602,292.33	31.520000	522,034.24	-80,258.09	0.06
567908108	MARINEMAX INC COMMON STOCK USD.001	14,022.000	Local 18.581441	260,548.97	32.370000	453,892.14	193,343.17	0.05
			Base 18.581441	260,548.97	32.370000	453,892.14	193,343.17	0.05

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573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		39,913.000	Local 11.680627	466,208.87	18.450000	736,394.85	270,185.98	0.09
			Base 11.680627	466,208.87	18.450000	736,394.85	270,185.98	0.09
57638P104	MASTERBRAND INC COMMON STOCK USD.01							
		87,749.000	Local 7.914869	694,521.81	14.680000	1,288,155.32	593,633.51	0.15
			Base 7.914869	694,521.81	14.680000	1,288,155.32	593,633.51	0.15
576690101	MATERION CORP COMMON STOCK							
		14,324.000	Local 48.408049	693,396.89	108.130000	1,548,854.12	855,457.23	0.18
			Base 48.408049	693,396.89	108.130000	1,548,854.12	855,457.23	0.18
57686G105	MATSON INC COMMON STOCK							
		23,608.000	Local 42.232932	997,035.06	130.970000	3,091,939.76	2,094,904.70	0.37
			Base 42.232932	997,035.06	130.970000	3,091,939.76	2,094,904.70	0.37
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		21,218.000	Local 37.276281	790,928.13	25.050000	531,510.90	-259,417.23	0.06
			Base 37.276281	790,928.13	25.050000	531,510.90	-259,417.23	0.06
57776J100	MAXLINEAR INC COMMON STOCK							
		52,221.000	Local 31.708013	1,655,824.16	20.140000	1,051,730.94	-604,093.22	0.12
			Base 31.708013	1,655,824.16	20.140000	1,051,730.94	-604,093.22	0.12
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		414,759.000	Local 4.409275	1,828,786.55	4.310000	1,787,611.29	-41,175.26	0.21
			Base 4.409275	1,828,786.55	4.310000	1,787,611.29	-41,175.26	0.21
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
		57,201.000	Local 23.533709	1,346,151.66	7.550000	431,867.55	-914,284.11	0.05
			Base 23.533709	1,346,151.66	7.550000	431,867.55	-914,284.11	0.05
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		30,459.000	Local 12.747266	388,268.98	8.540000	260,119.86	-128,149.12	0.03
			Base 12.747266	388,268.98	8.540000	260,119.86	-128,149.12	0.03
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		36,083.000	Local 37.169215	1,341,176.78	26.990000	973,880.17	-367,296.61	0.12
			Base 37.169215	1,341,176.78	26.990000	973,880.17	-367,296.61	0.12

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589400100	MERCURY GENERAL CORP COMMON STOCK	18,364.000	Local 30.838480	566,317.85	53.140000	975,862.96	409,545.11	0.12
			Base 30.838480	566,317.85	53.140000	975,862.96	409,545.11	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	40,147.000	Local 36.076508	1,448,363.57	85.950000	3,450,634.65	2,002,271.08	0.41
			Base 36.076508	1,448,363.57	85.950000	3,450,634.65	2,002,271.08	0.41
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	25,094.000	Local 53.231352	1,335,787.55	161.850000	4,061,463.90	2,725,676.35	0.48
			Base 53.231352	1,335,787.55	161.850000	4,061,463.90	2,725,676.35	0.48
59064R109	MESA LABORATORIES INC COMMON STOCK	3,541.000	Local 238.030376	842,865.56	86.770000	307,252.57	-535,612.99	0.04
			Base 238.030376	842,865.56	86.770000	307,252.57	-535,612.99	0.04
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01	17,461.000	Local 30.119644	525,919.11	56.570000	987,768.77	461,849.66	0.12
			Base 30.119644	525,919.11	56.570000	987,768.77	461,849.66	0.12
596680108	MIDDLESEX WATER CO COMMON STOCK	12,319.000	Local 100.261985	1,235,127.39	52.260000	643,790.94	-591,336.45	0.08
			Base 100.261985	1,235,127.39	52.260000	643,790.94	-591,336.45	0.08
600544100	MILLERKNOLL INC COMMON STOCK USD.2	49,497.000	Local 20.551569	1,017,240.99	26.490000	1,311,175.53	293,934.54	0.16
			Base 20.551569	1,017,240.99	26.490000	1,311,175.53	293,934.54	0.16
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	22,281.000	Local 52.535367	1,170,540.52	83.160000	1,852,887.96	682,347.44	0.22
			Base 52.535367	1,170,540.52	83.160000	1,852,887.96	682,347.44	0.22
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	64,019.000	Local 8.025617	513,791.99	7.120000	455,815.28	-57,976.71	0.05
			Base 8.025617	513,791.99	7.120000	455,815.28	-57,976.71	0.05
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01	48,609.000	Local 44.921546	2,183,591.41	56.860000	2,763,907.74	580,316.33	0.33
			Base 44.921546	2,183,591.41	56.860000	2,763,907.74	580,316.33	0.33

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609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		9,062.000	Local 31.804357	288,211.08	68.130000	617,394.06	329,182.98	0.07
			Base 31.804357	288,211.08	68.130000	617,394.06	329,182.98	0.07
610236101	MONRO INC COMMON STOCK USD.01							
		20,660.000	Local 45.529303	940,635.39	23.860000	492,947.60	-447,687.79	0.06
			Base 45.529303	940,635.39	23.860000	492,947.60	-447,687.79	0.06
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		19,871.000	Local 59.520464	1,182,731.15	167.300000	3,324,418.30	2,141,687.15	0.39
			Base 59.520464	1,182,731.15	167.300000	3,324,418.30	2,141,687.15	0.39
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		10,808.000	Local 22.854937	247,016.16	24.860000	268,686.88	21,670.72	0.03
			Base 22.854937	247,016.16	24.860000	268,686.88	21,670.72	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		78,486.000	Local 16.439981	1,290,308.34	56.940000	4,468,992.84	3,178,684.50	0.53
			Base 16.439981	1,290,308.34	56.940000	4,468,992.84	3,178,684.50	0.53
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		44,717.000	Local 31.047233	1,388,339.10	81.230000	3,632,361.91	2,244,022.81	0.43
			Base 31.047233	1,388,339.10	81.230000	3,632,361.91	2,244,022.81	0.43
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		25,691.000	Local 15.561093	399,780.05	13.380000	343,745.58	-56,034.47	0.04
			Base 15.561093	399,780.05	13.380000	343,745.58	-56,034.47	0.04
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		62,534.000	Local 21.014866	1,314,143.63	24.460000	1,529,581.64	215,438.01	0.18
			Base 21.014866	1,314,143.63	24.460000	1,529,581.64	215,438.01	0.18
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		32,576.000	Local 28.958689	943,358.25	38.600000	1,257,433.60	314,075.35	0.15
			Base 28.958689	943,358.25	38.600000	1,257,433.60	314,075.35	0.15
62878D100	N ABLE INC COMMON STOCK USD.001							
		48,510.000	Local 13.160546	638,418.07	15.230000	738,807.30	100,389.23	0.09
			Base 13.160546	638,418.07	15.230000	738,807.30	100,389.23	0.09

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62886E108	NCR VOYIX CORP COMMON STOCK USD.01	95,184.000	Local 16.568033	1,577,011.69	12.350000	1,175,522.40	-401,489.29	0.14
			Base 16.568033	1,577,011.69	12.350000	1,175,522.40	-401,489.29	0.14
629209305	NMI HOLDINGS INC COMMON STOCK USD.01	55,464.000	Local 17.659498	979,466.38	34.040000	1,887,994.56	908,528.18	0.22
			Base 17.659498	979,466.38	34.040000	1,887,994.56	908,528.18	0.22
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01	8,925.000	Local 121.863071	1,087,627.91	92.970000	829,757.25	-257,870.66	0.10
			Base 121.863071	1,087,627.91	92.970000	829,757.25	-257,870.66	0.10
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01	47,335.000	Local 23.880996	1,130,406.94	27.020000	1,278,991.70	148,584.76	0.15
			Base 23.880996	1,130,406.94	27.020000	1,278,991.70	148,584.76	0.15
633707104	NATIONAL BANK HOLD CL A COMMON STOCK	26,134.000	Local 34.617604	904,696.45	39.050000	1,020,532.70	115,836.25	0.12
			Base 34.617604	904,696.45	39.050000	1,020,532.70	115,836.25	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	16,158.000	Local 26.982580	435,984.53	51.240000	827,935.92	391,951.39	0.10
			Base 26.982580	435,984.53	51.240000	827,935.92	391,951.39	0.10
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	9,364.000	Local 95.224770	891,684.75	108.400000	1,015,057.60	123,372.85	0.12
			Base 95.224770	891,684.75	108.400000	1,015,057.60	123,372.85	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	3,630.000	Local 87.170344	316,428.35	75.130000	272,721.90	-43,706.45	0.03
			Base 87.170344	316,428.35	75.130000	272,721.90	-43,706.45	0.03
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	54,279.000	Local 26.639155	1,445,946.68	13.090000	710,512.11	-735,434.57	0.08
			Base 26.639155	1,445,946.68	13.090000	710,512.11	-735,434.57	0.08
63938C108	NAVIENT CORP COMMON STOCK USD.01	55,629.000	Local 18.177294	1,011,184.68	14.560000	809,958.24	-201,226.44	0.10
			Base 18.177294	1,011,184.68	14.560000	809,958.24	-201,226.44	0.10

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64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		88,239.000	Local 19.317588	1,704,564.68	13.870000	1,223,874.93	-480,689.75	0.14
			Base 19.317588	1,704,564.68	13.870000	1,223,874.93	-480,689.75	0.14
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		49,343.000	Local 30.168388	1,488,598.79	18.290000	902,483.47	-586,115.32	0.11
			Base 30.168388	1,488,598.79	18.290000	902,483.47	-586,115.32	0.11
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		63,031.000	Local 19.239383	1,212,677.53	5.840000	368,101.04	-844,576.49	0.04
			Base 19.239383	1,212,677.53	5.840000	368,101.04	-844,576.49	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		263,919.000	Local 9.032365	2,383,812.85	6.410000	1,691,720.79	-692,092.06	0.20
			Base 9.032365	2,383,812.85	6.410000	1,691,720.79	-692,092.06	0.20
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		17,669.000	Local 48.313713	853,655.00	39.510000	698,102.19	-155,552.81	0.08
			Base 48.313713	853,655.00	39.510000	698,102.19	-155,552.81	0.08
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
		63,235.000	Local 32.386810	2,047,979.95	37.170000	2,350,444.95	302,465.00	0.28
			Base 32.386810	2,047,979.95	37.170000	2,350,444.95	302,465.00	0.28
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		87,929.000	Local 12.267424	1,078,662.33	11.550000	1,015,579.95	-63,082.38	0.12
			Base 12.267424	1,078,662.33	11.550000	1,015,579.95	-63,082.38	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		26,275.000	Local 51.050556	1,341,353.36	36.110000	948,790.25	-392,563.11	0.11
			Base 51.050556	1,341,353.36	36.110000	948,790.25	-392,563.11	0.11
67011P100	DNOW INC COMMON STOCK USD.01							
		73,792.000	Local 9.160959	676,005.51	13.730000	1,013,164.16	337,158.65	0.12
			Base 9.160959	676,005.51	13.730000	1,013,164.16	337,158.65	0.12
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		34,316.000	Local 39.873729	1,368,306.88	10.540000	361,690.64	-1,006,616.24	0.04
			Base 39.873729	1,368,306.88	10.540000	361,690.64	-1,006,616.24	0.04

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67098H104	O I GLASS INC COMMON STOCK USD.01							
		107,591.000	Local 15.786205	1,698,453.55	11.130000	1,197,487.83	-500,965.72	0.14
			Base 15.786205	1,698,453.55	11.130000	1,197,487.83	-500,965.72	0.14
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		32,475.000	Local 18.485788	600,325.96	37.450000	1,216,188.75	615,862.79	0.14
			Base 18.485788	600,325.96	37.450000	1,216,188.75	615,862.79	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
		10,838.000	Local 64.841352	702,750.57	137.520000	1,490,441.76	787,691.19	0.18
			Base 64.841352	702,750.57	137.520000	1,490,441.76	787,691.19	0.18
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		70,052.000	Local 12.700527	889,697.35	23.660000	1,657,430.32	767,732.97	0.20
			Base 12.700527	889,697.35	23.660000	1,657,430.32	767,732.97	0.20
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		6,769.000	Local 23.392322	158,342.63	44.830000	303,454.27	145,111.64	0.04
			Base 23.392322	158,342.63	44.830000	303,454.27	145,111.64	0.04
68213N109	OMNICELL INC COMMON STOCK USD.001							
		31,729.000	Local 50.233926	1,593,872.24	27.070000	858,904.03	-734,968.21	0.10
			Base 50.233926	1,593,872.24	27.070000	858,904.03	-734,968.21	0.10
68218J103	OMNIAB INC COMMON STOCK USD.0001							
		62,740.000	Local 8.780774	550,905.73	3.750000	235,275.00	-315,630.73	0.03
			Base 8.780774	550,905.73	3.750000	235,275.00	-315,630.73	0.03
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68622V106	ORGANON + CO COMMON STOCK USD.01							
		177,684.000	Local 15.717989	2,792,835.24	20.700000	3,678,058.80	885,223.56	0.44
			Base 15.717989	2,792,835.24	20.700000	3,678,058.80	885,223.56	0.44

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689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		28,890.000	Local 71.177347	2,056,313.55	87.590000	2,530,475.10	474,161.55	0.30
			Base 71.177347	2,056,313.55	87.590000	2,530,475.10	474,161.55	0.30
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		100,860.000	Local 15.451920	1,558,480.69	14.300000	1,442,298.00	-116,182.69	0.17
			Base 15.451920	1,558,480.69	14.300000	1,442,298.00	-116,182.69	0.17
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		50,643.000	Local 19.631575	994,201.86	13.500000	683,680.50	-310,521.36	0.08
			Base 19.631575	994,201.86	13.500000	683,680.50	-310,521.36	0.08
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,158.000	Local 57.113866	580,162.65	100.150000	1,017,323.70	437,161.05	0.12
			Base 57.113866	580,162.65	100.150000	1,017,323.70	437,161.05	0.12
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		7,833.000	Local 49.759290	389,764.52	64.200000	502,878.60	113,114.08	0.06
			Base 49.759290	389,764.52	64.200000	502,878.60	113,114.08	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		21,228.000	Local 19.284131	409,363.54	36.380000	772,274.64	362,911.10	0.09
			Base 19.284131	409,363.54	36.380000	772,274.64	362,911.10	0.09
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01							
		15,246.000	Local 98.574600	1,502,868.35	107.910000	1,645,195.86	142,327.51	0.19
			Base 98.574600	1,502,868.35	107.910000	1,645,195.86	142,327.51	0.19
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		27,189.000	Local 32.490507	883,384.39	19.660000	534,535.74	-348,848.65	0.06
			Base 32.490507	883,384.39	19.660000	534,535.74	-348,848.65	0.06
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		66,627.000	Local 31.629521	2,107,380.09	22.970000	1,530,422.19	-576,957.90	0.18
			Base 31.629521	2,107,380.09	22.970000	1,530,422.19	-576,957.90	0.18
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		32,160.000	Local 42.403481	1,363,695.95	28.610000	920,097.60	-443,598.35	0.11
			Base 42.403481	1,363,695.95	28.610000	920,097.60	-443,598.35	0.11

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69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
	17,220.000	Local	81.903800	1,410,383.44	81.150000	1,397,403.00	-12,980.44	0.17	
		Base	81.903800	1,410,383.44	81.150000	1,397,403.00	-12,980.44	0.17	
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
	22,781.000	Local	72.226145	1,645,383.81	46.980000	1,070,251.38	-575,132.43	0.13	
		Base	72.226145	1,645,383.81	46.980000	1,070,251.38	-575,132.43	0.13	
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
	36,828.000	Local	17.621157	648,951.97	25.250000	929,907.00	280,955.03	0.11	
		Base	17.621157	648,951.97	25.250000	929,907.00	280,955.03	0.11	
700658107	PARK NATIONAL CORP COMMON STOCK								
	9,931.000	Local	95.223561	945,665.18	142.340000	1,413,578.54	467,913.36	0.17	
		Base	95.223561	945,665.18	142.340000	1,413,578.54	467,913.36	0.17	
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
	14,550.000	Local	48.367172	703,742.35	108.550000	1,579,402.50	875,660.15	0.19	
		Base	48.367172	703,742.35	108.550000	1,579,402.50	875,660.15	0.19	
703395103	PATTERSON COS INC COMMON STOCK USD.01								
	55,092.000	Local	27.572700	1,519,035.19	24.120000	1,328,819.04	-190,216.15	0.16	
		Base	27.572700	1,519,035.19	24.120000	1,328,819.04	-190,216.15	0.16	
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
	213,707.000	Local	8.125400	1,736,454.90	10.360000	2,214,004.52	477,549.62	0.26	
		Base	8.125400	1,736,454.90	10.360000	2,214,004.52	477,549.62	0.26	
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
	175,022.000	Local	7.051306	1,234,133.76	5.540000	969,621.88	-264,511.88	0.11	
		Base	7.051306	1,234,133.76	5.540000	969,621.88	-264,511.88	0.11	
704551100	PEABODY ENERGY CORP COMMON STOCK								
	73,011.000	Local	24.958373	1,822,235.77	22.120000	1,615,003.32	-207,232.45	0.19	
		Base	24.958373	1,822,235.77	22.120000	1,615,003.32	-207,232.45	0.19	
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
	83,259.000	Local	14.258597	1,187,156.54	13.750000	1,144,811.25	-42,345.29	0.14	
		Base	14.258597	1,187,156.54	13.750000	1,144,811.25	-42,345.29	0.14	

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707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
		103,251.000	Local 18.432200	1,903,143.08	19.355000	1,998,423.11	95,280.03	0.24
			Base 18.432200	1,903,143.08	19.355000	1,998,423.11	95,280.03	0.24
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		60,003.000	Local 17.128783	1,027,778.34	13.750000	825,041.25	-202,737.09	0.10
			Base 17.128783	1,027,778.34	13.750000	825,041.25	-202,737.09	0.10
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		45,327.000	Local 8.978502	406,968.55	21.420000	970,904.34	563,935.79	0.11
			Base 8.978502	406,968.55	21.420000	970,904.34	563,935.79	0.11
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		24,293.000	Local 37.901680	920,745.51	74.790000	1,816,873.47	896,127.96	0.22
			Base 37.901680	920,745.51	74.790000	1,816,873.47	896,127.96	0.22
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		14,052.000	Local 26.980275	379,126.82	16.770000	235,652.04	-143,474.78	0.03
			Base 26.980275	379,126.82	16.770000	235,652.04	-143,474.78	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
		84,568.000	Local 33.774178	2,856,214.65	32.710000	2,766,219.28	-89,995.37	0.33
			Base 33.774178	2,856,214.65	32.710000	2,766,219.28	-89,995.37	0.33
71880K101	PHINIA INC COMMON STOCK USD.01							
		31,564.000	Local 33.726533	1,064,544.29	39.360000	1,242,359.04	177,814.75	0.15
			Base 33.726533	1,064,544.29	39.360000	1,242,359.04	177,814.75	0.15
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		43,773.000	Local 11.922873	521,899.93	24.670000	1,079,879.91	557,979.98	0.13
			Base 11.922873	521,899.93	24.670000	1,079,879.91	557,979.98	0.13
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,748.000	Local 73.167407	786,403.29	230.170000	2,473,867.16	1,687,463.87	0.29
			Base 73.167407	786,403.29	230.170000	2,473,867.16	1,687,463.87	0.29
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		107,522.000	Local 5.627358	605,064.82	5.080000	546,211.76	-58,853.06	0.06
			Base 5.627358	605,064.82	5.080000	546,211.76	-58,853.06	0.06

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729132100	PLEXUS CORP COMMON STOCK USD.01							
		18,923.000	Local 50.035914	946,829.60	103.180000	1,952,475.14	1,005,645.54	0.23
			Base 50.035914	946,829.60	103.180000	1,952,475.14	1,005,645.54	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		6,378.000	Local 36.955773	235,703.92	143.400000	914,605.20	678,901.28	0.11
			Base 36.955773	235,703.92	143.400000	914,605.20	678,901.28	0.11
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		8,514.000	Local 63.075315	537,023.23	75.490000	642,721.86	105,698.63	0.08
			Base 63.075315	537,023.23	75.490000	642,721.86	105,698.63	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
		72,422.000	Local 21.634928	1,566,844.77	18.670000	1,352,118.74	-214,726.03	0.16
			Base 21.634928	1,566,844.77	18.670000	1,352,118.74	-214,726.03	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		34,488.000	Local 53.545331	1,846,671.36	68.850000	2,374,498.80	527,827.44	0.28
			Base 53.545331	1,846,671.36	68.850000	2,374,498.80	527,827.44	0.28
741511109	PRICESMART INC COMMON STOCK USD.0001							
		17,383.000	Local 69.228420	1,203,397.63	81.200000	1,411,499.60	208,101.97	0.17
			Base 69.228420	1,203,397.63	81.200000	1,411,499.60	208,101.97	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		35,245.000	Local 32.460451	1,144,068.60	12.220000	430,693.90	-713,374.70	0.05
			Base 32.460451	1,144,068.60	12.220000	430,693.90	-713,374.70	0.05
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
		71,722.000	Local 26.891465	1,928,709.67	17.380000	1,246,528.36	-682,181.31	0.15
			Base 26.891465	1,928,709.67	17.380000	1,246,528.36	-682,181.31	0.15
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		2,311.000	Local 27.778057	64,195.09	34.680000	80,145.48	15,950.39	0.01
			Base 27.778057	64,195.09	34.680000	80,145.48	15,950.39	0.01
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		29,860.000	Local 32.101691	958,556.49	54.260000	1,620,203.60	661,647.11	0.19
			Base 32.101691	958,556.49	54.260000	1,620,203.60	661,647.11	0.19

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74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		56,946.000	Local 13.022652	741,587.95	8.670000	493,721.82	-247,866.13	0.06
			Base 13.022652	741,587.95	8.670000	493,721.82	-247,866.13	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
		17,492.000	Local 72.826399	1,273,879.38	30.890000	540,327.88	-733,551.50	0.06
			Base 72.826399	1,273,879.38	30.890000	540,327.88	-733,551.50	0.06
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		90,176.000	Local 16.604508	1,497,328.09	14.350000	1,294,025.60	-203,302.49	0.15
			Base 16.604508	1,497,328.09	14.350000	1,294,025.60	-203,302.49	0.15
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		9,571.000	Local 103.362183	989,279.45	169.700000	1,624,198.70	634,919.25	0.19
			Base 103.362183	989,279.45	169.700000	1,624,198.70	634,919.25	0.19
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		22,878.000	Local 17.865869	408,735.34	27.650000	632,576.70	223,841.36	0.07
			Base 17.865869	408,735.34	27.650000	632,576.70	223,841.36	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		36,283.000	Local 10.300060	373,717.07	16.590000	601,934.97	228,217.90	0.07
			Base 10.300060	373,717.07	16.590000	601,934.97	228,217.90	0.07
749660106	RPC INC COMMON STOCK USD.1							
		58,362.000	Local 5.599788	326,814.83	6.250000	364,762.50	37,947.67	0.04
			Base 5.599788	326,814.83	6.250000	364,762.50	37,947.67	0.04
74982T103	RXO INC COMMON STOCK USD.01							
		81,216.000	Local 17.121366	1,390,528.90	26.150000	2,123,798.40	733,269.50	0.25
			Base 17.121366	1,390,528.90	26.150000	2,123,798.40	733,269.50	0.25
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		104,037.000	Local 24.453740	2,544,093.80	31.100000	3,235,550.70	691,456.90	0.38
			Base 24.453740	2,544,093.80	31.100000	3,235,550.70	691,456.90	0.38
750491102	RADNET INC COMMON STOCK USD.0001							
		45,941.000	Local 23.336547	1,072,104.31	58.920000	2,706,843.72	1,634,739.41	0.32
			Base 23.336547	1,072,104.31	58.920000	2,706,843.72	1,634,739.41	0.32

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75574U101	READY CAPITAL CORP REIT USD.0001	109,390.000	Local 12.179834	1,332,352.02	8.180000	894,810.20	-437,541.82	0.11
			Base 12.179834	1,332,352.02	8.180000	894,810.20	-437,541.82	0.11
758075402	REDWOOD TRUST INC REIT USD.01	91,307.000	Local 10.526137	961,109.99	6.490000	592,582.43	-368,527.56	0.07
			Base 10.526137	961,109.99	6.490000	592,582.43	-368,527.56	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001	31,309.000	Local 47.433749	1,485,103.26	11.700000	366,315.30	-1,118,787.96	0.04
			Base 47.433749	1,485,103.26	11.700000	366,315.30	-1,118,787.96	0.04
75970E107	RENASANT CORP COMMON STOCK USD5.0	38,925.000	Local 32.058129	1,247,862.68	30.540000	1,188,769.50	-59,093.18	0.14
			Base 32.058129	1,247,862.68	30.540000	1,188,769.50	-59,093.18	0.14
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01	30,951.000	Local 23.634916	731,524.28	30.700000	950,195.70	218,671.42	0.11
			Base 23.634916	731,524.28	30.700000	950,195.70	218,671.42	0.11
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	100,886.000	Local 15.338870	1,547,477.20	19.560000	1,973,330.16	425,852.96	0.23
			Base 15.338870	1,547,477.20	19.560000	1,973,330.16	425,852.96	0.23
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	88,060.000	Local 15.727531	1,384,966.34	12.430000	1,094,585.80	-290,380.54	0.13
			Base 15.727531	1,384,966.34	12.430000	1,094,585.80	-290,380.54	0.13
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	10,522.000	Local 22.903623	240,991.92	45.590000	479,697.98	238,706.06	0.06
			Base 22.903623	240,991.92	45.590000	479,697.98	238,706.06	0.06
770323103	ROBERT HALF INC COMMON STOCK USD.001	71,422.000	Local 63.530300	4,537,461.09	63.980000	4,569,579.56	32,118.47	0.54
			Base 63.530300	4,537,461.09	63.980000	4,569,579.56	32,118.47	0.54
775133101	ROGERS CORP COMMON STOCK USD1.0	11,602.000	Local 107.051109	1,242,006.97	120.610000	1,399,317.22	157,310.25	0.17
			Base 107.051109	1,242,006.97	120.610000	1,399,317.22	157,310.25	0.17

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781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		42,769.000	Local 46.623866	1,994,056.13	41.870000	1,790,738.03	-203,318.10	0.21
			Base 46.623866	1,994,056.13	41.870000	1,790,738.03	-203,318.10	0.21
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		26,418.000	Local 26.801920	708,053.13	33.390000	882,097.02	174,043.89	0.10
			Base 26.801920	708,053.13	33.390000	882,097.02	174,043.89	0.10
784305104	SJW GROUP COMMON STOCK USD.001							
		20,267.000	Local 78.922488	1,599,522.06	54.220000	1,098,876.74	-500,645.32	0.13
			Base 78.922488	1,599,522.06	54.220000	1,098,876.74	-500,645.32	0.13
78440X887	SL GREEN REALTY CORP REIT USD.01							
		44,776.000	Local 24.126941	1,080,307.91	56.640000	2,536,112.64	1,455,804.73	0.30
			Base 24.126941	1,080,307.91	56.640000	2,536,112.64	1,455,804.73	0.30
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		79,481.000	Local 17.891870	1,422,063.69	43.230000	3,435,963.63	2,013,899.94	0.41
			Base 17.891870	1,422,063.69	43.230000	3,435,963.63	2,013,899.94	0.41
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		25,586.000	Local 59.902170	1,532,656.92	188.160000	4,814,261.76	3,281,604.84	0.57
			Base 59.902170	1,532,656.92	188.160000	4,814,261.76	3,281,604.84	0.57
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		31,942.000	Local 28.859464	921,829.00	142.140000	4,540,235.88	3,618,406.88	0.54
			Base 28.859464	921,829.00	142.140000	4,540,235.88	3,618,406.88	0.54
78573M104	SABRE CORP COMMON STOCK USD.01							
		263,883.000	Local 5.796879	1,529,697.78	2.670000	704,567.61	-825,130.17	0.08
			Base 5.796879	1,529,697.78	2.670000	704,567.61	-825,130.17	0.08
78646V107	SAFEHOLD INC REIT USD.001							
		31,094.000	Local 50.325048	1,564,807.03	19.290000	599,803.26	-965,003.77	0.07
			Base 50.325048	1,564,807.03	19.290000	599,803.26	-965,003.77	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		10,252.000	Local 65.000319	666,383.27	75.030000	769,207.56	102,824.29	0.09
			Base 65.000319	666,383.27	75.030000	769,207.56	102,824.29	0.09

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790148100	ST JOE CO/THE COMMON STOCK	24,613.000	Local 27.627594	679,997.97	54.700000	1,346,331.10	666,333.13	0.16
			Base 27.627594	679,997.97	54.700000	1,346,331.10	666,333.13	0.16
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	71,520.000	Local 9.840319	703,779.65	10.730000	767,409.60	63,629.95	0.09
			Base 9.840319	703,779.65	10.730000	767,409.60	63,629.95	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	6,223.000	Local 76.561589	476,442.77	97.170000	604,688.91	128,246.14	0.07
			Base 76.561589	476,442.77	97.170000	604,688.91	128,246.14	0.07
801056102	SANMINA CORP COMMON STOCK USD.01	38,314.000	Local 25.022514	958,712.59	66.250000	2,538,302.50	1,579,589.91	0.30
			Base 25.022514	958,712.59	66.250000	2,538,302.50	1,579,589.91	0.30
804395101	SAUL CENTERS INC REIT USD.01	8,948.000	Local 42.280994	378,330.33	36.770000	329,017.96	-49,312.37	0.04
			Base 42.280994	378,330.33	36.770000	329,017.96	-49,312.37	0.04
806037107	SCANSOURCE INC COMMON STOCK	17,072.000	Local 33.269946	567,984.51	44.310000	756,460.32	188,475.81	0.09
			Base 33.269946	567,984.51	44.310000	756,460.32	188,475.81	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01	17,592.000	Local 33.017226	580,839.04	35.470000	623,988.24	43,149.20	0.07
			Base 33.017226	580,839.04	35.470000	623,988.24	43,149.20	0.07
80810D103	SCHRODINGER INC COMMON STOCK USD.01	38,179.000	Local 46.127239	1,761,091.85	19.340000	738,381.86	-1,022,709.99	0.09
			Base 46.127239	1,761,091.85	19.340000	738,381.86	-1,022,709.99	0.09
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1	37,533.000	Local 28.833923	1,082,223.62	16.960000	636,559.68	-445,663.94	0.08
			Base 28.833923	1,082,223.62	16.960000	636,559.68	-445,663.94	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	58,156.000	Local 28.742896	1,671,571.84	23.640000	1,374,807.84	-296,764.00	0.16
			Base 28.742896	1,671,571.84	23.640000	1,374,807.84	-296,764.00	0.16

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81211K100	SEALED AIR CORP COMMON STOCK USD.1	100,608.000	Local 35.553141	3,576,930.36	34.790000	3,500,152.32	-76,778.04	0.41
			Base 35.553141	3,576,930.36	34.790000	3,500,152.32	-76,778.04	0.41
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	73,670.000	Local 16.992587	1,251,843.88	35.060000	2,582,870.20	1,331,026.32	0.31
			Base 16.992587	1,251,843.88	35.060000	2,582,870.20	1,331,026.32	0.31
816850101	SEMTECH CORP COMMON STOCK USD.01	44,608.000	Local 27.382099	1,221,460.66	29.880000	1,332,887.04	111,426.38	0.16
			Base 27.382099	1,221,460.66	29.880000	1,332,887.04	111,426.38	0.16
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	29,271.000	Local 61.183512	1,790,902.59	74.190000	2,171,615.49	380,712.90	0.26
			Base 61.183512	1,790,902.59	74.190000	2,171,615.49	380,712.90	0.26
81761L102	SERVICE PROPERTIES TRUST REIT USD.01	114,527.000	Local 11.383512	1,303,719.51	5.140000	588,668.78	-715,050.73	0.07
			Base 11.383512	1,303,719.51	5.140000	588,668.78	-715,050.73	0.07
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	33,895.000	Local 39.183194	1,328,114.37	63.190000	2,141,825.05	813,710.68	0.25
			Base 39.183194	1,328,114.37	63.190000	2,141,825.05	813,710.68	0.25
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01	26,016.000	Local 55.139963	1,434,521.28	90.000000	2,341,440.00	906,918.72	0.28
			Base 55.139963	1,434,521.28	90.000000	2,341,440.00	906,918.72	0.28
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK	34,673.000	Local 34.633551	1,200,849.12	16.330000	566,210.09	-634,639.03	0.07
			Base 34.633551	1,200,849.12	16.330000	566,210.09	-634,639.03	0.07
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01	12,373.000	Local 18.526528	229,228.73	36.890000	456,439.97	227,211.24	0.05
			Base 18.526528	229,228.73	36.890000	456,439.97	227,211.24	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01	16,593.000	Local 53.137842	881,716.21	38.700000	642,149.10	-239,567.11	0.08
			Base 53.137842	881,716.21	38.700000	642,149.10	-239,567.11	0.08

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		86,699.000	Local 23.172995	2,009,075.47	17.580000	1,524,168.42	-484,907.05	0.18
			Base 23.172995	2,009,075.47	17.580000	1,524,168.42	-484,907.05	0.18
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		62,867.000	Local 32.562761	2,047,123.09	36.130000	2,271,384.71	224,261.62	0.27
			Base 32.562761	2,047,123.09	36.130000	2,271,384.71	224,261.62	0.27
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		11,047.000	Local 57.361969	633,677.67	48.620000	537,105.14	-96,572.53	0.06
			Base 57.361969	633,677.67	48.620000	537,105.14	-96,572.53	0.06
82981J109	SITE CENTERS CORP REIT USD.1							
		124,508.000	Local 9.832807	1,224,263.08	14.500000	1,805,366.00	581,102.92	0.21
			Base 9.832807	1,224,263.08	14.500000	1,805,366.00	581,102.92	0.21
82982T106	SITIME CORP COMMON STOCK USD.0001							
		12,169.000	Local 116.084101	1,412,627.42	124.380000	1,513,580.22	100,952.80	0.18
			Base 116.084101	1,412,627.42	124.380000	1,513,580.22	100,952.80	0.18
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		50,073.000	Local 23.533656	1,178,400.74	33.140000	1,659,419.22	481,018.48	0.20
			Base 23.533656	1,178,400.74	33.140000	1,659,419.22	481,018.48	0.20
830879102	SKYWEST INC COMMON STOCK							
		27,816.000	Local 24.019937	668,138.56	82.070000	2,282,859.12	1,614,720.56	0.27
			Base 24.019937	668,138.56	82.070000	2,282,859.12	1,614,720.56	0.27
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		39,589.000	Local 94.429803	3,738,381.46	25.260000	1,000,018.14	-2,738,363.32	0.12
			Base 94.429803	3,738,381.46	25.260000	1,000,018.14	-2,738,363.32	0.12
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		10,272.000	Local 23.197582	238,285.56	54.470000	559,515.84	321,230.28	0.07
			Base 23.197582	238,285.56	54.470000	559,515.84	321,230.28	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
		84,915.000	Local 26.970517	2,290,201.47	14.760000	1,253,345.40	-1,036,856.07	0.15
			Base 26.970517	2,290,201.47	14.760000	1,253,345.40	-1,036,856.07	0.15

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84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	19,879.000	Local 30.734719	610,975.47	27.610000	548,859.19	-62,116.28	0.06
			Base 30.734719	610,975.47	27.610000	548,859.19	-62,116.28	0.06
847215100	SPARTANNASH CO COMMON STOCK	23,813.000	Local 21.858012	520,504.85	18.760000	446,731.88	-73,772.97	0.05
			Base 21.858012	520,504.85	18.760000	446,731.88	-73,772.97	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003	82,781.000	Local 12.191286	1,009,206.82	9.620000	796,353.22	-212,853.60	0.09
			Base 12.191286	1,009,206.82	9.620000	796,353.22	-212,853.60	0.09
852312305	STAAR SURGICAL CO COMMON STOCK USD.01	33,939.000	Local 42.233683	1,433,368.97	47.610000	1,615,835.79	182,466.82	0.19
			Base 42.233683	1,433,368.97	47.610000	1,615,835.79	182,466.82	0.19
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0	12,963.000	Local 29.897659	387,563.35	27.730000	359,463.99	-28,099.36	0.04
			Base 29.897659	387,563.35	27.730000	359,463.99	-28,099.36	0.04
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	8,190.000	Local 61.360641	502,543.65	161.150000	1,319,818.50	817,274.85	0.16
			Base 61.360641	502,543.65	161.150000	1,319,818.50	817,274.85	0.16
858586100	STEPAN CO COMMON STOCK USD1.0	14,752.000	Local 69.603833	1,026,795.75	83.960000	1,238,577.92	211,782.17	0.15
			Base 69.603833	1,026,795.75	83.960000	1,238,577.92	211,782.17	0.15
858927106	STELLAR BANCORP INC COMMON STOCK USD.01	32,574.000	Local 25.981621	846,325.32	22.960000	747,899.04	-98,426.28	0.09
			Base 25.981621	846,325.32	22.960000	747,899.04	-98,426.28	0.09
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001	35,924.000	Local 45.265400	1,626,114.23	45.890000	1,648,552.36	22,438.13	0.20
			Base 45.265400	1,626,114.23	45.890000	1,648,552.36	22,438.13	0.20
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	19,057.000	Local 34.150873	650,813.19	62.080000	1,183,058.56	532,245.37	0.14
			Base 34.150873	650,813.19	62.080000	1,183,058.56	532,245.37	0.14

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861896108	STONEX GROUP INC COMMON STOCK USD.01		18,846.000	Local	29.259280	551,420.40	75.310000	1,419,292.26	867,871.86	0.17
				Base	29.259280	551,420.40	75.310000	1,419,292.26	867,871.86	0.17
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01		15,151.000	Local	75.906012	1,150,051.99	110.660000	1,676,609.66	526,557.67	0.20
				Base	75.906012	1,150,051.99	110.660000	1,676,609.66	526,557.67	0.20
86333M108	STRIDE INC COMMON STOCK USD.0001		27,600.000	Local	41.809234	1,153,934.85	70.500000	1,945,800.00	791,865.15	0.23
				Base	41.809234	1,153,934.85	70.500000	1,945,800.00	791,865.15	0.23
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0		12,023.000	Local	45.494759	546,983.49	41.650000	500,757.95	-46,225.54	0.06
				Base	45.494759	546,983.49	41.650000	500,757.95	-46,225.54	0.06
866082100	SUMMIT HOTEL PROPERTIES INC REIT		74,752.000	Local	11.262218	841,873.34	5.990000	447,764.48	-394,108.86	0.05
				Base	11.262218	841,873.34	5.990000	447,764.48	-394,108.86	0.05
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01		26,196.000	Local	18.115580	474,555.73	12.560000	329,021.76	-145,533.97	0.04
				Base	18.115580	474,555.73	12.560000	329,021.76	-145,533.97	0.04
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01		58,089.000	Local	9.587606	556,934.47	9.800000	569,272.20	12,337.73	0.07
				Base	9.587606	556,934.47	9.800000	569,272.20	12,337.73	0.07
867652406	SUNPOWER CORP COMMON STOCK USD.001		59,408.000	Local	10.297456	611,751.26	2.960000	175,847.68	-435,903.58	0.02
				Base	10.297456	611,751.26	2.960000	175,847.68	-435,903.58	0.02
86771W105	SUNRUN INC COMMON STOCK USD.0001		153,151.000	Local	12.843096	1,966,932.95	11.860000	1,816,370.86	-150,562.09	0.21
				Base	12.843096	1,966,932.95	11.860000	1,816,370.86	-150,562.09	0.21
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01		140,722.000	Local	10.856592	1,527,761.37	10.460000	1,471,952.12	-55,809.25	0.17
				Base	10.856592	1,527,761.37	10.460000	1,471,952.12	-55,809.25	0.17

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		37,983.000	Local 22.179821	842,456.14	26.750000	1,016,045.25	173,589.11		0.12
			Base 22.179821	842,456.14	26.750000	1,016,045.25	173,589.11		0.12
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		24,154.000	Local 33.985516	820,886.15	68.600000	1,656,964.40	836,078.25		0.20
			Base 33.985516	820,886.15	68.600000	1,656,964.40	836,078.25		0.20
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
		65,551.000	Local 33.344022	2,185,734.01	37.250000	2,441,774.75	256,040.74		0.29
			Base 33.344022	2,185,734.01	37.250000	2,441,774.75	256,040.74		0.29
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		70,319.000	Local 12.587009	885,105.89	19.430000	1,366,298.17	481,192.28		0.16
			Base 12.587009	885,105.89	19.430000	1,366,298.17	481,192.28		0.16
87484T108	TALOS ENERGY INC COMMON STOCK								
		108,011.000	Local 14.316666	1,546,357.42	12.150000	1,312,333.65	-234,023.77		0.16
			Base 14.316666	1,546,357.42	12.150000	1,312,333.65	-234,023.77		0.16
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
		44,627.000	Local 40.158245	1,792,141.99	40.290000	1,798,021.83	5,879.84		0.21
			Base 40.158245	1,792,141.99	40.290000	1,798,021.83	5,879.84		0.21
875465106	TANGER INC REIT USD.01								
		75,554.000	Local 15.307304	1,156,528.07	27.110000	2,048,268.94	891,740.87		0.24
			Base 15.307304	1,156,528.07	27.110000	2,048,268.94	891,740.87		0.24
87874R100	TECHTARGET COMMON STOCK USD.001								
		17,950.000	Local 38.684108	694,379.74	31.170000	559,501.50	-134,878.24		0.07
			Base 38.684108	694,379.74	31.170000	559,501.50	-134,878.24		0.07
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		68,111.000	Local 19.700349	1,341,810.48	20.730000	1,411,941.03	70,130.55		0.17
			Base 19.700349	1,341,810.48	20.730000	1,411,941.03	70,130.55		0.17
880345103	TENNANT CO COMMON STOCK USD.375								
		13,133.000	Local 55.830580	733,223.01	98.440000	1,292,812.52	559,589.51		0.15
			Base 55.830580	733,223.01	98.440000	1,292,812.52	559,589.51		0.15

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88337F105	ODP CORP/THE COMMON STOCK USD.01							
		67,575.000	Local 25.883118	1,749,051.67	39.270000	2,653,670.25	904,618.58	0.31
			Base 25.883118	1,749,051.67	39.270000	2,653,670.25	904,618.58	0.31
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		92,192.000	Local 11.553323	1,065,124.00	3.070000	283,029.44	-782,094.56	0.03
			Base 11.553323	1,065,124.00	3.070000	283,029.44	-782,094.56	0.03
886029206	THRYV HOLDINGS INC COMMON STOCK							
		21,786.000	Local 29.909719	651,613.14	17.820000	388,226.52	-263,386.62	0.05
			Base 29.909719	651,613.14	17.820000	388,226.52	-263,386.62	0.05
88642R109	TIDEWATER INC COMMON STOCK							
		33,548.000	Local 92.582900	3,105,971.13	95.210000	3,194,105.08	88,133.95	0.38
			Base 92.582900	3,105,971.13	95.210000	3,194,105.08	88,133.95	0.38
887399103	METALLUS INC COMMON STOCK							
		26,972.000	Local 15.461961	417,040.02	20.270000	546,722.44	129,682.42	0.06
			Base 15.461961	417,040.02	20.270000	546,722.44	129,682.42	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		35,244.000	Local 15.526024	547,199.18	7.410000	261,158.04	-286,041.14	0.03
			Base 15.526024	547,199.18	7.410000	261,158.04	-286,041.14	0.03
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		8,659.000	Local 58.195948	503,918.71	48.900000	423,425.10	-80,493.61	0.05
			Base 58.195948	503,918.71	48.900000	423,425.10	-80,493.61	0.05
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		12,244.000	Local 32.971458	403,702.53	30.570000	374,299.08	-29,403.45	0.04
			Base 32.971458	403,702.53	30.570000	374,299.08	-29,403.45	0.04
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		33,072.000	Local 38.387776	1,269,560.53	36.640000	1,211,758.08	-57,802.45	0.14
			Base 38.387776	1,269,560.53	36.640000	1,211,758.08	-57,802.45	0.14
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		56,542.000	Local 24.000826	1,357,054.68	29.920000	1,691,736.64	334,681.96	0.20
			Base 24.000826	1,357,054.68	29.920000	1,691,736.64	334,681.96	0.20

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89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01	14,915.000	Local 51.420333	766,934.27	81.750000	1,219,301.25	452,366.98	0.14
			Base 51.420333	766,934.27	81.750000	1,219,301.25	452,366.98	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001	53,108.000	Local 12.831420	681,451.05	15.410000	818,394.28	136,943.23	0.10
			Base 12.831420	681,451.05	15.410000	818,394.28	136,943.23	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001	75,153.000	Local 16.241046	1,220,563.32	17.810000	1,338,474.93	117,911.61	0.16
			Base 16.241046	1,220,563.32	17.810000	1,338,474.93	117,911.61	0.16
898202106	TRUPANION INC COMMON STOCK USD.00001	24,968.000	Local 77.692031	1,939,814.64	29.400000	734,059.20	-1,205,755.44	0.09
			Base 77.692031	1,939,814.64	29.400000	734,059.20	-1,205,755.44	0.09
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	13,144.000	Local 29.515508	387,951.84	28.770000	378,152.88	-9,798.96	0.04
			Base 29.515508	387,951.84	28.770000	378,152.88	-9,798.96	0.04
898402102	TRUSTMARK CORP COMMON STOCK	42,286.000	Local 30.913260	1,307,198.10	30.040000	1,270,271.44	-36,926.66	0.15
			Base 30.913260	1,307,198.10	30.040000	1,270,271.44	-36,926.66	0.15
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0	71,506.000	Local 25.385393	1,815,207.92	13.210000	944,594.26	-870,613.66	0.11
			Base 25.385393	1,815,207.92	13.210000	944,594.26	-870,613.66	0.11
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01	4,876.000	Local 195.204420	951,816.75	263.870000	1,286,630.12	334,813.37	0.15
			Base 195.204420	951,816.75	263.870000	1,286,630.12	334,813.37	0.15
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	7,635.000	Local 66.997754	511,527.85	45.240000	345,407.40	-166,120.45	0.04
			Base 66.997754	511,527.85	45.240000	345,407.40	-166,120.45	0.04
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	10,411.000	Local 72.377992	753,527.27	92.420000	962,184.62	208,657.35	0.11
			Base 72.377992	753,527.27	92.420000	962,184.62	208,657.35	0.11

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90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		53,984.000	Local 22.365358	1,207,371.47	15.450000	834,052.80	-373,318.67	0.10
			Base 22.365358	1,207,371.47	15.450000	834,052.80	-373,318.67	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		31,027.000	Local 27.305492	847,207.49	49.000000	1,520,323.00	673,115.51	0.18
			Base 27.305492	847,207.49	49.000000	1,520,323.00	673,115.51	0.18
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		10,411.000	Local 112.848130	1,174,861.88	171.530000	1,785,798.83	610,936.95	0.21
			Base 112.848130	1,174,861.88	171.530000	1,785,798.83	610,936.95	0.21
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		82,317.000	Local 23.505764	1,934,924.00	25.460000	2,095,790.82	160,866.82	0.25
			Base 23.505764	1,934,924.00	25.460000	2,095,790.82	160,866.82	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		14,682.000	Local 26.560864	389,966.61	21.490000	315,516.18	-74,450.43	0.04
			Base 26.560864	389,966.61	21.490000	315,516.18	-74,450.43	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		41,066.000	Local 23.637392	970,693.13	13.100000	537,964.60	-432,728.53	0.06
			Base 23.637392	970,693.13	13.100000	537,964.60	-432,728.53	0.06
913259107	UNITIL CORP COMMON STOCK							
		11,171.000	Local 52.740747	589,166.89	51.790000	578,546.09	-10,620.80	0.07
			Base 52.740747	589,166.89	51.790000	578,546.09	-10,620.80	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
		165,998.000	Local 9.010938	1,495,797.62	2.920000	484,714.16	-1,011,083.46	0.06
			Base 9.010938	1,495,797.62	2.920000	484,714.16	-1,011,083.46	0.06
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		16,978.000	Local 49.220811	835,670.93	48.190000	818,169.82	-17,501.11	0.10
			Base 49.220811	835,670.93	48.190000	818,169.82	-17,501.11	0.10
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		8,788.000	Local 55.767201	490,082.16	39.140000	343,962.32	-146,119.84	0.04
			Base 55.767201	490,082.16	39.140000	343,962.32	-146,119.84	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001		39,183.000	Local	20.733897	812,416.28	41.050000	1,608,462.15	796,045.87	0.19
				Base	20.733897	812,416.28	41.050000	1,608,462.15	796,045.87	0.19
91704F104	URBAN EDGE PROPERTIES REIT USD.01		82,092.000	Local	18.220521	1,495,759.04	18.470000	1,516,239.24	20,480.20	0.18
				Base	18.220521	1,495,759.04	18.470000	1,516,239.24	20,480.20	0.18
918204108	VF CORP COMMON STOCK		228,343.000	Local	13.638289	3,114,207.93	13.500000	3,082,630.50	-31,577.43	0.36
				Base	13.638289	3,114,207.93	13.500000	3,082,630.50	-31,577.43	0.36
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E		98,617.000	Local	93.173993	9,188,539.70	98.210000	9,685,175.57	496,635.87	1.15
				Base	93.173993	9,188,539.70	98.210000	9,685,175.57	496,635.87	1.15
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01		28,259.000	Local	26.343730	744,447.46	14.730000	416,255.07	-328,192.39	0.05
				Base	26.343730	744,447.46	14.730000	416,255.07	-328,192.39	0.05
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1		92,449.000	Local	8.658895	800,506.17	10.570000	977,185.93	176,679.76	0.12
				Base	8.658895	800,506.17	10.570000	977,185.93	176,679.76	0.12
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01		39,133.000	Local	27.936161	1,093,225.79	46.710000	1,827,902.43	734,676.64	0.22
				Base	27.936161	1,093,225.79	46.710000	1,827,902.43	734,676.64	0.22
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01		37,642.000	Local	25.690584	967,044.98	21.090000	793,869.78	-173,175.20	0.09
				Base	25.690584	967,044.98	21.090000	793,869.78	-173,175.20	0.09
92346J108	VERICEL CORP COMMON STOCK		33,580.000	Local	48.617766	1,632,584.57	45.880000	1,540,650.40	-91,934.17	0.18
				Base	48.617766	1,632,584.57	45.880000	1,540,650.40	-91,934.17	0.18
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001		115,055.000	Local	17.190204	1,977,818.87	27.200000	3,129,496.00	1,151,677.13	0.37
				Base	17.190204	1,977,818.87	27.200000	3,129,496.00	1,151,677.13	0.37

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92552R406	VIAD CORP COMMON STOCK USD1.5	14,598.000	Local	28.703412	419,012.41	34.000000	496,332.00	77,319.59	0.06
			Base	28.703412	419,012.41	34.000000	496,332.00	77,319.59	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001	51,952.000	Local	33.040630	1,716,526.83	12.700000	659,790.40	-1,056,736.43	0.08
			Base	33.040630	1,716,526.83	12.700000	659,790.40	-1,056,736.43	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	154,239.000	Local	9.527618	1,469,530.26	6.870000	1,059,621.93	-409,908.33	0.13
			Base	9.527618	1,469,530.26	6.870000	1,059,621.93	-409,908.33	0.13
925815102	VICOR CORP COMMON STOCK USD.01	15,641.000	Local	35.973601	562,663.10	33.160000	518,655.56	-44,007.54	0.06
			Base	35.973601	562,663.10	33.160000	518,655.56	-44,007.54	0.06
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01	54,091.000	Local	18.930491	1,023,969.17	17.670000	955,787.97	-68,181.20	0.11
			Base	18.930491	1,023,969.17	17.670000	955,787.97	-68,181.20	0.11
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK	60,164.000	Local	21.691546	1,305,050.15	8.900000	535,459.60	-769,590.55	0.06
			Base	21.691546	1,305,050.15	8.900000	535,459.60	-769,590.55	0.06
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	61,141.000	Local	23.042700	1,408,853.72	22.450000	1,372,615.45	-36,238.27	0.16
			Base	23.042700	1,408,853.72	22.450000	1,372,615.45	-36,238.27	0.16
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	4,630.000	Local	130.817322	605,684.20	225.850000	1,045,685.50	440,001.30	0.12
			Base	130.817322	605,684.20	225.850000	1,045,685.50	440,001.30	0.12
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01	40,213.000	Local	21.234247	853,892.76	37.650000	1,514,019.45	660,126.69	0.18
			Base	21.234247	853,892.76	37.650000	1,514,019.45	660,126.69	0.18
929236107	WD 40 CO COMMON STOCK USD.001	9,364.000	Local	114.940390	1,076,301.81	219.640000	2,056,708.96	980,407.15	0.24
			Base	114.940390	1,076,301.81	219.640000	2,056,708.96	980,407.15	0.24

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929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		41,520.000	Local 47.522267	1,973,124.53	47.000000	1,951,440.00	-21,684.53	0.23
			Base 47.522267	1,973,124.53	47.000000	1,951,440.00	-21,684.53	0.23
92942W107	WK KELLOGG CO COMMON STOCK USD.0001							
		45,688.000	Local 10.786078	492,794.33	16.460000	752,024.48	259,230.15	0.09
			Base 10.786078	492,794.33	16.460000	752,024.48	259,230.15	0.09
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		31,108.000	Local 13.875664	431,644.15	21.840000	679,398.72	247,754.57	0.08
			Base 13.875664	431,644.15	21.840000	679,398.72	247,754.57	0.08
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		23,297.000	Local 49.666718	1,157,085.54	98.200000	2,287,765.40	1,130,679.86	0.27
			Base 49.666718	1,157,085.54	98.200000	2,287,765.40	1,130,679.86	0.27
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		36,136.000	Local 22.255816	804,236.16	62.770000	2,268,256.72	1,464,020.56	0.27
			Base 22.255816	804,236.16	62.770000	2,268,256.72	1,464,020.56	0.27
938824109	WAFD INC COMMON STOCK USD1.0							
		46,689.000	Local 29.259557	1,366,099.48	28.580000	1,334,371.62	-31,727.86	0.16
			Base 29.259557	1,366,099.48	28.580000	1,334,371.62	-31,727.86	0.16
939653101	ELME COMMUNITIES REIT USD.01							
		60,804.000	Local 25.479073	1,549,229.55	15.930000	968,607.72	-580,621.83	0.11
			Base 25.479073	1,549,229.55	15.930000	968,607.72	-580,621.83	0.11
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		43,812.000	Local 35.350600	1,548,780.49	35.830000	1,569,783.96	21,003.47	0.19
			Base 35.350600	1,548,780.49	35.830000	1,569,783.96	21,003.47	0.19
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		18,433.000	Local 51.729750	953,534.48	48.530000	894,553.49	-58,980.99	0.11
			Base 51.729750	953,534.48	48.530000	894,553.49	-58,980.99	0.11
966084204	WHITESTONE REIT REIT USD.001							
		32,793.000	Local 11.493231	376,897.53	13.310000	436,474.83	59,577.30	0.05
			Base 11.493231	376,897.53	13.310000	436,474.83	59,577.30	0.05

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		29,060.000	Local 32.909583	956,352.48	40.700000	1,182,742.00	226,389.52	0.14
			Base 32.909583	956,352.48	40.700000	1,182,742.00	226,389.52	0.14
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		20,223.000	Local 31.404977	635,102.84	54.200000	1,096,086.60	460,983.76	0.13
			Base 31.404977	635,102.84	54.200000	1,096,086.60	460,983.76	0.13
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
		77,132.000	Local 7.060748	544,609.58	9.910000	764,378.12	219,768.54	0.09
			Base 7.060748	544,609.58	9.910000	764,378.12	219,768.54	0.09
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		55,225.000	Local 21.280481	1,175,214.54	13.520000	746,642.00	-428,572.54	0.09
			Base 21.280481	1,175,214.54	13.520000	746,642.00	-428,572.54	0.09
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,321.000	Local 97.392792	226,048.67	123.580000	286,829.18	60,780.51	0.03
			Base 97.392792	226,048.67	123.580000	286,829.18	60,780.51	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
		41,413.000	Local 30.569982	1,265,994.67	25.800000	1,068,455.40	-197,539.27	0.13
			Base 30.569982	1,265,994.67	25.800000	1,068,455.40	-197,539.27	0.13
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK							
		21,135.000	Local 62.042692	1,311,272.29	47.330000	1,000,319.55	-310,952.74	0.12
			Base 62.042692	1,311,272.29	47.330000	1,000,319.55	-310,952.74	0.12
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001							
		21,235.000	Local 31.835531	676,027.51	33.360000	708,399.60	32,372.09	0.08
			Base 31.835531	676,027.51	33.360000	708,399.60	32,372.09	0.08
98379L100	XPEL INC COMMON STOCK							
		14,702.000	Local 60.805901	893,968.35	35.560000	522,803.12	-371,165.23	0.06
			Base 60.805901	893,968.35	35.560000	522,803.12	-371,165.23	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		70,449.000	Local 18.817048	1,325,642.22	14.330000	1,009,534.17	-316,108.05	0.12
			Base 18.817048	1,325,642.22	14.330000	1,009,534.17	-316,108.05	0.12

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Books Open

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98401F105	XENCOR INC COMMON STOCK USD.01	42,604.000	Local 37.353346	1,591,401.95	18.930000	806,493.72	-784,908.23	0.10
			Base 37.353346	1,591,401.95	18.930000	806,493.72	-784,908.23	0.10
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0	78,946.000	Local 16.306047	1,287,297.21	11.620000	917,352.52	-369,944.69	0.11
			Base 16.306047	1,287,297.21	11.620000	917,352.52	-369,944.69	0.11
985817105	YELP INC COMMON STOCK USD.000001	46,608.000	Local 29.518983	1,375,820.77	36.950000	1,722,165.60	346,344.83	0.20
			Base 29.518983	1,375,820.77	36.950000	1,722,165.60	346,344.83	0.20
G01767105	ALKERMES PLC COMMON STOCK USD.01	116,918.000	Local 27.163855	3,175,943.61	24.100000	2,817,723.80	-358,219.81	0.33
			Base 27.163855	3,175,943.61	24.100000	2,817,723.80	-358,219.81	0.33
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	35,721.000	Local 32.301026	1,153,824.96	77.150000	2,755,875.15	1,602,050.19	0.33
			Base 32.301026	1,153,824.96	77.150000	2,755,875.15	1,602,050.19	0.33
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01	136,097.000	Local 11.456747	1,559,228.83	10.400000	1,415,408.80	-143,820.03	0.17
			Base 11.456747	1,559,228.83	10.400000	1,415,408.80	-143,820.03	0.17
G3323L100	FABRINET COMMON STOCK USD.01	24,974.000	Local 51.241962	1,279,716.77	244.790000	6,113,385.46	4,833,668.69	0.72
			Base 51.241962	1,279,716.77	244.790000	6,113,385.46	4,833,668.69	0.72
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	23,166.000	Local 31.044589	719,178.94	21.850000	506,177.10	-213,001.84	0.06
			Base 31.044589	719,178.94	21.850000	506,177.10	-213,001.84	0.06
G4740B105	ICHOH HOLDINGS LTD COMMON STOCK USD.0001	23,128.000	Local 28.700168	663,777.48	38.550000	891,584.40	227,806.92	0.11
			Base 28.700168	663,777.48	38.550000	891,584.40	227,806.92	0.11
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	16,063.000	Local 37.791797	607,049.64	37.370000	600,274.31	-6,775.33	0.07
			Base 37.791797	607,049.64	37.370000	600,274.31	-6,775.33	0.07

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001	6,196.000	Local 111.313422	689,697.96	71.160000	440,907.36	-248,790.60	0.05
			Base 111.313422	689,697.96	71.160000	440,907.36	-248,790.60	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18	30,854.000	Local 30.104685	928,849.96	89.580000	2,763,901.32	1,835,051.36	0.33
			Base 30.104685	928,849.96	89.580000	2,763,901.32	1,835,051.36	0.33
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1	63,606.000	Local 12.041381	765,904.09	12.200000	775,993.20	10,089.11	0.09
			Base 12.041381	765,904.09	12.200000	775,993.20	10,089.11	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	36,133.000	Local 22.305517	805,965.26	22.870000	826,361.71	20,396.45	0.10
			Base 22.305517	805,965.26	22.870000	826,361.71	20,396.45	0.10
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01	23,559.000	Local 14.064986	331,357.01	41.960000	988,535.64	657,178.63	0.12
			Base 14.064986	331,357.01	41.960000	988,535.64	657,178.63	0.12
US DOLLAR Total		28,831,625.000	Local	686,775,155.45		834,859,179.38	148,084,023.93	98.80
			Base	686,775,155.45		834,859,179.38	148,084,023.93	98.80
EQUITY Total		28,831,625.000	Base	686,775,155.45		834,859,179.38	148,084,023.93	98.80

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		38,988,185.390	Base	696,931,715.84		845,015,739.77	148,084,023.93	100.00

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	5,000,000.000	Local	1.000000	5,000,000.00	1.000000	5,000,000.00	0.00	0.17
		Base	1.000000	5,000,000.00	1.000000	5,000,000.00	0.00	0.17
US DOLLAR Total								
	5,000,000.000	Local		5,000,000.00		5,000,000.00	0.00	0.17
		Base		5,000,000.00		5,000,000.00	0.00	0.17
CASH Total								
	5,000,000.000	Base		5,000,000.00		5,000,000.00	0.00	0.17
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
02665JJ68	AMERICAN HONDA FINAN				5.560000	06 Sep 2024		
	10,000,000.000	Local	98.965222	9,896,522.23	98.913056	9,891,305.60	-5,216.63	0.34
		Base	98.965222	9,896,522.23	98.913056	9,891,305.60	-5,216.63	0.34
26244HGV9	DUKE ENERGY CORP				5.450000	29 Jul 2024		
	20,000,000.000	Local	99.576111	19,915,222.22	99.576111	19,915,222.20	-0.02	0.68
		Base	99.576111	19,915,222.22	99.576111	19,915,222.20	-0.02	0.68
38346LLC8	GOTHAM FDG CORP				5.360000	12 Nov 2024		
	15,000,000.000	Local	98.004889	14,700,733.34	97.959905	14,693,985.75	-6,747.59	0.50
		Base	98.004889	14,700,733.34	97.959905	14,693,985.75	-6,747.59	0.50
40060WJJ2	GTA FDG LLC DISC				5.370000	18 Sep 2024		
	10,000,000.000	Local	98.821583	9,882,158.34	98.768937	9,876,893.70	-5,264.64	0.34
		Base	98.821583	9,882,158.34	98.768937	9,876,893.70	-5,264.64	0.34
40060WLK6	GTA FDG LLC DISC				5.350000	19 Nov 2024		
	10,000,000.000	Local	97.904583	9,790,458.33	97.850000	9,785,000.00	-5,458.33	0.33
		Base	97.904583	9,790,458.33	97.850000	9,785,000.00	-5,458.33	0.33

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

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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	
4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030			
		40,733,497.050	Local	100.000000	40,733,497.05	100.000000	40,733,497.05	0.00	1.38
			Base	100.000000	40,733,497.05	100.000000	40,733,497.05	0.00	1.38
52953AGV1	LEXINGTN PKR CAP CO LL				5.370000	29 Jul 2024			
		10,000,000.000	Local	99.582333	9,958,233.33	99.582333	9,958,233.30	-0.03	0.34
			Base	99.582333	9,958,233.33	99.582333	9,958,233.30	-0.03	0.34
56274LH72	MANHATTAN ASSET FDG.				5.340000	07 Aug 2024			
		10,000,000.000	Local	99.451167	9,945,116.66	99.451167	9,945,116.70	0.04	0.34
			Base	99.451167	9,945,116.66	99.451167	9,945,116.70	0.04	0.34
56274LHG2	MANHATTAN ASSET FDG.				5.360000	16 Aug 2024			
		10,000,000.000	Local	99.315111	9,931,511.11	99.315111	9,931,511.11	0.00	0.34
			Base	99.315111	9,931,511.11	99.315111	9,931,511.11	0.00	0.34
73044DG83	PODIUM FDG TR				0.010000	08 Jul 2024			
		10,000,000.000	Local	99.895972	9,989,597.22	99.895972	9,989,597.20	-0.02	0.34
			Base	99.895972	9,989,597.22	99.895972	9,989,597.20	-0.02	0.34
82434TGB0	SHERWIN WILLIAMS CO				5.450000	11 Jul 2024			
		15,000,000.000	Local	99.848611	14,977,291.67	99.848611	14,977,291.65	-0.02	0.51
			Base	99.848611	14,977,291.67	99.848611	14,977,291.65	-0.02	0.51
82434THE3	SHERWIN WILLIAMS CO				5.440000	14 Aug 2024			
		12,200,000.000	Local	99.335111	12,118,883.55	99.335111	12,118,883.55	0.00	0.41
			Base	99.335111	12,118,883.55	99.335111	12,118,883.55	0.00	0.41
912797JS7	TREASURY BILL 07/24 0.00000				5.252500	18 Jul 2024			
		10,000,000.000	Local	99.751965	9,975,196.53	99.751965	9,975,196.50	-0.03	0.34
			Base	99.751965	9,975,196.53	99.751965	9,975,196.50	-0.03	0.34
92646KG97	VICTORY RECEIVABLES				5.350000	09 Jul 2024			
		15,000,000.000	Local	99.881111	14,982,166.67	99.881111	14,982,166.65	-0.02	0.51
			Base	99.881111	14,982,166.67	99.881111	14,982,166.65	-0.02	0.51
92646KKW1	VICTORY RECEIVABLES				5.370000	30 Oct 2024			
		15,000,000.000	Local	98.195083	14,729,262.50	98.139426	14,720,913.90	-8,348.60	0.50
			Base	98.195083	14,729,262.50	98.139426	14,720,913.90	-8,348.60	0.50

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

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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
94107MGA8	WASTE MANAGEMENT INC				5.470000	10 Jul 2024		
	15,000,000.000	Local	99.863250	14,979,487.50	99.863250	14,979,487.50	0.00	0.51
		Base	99.863250	14,979,487.50	99.863250	14,979,487.50	0.00	0.51
US DOLLAR Total								
	227,933,497.050	Local		226,505,338.25		226,474,302.36	-31,035.89	7.70
		Base		226,505,338.25		226,474,302.36	-31,035.89	7.70
CASH EQUIVALENT Total								
	227,933,497.050	Base		226,505,338.25		226,474,302.36	-31,035.89	7.70
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	106.780000	30,242,445.16	-6,052,554.81	1.03
		Base	128.150355	36,294,999.97	106.780000	30,242,445.16	-6,052,554.81	1.03
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	25.090000	4,448,457.00	-222,483.41	0.15
		Base	26.344842	4,670,940.41	25.090000	4,448,457.00	-222,483.41	0.15
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
	622,165.000	Local	29.576310	18,401,344.62	27.220000	16,935,331.30	-1,466,013.32	0.58
		Base	29.576310	18,401,344.62	27.220000	16,935,331.30	-1,466,013.32	0.58
US DOLLAR Total								
	1,082,687.000	Local		59,367,285.00		51,626,233.46	-7,741,051.54	1.75
		Base		59,367,285.00		51,626,233.46	-7,741,051.54	1.75
EQUITY Total								
	1,082,687.000	Base		59,367,285.00		51,626,233.46	-7,741,051.54	1.75
FIXED INCOME								

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



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US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.967085	7,497,531.34	93.365811	7,002,435.83	-495,095.51	0.24
		Base	99.967085	7,497,531.34	93.365811	7,002,435.83	-495,095.51	0.24
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.851909	6,989,633.61	97.524370	6,826,705.90	-162,927.71	0.23
		Base	99.851909	6,989,633.61	97.524370	6,826,705.90	-162,927.71	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.105040	10,215,719.29	96.551353	9,853,065.57	-362,653.72	0.33
		Base	100.105040	10,215,719.29	96.551353	9,853,065.57	-362,653.72	0.33
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	93.125612	9,370,299.08	-678,382.86	0.32
		Base	99.867640	10,048,681.94	93.125612	9,370,299.08	-678,382.86	0.32
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.718400	9,971,840.04	81.536381	8,153,638.10	-1,818,201.94	0.28
		Base	99.718400	9,971,840.04	81.536381	8,153,638.10	-1,818,201.94	0.28
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4				5.400000	06 Jun 2027		
	7,000,000.000	Local	99.944213	6,996,094.89	100.274014	7,019,180.98	23,086.09	0.24
		Base	99.944213	6,996,094.89	100.274014	7,019,180.98	23,086.09	0.24
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.995679	9,999,567.94	93.493456	9,349,345.60	-650,222.34	0.32
		Base	99.995679	9,999,567.94	93.493456	9,349,345.60	-650,222.34	0.32
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.977892	9,997,789.21	95.207013	9,520,701.30	-477,087.91	0.32
		Base	99.977892	9,997,789.21	95.207013	9,520,701.30	-477,087.91	0.32
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.668213	9,966,821.26	99.816770	9,981,677.00	14,855.74	0.34
		Base	99.668213	9,966,821.26	99.816770	9,981,677.00	14,855.74	0.34
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.832198	4,991,609.92	124.051765	6,202,588.25	1,210,978.33	0.21

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.832198	4,991,609.92	124.051765	6,202,588.25	1,210,978.33	0.21
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.989048	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.081882	14,011,463.48	11,463.48	0.48
		Base	100.000000	14,000,000.00	100.081882	14,011,463.48	11,463.48	0.48
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	106.687393	5,334,369.65	334,369.65	0.18
		Base	100.000000	5,000,000.00	106.687393	5,334,369.65	334,369.65	0.18
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	98.466607	9,846,660.70	98.200660	9,820,066.00	-26,594.70	0.33
Original Face:	10,000,000.000	Base	98.466607	9,846,660.70	98.200660	9,820,066.00	-26,594.70	0.33
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.971913	2,999,157.38	103.521041	3,105,631.23	106,473.85	0.11
		Base	99.971913	2,999,157.38	103.521041	3,105,631.23	106,473.85	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.943300	7,466,261.41	89.157610	6,727,833.25	-738,428.16	0.23
		Base	98.943300	7,466,261.41	89.157610	6,727,833.25	-738,428.16	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.934693	4,996,734.67	89.878700	4,493,935.00	-502,799.67	0.15
		Base	99.934693	4,996,734.67	89.878700	4,493,935.00	-502,799.67	0.15
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.877712	4,993,885.60	92.969753	4,648,487.65	-345,397.95	0.16
		Base	99.877712	4,993,885.60	92.969753	4,648,487.65	-345,397.95	0.16
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.163722	9,916,372.24	95.114371	9,511,437.10	-404,935.14	0.32
		Base	99.163722	9,916,372.24	95.114371	9,511,437.10	-404,935.14	0.32
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.998559	9,999,855.92	96.152471	9,615,247.10	-384,608.82	0.33
		Base	99.998559	9,999,855.92	96.152471	9,615,247.10	-384,608.82	0.33
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.919913	4,995,995.64	96.159164	4,807,958.20	-188,037.44	0.16

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

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		Base	99.919913	4,995,995.64	96.159164	4,807,958.20	-188,037.44	0.16
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4				5.400000	15 Jul 2034		
	10,000,000.000	Local	99.820113	9,982,011.30	99.130110	9,913,011.00	-69,000.30	0.34
		Base	99.820113	9,982,011.30	99.130110	9,913,011.00	-69,000.30	0.34
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	92.759444	13,913,916.60	-1,086,083.40	0.47
		Base	100.000000	15,000,000.00	92.759444	13,913,916.60	-1,086,083.40	0.47
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	99.557293	9,955,729.26	99.050433	9,905,043.30	-50,685.96	0.34
		Base	99.557293	9,955,729.26	99.050433	9,905,043.30	-50,685.96	0.34
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	103.973395	10,917,206.44	96.940341	10,178,735.81	-738,470.63	0.35
		Base	103.973395	10,917,206.44	96.940341	10,178,735.81	-738,470.63	0.35
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	100.652043	5,032,602.15	96.695565	4,834,778.25	-197,823.90	0.16
		Base	100.652043	5,032,602.15	96.695565	4,834,778.25	-197,823.90	0.16
06055JBB4	BANK OF AMERICA CORP SR UNSECURED 05/26 5.5				5.500000	19 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.075487	9,907,548.70	-92,451.30	0.34
		Base	100.000000	10,000,000.00	99.075487	9,907,548.70	-92,451.30	0.34
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	25,000,000.000	Local	99.993378	24,998,344.51	99.654631	24,913,657.75	-84,686.76	0.85
		Base	99.993378	24,998,344.51	99.654631	24,913,657.75	-84,686.76	0.85
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	7,500,000.000	Local	100.000000	7,500,000.00	97.222682	7,291,701.15	-208,298.85	0.25
		Base	100.000000	7,500,000.00	97.222682	7,291,701.15	-208,298.85	0.25
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.863006	2,995,890.17	100.554994	3,016,649.82	20,759.65	0.10
		Base	99.863006	2,995,890.17	100.554994	3,016,649.82	20,759.65	0.10
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.983989	2,999,519.68	96.808885	2,904,266.55	-95,253.13	0.10

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		Base	99.983989	2,999,519.68	96.808885	2,904,266.55	-95,253.13	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.954533	9,995,453.28	87.356923	8,735,692.30	-1,259,760.98	0.30
		Base	99.954533	9,995,453.28	87.356923	8,735,692.30	-1,259,760.98	0.30
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	97.804367	29,341,310.10	-658,689.90	1.00
		Base	100.000000	30,000,000.00	97.804367	29,341,310.10	-658,689.90	1.00
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	113.912004	5,695,600.18	92.492822	4,624,641.10	-1,070,959.08	0.16
		Base	113.912004	5,695,600.18	92.492822	4,624,641.10	-1,070,959.08	0.16
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	90.537858	4,526,892.90	-473,107.10	0.15
		Base	100.000000	5,000,000.00	90.537858	4,526,892.90	-473,107.10	0.15
097023DH5	BOEING CO SR UNSECURED 144A 05/27 6.259				6.259000	01 May 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.705636	2,014,112.72	14,112.72	0.07
		Base	100.000000	2,000,000.00	100.705636	2,014,112.72	14,112.72	0.07
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	10,133,959.770	Local	91.352951	9,257,671.35	92.857200	9,410,111.29	152,439.94	0.32
Original Face:	10,000,000.000	Base	91.352951	9,257,671.35	92.857200	9,410,111.29	152,439.94	0.32
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,706,006.600	Local	95.246607	7,339,709.80	95.657830	7,371,398.69	31,688.89	0.25
Original Face:	8,035,647.000	Base	95.246607	7,339,709.80	95.657830	7,371,398.69	31,688.89	0.25
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	13,903,685.740	Local	93.961529	13,064,115.71	87.569970	12,175,453.43	-888,662.28	0.41
Original Face:	19,500,000.000	Base	93.961529	13,064,115.71	87.569970	12,175,453.43	-888,662.28	0.41
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,018,108.030	Local	98.210103	7,874,592.15	90.526980	7,258,551.05	-616,041.10	0.25
Original Face:	10,000,000.000	Base	98.210103	7,874,592.15	90.526980	7,258,551.05	-616,041.10	0.25
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	11,797,332.770	Local	90.724098	10,703,023.69	88.212570	10,406,730.43	-296,293.26	0.35

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Original Face:	14,200,000.000	Base	90.724098	10,703,023.69	88.212570	10,406,730.43	-296,293.26	0.35	
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047			
	3,300,000.000	Local	101.902685	3,362,788.62	99.331400	3,277,936.20	-84,852.42	0.11	
Original Face:	3,300,000.000	Base	101.902685	3,362,788.62	99.331400	3,277,936.20	-84,852.42	0.11	
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029			
	10,000,000.000	Local	99.989397	9,998,939.70	100.709260	10,070,926.00	71,986.30	0.34	
Original Face:	10,000,000.000	Base	99.989397	9,998,939.70	100.709260	10,070,926.00	71,986.30	0.34	
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.33	
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.33	
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
	3,000,000.000	Local	99.657225	2,989,716.74	71.625787	2,148,773.61	-840,943.13	0.07	
		Base	99.657225	2,989,716.74	71.625787	2,148,773.61	-840,943.13	0.07	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	96.202530	9,620,253.00	-379,747.00	0.33	
		Base	100.000000	10,000,000.00	96.202530	9,620,253.00	-379,747.00	0.33	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
	10,000,000.000	Local	104.285328	10,428,532.84	94.542821	9,454,282.10	-974,250.74	0.32	
		Base	104.285328	10,428,532.84	94.542821	9,454,282.10	-974,250.74	0.32	
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.214940	14 May 2029			
	10,000,000.000	Local	100.995631	10,099,563.10	101.139090	10,113,909.00	14,345.90	0.34	
Original Face:	10,000,000.000	Base	100.995631	10,099,563.10	101.139090	10,113,909.00	14,345.90	0.34	
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.989316	06 Oct 2028			
	15,000,000.000	Local	100.000000	15,000,000.00	97.481528	14,622,229.20	-377,770.80	0.50	
		Base	100.000000	15,000,000.00	97.481528	14,622,229.20	-377,770.80	0.50	
17330RFZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 09/24 VAR				5.477000	23 Sep 2024			
	5,000,000.000	Local	99.954414	4,997,720.68	99.865946	4,993,297.30	-4,423.38	0.17	
		Base	99.954414	4,997,720.68	99.865946	4,993,297.30	-4,423.38	0.17	
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6				6.000000	20 Oct 2027			
	10,000,000.000	Local	100.000000	10,000,000.00	99.146729	9,914,672.90	-85,327.10	0.34	

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		Base	100.000000	10,000,000.00	99.146729	9,914,672.90	-85,327.10	0.34
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	97.267276	4,863,363.80	-136,636.20	0.17
		Base	100.000000	5,000,000.00	97.267276	4,863,363.80	-136,636.20	0.17
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.141200	5,107,059.99	98.651740	4,932,587.00	-174,472.99	0.17
Original Face:	5,000,000.000	Base	102.141200	5,107,059.99	98.651740	4,932,587.00	-174,472.99	0.17
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	99.894654	9,989,465.35	99.890264	9,989,026.40	-438.95	0.34
		Base	99.894654	9,989,465.35	99.890264	9,989,026.40	-438.95	0.34
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.825356	9,982,535.59	103.957536	10,395,753.60	413,218.01	0.35
		Base	99.825356	9,982,535.59	103.957536	10,395,753.60	413,218.01	0.35
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.906352	5,994,381.13	99.737233	5,984,233.98	-10,147.15	0.20
		Base	99.906352	5,994,381.13	99.737233	5,984,233.98	-10,147.15	0.20
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.370512	4,968,525.58	96.740974	4,837,048.70	-131,476.88	0.16
		Base	99.370512	4,968,525.58	96.740974	4,837,048.70	-131,476.88	0.16
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.677335	4,983,866.75	100.295026	5,014,751.30	30,884.55	0.17
		Base	99.677335	4,983,866.75	100.295026	5,014,751.30	30,884.55	0.17
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.984351	4,999,217.53	93.130293	4,656,514.65	-342,702.88	0.16
		Base	99.984351	4,999,217.53	93.130293	4,656,514.65	-342,702.88	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.812113	12,975,574.63	85.930047	11,170,906.11	-1,804,668.52	0.38
		Base	99.812113	12,975,574.63	85.930047	11,170,906.11	-1,804,668.52	0.38
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	91.953936	4,597,696.82	91.225830	4,561,291.50	-36,405.32	0.15

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	91.953936	4,597,696.82	91.225830	4,561,291.50	-36,405.32	0.15
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	94.564676	4,728,233.80	-271,766.20	0.16
		Base	100.000000	5,000,000.00	94.564676	4,728,233.80	-271,766.20	0.16
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	19,456.000	Local	100.095652	19,474.61	101.811809	19,808.51	333.90	0.00
Original Face:	5,000,000.000	Base	100.095652	19,474.61	101.811809	19,808.51	333.90	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR				6.041000	01 Jan 2054		
	9,785,385.100	Local	100.765625	9,860,304.45	100.845888	9,868,158.50	7,854.05	0.34
Original Face:	10,000,000.000	Base	100.765625	9,860,304.45	100.845888	9,868,158.50	7,854.05	0.34
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.711000	01 Feb 2054		
	9,775,898.600	Local	100.971129	9,870,835.19	100.080826	9,783,800.07	-87,035.12	0.33
Original Face:	10,000,000.000	Base	100.971129	9,870,835.19	100.080826	9,783,800.07	-87,035.12	0.33
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.833000	01 Apr 2054		
	4,831,785.500	Local	99.701613	4,817,368.09	100.369160	4,849,622.52	32,254.43	0.16
Original Face:	5,000,000.000	Base	99.701613	4,817,368.09	100.369160	4,849,622.52	32,254.43	0.16
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,039,717.800	Local	91.159801	947,804.68	89.637238	931,974.32	-15,830.36	0.03
Original Face:	10,000,000.000	Base	91.159801	947,804.68	89.637238	931,974.32	-15,830.36	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	73,356.310	Local	100.575860	73,778.74	99.496834	72,987.21	-791.53	0.00
Original Face:	5,085,000.000	Base	100.575860	73,778.74	99.496834	72,987.21	-791.53	0.00
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	661,729.450	Local	101.953523	674,656.49	97.056433	642,251.00	-32,405.49	0.02
Original Face:	5,000,000.000	Base	101.953523	674,656.49	97.056433	642,251.00	-32,405.49	0.02
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	673,115.650	Local	105.891303	712,770.93	96.449690	649,217.96	-63,552.97	0.02
Original Face:	5,000,000.000	Base	105.891303	712,770.93	96.449690	649,217.96	-63,552.97	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,131,634.980	Local	102.077053	1,155,139.64	93.498851	1,058,065.70	-97,073.94	0.04

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Original Face:	7,000,000.000	Base	102.077053		1,155,139.64	93.498851	1,058,065.70	-97,073.94	0.04
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
	821,967.820	Local	100.647260		827,288.09	92.350917	759,094.82	-68,193.27	0.03
Original Face:	3,550,000.000	Base	100.647260		827,288.09	92.350917	759,094.82	-68,193.27	0.03
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
	822,592.850	Local	102.309375		841,589.60	94.391982	776,461.69	-65,127.91	0.03
Original Face:	5,000,000.000	Base	102.309375		841,589.60	94.391982	776,461.69	-65,127.91	0.03
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
	443,018.040	Local	103.401270		458,086.28	100.616604	445,749.71	-12,336.57	0.02
Original Face:	10,300,000.000	Base	103.401270		458,086.28	100.616604	445,749.71	-12,336.57	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
	224,805.320	Local	99.760882		224,267.77	98.938838	222,419.77	-1,848.00	0.01
Original Face:	14,598,876.000	Base	99.760882		224,267.77	98.938838	222,419.77	-1,848.00	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
	241,020.590	Local	99.754390		240,428.62	98.938472	238,462.09	-1,966.53	0.01
Original Face:	11,774,977.000	Base	99.754390		240,428.62	98.938472	238,462.09	-1,966.53	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
	128,586.320	Local	99.715724		128,220.78	98.938753	127,221.70	-999.08	0.00
Original Face:	3,598,890.000	Base	99.715724		128,220.78	98.938753	127,221.70	-999.08	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
	52,265.550	Local	99.772106		52,146.44	98.152600	51,300.00	-846.44	0.00
Original Face:	6,241,535.000	Base	99.772106		52,146.44	98.152600	51,300.00	-846.44	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	56,311.650	Local	100.148211		56,395.11	100.269102	56,463.19	68.08	0.00
Original Face:	5,000,000.000	Base	100.148211		56,395.11	100.269102	56,463.19	68.08	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	137,992.650	Local	100.565921		138,773.58	100.614490	138,840.60	67.02	0.00
Original Face:	5,000,000.000	Base	100.565921		138,773.58	100.614490	138,840.60	67.02	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
	102,818.700	Local	100.385309		103,214.87	100.736851	103,576.32	361.45	0.00

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Original Face:	5,000,000.000	Base	100.385309	103,214.87	100.736851	103,576.32	361.45	0.00	
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				6.342000	01 Jan 2037			
	309,169.860	Local	102.547600	317,046.27	102.640465	317,333.38	287.11	0.01	
Original Face:	6,000,000.000	Base	102.547600	317,046.27	102.640465	317,333.38	287.11	0.01	
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				6.027000	01 Oct 2036			
	265,182.850	Local	102.495999	271,801.81	102.652917	272,217.93	416.12	0.01	
Original Face:	5,000,000.000	Base	102.495999	271,801.81	102.652917	272,217.93	416.12	0.01	
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031			
	831,541.990	Local	99.957908	831,191.98	94.599778	786,636.88	-44,555.10	0.03	
Original Face:	8,208,821.000	Base	99.957908	831,191.98	94.599778	786,636.88	-44,555.10	0.03	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027			
	13,860,000.000	Local	92.268712	12,788,443.47	90.664360	12,566,080.30	-222,363.17	0.43	
		Base	92.268712	12,788,443.47	90.664360	12,566,080.30	-222,363.17	0.43	
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026			
	10,000,000.000	Local	97.784691	9,778,469.10	93.337797	9,333,779.70	-444,689.40	0.32	
		Base	97.784691	9,778,469.10	93.337797	9,333,779.70	-444,689.40	0.32	
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024			
	10,000,000.000	Local	99.302331	9,930,233.14	97.803393	9,780,339.30	-149,893.84	0.33	
		Base	99.302331	9,930,233.14	97.803393	9,780,339.30	-149,893.84	0.33	
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025			
	5,000,000.000	Local	100.000000	5,000,000.00	97.831337	4,891,566.85	-108,433.15	0.17	
		Base	100.000000	5,000,000.00	97.831337	4,891,566.85	-108,433.15	0.17	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
	9,000,000.000	Local	99.816126	8,983,451.33	99.910061	8,991,905.49	8,454.16	0.31	
		Base	99.816126	8,983,451.33	99.910061	8,991,905.49	8,454.16	0.31	
3130B07A1	FEDERAL HOME LOAN BANK BONDS 03/29 6				6.000000	21 Mar 2029			
	4,940,000.000	Local	100.000000	4,940,000.00	99.697827	4,925,072.65	-14,927.35	0.17	
		Base	100.000000	4,940,000.00	99.697827	4,925,072.65	-14,927.35	0.17	
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033			
	842,155.300	Local	102.539631	863,542.94	95.039414	800,379.46	-63,163.48	0.03	

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Original Face:	5,000,000.000	Base	102.539631	863,542.94	95.039414	800,379.46	-63,163.48	0.03	
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042			
	1,046,038.710	Local	108.299349	1,132,853.11	96.556135	1,010,014.55	-122,838.56	0.03	
Original Face:	7,231,153.000	Base	108.299349	1,132,853.11	96.556135	1,010,014.55	-122,838.56	0.03	
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044			
	1,479,535.120	Local	99.824811	1,476,943.14	89.616890	1,325,913.36	-151,029.78	0.05	
Original Face:	8,000,000.000	Base	99.824811	1,476,943.14	89.616890	1,325,913.36	-151,029.78	0.05	
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033			
	670,395.360	Local	102.262280	685,561.58	96.924604	649,778.05	-35,783.53	0.02	
Original Face:	6,000,000.000	Base	102.262280	685,561.58	96.924604	649,778.05	-35,783.53	0.02	
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037			
	1,227,190.150	Local	100.343927	1,231,410.79	91.980271	1,128,772.83	-102,637.96	0.04	
Original Face:	5,000,000.000	Base	100.343927	1,231,410.79	91.980271	1,128,772.83	-102,637.96	0.04	
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
	5,000,000.000	Local	102.046856	5,102,342.79	100.030349	5,001,517.45	-100,825.34	0.17	
		Base	102.046856	5,102,342.79	100.030349	5,001,517.45	-100,825.34	0.17	
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053			
	8,935,700.440	Local	103.319729	9,232,341.50	102.831898	9,188,750.36	-43,591.14	0.31	
Original Face:	10,193,893.000	Base	103.319729	9,232,341.50	102.831898	9,188,750.36	-43,591.14	0.31	
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053			
	14,627,504.920	Local	103.892676	15,196,906.29	102.995150	15,065,620.63	-131,285.66	0.51	
Original Face:	19,717,301.000	Base	103.892676	15,196,906.29	102.995150	15,065,620.63	-131,285.66	0.51	
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053			
	6,490,647.570	Local	98.293247	6,379,868.25	94.800282	6,153,152.20	-226,716.05	0.21	
Original Face:	7,006,501.000	Base	98.293247	6,379,868.25	94.800282	6,153,152.20	-226,716.05	0.21	
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
	4,240,000.000	Local	112.143703	4,754,893.01	84.861356	3,598,121.49	-1,156,771.52	0.12	
		Base	112.143703	4,754,893.01	84.861356	3,598,121.49	-1,156,771.52	0.12	
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030			
	4,000,000.000	Local	89.339164	3,573,566.55	83.642577	3,345,703.08	-227,863.47	0.11	

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		Base	89.339164	3,573,566.55	83.642577	3,345,703.08	-227,863.47	0.11
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	90.862601	3,180,191.03	84.920800	2,972,228.00	-207,963.03	0.10
		Base	90.862601	3,180,191.03	84.920800	2,972,228.00	-207,963.03	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	88.598432	3,341,046.86	83.605682	3,152,770.27	-188,276.59	0.11
		Base	88.598432	3,341,046.86	83.605682	3,152,770.27	-188,276.59	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	90.097971	2,824,571.40	84.941168	2,662,905.62	-161,665.78	0.09
		Base	90.097971	2,824,571.40	84.941168	2,662,905.62	-161,665.78	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	90.143583	8,112,922.48	84.069324	7,566,239.16	-546,683.32	0.26
		Base	90.143583	8,112,922.48	84.069324	7,566,239.16	-546,683.32	0.26
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.420000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.022874	10,002,287.40	2,287.40	0.34
		Base	100.000000	10,000,000.00	100.022874	10,002,287.40	2,287.40	0.34
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	90.313857	5,174,080.85	83.205968	4,766,869.91	-407,210.94	0.16
		Base	90.313857	5,174,080.85	83.205968	4,766,869.91	-407,210.94	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	92.297489	6,553,121.71	85.370522	6,061,307.06	-491,814.65	0.21
		Base	92.297489	6,553,121.71	85.370522	6,061,307.06	-491,814.65	0.21
3133EPM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030		
	10,000,000.000	Local	99.787032	9,978,703.19	99.573187	9,957,318.70	-21,384.49	0.34
		Base	99.787032	9,978,703.19	99.573187	9,957,318.70	-21,384.49	0.34
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033		
	20,000,000.000	Local	100.000000	20,000,000.00	99.999888	19,999,977.60	-22.40	0.68
		Base	100.000000	20,000,000.00	99.999888	19,999,977.60	-22.40	0.68
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.591615	4,979,580.75	99.354652	4,967,732.60	-11,848.15	0.17

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		Base	99.591615	4,979,580.75	99.354652	4,967,732.60	-11,848.15	0.17	
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053			
		12,131,677.690	Local	101.991673	12,373,301.06	100.714045	12,218,303.33	-154,997.73	0.42
Original Face:		12,845,689.000	Base	101.991673	12,373,301.06	100.714045	12,218,303.33	-154,997.73	0.42
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		5,000,000.000	Local	123.836586	6,191,829.29	111.841300	5,592,065.00	-599,764.29	0.19
			Base	123.836586	6,191,829.29	111.841300	5,592,065.00	-599,764.29	0.19
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		5,000,000.000	Local	99.902882	4,995,144.09	94.224530	4,711,226.50	-283,917.59	0.16
			Base	99.902882	4,995,144.09	94.224530	4,711,226.50	-283,917.59	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.641153	25 Mar 2052			
		199,637.450	Local	107.687125	214,983.83	102.269780	204,168.78	-10,815.05	0.01
Original Face:		4,261,779.000	Base	107.687125	214,983.83	102.269780	204,168.78	-10,815.05	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		334,388.450	Local	102.458024	342,607.80	97.151380	324,862.99	-17,744.81	0.01
Original Face:		5,000,000.000	Base	102.458024	342,607.80	97.151380	324,862.99	-17,744.81	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		2,962,877.400	Local	98.625835	2,922,162.57	88.963320	2,635,874.10	-286,288.47	0.09
Original Face:		30,000,000.000	Base	98.625835	2,922,162.57	88.963320	2,635,874.10	-286,288.47	0.09
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		314,017.850	Local	100.739404	316,339.71	95.556020	300,062.96	-16,276.75	0.01
Original Face:		5,000,000.000	Base	100.739404	316,339.71	95.556020	300,062.96	-16,276.75	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		795,261.900	Local	99.939619	794,781.71	91.797560	730,031.02	-64,750.69	0.02
Original Face:		6,000,000.000	Base	99.939619	794,781.71	91.797560	730,031.02	-64,750.69	0.02
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		655,056.000	Local	99.443382	651,409.84	93.551650	612,815.70	-38,594.14	0.02
Original Face:		5,000,000.000	Base	99.443382	651,409.84	93.551650	612,815.70	-38,594.14	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		456,086.520	Local	100.673914	459,160.15	91.290290	416,362.71	-42,797.44	0.01

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FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	6,000,000.000	Base		100.673914	459,160.15	91.290290	416,362.71	-42,797.44	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					5.799830	25 Apr 2038		
	705,658.250	Local		99.893088	704,903.82	98.644800	696,095.17	-8,808.65	0.02
Original Face:	5,000,000.000	Base		99.893088	704,903.82	98.644800	696,095.17	-8,808.65	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
	146,729.650	Local		104.753470	153,704.40	97.732880	143,403.11	-10,301.29	0.00
Original Face:	5,000,000.000	Base		104.753470	153,704.40	97.732880	143,403.11	-10,301.29	0.00
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
	220,168.460	Local		95.329376	209,885.22	99.342040	218,719.84	8,834.62	0.01
Original Face:	3,651,802.000	Base		95.329376	209,885.22	99.342040	218,719.84	8,834.62	0.01
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
	0.010	Local		-15,200.000000	-1.52	100.000000	0.01	1.53	0.00
Original Face:	8,500,000.000	Base		-15,200.000000	-1.52	100.000000	0.01	1.53	0.00
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
	17,981.750	Local		102.160802	18,370.30	99.230350	17,843.35	-526.95	0.00
Original Face:	5,000,000.000	Base		102.160802	18,370.30	99.230350	17,843.35	-526.95	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
	266,944.550	Local		101.560320	271,109.74	97.366070	259,913.42	-11,196.32	0.01
Original Face:	5,000,000.000	Base		101.560320	271,109.74	97.366070	259,913.42	-11,196.32	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
	225,904.300	Local		101.247090	228,721.53	97.808960	220,954.65	-7,766.88	0.01
Original Face:	5,000,000.000	Base		101.247090	228,721.53	97.808960	220,954.65	-7,766.88	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
	349,285.860	Local		101.456500	354,373.21	97.372180	340,107.26	-14,265.95	0.01
Original Face:	6,000,000.000	Base		101.456500	354,373.21	97.372180	340,107.26	-14,265.95	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
	1,059,410.460	Local		88.323157	935,704.76	100.000000	1,059,410.46	123,705.70	0.04
Original Face:	6,000,000.000	Base		88.323157	935,704.76	100.000000	1,059,410.46	123,705.70	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
	8,257,570.800	Local		101.529826	8,383,897.28	97.435440	8,045,800.44	-338,096.84	0.27

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Original Face:	10,692,273.000	Base		101.529826	8,383,897.28	97.435440	8,045,800.44	-338,096.84	0.27	
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045			
	925,580.580	Local		106.269613	983,610.90	91.425470	846,216.40	-137,394.50	0.03	
Original Face:	4,600,000.000	Base		106.269613	983,610.90	91.425470	846,216.40	-137,394.50	0.03	
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027			
	1,188,134.670	Local		101.488343	1,205,818.19	99.224550	1,178,921.28	-26,896.91	0.04	
Original Face:	6,976,000.000	Base		101.488343	1,205,818.19	99.224550	1,178,921.28	-26,896.91	0.04	
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046			
	994,065.240	Local		100.783602	1,001,854.76	94.703790	941,417.46	-60,437.30	0.03	
Original Face:	6,000,000.000	Base		100.783602	1,001,854.76	94.703790	941,417.46	-60,437.30	0.03	
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048			
	1,029,703.560	Local		101.111831	1,041,152.12	90.222280	929,022.03	-112,130.09	0.03	
Original Face:	6,000,000.000	Base		101.111831	1,041,152.12	90.222280	929,022.03	-112,130.09	0.03	
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048			
	1,716,172.600	Local		99.206634	1,702,557.07	90.222280	1,548,370.05	-154,187.02	0.05	
Original Face:	10,000,000.000	Base		99.206634	1,702,557.07	90.222280	1,548,370.05	-154,187.02	0.05	
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048			
	858,086.300	Local		99.884175	857,092.42	90.222280	774,185.02	-82,907.40	0.03	
Original Face:	5,000,000.000	Base		99.884175	857,092.42	90.222280	774,185.02	-82,907.40	0.03	
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032			
	3,492,922.700	Local		103.364246	3,610,433.21	89.156370	3,114,163.09	-496,270.12	0.11	
Original Face:	5,000,000.000	Base		103.364246	3,610,433.21	89.156370	3,114,163.09	-496,270.12	0.11	
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032			
	4,889,017.140	Local		103.610984	5,065,558.76	89.151720	4,358,642.87	-706,915.89	0.15	
Original Face:	7,000,000.000	Base		103.610984	5,065,558.76	89.151720	4,358,642.87	-706,915.89	0.15	
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051			
	2,701,245.050	Local		100.388226	2,711,731.99	71.522750	1,932,004.74	-779,727.25	0.07	
Original Face:	5,000,000.000	Base		100.388226	2,711,731.99	71.522750	1,932,004.74	-779,727.25	0.07	
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033			
	4,208,725.490	Local		100.566656	4,232,574.49	91.473030	3,849,848.73	-382,725.76	0.13	

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Original Face:	5,173,000.000	Base	100.566656	4,232,574.49	91.473030	3,849,848.73	-382,725.76	0.13	
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033			
	5,144,446.080	Local	102.072367	5,251,057.89	96.350490	4,956,699.01	-294,358.88	0.17	
Original Face:	6,075,000.000	Base	102.072367	5,251,057.89	96.350490	4,956,699.01	-294,358.88	0.17	
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053			
	4,596,080.450	Local	99.923843	4,592,580.21	95.538350	4,391,019.43	-201,560.78	0.15	
Original Face:	4,330,819.000	Base	99.923843	4,592,580.21	95.538350	4,391,019.43	-201,560.78	0.15	
3136BQAC3	FANNIE MAE FNR 2023 32 BD				5.500000	25 Jul 2042			
	9,751,267.790	Local	98.682713	9,622,815.58	99.074660	9,661,035.41	38,219.83	0.33	
Original Face:	11,000,000.000	Base	98.682713	9,622,815.58	99.074660	9,661,035.41	38,219.83	0.33	
3136BQUH0	FANNIE MAE FNR 2023 53 C				6.500000	25 Apr 2049			
	4,080,535.470	Local	100.402276	4,096,950.50	101.678520	4,149,028.07	52,077.57	0.14	
Original Face:	5,482,000.000	Base	100.402276	4,096,950.50	101.678520	4,149,028.07	52,077.57	0.14	
3136BR3U9	FANNIE MAE FNR 2024 36 B				5.500000	25 Jul 2051			
	9,853,954.100	Local	99.204225	9,775,538.76	99.343500	9,789,262.89	13,724.13	0.33	
Original Face:	10,000,000.000	Base	99.204225	9,775,538.76	99.343500	9,789,262.89	13,724.13	0.33	
3136BRKK2	FANNIE MAE FNR 2024 9 NA				5.500000	25 Sep 2045			
	9,355,714.300	Local	99.163206	9,277,426.28	99.175630	9,278,588.60	1,162.32	0.32	
Original Face:	10,000,000.000	Base	99.163206	9,277,426.28	99.175630	9,278,588.60	1,162.32	0.32	
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033			
	84,579.260	Local	99.912402	84,505.17	98.809910	83,572.69	-932.48	0.00	
Original Face:	6,625,000.000	Base	99.912402	84,505.17	98.809910	83,572.69	-932.48	0.00	
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
	92,276.400	Local	99.958115	92,237.75	100.485043	92,723.98	486.23	0.00	
Original Face:	6,000,000.000	Base	99.958115	92,237.75	100.485043	92,723.98	486.23	0.00	
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040			
	150,962.920	Local	103.185683	155,772.12	97.809160	147,655.56	-8,116.56	0.01	
Original Face:	7,703,000.000	Base	103.185683	155,772.12	97.809160	147,655.56	-8,116.56	0.01	
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041			
	380,567.300	Local	102.408092	389,731.71	96.541660	367,405.99	-22,325.72	0.01	

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Original Face:	10,000,000.000	Base	102.408092	389,731.71	96.541660	367,405.99	-22,325.72	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	618,971.340	Local	102.016861	631,455.13	89.388400	553,288.58	-78,166.55	0.02
Original Face:	13,000,000.000	Base	102.016861	631,455.13	89.388400	553,288.58	-78,166.55	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	76,131.720	Local	100.248333	76,320.78	97.110510	73,931.90	-2,388.88	0.00
Original Face:	3,000,000.000	Base	100.248333	76,320.78	97.110510	73,931.90	-2,388.88	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	129,751.250	Local	102.426659	132,899.87	98.016190	127,177.23	-5,722.64	0.00
Original Face:	12,500,000.000	Base	102.426659	132,899.87	98.016190	127,177.23	-5,722.64	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	440,824.150	Local	105.165393	463,594.45	95.547830	421,197.91	-42,396.54	0.01
Original Face:	5,000,000.000	Base	105.165393	463,594.45	95.547830	421,197.91	-42,396.54	0.01
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	996,890.000	Local	100.752867	1,004,395.26	98.797730	984,904.69	-19,490.57	0.03
Original Face:	8,000,000.000	Base	100.752867	1,004,395.26	98.797730	984,904.69	-19,490.57	0.03
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	614,293.300	Local	101.763474	625,126.20	88.565660	544,052.92	-81,073.28	0.02
Original Face:	5,000,000.000	Base	101.763474	625,126.20	88.565660	544,052.92	-81,073.28	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	81,817.000	Local	103.017759	84,286.04	97.942290	80,133.44	-4,152.60	0.00
Original Face:	5,000,000.000	Base	103.017759	84,286.04	97.942290	80,133.44	-4,152.60	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	615,484.500	Local	100.508724	618,615.62	93.792950	577,281.07	-41,334.55	0.02
Original Face:	5,000,000.000	Base	100.508724	618,615.62	93.792950	577,281.07	-41,334.55	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	725,611.300	Local	102.343051	742,612.74	94.339050	684,534.81	-58,077.93	0.02
Original Face:	5,000,000.000	Base	102.343051	742,612.74	94.339050	684,534.81	-58,077.93	0.02
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	562,328.600	Local	103.660591	582,913.15	95.868800	539,097.68	-43,815.47	0.02

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Original Face:	5,000,000.000	Base	103.660591	582,913.15	95.868800	539,097.68	-43,815.47	0.02	
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031			
	783.950	Local	100.538300	788.17	99.752680	782.01	-6.16	0.00	
Original Face:	1,000,000.000	Base	100.538300	788.17	99.752680	782.01	-6.16	0.00	
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043			
	1,528,942.000	Local	102.103818	1,561,108.15	94.708140	1,448,032.53	-113,075.62	0.05	
Original Face:	10,000,000.000	Base	102.103818	1,561,108.15	94.708140	1,448,032.53	-113,075.62	0.05	
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031			
	155,403.850	Local	101.068159	157,063.81	98.804830	153,546.51	-3,517.30	0.01	
Original Face:	5,000,000.000	Base	101.068159	157,063.81	98.804830	153,546.51	-3,517.30	0.01	
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039			
	1,784,977.000	Local	99.137938	1,769,589.40	89.739550	1,601,830.33	-167,759.07	0.05	
Original Face:	1,784,977.000	Base	99.137938	1,769,589.40	89.739550	1,601,830.33	-167,759.07	0.05	
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025			
	707,798.980	Local	100.430417	710,845.47	97.960250	693,361.65	-17,483.82	0.02	
Original Face:	5,183,921.000	Base	100.430417	710,845.47	97.960250	693,361.65	-17,483.82	0.02	
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029			
	216,184.200	Local	100.629903	217,545.95	96.968730	209,631.07	-7,914.88	0.01	
Original Face:	5,000,000.000	Base	100.629903	217,545.95	96.968730	209,631.07	-7,914.88	0.01	
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028			
	598,748.970	Local	101.622501	608,463.68	99.217650	594,064.66	-14,399.02	0.02	
Original Face:	3,000,000.000	Base	101.622501	608,463.68	99.217650	594,064.66	-14,399.02	0.02	
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
	586,032.590	Local	101.084742	592,389.53	97.656330	572,297.92	-20,091.61	0.02	
Original Face:	2,579,263.000	Base	101.084742	592,389.53	97.656330	572,297.92	-20,091.61	0.02	
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
	95,465.150	Local	102.358169	97,716.38	98.782400	94,302.77	-3,413.61	0.00	
Original Face:	5,000,000.000	Base	102.358169	97,716.38	98.782400	94,302.77	-3,413.61	0.00	
3137BVHB5	FREDDIE MAC FHR 4662 VZ				3.500000	15 Feb 2047			
	6,460,656.880	Local	82.742467	5,345,706.87	89.110960	5,757,153.37	411,446.50	0.20	

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FUND: ATZ6



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Original Face:	5,000,000.000	Base	82.742467	5,345,706.87	89.110960	5,757,153.37	411,446.50	0.20	
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025			
	10,000,000.000	Local	99.925905	9,992,590.51	94.511901	9,451,190.10	-541,400.41	0.32	
		Base	99.925905	9,992,590.51	94.511901	9,451,190.10	-541,400.41	0.32	
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027			
	1,642,782.540	Local	97.490262	1,601,553.01	97.169760	1,596,287.85	-5,265.16	0.05	
Original Face:	3,867,000.000	Base	97.490262	1,601,553.01	97.169760	1,596,287.85	-5,265.16	0.05	
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047			
	1,752,909.900	Local	100.536803	1,762,319.57	87.082760	1,526,482.32	-235,837.25	0.05	
Original Face:	5,000,000.000	Base	100.536803	1,762,319.57	87.082760	1,526,482.32	-235,837.25	0.05	
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031			
	3,320,462.400	Local	99.623744	3,307,968.96	96.112150	3,191,367.80	-116,601.16	0.11	
Original Face:	6,000,000.000	Base	99.623744	3,307,968.96	96.112150	3,191,367.80	-116,601.16	0.11	
3137DFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047			
	1,482,450.200	Local	110.958121	1,644,898.88	100.718070	1,493,095.23	-151,803.65	0.05	
Original Face:	10,000,000.000	Base	110.958121	1,644,898.88	100.718070	1,493,095.23	-151,803.65	0.05	
3137DFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029			
	48,963.860	Local	102.535033	50,205.11	99.769900	48,851.19	-1,353.92	0.00	
Original Face:	11,739,000.000	Base	102.535033	50,205.11	99.769900	48,851.19	-1,353.92	0.00	
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040			
	1,634,116.100	Local	101.948343	1,665,954.29	93.054990	1,520,626.57	-145,327.72	0.05	
Original Face:	5,000,000.000	Base	101.948343	1,665,954.29	93.054990	1,520,626.57	-145,327.72	0.05	
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051			
	8,208,854.300	Local	102.622427	8,424,125.54	82.835980	6,799,884.91	-1,624,240.63	0.23	
Original Face:	10,000,000.000	Base	102.622427	8,424,125.54	82.835980	6,799,884.91	-1,624,240.63	0.23	
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				5.524330	25 Oct 2026			
	3,658,579.320	Local	99.717081	3,648,228.52	99.318310	3,633,639.15	-14,589.37	0.12	
Original Face:	6,000,000.000	Base	99.717081	3,648,228.52	99.318310	3,633,639.15	-14,589.37	0.12	
3137H8QV6	FREDDIE MAC FHR 5250 MA				4.000000	25 May 2052			
	8,553,688.100	Local	97.448269	8,335,420.95	95.631650	8,180,033.07	-155,387.88	0.28	

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Original Face:	10,000,000.000	Base	97.448269	8,335,420.95	95.631650	8,180,033.07	-155,387.88	0.28	
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039			
	5,708,408.210	Local	100.144993	5,716,684.99	98.204400	5,605,908.03	-110,776.96	0.19	
Original Face:	10,963,000.000	Base	100.144993	5,716,684.99	98.204400	5,605,908.03	-110,776.96	0.19	
3137H9KJ7	FREDDIE MAC FHR 5282 MA				5.500000	25 Jun 2042			
	8,323,067.300	Local	100.141378	8,334,834.29	98.334460	8,184,443.28	-150,391.01	0.28	
Original Face:	10,000,000.000	Base	100.141378	8,334,834.29	98.334460	8,184,443.28	-150,391.01	0.28	
3137HBX90	FREDDIE MAC FHR 5388 DA				6.000000	25 Jul 2048			
	9,287,798.600	Local	100.248427	9,310,872.03	100.731450	9,355,734.20	44,862.17	0.32	
Original Face:	10,000,000.000	Base	100.248427	9,310,872.03	100.731450	9,355,734.20	44,862.17	0.32	
3137HCM41	FREDDIE MAC FHR 5407 MA				6.000000	25 May 2050			
	2,885,903.730	Local	99.843946	2,881,400.15	101.173640	2,919,773.85	38,373.70	0.10	
Original Face:	3,000,000.000	Base	99.843946	2,881,400.15	101.173640	2,919,773.85	38,373.70	0.10	
3137HCNX6	FREDDIE MAC FHR 5413 L				6.000000	25 Sep 2050			
	14,687,151.300	Local	99.883127	14,669,985.96	100.533560	14,765,516.06	95,530.10	0.50	
Original Face:	15,000,000.000	Base	99.883127	14,669,985.96	100.533560	14,765,516.06	95,530.10	0.50	
3137HDGM6	FREDDIE MAC FHR 5423 BA				6.000000	25 Sep 2048			
	9,833,848.300	Local	99.758156	9,810,065.73	100.250940	9,858,525.36	48,459.63	0.33	
Original Face:	10,000,000.000	Base	99.758156	9,810,065.73	100.250940	9,858,525.36	48,459.63	0.33	
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041			
	916,641.900	Local	103.238317	946,325.67	94.526882	866,473.01	-79,852.66	0.03	
Original Face:	10,000,000.000	Base	103.238317	946,325.67	94.526882	866,473.01	-79,852.66	0.03	
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026			
	207,287.710	Local	100.770089	208,884.01	97.418294	201,936.15	-6,947.86	0.01	
Original Face:	7,000,000.000	Base	100.770089	208,884.01	97.418294	201,936.15	-6,947.86	0.01	
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				6.491000	01 Nov 2035			
	239,675.800	Local	102.368128	245,351.63	101.369323	242,957.74	-2,393.89	0.01	
Original Face:	5,000,000.000	Base	102.368128	245,351.63	101.369323	242,957.74	-2,393.89	0.01	
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041			
	1,361,436.800	Local	104.526294	1,423,059.43	97.294134	1,324,598.14	-98,461.29	0.05	

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Original Face:	20,000,000.000	Base		104.526294	1,423,059.43	97.294134	1,324,598.14	-98,461.29	0.05	
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					6.951000	01 May 2036			
	267,134.500	Local		102.502608	273,819.83	102.397655	273,539.46	-280.37	0.01	
Original Face:	5,000,000.000	Base		102.502608	273,819.83	102.397655	273,539.46	-280.37	0.01	
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					7.180000	01 Oct 2037			
	102,738.040	Local		104.856614	107,727.63	100.897432	103,660.04	-4,067.59	0.00	
Original Face:	4,000,000.000	Base		104.856614	107,727.63	100.897432	103,660.04	-4,067.59	0.00	
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032			
	560,908.400	Local		102.772877	576,461.70	96.568426	541,660.41	-34,801.29	0.02	
Original Face:	8,000,000.000	Base		102.772877	576,461.70	96.568426	541,660.41	-34,801.29	0.02	
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					6.111000	01 Aug 2037			
	55,882.950	Local		105.035955	58,697.19	99.915117	55,835.51	-2,861.68	0.00	
Original Face:	5,000,000.000	Base		105.035955	58,697.19	99.915117	55,835.51	-2,861.68	0.00	
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028			
	306,026.520	Local		101.036485	309,198.44	96.643703	295,755.36	-13,443.08	0.01	
Original Face:	6,000,000.000	Base		101.036485	309,198.44	96.643703	295,755.36	-13,443.08	0.01	
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026			
	186,077.500	Local		101.058957	188,047.98	98.398761	183,097.95	-4,950.03	0.01	
Original Face:	10,000,000.000	Base		101.058957	188,047.98	98.398761	183,097.95	-4,950.03	0.01	
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034			
	765,891.960	Local		103.126813	789,839.97	94.560035	724,227.71	-65,612.26	0.02	
Original Face:	6,000,000.000	Base		103.126813	789,839.97	94.560035	724,227.71	-65,612.26	0.02	
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045			
	1,429,202.810	Local		104.134838	1,488,298.03	90.809404	1,297,850.55	-190,447.48	0.04	
Original Face:	6,750,000.000	Base		104.134838	1,488,298.03	90.809404	1,297,850.55	-190,447.48	0.04	
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044			
	869,274.000	Local		102.292420	889,201.41	93.875971	816,039.41	-73,162.00	0.03	
Original Face:	7,000,000.000	Base		102.292420	889,201.41	93.875971	816,039.41	-73,162.00	0.03	
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026			
	5,617,000.000	Local		99.912834	5,612,103.86	95.360906	5,356,422.09	-255,681.77	0.18	

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Original Face:	5,617,000.000	Base	99.912834		5,612,103.86	95.360906	5,356,422.09	-255,681.77	0.18	
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032			
	889,616.980	Local	100.816048		896,876.68	92.681928	824,514.17	-72,362.51	0.03	
Original Face:	5,948,304.000	Base	100.816048		896,876.68	92.681928	824,514.17	-72,362.51	0.03	
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035			
	1,333,463.450	Local	101.620852		1,355,076.92	92.267048	1,230,347.36	-124,729.56	0.04	
Original Face:	7,922,201.000	Base	101.620852		1,355,076.92	92.267048	1,230,347.36	-124,729.56	0.04	
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033			
	839,728.980	Local	101.525690		852,540.64	95.250329	799,844.62	-52,696.02	0.03	
Original Face:	6,000,000.000	Base	101.525690		852,540.64	95.250329	799,844.62	-52,696.02	0.03	
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034			
	1,754,937.310	Local	103.083536		1,809,051.44	96.586424	1,695,031.19	-114,020.25	0.06	
Original Face:	11,523,254.000	Base	103.083536		1,809,051.44	96.586424	1,695,031.19	-114,020.25	0.06	
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044			
	2,364,182.590	Local	114.188378		2,699,621.75	102.048500	2,412,612.87	-287,008.88	0.08	
Original Face:	41,000,000.000	Base	114.188378		2,699,621.75	102.048500	2,412,612.87	-287,008.88	0.08	
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035			
	70,462.050	Local	101.061905		71,210.29	103.068370	72,624.09	1,413.80	0.00	
Original Face:	5,000,000.000	Base	101.061905		71,210.29	103.068370	72,624.09	1,413.80	0.00	
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032			
	250,281.990	Local	105.823779		264,857.86	99.099970	248,029.38	-16,828.48	0.01	
Original Face:	5,855,000.000	Base	105.823779		264,857.86	99.099970	248,029.38	-16,828.48	0.01	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.001808	25 Sep 2039			
	173,190.800	Local	103.833581		179,830.21	100.135610	173,425.66	-6,404.55	0.01	
Original Face:	5,000,000.000	Base	103.833581		179,830.21	100.135610	173,425.66	-6,404.55	0.01	
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.582750	25 Aug 2039			
	495,714.200	Local	102.054797		505,900.12	99.232220	491,908.21	-13,991.91	0.02	
Original Face:	10,000,000.000	Base	102.054797		505,900.12	99.232220	491,908.21	-13,991.91	0.02	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031			
	1,487,956.730	Local	101.503904		1,510,334.17	97.755660	1,454,561.92	-55,772.25	0.05	

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Original Face:	8,609,641.000	Base	101.503904		1,510,334.17	97.755660	1,454,561.92	-55,772.25	0.05	
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026			
	392,850.900	Local	99.873690		392,354.69	98.093090	385,359.59	-6,995.10	0.01	
Original Face:	5,000,000.000	Base	99.873690		392,354.69	98.093090	385,359.59	-6,995.10	0.01	
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.994591	25 Oct 2040			
	373,457.150	Local	106.464402		397,598.92	100.929040	376,926.72	-20,672.20	0.01	
Original Face:	5,000,000.000	Base	106.464402		397,598.92	100.929040	376,926.72	-20,672.20	0.01	
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034			
	511,525.770	Local	99.757017		510,282.85	98.840369	505,593.96	-4,688.89	0.02	
Original Face:	11,959,998.000	Base	99.757017		510,282.85	98.840369	505,593.96	-4,688.89	0.02	
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035			
	53,462.200	Local	99.560175		53,227.06	98.416072	52,615.40	-611.66	0.00	
Original Face:	5,000,000.000	Base	99.560175		53,227.06	98.416072	52,615.40	-611.66	0.00	
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033			
	80,998.780	Local	100.405179		81,326.97	100.484848	81,391.50	64.53	0.00	
Original Face:	6,500,000.000	Base	100.405179		81,326.97	100.484848	81,391.50	64.53	0.00	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034			
	156,560.400	Local	100.096742		156,711.86	100.484357	157,318.71	606.85	0.01	
Original Face:	8,000,000.000	Base	100.096742		156,711.86	100.484357	157,318.71	606.85	0.01	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034			
	12,969.950	Local	100.323363		13,011.89	101.105522	13,113.34	101.45	0.00	
Original Face:	5,457,127.000	Base	100.323363		13,011.89	101.105522	13,113.34	101.45	0.00	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034			
	211,502.200	Local	100.366346		212,277.03	100.485741	212,529.55	252.52	0.01	
Original Face:	5,000,000.000	Base	100.366346		212,277.03	100.485741	212,529.55	252.52	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034			
	312,685.500	Local	100.674355		314,794.11	100.486108	314,205.49	-588.62	0.01	
Original Face:	10,547,657.000	Base	100.674355		314,794.11	100.486108	314,205.49	-588.62	0.01	
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034			
	227,241.880	Local	100.375063		228,094.18	100.607150	228,621.58	527.40	0.01	

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Original Face:	17,500,000.000	Base	100.375063	228,094.18	100.607150	228,621.58	527.40	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	54,379.980	Local	102.441597	55,707.72	100.141680	54,457.03	-1,250.69	0.00
Original Face:	9,397,749.000	Base	102.441597	55,707.72	100.141680	54,457.03	-1,250.69	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6				6.000000	01 Jan 2054		
	3,314,883.040	Local	99.903419	3,311,681.49	99.411091	3,295,361.40	-16,320.09	0.11
Original Face:	4,303,991.000	Base	99.903419	3,311,681.49	99.411091	3,295,361.40	-16,320.09	0.11
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,359,031.810	Local	104.541911	3,511,596.06	93.813299	3,151,218.56	-360,377.50	0.11
Original Face:	15,243,777.000	Base	104.541911	3,511,596.06	93.813299	3,151,218.56	-360,377.50	0.11
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	504,944.860	Local	100.465308	507,294.41	91.621760	462,639.37	-44,655.04	0.02
Original Face:	4,744,826.000	Base	100.465308	507,294.41	91.621760	462,639.37	-44,655.04	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	579,281.260	Local	100.485912	582,096.06	91.450582	529,756.08	-52,339.98	0.02
Original Face:	4,166,154.000	Base	100.485912	582,096.06	91.450582	529,756.08	-52,339.98	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,027,101.500	Local	102.152505	2,070,734.97	90.485888	1,834,240.79	-236,494.18	0.06
Original Face:	10,000,000.000	Base	102.152505	2,070,734.97	90.485888	1,834,240.79	-236,494.18	0.06
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	2,895,829.620	Local	106.936273	3,096,692.28	95.438844	2,763,746.31	-332,945.97	0.09
Original Face:	9,938,165.000	Base	106.936273	3,096,692.28	95.438844	2,763,746.31	-332,945.97	0.09
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	1,656,994.090	Local	106.930370	1,771,829.91	95.439009	1,581,418.74	-190,411.17	0.05
Original Face:	6,864,195.000	Base	106.930370	1,771,829.91	95.439009	1,581,418.74	-190,411.17	0.05
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	895,645.360	Local	104.581379	936,678.27	95.869353	858,649.41	-78,028.86	0.03
Original Face:	11,668,342.000	Base	104.581379	936,678.27	95.869353	858,649.41	-78,028.86	0.03
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	1,632,686.600	Local	99.890707	1,630,902.18	94.888298	1,549,228.53	-81,673.65	0.05

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STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	99.890707		1,630,902.18	94.888298	1,549,228.53	-81,673.65	0.05
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	9,546,340.120	Local	105.682935		10,088,852.46	84.142715	8,032,549.76	-2,056,302.70	0.27
Original Face:	12,784,918.000	Base	105.682935		10,088,852.46	84.142715	8,032,549.76	-2,056,302.70	0.27
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
	4,342,525.550	Local	98.504349		4,277,576.53	95.593393	4,151,167.52	-126,409.01	0.14
Original Face:	4,455,713.000	Base	98.504349		4,277,576.53	95.593393	4,151,167.52	-126,409.01	0.14
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
	10,948,114.360	Local	103.222350		11,300,900.92	102.831934	11,258,157.73	-42,743.19	0.38
Original Face:	11,591,129.000	Base	103.222350		11,300,900.92	102.831934	11,258,157.73	-42,743.19	0.38
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
	4,862,311.700	Local	96.456280		4,690,005.01	92.468413	4,496,102.46	-193,902.55	0.15
Original Face:	4,949,005.000	Base	96.456280		4,690,005.01	92.468413	4,496,102.46	-193,902.55	0.15
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
	917,007.060	Local	100.449130		921,125.61	94.485339	866,437.23	-54,688.38	0.03
Original Face:	6,000,000.000	Base	100.449130		921,125.61	94.485339	866,437.23	-54,688.38	0.03
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
	347,001.020	Local	103.971132		360,780.89	100.487436	348,692.43	-12,088.46	0.01
Original Face:	9,100,000.000	Base	103.971132		360,780.89	100.487436	348,692.43	-12,088.46	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
	66,552.780	Local	100.320392		66,766.01	98.483669	65,543.62	-1,222.39	0.00
Original Face:	7,060,000.000	Base	100.320392		66,766.01	98.483669	65,543.62	-1,222.39	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
	86,719.380	Local	100.842545		87,450.03	98.461784	85,385.45	-2,064.58	0.00
Original Face:	6,000,000.000	Base	100.842545		87,450.03	98.461784	85,385.45	-2,064.58	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	668,750.300	Local	103.356220		691,195.03	94.525444	632,139.19	-59,055.84	0.02
Original Face:	5,000,000.000	Base	103.356220		691,195.03	94.525444	632,139.19	-59,055.84	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	1,595,053.740	Local	102.871893		1,640,861.97	88.368672	1,409,527.81	-231,334.16	0.05

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Original Face:	7,000,000.000	Base	102.871893	1,640,861.97	88.368672	1,409,527.81	-231,334.16	0.05	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	10,267.740	Local	100.106839	10,278.71	99.113347	10,176.70	-102.01	0.00	
Original Face:	7,000,000.000	Base	100.106839	10,278.71	99.113347	10,176.70	-102.01	0.00	
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	369,993.490	Local	103.549949	383,128.07	97.005460	358,913.89	-24,214.18	0.01	
Original Face:	6,100,000.000	Base	103.549949	383,128.07	97.005460	358,913.89	-24,214.18	0.01	
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	788,323.870	Local	100.903824	795,448.93	96.263258	758,866.24	-36,582.69	0.03	
Original Face:	9,500,000.000	Base	100.903824	795,448.93	96.263258	758,866.24	-36,582.69	0.03	
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	606,578.300	Local	101.953932	618,430.43	94.976933	576,109.47	-42,320.96	0.02	
Original Face:	5,000,000.000	Base	101.953932	618,430.43	94.976933	576,109.47	-42,320.96	0.02	
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	992,480.820	Local	102.763687	1,019,909.88	96.756659	960,291.28	-59,618.60	0.03	
Original Face:	7,899,440.000	Base	102.763687	1,019,909.88	96.756659	960,291.28	-59,618.60	0.03	
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	1,116,785.120	Local	104.212878	1,163,833.92	98.427494	1,099,223.61	-64,610.31	0.04	
Original Face:	8,000,000.000	Base	104.212878	1,163,833.92	98.427494	1,099,223.61	-64,610.31	0.04	
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
	1,109,352.300	Local	101.453036	1,125,471.59	94.927081	1,053,075.76	-72,395.83	0.04	
Original Face:	6,000,000.000	Base	101.453036	1,125,471.59	94.927081	1,053,075.76	-72,395.83	0.04	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	812,365.550	Local	101.562939	825,062.33	94.420035	767,035.84	-58,026.49	0.03	
Original Face:	5,000,000.000	Base	101.562939	825,062.33	94.420035	767,035.84	-58,026.49	0.03	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	538,241.650	Local	102.226071	550,223.29	97.340477	523,926.99	-26,296.30	0.02	
Original Face:	5,000,000.000	Base	102.226071	550,223.29	97.340477	523,926.99	-26,296.30	0.02	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					6.642000	01 Feb 2037		
	165,350.150	Local	102.273684	169,109.69	102.810769	169,997.76	888.07	0.01	

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Original Face:	5,000,000.000	Base	102.273684	169,109.69	102.810769	169,997.76	888.07	0.01	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032			
	161,652.780	Local	103.871891	167,911.80	99.382652	160,654.82	-7,256.98	0.01	
Original Face:	3,262,241.000	Base	103.871891	167,911.80	99.382652	160,654.82	-7,256.98	0.01	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				6.684000	01 Jan 2037			
	269,128.640	Local	102.263628	275,220.71	102.158688	274,938.29	-282.42	0.01	
Original Face:	6,271,091.000	Base	102.263628	275,220.71	102.158688	274,938.29	-282.42	0.01	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025			
	87,147.840	Local	100.676873	87,737.72	98.397724	85,751.49	-1,986.23	0.00	
Original Face:	12,000,000.000	Base	100.676873	87,737.72	98.397724	85,751.49	-1,986.23	0.00	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
	10,000,000.000	Local	99.183579	9,918,357.89	93.506793	9,350,679.30	-567,678.59	0.32	
		Base	99.183579	9,918,357.89	93.506793	9,350,679.30	-567,678.59	0.32	
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025			
	4,000,000.000	Local	102.133111	4,085,324.43	98.110908	3,924,436.32	-160,888.11	0.13	
		Base	102.133111	4,085,324.43	98.110908	3,924,436.32	-160,888.11	0.13	
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038			
	5,000,000.000	Local	99.753991	4,987,699.56	105.534735	5,276,736.75	289,037.19	0.18	
		Base	99.753991	4,987,699.56	105.534735	5,276,736.75	289,037.19	0.18	
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053			
	5,000,000.000	Local	99.511335	4,975,566.74	96.896227	4,844,811.35	-130,755.39	0.16	
		Base	99.511335	4,975,566.74	96.896227	4,844,811.35	-130,755.39	0.16	
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
	4,000,000.000	Local	98.145047	3,925,801.89	94.741100	3,789,644.00	-136,157.89	0.13	
Original Face:	4,000,000.000	Base	98.145047	3,925,801.89	94.741100	3,789,644.00	-136,157.89	0.13	
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
	13,750,000.000	Local	99.927724	13,740,062.03	94.446870	12,986,444.63	-753,617.40	0.44	
Original Face:	13,750,000.000	Base	99.927724	13,740,062.03	94.446870	12,986,444.63	-753,617.40	0.44	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
	6,090,000.000	Local	102.319083	6,231,232.15	98.648240	6,007,677.82	-223,554.33	0.20	

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Original Face:	6,090,000.000	Base	102.319083		6,231,232.15	98.648240	6,007,677.82	-223,554.33	0.20
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
	956,405.510	Local	109.088525		1,043,328.66	103.706748	991,857.05	-51,471.61	0.03
Original Face:	8,707,929.000	Base	109.088525		1,043,328.66	103.706748	991,857.05	-51,471.61	0.03
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	4,303,099.470	Local	104.879349		4,513,062.73	92.971232	4,000,644.59	-512,418.14	0.14
Original Face:	11,805,572.000	Base	104.879349		4,513,062.73	92.971232	4,000,644.59	-512,418.14	0.14
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	595,000.400	Local	100.000000		595,000.40	88.792932	528,318.30	-66,682.10	0.02
Original Face:	10,000,000.000	Base	100.000000		595,000.40	88.792932	528,318.30	-66,682.10	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
	6,583,870.860	Local	110.776874		7,293,406.35	92.787300	6,108,996.01	-1,184,410.34	0.21
Original Face:	9,821,806.000	Base	110.776874		7,293,406.35	92.787300	6,108,996.01	-1,184,410.34	0.21
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
	11,528,304.280	Local	106.150944		12,237,403.85	87.300290	10,064,243.07	-2,173,160.78	0.34
Original Face:	12,889,444.000	Base	106.150944		12,237,403.85	87.300290	10,064,243.07	-2,173,160.78	0.34
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
	8,359,122.800	Local	108.444632		9,065,019.99	89.997470	7,522,999.03	-1,542,020.96	0.26
Original Face:	10,000,000.000	Base	108.444632		9,065,019.99	89.997470	7,522,999.03	-1,542,020.96	0.26
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
	8,256,250.540	Local	105.824907		8,737,169.42	89.290415	7,372,040.37	-1,365,129.05	0.25
Original Face:	10,204,176.000	Base	105.824907		8,737,169.42	89.290415	7,372,040.37	-1,365,129.05	0.25
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
	10,141,254.950	Local	108.234188		10,976,304.97	90.552381	9,183,147.82	-1,793,157.15	0.31
Original Face:	12,373,645.000	Base	108.234188		10,976,304.97	90.552381	9,183,147.82	-1,793,157.15	0.31
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
	783,473.760	Local	107.249597		840,272.45	101.439943	794,755.34	-45,517.11	0.03
Original Face:	6,000,000.000	Base	107.249597		840,272.45	101.439943	794,755.34	-45,517.11	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
	10,325,990.440	Local	100.362103		10,363,381.16	100.512816	10,378,943.77	15,562.61	0.35

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Original Face:	10,422,298.000	Base	100.362103	10,363,381.16	100.512816	10,378,943.77	15,562.61	0.35	
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063			
	4,241,368.600	Local	97.904181	4,152,477.21	96.640605	4,098,884.28	-53,592.93	0.14	
Original Face:	5,000,000.000	Base	97.904181	4,152,477.21	96.640605	4,098,884.28	-53,592.93	0.14	
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046			
	1,688,327.150	Local	104.810018	1,769,535.99	92.771775	1,566,291.06	-203,244.93	0.05	
Original Face:	5,682,660.000	Base	104.810018	1,769,535.99	92.771775	1,566,291.06	-203,244.93	0.05	
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047			
	521,390.560	Local	105.036591	547,650.87	95.194121	496,333.16	-51,317.71	0.02	
Original Face:	5,271,946.000	Base	105.036591	547,650.87	95.194121	496,333.16	-51,317.71	0.02	
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047			
	3,365,084.720	Local	104.853494	3,528,408.90	92.768725	3,121,746.19	-406,662.71	0.11	
Original Face:	8,934,236.000	Base	104.853494	3,528,408.90	92.768725	3,121,746.19	-406,662.71	0.11	
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033			
	77,217.350	Local	100.625287	77,700.18	101.925984	78,704.54	1,004.36	0.00	
Original Face:	7,000,000.000	Base	100.625287	77,700.18	101.925984	78,704.54	1,004.36	0.00	
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026			
	280,594.600	Local	101.362025	284,416.37	98.566080	276,571.10	-7,845.27	0.01	
Original Face:	22,821,698.000	Base	101.362025	284,416.37	98.566080	276,571.10	-7,845.27	0.01	
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041			
	85,311.050	Local	102.166624	87,159.42	89.249065	76,139.31	-11,020.11	0.00	
Original Face:	5,000,000.000	Base	102.166624	87,159.42	89.249065	76,139.31	-11,020.11	0.00	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028			
	866,931.010	Local	100.535423	871,572.76	95.831991	830,797.25	-40,775.51	0.03	
Original Face:	13,640,889.000	Base	100.535423	871,572.76	95.831991	830,797.25	-40,775.51	0.03	
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041			
	540,409.200	Local	106.564437	575,884.02	98.008188	529,645.26	-46,238.76	0.02	
Original Face:	5,000,000.000	Base	106.564437	575,884.02	98.008188	529,645.26	-46,238.76	0.02	
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045			
	1,348,539.200	Local	105.293472	1,419,923.74	94.202750	1,270,361.01	-149,562.73	0.04	

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	105.293472		1,419,923.74	94.202750	1,270,361.01	-149,562.73	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.758000	20 Mar 2070		
	4,612,789.820	Local	105.958058		4,887,622.49	103.974720	4,796,135.30	-91,487.19	0.16
Original Face:	6,631,731.000	Base	105.958058		4,887,622.49	103.974720	4,796,135.30	-91,487.19	0.16
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					7.398000	20 Apr 2070		
	5,180,779.990	Local	111.240186		5,763,109.30	106.344050	5,509,451.26	-253,658.04	0.19
Original Face:	10,005,856.000	Base	111.240186		5,763,109.30	106.344050	5,509,451.26	-253,658.04	0.19
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
	3,691,374.860	Local	106.180360		3,919,515.13	88.766777	3,276,714.49	-642,800.64	0.11
Original Face:	7,538,423.000	Base	106.180360		3,919,515.13	88.766777	3,276,714.49	-642,800.64	0.11
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					7.061000	20 May 2070		
	4,731,026.500	Local	109.946942		5,201,618.98	104.522280	4,944,976.77	-256,642.21	0.17
Original Face:	10,000,000.000	Base	109.946942		5,201,618.98	104.522280	4,944,976.77	-256,642.21	0.17
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					7.583000	20 Oct 2070		
	4,354,710.800	Local	108.118418		4,708,244.44	102.390158	4,458,795.27	-249,449.17	0.15
Original Face:	10,000,000.000	Base	108.118418		4,708,244.44	102.390158	4,458,795.27	-249,449.17	0.15
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.545000	20 Jan 2071		
	2,509,171.040	Local	111.858443		2,806,719.66	97.580770	2,448,468.42	-358,251.24	0.08
Original Face:	6,168,892.000	Base	111.858443		2,806,719.66	97.580770	2,448,468.42	-358,251.24	0.08
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.544000	20 Aug 2071		
	4,492,777.800	Local	109.199584		4,906,094.68	98.187654	4,411,353.12	-494,741.56	0.15
Original Face:	10,000,000.000	Base	109.199584		4,906,094.68	98.187654	4,411,353.12	-494,741.56	0.15
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					6.805000	20 Feb 2072		
	9,872,535.400	Local	107.480200		10,611,020.76	104.547124	10,321,451.83	-289,568.93	0.35
Original Face:	10,000,000.000	Base	107.480200		10,611,020.76	104.547124	10,321,451.83	-289,568.93	0.35
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.557000	20 Oct 2067		
	8,385,008.730	Local	102.205630		8,569,950.98	98.034650	8,220,213.96	-349,737.02	0.28
Original Face:	18,000,000.000	Base	102.205630		8,569,950.98	98.034650	8,220,213.96	-349,737.02	0.28
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.507000	20 Nov 2073		
	5,439,586.820	Local	96.502034		5,249,311.92	97.864174	5,323,406.71	74,094.79	0.18

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Original Face:	5,709,398.000	Base	96.502034	5,249,311.92	97.864174	5,323,406.71	74,094.79	0.18	
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034			
	70,095.770	Local	100.597911	70,514.88	101.926795	71,446.37	931.49	0.00	
Original Face:	7,322,535.000	Base	100.597911	70,514.88	101.926795	71,446.37	931.49	0.00	
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039			
	355,249.310	Local	104.048481	369,631.51	100.284970	356,261.66	-13,369.85	0.01	
Original Face:	8,800,000.000	Base	104.048481	369,631.51	100.284970	356,261.66	-13,369.85	0.01	
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025			
	10,000,000.000	Local	98.490937	9,849,093.67	98.403718	9,840,371.80	-8,721.87	0.33	
		Base	98.490937	9,849,093.67	98.403718	9,840,371.80	-8,721.87	0.33	
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028			
	5,000,000.000	Local	99.900483	4,995,024.13	98.508121	4,925,406.05	-69,618.08	0.17	
		Base	99.900483	4,995,024.13	98.508121	4,925,406.05	-69,618.08	0.17	
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.146580	10 Sep 2027			
	10,000,000.000	Local	99.743843	9,974,384.30	99.836651	9,983,665.10	9,280.80	0.34	
		Base	99.743843	9,974,384.30	99.836651	9,983,665.10	9,280.80	0.34	
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	92.112912	9,211,291.20	-788,708.80	0.31	
		Base	100.000000	10,000,000.00	92.112912	9,211,291.20	-788,708.80	0.31	
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	90.498946	9,049,894.60	-950,105.40	0.31	
		Base	100.000000	10,000,000.00	90.498946	9,049,894.60	-950,105.40	0.31	
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
	10,000,000.000	Local	100.000000	10,000,000.00	95.950865	9,595,086.50	-404,913.50	0.33	
		Base	100.000000	10,000,000.00	95.950865	9,595,086.50	-404,913.50	0.33	
38150AS97	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 5.5				5.500000	04 Apr 2025			
	25,000,000.000	Local	100.000000	25,000,000.00	99.538032	24,884,508.00	-115,492.00	0.85	
		Base	100.000000	25,000,000.00	99.538032	24,884,508.00	-115,492.00	0.85	
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
	327,535.230	Local	105.215421	344,617.57	93.526660	306,332.76	-38,284.81	0.01	

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Original Face:	2,500,000.000	Base	105.215421	344,617.57	93.526660	306,332.76	-38,284.81	0.01	
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
	2,195,098.340	Local	105.050009	2,305,951.01	92.062460	2,020,861.53	-285,089.48	0.07	
Original Face:	8,000,000.000	Base	105.050009	2,305,951.01	92.062460	2,020,861.53	-285,089.48	0.07	
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				6.521670	20 Apr 2067			
	4,739,975.810	Local	103.244929	4,893,784.66	100.566920	4,766,847.68	-126,936.98	0.16	
Original Face:	10,000,000.000	Base	103.244929	4,893,784.66	100.566920	4,766,847.68	-126,936.98	0.16	
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039			
	172,340.700	Local	102.773437	177,120.46	93.417820	160,996.92	-16,123.54	0.01	
Original Face:	10,000,000.000	Base	102.773437	177,120.46	93.417820	160,996.92	-16,123.54	0.01	
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				6.508820	20 Dec 2066			
	4,919,909.050	Local	100.936036	4,965,961.18	100.060280	4,922,874.77	-43,086.41	0.17	
Original Face:	10,000,000.000	Base	100.936036	4,965,961.18	100.060280	4,922,874.77	-43,086.41	0.17	
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.668510	20 Aug 2034			
	335,069.340	Local	105.029798	351,922.65	100.489080	336,708.10	-15,214.55	0.01	
Original Face:	5,000,000.000	Base	105.029798	351,922.65	100.489080	336,708.10	-15,214.55	0.01	
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.869420	20 Apr 2037			
	666,613.740	Local	106.200402	707,946.47	101.214530	674,709.96	-33,236.51	0.02	
Original Face:	10,000,000.000	Base	106.200402	707,946.47	101.214530	674,709.96	-33,236.51	0.02	
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027			
	67,582.130	Local	100.862876	68,165.28	97.753720	66,064.05	-2,101.23	0.00	
Original Face:	6,500,000.000	Base	100.862876	68,165.28	97.753720	66,064.05	-2,101.23	0.00	
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043			
	4,195,215.200	Local	96.776994	4,060,003.17	92.275110	3,871,139.44	-188,863.73	0.13	
Original Face:	5,429,000.000	Base	96.776994	4,060,003.17	92.275110	3,871,139.44	-188,863.73	0.13	
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029			
	1,236,505.260	Local	101.362462	1,253,352.18	94.665730	1,170,546.73	-82,805.45	0.04	
Original Face:	3,000,000.000	Base	101.362462	1,253,352.18	94.665730	1,170,546.73	-82,805.45	0.04	
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034			
	1,295,811.520	Local	95.750598	1,240,747.28	86.128420	1,116,061.99	-124,685.29	0.04	

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Original Face:	2,000,000.000	Base	95.750598	1,240,747.28	86.128420	1,116,061.99	-124,685.29	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.050610	20 Nov 2042		
	1,121,549.060	Local	111.206277	1,247,232.95	97.978580	1,098,877.84	-148,355.11	0.04
Original Face:	5,010,613.000	Base	111.206277	1,247,232.95	97.978580	1,098,877.84	-148,355.11	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,104,803.990	Local	101.241616	3,143,353.74	94.120084	2,922,244.12	-221,109.62	0.10
Original Face:	6,068,715.000	Base	101.241616	3,143,353.74	94.120084	2,922,244.12	-221,109.62	0.10
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	4,229,576.060	Local	101.756348	4,303,862.12	97.289938	4,114,951.93	-188,910.19	0.14
Original Face:	23,575,000.000	Base	101.756348	4,303,862.12	97.289938	4,114,951.93	-188,910.19	0.14
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
	2,896,291.830	Local	102.230012	2,960,879.48	97.293850	2,817,913.83	-142,965.65	0.10
Original Face:	19,739,472.000	Base	102.230012	2,960,879.48	97.293850	2,817,913.83	-142,965.65	0.10
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				6.437320	20 Aug 2069		
	5,110,841.810	Local	102.522656	5,239,770.78	100.388010	5,130,672.39	-109,098.39	0.17
Original Face:	10,000,000.000	Base	102.522656	5,239,770.78	100.388010	5,130,672.39	-109,098.39	0.17
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	1,680,446.730	Local	101.862364	1,711,742.77	97.198810	1,633,374.22	-78,368.55	0.06
Original Face:	10,000,000.000	Base	101.862364	1,711,742.77	97.198810	1,633,374.22	-78,368.55	0.06
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	3,258,795.970	Local	100.247015	3,266,845.68	96.719150	3,151,879.76	-114,965.92	0.11
Original Face:	11,000,000.000	Base	100.247015	3,266,845.68	96.719150	3,151,879.76	-114,965.92	0.11
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.425830	20 Jul 2070		
	13,799,863.920	Local	116.292849	16,048,254.97	86.530768	11,941,128.23	-4,107,126.74	0.41
Original Face:	13,083,197.000	Base	116.292849	16,048,254.97	86.530768	11,941,128.23	-4,107,126.74	0.41
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.437320	20 Aug 2070		
	3,053,642.900	Local	103.504018	3,160,643.10	101.424270	3,097,135.02	-63,508.08	0.11
Original Face:	5,000,000.000	Base	103.504018	3,160,643.10	101.424270	3,097,135.02	-63,508.08	0.11
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.587320	20 Aug 2070		
	3,054,420.300	Local	104.476611	3,191,154.82	101.980280	3,114,906.37	-76,248.45	0.11

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Original Face:	5,000,000.000	Base	104.476611	3,191,154.82	101.980280	3,114,906.37	-76,248.45	0.11	
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				6.487320	20 Sep 2070			
	6,459,599.080	Local	104.270988	6,735,487.76	100.610890	6,499,060.12	-236,427.64	0.22	
Original Face:	10,000,000.000	Base	104.270988	6,735,487.76	100.610890	6,499,060.12	-236,427.64	0.22	
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.630300	20 Jun 2048			
	2,252,334.670	Local	105.575788	2,377,920.07	99.384190	2,238,464.57	-139,455.50	0.08	
Original Face:	10,000,000.000	Base	105.575788	2,377,920.07	99.384190	2,238,464.57	-139,455.50	0.08	
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.488880	20 Feb 2049			
	2,143,189.160	Local	104.017489	2,229,291.55	94.329110	2,021,651.26	-207,640.29	0.07	
Original Face:	10,000,000.000	Base	104.017489	2,229,291.55	94.329110	2,021,651.26	-207,640.29	0.07	
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049			
	752,615.100	Local	101.608412	764,720.25	87.639790	659,590.29	-105,129.96	0.02	
Original Face:	10,000,000.000	Base	101.608412	764,720.25	87.639790	659,590.29	-105,129.96	0.02	
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.803120	20 Jun 2034			
	404,385.000	Local	103.389592	418,092.00	100.943780	408,201.50	-9,890.50	0.01	
Original Face:	6,317,173.000	Base	103.389592	418,092.00	100.943780	408,201.50	-9,890.50	0.01	
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.688720	20 Dec 2041			
	1,120,874.740	Local	104.043851	1,166,201.24	98.018360	1,098,663.04	-67,538.20	0.04	
Original Face:	11,457,930.000	Base	104.043851	1,166,201.24	98.018360	1,098,663.04	-67,538.20	0.04	
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.490070	20 Jan 2050			
	3,272,389.030	Local	111.860909	3,660,524.10	99.539000	3,257,303.32	-403,220.78	0.11	
Original Face:	8,141,884.000	Base	111.860909	3,660,524.10	99.539000	3,257,303.32	-403,220.78	0.11	
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051			
	4,879,403.090	Local	100.296908	4,893,890.42	78.444530	3,827,624.82	-1,066,265.60	0.13	
Original Face:	10,000,000.000	Base	100.296908	4,893,890.42	78.444530	3,827,624.82	-1,066,265.60	0.13	
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051			
	5,406,742.640	Local	102.410135	5,537,052.44	81.324970	4,397,031.83	-1,140,020.61	0.15	
Original Face:	10,000,000.000	Base	102.410135	5,537,052.44	81.324970	4,397,031.83	-1,140,020.61	0.15	
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062			
	6,465,394.130	Local	104.711332	6,770,000.32	103.745670	6,707,566.46	-62,433.86	0.23	

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	104.711332	6,770,000.32	103.745670	6,707,566.46	-62,433.86	0.23
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ				5.000000	20 Jun 2048		
	8,953,672.480	Local	99.100428	8,873,127.79	98.738710	8,840,740.70	-32,387.09	0.30
Original Face:	10,000,000.000	Base	99.100428	8,873,127.79	98.738710	8,840,740.70	-32,387.09	0.30
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT				5.500000	20 Apr 2063		
	7,759,231.160	Local	100.681641	7,812,121.23	98.116860	7,613,113.97	-199,007.26	0.26
Original Face:	9,550,638.000	Base	100.681641	7,812,121.23	98.116860	7,613,113.97	-199,007.26	0.26
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	11,966,866.020	Local	102.751829	12,296,173.75	100.788450	12,061,218.78	-234,954.97	0.41
Original Face:	20,000,000.000	Base	102.751829	12,296,173.75	100.788450	12,061,218.78	-234,954.97	0.41
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB				4.500000	20 Dec 2047		
	5,162,345.500	Local	97.912663	5,054,589.95	97.245010	5,020,123.40	-34,466.55	0.17
Original Face:	6,000,000.000	Base	97.912663	5,054,589.95	97.245010	5,020,123.40	-34,466.55	0.17
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	4,188,707.210	Local	98.253236	4,115,540.36	97.653940	4,090,437.63	-25,102.73	0.14
Original Face:	5,000,000.000	Base	98.253236	4,115,540.36	97.653940	4,090,437.63	-25,102.73	0.14
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B				6.000000	20 Dec 2049		
	8,164,812.020	Local	101.411969	8,280,096.60	100.981370	8,244,939.04	-35,157.56	0.28
Original Face:	10,000,000.000	Base	101.411969	8,280,096.60	100.981370	8,244,939.04	-35,157.56	0.28
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	8,194,546.630	Local	100.607238	8,244,307.03	100.951240	8,272,496.44	28,189.41	0.28
Original Face:	10,000,000.000	Base	100.607238	8,244,307.03	100.951240	8,272,496.44	28,189.41	0.28
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042		
	8,174,601.290	Local	99.878645	8,164,680.97	99.202820	8,109,435.00	-55,245.97	0.28
Original Face:	10,000,000.000	Base	99.878645	8,164,680.97	99.202820	8,109,435.00	-55,245.97	0.28
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048		
	9,396,921.580	Local	99.831445	9,381,082.61	99.894880	9,387,043.54	5,960.93	0.32
Original Face:	10,000,000.000	Base	99.831445	9,381,082.61	99.894880	9,387,043.54	5,960.93	0.32
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	8,327,076.010	Local	99.606625	8,294,319.39	99.901420	8,318,867.18	24,547.79	0.28

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Original Face:	10,000,000.000	Base	99.606625	8,294,319.39	99.901420	8,318,867.18	24,547.79	0.28	
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT				4.000000	20 Jun 2063			
	10,768,120.600	Local	93.791070	10,099,535.48	91.912630	9,897,262.85	-202,272.63	0.34	
Original Face:	10,966,749.000	Base	93.791070	10,099,535.48	91.912630	9,897,262.85	-202,272.63	0.34	
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049			
	16,512,259.900	Local	99.853743	16,488,109.64	100.677660	16,624,156.88	136,047.24	0.56	
Original Face:	20,000,000.000	Base	99.853743	16,488,109.64	100.677660	16,624,156.88	136,047.24	0.56	
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB				6.000000	20 May 2034			
	4,689,212.380	Local	101.649220	4,766,547.81	100.838110	4,728,513.14	-38,034.67	0.16	
Original Face:	5,000,000.000	Base	101.649220	4,766,547.81	100.838110	4,728,513.14	-38,034.67	0.16	
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049			
	8,267,658.570	Local	99.976884	8,265,747.40	100.141490	8,279,356.48	13,609.08	0.28	
Original Face:	10,000,000.000	Base	99.976884	8,265,747.40	100.141490	8,279,356.48	13,609.08	0.28	
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC				6.000000	20 Sep 2049			
	6,123,297.980	Local	99.486257	6,091,839.99	101.060770	6,188,252.09	96,412.10	0.21	
Original Face:	10,000,000.000	Base	99.486257	6,091,839.99	101.060770	6,188,252.09	96,412.10	0.21	
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD				6.000000	20 Mar 2051			
	10,045,507.970	Local	99.814375	10,026,861.02	100.718160	10,117,650.79	90,789.77	0.34	
Original Face:	10,394,000.000	Base	99.814375	10,026,861.02	100.718160	10,117,650.79	90,789.77	0.34	
38384DZ42	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV				6.500000	20 Aug 2034			
	7,712,875.180	Local	102.278076	7,888,580.35	102.483980	7,904,461.46	15,881.11	0.27	
Original Face:	8,020,882.000	Base	102.278076	7,888,580.35	102.483980	7,904,461.46	15,881.11	0.27	
38384DZ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB				6.500000	20 Dec 2049			
	4,136,031.130	Local	101.068408	4,180,220.80	101.918140	4,215,366.00	35,145.20	0.14	
Original Face:	4,199,126.000	Base	101.068408	4,180,220.80	101.918140	4,215,366.00	35,145.20	0.14	
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA				7.000000	20 Jun 2053			
	5,884,698.690	Local	101.477926	5,971,670.21	102.686670	6,042,801.12	71,130.91	0.21	
Original Face:	10,000,000.000	Base	101.477926	5,971,670.21	102.686670	6,042,801.12	71,130.91	0.21	
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA				6.000000	20 Sep 2045			
	8,795,420.250	Local	99.834911	8,780,899.97	100.139850	8,807,720.65	26,820.68	0.30	

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Original Face:	10,000,000.000	Base	99.834911	8,780,899.97	100.139850	8,807,720.65	26,820.68	0.30	
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA				6.500000	20 Apr 2050			
	4,701,270.630	Local	100.926968	4,744,849.89	101.537620	4,773,558.31	28,708.42	0.16	
Original Face:	10,000,000.000	Base	100.926968	4,744,849.89	101.537620	4,773,558.31	28,708.42	0.16	
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ				6.000000	20 Sep 2053			
	3,137,962.830	Local	99.970279	3,137,030.20	100.996510	3,169,232.94	32,202.74	0.11	
Original Face:	3,000,221.000	Base	99.970279	3,137,030.20	100.996510	3,169,232.94	32,202.74	0.11	
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044			
	9,028,036.970	Local	98.737078	8,914,019.92	99.004730	8,938,183.63	24,163.71	0.30	
Original Face:	10,000,000.000	Base	98.737078	8,914,019.92	99.004730	8,938,183.63	24,163.71	0.30	
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD				4.500000	20 Dec 2053			
	9,828,886.620	Local	97.177050	9,551,422.11	96.272420	9,462,507.01	-88,915.10	0.32	
Original Face:	10,000,000.000	Base	97.177050	9,551,422.11	96.272420	9,462,507.01	-88,915.10	0.32	
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH				5.500000	20 Oct 2048			
	9,806,107.670	Local	99.968991	9,803,066.89	99.029270	9,710,916.84	-92,150.05	0.33	
Original Face:	10,000,000.000	Base	99.968991	9,803,066.89	99.029270	9,710,916.84	-92,150.05	0.33	
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028			
	20,000,000.000	Local	99.754812	19,950,962.44	102.214231	20,442,846.20	491,883.76	0.69	
		Base	99.754812	19,950,962.44	102.214231	20,442,846.20	491,883.76	0.69	
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
	5,000,000.000	Local	99.966178	4,998,308.89	97.849113	4,892,455.65	-105,853.24	0.17	
		Base	99.966178	4,998,308.89	97.849113	4,892,455.65	-105,853.24	0.17	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
	4,000,000.000	Local	99.993604	3,999,744.14	98.695040	3,947,801.60	-51,942.54	0.13	
		Base	99.993604	3,999,744.14	98.695040	3,947,801.60	-51,942.54	0.13	
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029			
	15,000,000.000	Local	99.813064	14,971,959.67	97.929623	14,689,443.45	-282,516.22	0.50	
		Base	99.813064	14,971,959.67	97.929623	14,689,443.45	-282,516.22	0.50	
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034			
	10,000,000.000	Local	99.194987	9,919,498.73	96.194584	9,619,458.40	-300,040.33	0.33	

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		Base	99.194987	9,919,498.73	96.194584	9,619,458.40	-300,040.33	0.33
458140CN8	INTEL CORP SR UNSECURED 02/31 5				5.000000	21 Feb 2031		
	5,000,000.000	Local	99.648957	4,982,447.87	99.509985	4,975,499.25	-6,948.62	0.17
		Base	99.648957	4,982,447.87	99.509985	4,975,499.25	-6,948.62	0.17
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	107.470225	10,747,022.46	105.106711	10,510,671.10	-236,351.36	0.36
		Base	107.470225	10,747,022.46	105.106711	10,510,671.10	-236,351.36	0.36
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.466110	4,973,305.51	110.876408	5,543,820.40	570,514.89	0.19
		Base	99.466110	4,973,305.51	110.876408	5,543,820.40	570,514.89	0.19
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.926580	10 Dec 2025		
	10,000,000.000	Local	100.022334	10,002,233.37	100.150019	10,015,001.90	12,768.53	0.34
		Base	100.022334	10,002,233.37	100.150019	10,015,001.90	12,768.53	0.34
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.919553	4,945,977.64	102.489838	5,124,491.90	178,514.26	0.17
		Base	98.919553	4,945,977.64	102.489838	5,124,491.90	178,514.26	0.17
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.969303	9,996,930.31	89.112996	8,911,299.60	-1,085,630.71	0.30
		Base	99.969303	9,996,930.31	89.112996	8,911,299.60	-1,085,630.71	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.462870	7,459,715.28	67.012856	5,025,964.20	-2,433,751.08	0.17
		Base	99.462870	7,459,715.28	67.012856	5,025,964.20	-2,433,751.08	0.17
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.981926	4,999,096.31	96.457924	4,822,896.20	-176,200.11	0.16
		Base	99.981926	4,999,096.31	96.457924	4,822,896.20	-176,200.11	0.16
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.841622	998,416.22	99.480986	994,809.86	-3,606.36	0.03
		Base	99.841622	998,416.22	99.480986	994,809.86	-3,606.36	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.849527	9,984,952.70	90.907306	9,090,730.60	-894,222.10	0.31

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		Base	99.849527	9,984,952.70	90.907306	9,090,730.60	-894,222.10	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.882186	9,988,218.62	99.687406	9,968,740.60	-19,478.02	0.34
		Base	99.882186	9,988,218.62	99.687406	9,968,740.60	-19,478.02	0.34
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.573155	4,978,657.74	92.401954	4,620,097.70	-358,560.04	0.16
		Base	99.573155	4,978,657.74	92.401954	4,620,097.70	-358,560.04	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.726899	3,989,075.95	66.824917	2,672,996.68	-1,316,079.27	0.09
		Base	99.726899	3,989,075.95	66.824917	2,672,996.68	-1,316,079.27	0.09
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.696942	14,954,541.34	98.668559	14,800,283.85	-154,257.49	0.50
		Base	99.696942	14,954,541.34	98.668559	14,800,283.85	-154,257.49	0.50
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.935410	14,840,311.46	58.629241	8,794,386.15	-6,045,925.31	0.30
		Base	98.935410	14,840,311.46	58.629241	8,794,386.15	-6,045,925.31	0.30
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.700470	9,970,046.97	97.561809	9,756,180.90	-213,866.07	0.33
		Base	99.700470	9,970,046.97	97.561809	9,756,180.90	-213,866.07	0.33
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.964032	4,998,201.60	87.284346	4,364,217.30	-633,984.30	0.15
		Base	99.964032	4,998,201.60	87.284346	4,364,217.30	-633,984.30	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.942305	4,997,115.24	97.763923	4,888,196.15	-108,919.09	0.17
		Base	99.942305	4,997,115.24	97.763923	4,888,196.15	-108,919.09	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.786884	4,989,344.21	107.638157	5,381,907.85	392,563.64	0.18
		Base	99.786884	4,989,344.21	107.638157	5,381,907.85	392,563.64	0.18
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	106.041378	5,302,068.89	95.833397	4,791,669.85	-510,399.04	0.16

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		Base	106.041378	5,302,068.89	95.833397	4,791,669.85	-510,399.04	0.16
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026		
	5,608,683.530	Local	98.443946	5,521,409.40	98.153220	5,505,103.48	-16,305.92	0.19
Original Face:	18,150,000.000	Base	98.443946	5,521,409.40	98.153220	5,505,103.48	-16,305.92	0.19
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	108.019542	10,801,954.20	104.422117	10,442,211.70	-359,742.50	0.35
		Base	108.019542	10,801,954.20	104.422117	10,442,211.70	-359,742.50	0.35
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.837650	16,473,212.24	78.731120	12,990,634.80	-3,482,577.44	0.44
		Base	99.837650	16,473,212.24	78.731120	12,990,634.80	-3,482,577.44	0.44
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	7,155,000.000	Local	100.060832	7,159,352.56	99.403953	7,112,352.84	-46,999.72	0.24
		Base	100.060832	7,159,352.56	99.403953	7,112,352.84	-46,999.72	0.24
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.942295	9,994,229.46	94.833606	9,483,360.60	-510,868.86	0.32
		Base	99.942295	9,994,229.46	94.833606	9,483,360.60	-510,868.86	0.32
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	15,000,000.000	Local	99.990475	14,998,571.28	100.270926	15,040,638.90	42,067.62	0.51
		Base	99.990475	14,998,571.28	100.270926	15,040,638.90	42,067.62	0.51
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.786679	4,989,333.95	88.993905	4,449,695.25	-539,638.70	0.15
		Base	99.786679	4,989,333.95	88.993905	4,449,695.25	-539,638.70	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.785839	6,985,008.74	91.833167	6,428,321.69	-556,687.05	0.22
		Base	99.785839	6,985,008.74	91.833167	6,428,321.69	-556,687.05	0.22
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033		
	5,000,000.000	Local	99.657609	4,982,880.44	98.938375	4,946,918.75	-35,961.69	0.17
		Base	99.657609	4,982,880.44	98.938375	4,946,918.75	-35,961.69	0.17
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.955394	4,997,769.69	94.905819	4,745,290.95	-252,478.74	0.16

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FUND: ATZ6



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		Base	99.955394	4,997,769.69	94.905819	4,745,290.95	-252,478.74	0.16
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.778951	4,988,947.55	84.987530	4,249,376.50	-739,571.05	0.14
		Base	99.778951	4,988,947.55	84.987530	4,249,376.50	-739,571.05	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.903469	4,995,173.46	97.628620	4,881,431.00	-113,742.46	0.17
		Base	99.903469	4,995,173.46	97.628620	4,881,431.00	-113,742.46	0.17
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.691063	9,969,106.30	105.188940	10,518,894.00	549,787.70	0.36
		Base	99.691063	9,969,106.30	105.188940	10,518,894.00	549,787.70	0.36
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.570503	4,978,525.17	96.504224	4,825,211.20	-153,313.97	0.16
		Base	99.570503	4,978,525.17	96.504224	4,825,211.20	-153,313.97	0.16
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.983396	9,998,339.56	93.730144	9,373,014.40	-625,325.16	0.32
		Base	99.983396	9,998,339.56	93.730144	9,373,014.40	-625,325.16	0.32
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR				6.154209	30 Mar 2025		
	15,000,000.000	Local	100.007348	15,001,102.23	100.359717	15,053,957.55	52,855.32	0.51
		Base	100.007348	15,001,102.23	100.359717	15,053,957.55	52,855.32	0.51
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	106.324502	5,316,225.10	89.638792	4,481,939.60	-834,285.50	0.15
		Base	106.324502	5,316,225.10	89.638792	4,481,939.60	-834,285.50	0.15
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	107.303074	3,219,092.21	105.121149	3,153,634.47	-65,457.74	0.11
		Base	107.303074	3,219,092.21	105.121149	3,153,634.47	-65,457.74	0.11
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.816395	19,963,279.05	83.650699	16,730,139.80	-3,233,139.25	0.57
		Base	99.816395	19,963,279.05	83.650699	16,730,139.80	-3,233,139.25	0.57
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.985882	7,498,941.17	93.380901	7,003,567.58	-495,373.59	0.24

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		Base	99.985882	7,498,941.17	93.380901	7,003,567.58	-495,373.59	0.24
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.310431	4,965,521.53	92.112145	4,605,607.25	-359,914.28	0.16
		Base	99.310431	4,965,521.53	92.112145	4,605,607.25	-359,914.28	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.924121	14,988,618.17	85.463242	12,819,486.30	-2,169,131.87	0.44
		Base	99.924121	14,988,618.17	85.463242	12,819,486.30	-2,169,131.87	0.44
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.02	99.392666	4,969,633.30	-30,366.72	0.17
		Base	100.000000	5,000,000.02	99.392666	4,969,633.30	-30,366.72	0.17
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.335611	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	99.073000	7,430,475.00	-69,525.00	0.25
		Base	100.000000	7,500,000.00	99.073000	7,430,475.00	-69,525.00	0.25
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.712344	14,806,851.60	-193,148.40	0.50
		Base	100.000000	15,000,000.00	98.712344	14,806,851.60	-193,148.40	0.50
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.773000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.046499	10,004,649.90	4,649.90	0.34
		Base	100.000000	10,000,000.00	100.046499	10,004,649.90	4,649.90	0.34
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.999350	7,999,948.02	99.808158	7,984,652.64	-15,295.38	0.27
		Base	99.999350	7,999,948.02	99.808158	7,984,652.64	-15,295.38	0.27
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.947190	9,994,718.97	93.896716	9,389,671.60	-605,047.37	0.32
		Base	99.947190	9,994,718.97	93.896716	9,389,671.60	-605,047.37	0.32
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.383944	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.960000	5,048,000.00	48,000.00	0.17
		Base	100.000000	5,000,000.00	100.960000	5,048,000.00	48,000.00	0.17
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.938416	11,992,609.97	101.150126	12,138,015.12	145,405.15	0.41

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		Base	99.938416	11,992,609.97	101.150126	12,138,015.12	145,405.15	0.41
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034		
	15,000,000.000	Local	100.000000	15,000,000.00	104.333869	15,650,080.35	650,080.35	0.53
		Base	100.000000	15,000,000.00	104.333869	15,650,080.35	650,080.35	0.53
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.995782	6,999,704.77	98.666559	6,906,659.13	-93,045.64	0.23
		Base	99.995782	6,999,704.77	98.666559	6,906,659.13	-93,045.64	0.23
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				7.075000	25 Mar 2046		
	3,117,437.390	Local	103.235775	3,218,310.64	106.138759	3,308,809.36	90,498.72	0.11
Original Face:	6,137,472.000	Base	103.235775	3,218,310.64	106.138759	3,308,809.36	90,498.72	0.11
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				7.075000	25 Apr 2046		
	4,401,699.220	Local	103.236096	4,544,142.45	105.136190	4,627,778.86	83,636.41	0.16
Original Face:	8,000,000.000	Base	103.236096	4,544,142.45	105.136190	4,627,778.86	83,636.41	0.16
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.825000	25 Feb 2032		
	6,226,459.540	Local	105.667911	6,579,369.72	105.546642	6,571,818.96	-7,550.76	0.22
Original Face:	12,000,000.000	Base	105.667911	6,579,369.72	105.546642	6,571,818.96	-7,550.76	0.22
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR				7.825000	25 Jun 2046		
	8,053,096.760	Local	104.945958	8,451,399.55	104.796631	8,439,374.10	-12,025.45	0.29
Original Face:	13,550,000.000	Base	104.945958	8,451,399.55	104.796631	8,439,374.10	-12,025.45	0.29
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.625000	25 Dec 2041		
	6,296,894.160	Local	111.541693	7,023,662.36	110.778045	6,975,576.25	-48,086.11	0.24
Original Face:	10,000,000.000	Base	111.541693	7,023,662.36	110.778045	6,975,576.25	-48,086.11	0.24
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.375000	25 Feb 2032		
	4,682,938.330	Local	109.615237	5,133,213.96	107.977764	5,056,532.10	-76,681.86	0.17
Original Face:	10,000,000.000	Base	109.615237	5,133,213.96	107.977764	5,056,532.10	-76,681.86	0.17
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.625000	25 Jan 2032		
	5,867,249.580	Local	107.364445	6,299,339.96	105.029455	6,162,340.26	-136,999.70	0.21
Original Face:	10,000,000.000	Base	107.364445	6,299,339.96	105.029455	6,162,340.26	-136,999.70	0.21
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.750000	25 Mar 2047		
	6,846,943.060	Local	102.535650	7,020,557.57	103.501383	7,086,680.76	66,123.19	0.24

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Original Face:	10,000,000.000	Base		102.535650	7,020,557.57	103.501383	7,086,680.76	66,123.19	0.24
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.750000	25 May 2047		
	3,663,930.430	Local		100.000000	3,663,930.43	99.444967	3,643,594.41	-20,336.02	0.12
Original Face:	5,000,000.000	Base		100.000000	3,663,930.43	99.444967	3,643,594.41	-20,336.02	0.12
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					6.000000	25 Oct 2032		
	7,242,584.070	Local		99.755279	7,224,859.95	99.457315	7,203,279.65	-21,580.30	0.24
Original Face:	10,000,000.000	Base		99.755279	7,224,859.95	99.457315	7,203,279.65	-21,580.30	0.24
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					6.100000	25 Dec 2032		
	7,816,114.830	Local		99.958511	7,812,871.98	99.164003	7,750,772.34	-62,099.64	0.26
Original Face:	10,000,000.000	Base		99.958511	7,812,871.98	99.164003	7,750,772.34	-62,099.64	0.26
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					6.850000	25 Sep 2048		
	3,142,421.580	Local		102.386648	3,217,420.13	102.611580	3,224,488.43	7,068.30	0.11
Original Face:	3,250,000.000	Base		102.386648	3,217,420.13	102.611580	3,224,488.43	7,068.30	0.11
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					6.050000	25 Oct 2033		
	13,889,919.260	Local		100.000000	13,889,919.26	99.612568	13,836,105.27	-53,813.99	0.47
Original Face:	15,000,000.000	Base		100.000000	13,889,919.26	99.612568	13,836,105.27	-53,813.99	0.47
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
	5,000,000.000	Local		100.017955	5,000,897.73	99.853659	4,992,682.95	-8,214.78	0.17
		Base		100.017955	5,000,897.73	99.853659	4,992,682.95	-8,214.78	0.17
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
	10,000,000.000	Local		99.906627	9,990,662.71	102.216797	10,221,679.70	231,016.99	0.35
		Base		99.906627	9,990,662.71	102.216797	10,221,679.70	231,016.99	0.35
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
	5,000,000.000	Local		99.925184	4,996,259.21	84.865567	4,243,278.35	-752,980.86	0.14
		Base		99.925184	4,996,259.21	84.865567	4,243,278.35	-752,980.86	0.14
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
	5,000,000.000	Local		104.887991	5,244,399.57	109.468124	5,473,406.20	229,006.63	0.19
		Base		104.887991	5,244,399.57	109.468124	5,473,406.20	229,006.63	0.19
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					5.894000	10 Feb 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	99.955333	9,995,533.30	-4,466.70	0.34

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		Base	100.000000	10,000,000.00	99.955333	9,995,533.30	-4,466.70	0.34
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.984447	4,999,222.34	92.184334	4,609,216.70	-390,005.64	0.16
		Base	99.984447	4,999,222.34	92.184334	4,609,216.70	-390,005.64	0.16
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	92.492320	4,162,154.40	-337,845.60	0.14
		Base	100.000000	4,500,000.00	92.492320	4,162,154.40	-337,845.60	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.064256	2,376,526.08	88.357590	2,098,492.76	-278,033.32	0.07
		Base	100.064256	2,376,526.08	88.357590	2,098,492.76	-278,033.32	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.995311	6,999,671.77	99.277090	6,949,396.30	-50,275.47	0.24
Original Face:	7,000,000.000	Base	99.995311	6,999,671.77	99.277090	6,949,396.30	-50,275.47	0.24
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.903683	9,990,368.34	98.294925	9,829,492.50	-160,875.84	0.33
		Base	99.903683	9,990,368.34	98.294925	9,829,492.50	-160,875.84	0.33
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.768443	4,988,422.17	108.515762	5,425,788.10	437,365.93	0.18
		Base	99.768443	4,988,422.17	108.515762	5,425,788.10	437,365.93	0.18
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	101.841315	5,092,065.75	100.927083	5,046,354.15	-45,711.60	0.17
		Base	101.841315	5,092,065.75	100.927083	5,046,354.15	-45,711.60	0.17
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	104.041134	13,005,141.75	102.312500	12,789,062.50	-216,079.25	0.43
		Base	104.041134	13,005,141.75	102.312500	12,789,062.50	-216,079.25	0.43
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	103.860950	12,982,618.79	101.957031	12,744,628.88	-237,989.91	0.43
		Base	103.860950	12,982,618.79	101.957031	12,744,628.88	-237,989.91	0.43
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	108.288929	21,657,785.82	104.480469	20,896,093.80	-761,692.02	0.71

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	108.288929	21,657,785.82	104.480469	20,896,093.80	-761,692.02	0.71
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	109.796670	13,724,583.75	105.285156	13,160,644.50	-563,939.25	0.45
		Base	109.796670	13,724,583.75	105.285156	13,160,644.50	-563,939.25	0.45
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	107.446751	16,117,012.70	105.492188	15,823,828.20	-293,184.50	0.54
		Base	107.446751	16,117,012.70	105.492188	15,823,828.20	-293,184.50	0.54
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	112.643786	16,896,567.89	105.257812	15,788,671.80	-1,107,896.09	0.54
		Base	112.643786	16,896,567.89	105.257812	15,788,671.80	-1,107,896.09	0.54
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	111.397932	25,064,534.62	104.468750	23,505,468.75	-1,559,065.87	0.80
		Base	111.397932	25,064,534.62	104.468750	23,505,468.75	-1,559,065.87	0.80
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	111.420153	19,498,526.79	103.511719	18,114,550.83	-1,383,975.96	0.62
		Base	111.420153	19,498,526.79	103.511719	18,114,550.83	-1,383,975.96	0.62
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.303355	4,265,167.75	78.468750	3,923,437.50	-341,730.25	0.13
		Base	85.303355	4,265,167.75	78.468750	3,923,437.50	-341,730.25	0.13
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.225045	4,211,252.24	78.109375	3,905,468.75	-305,783.49	0.13
		Base	84.225045	4,211,252.24	78.109375	3,905,468.75	-305,783.49	0.13
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.299375	21,824,843.87	73.136719	18,284,179.75	-3,540,664.12	0.62
		Base	87.299375	21,824,843.87	73.136719	18,284,179.75	-3,540,664.12	0.62
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.500508	8,950,050.79	84.816406	8,481,640.60	-468,410.19	0.29
		Base	89.500508	8,950,050.79	84.816406	8,481,640.60	-468,410.19	0.29
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.371748	14,755,762.19	90.765625	13,614,843.75	-1,140,918.44	0.46

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.371748	14,755,762.19	90.765625	13,614,843.75	-1,140,918.44	0.46
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	98.227007	9,822,700.74	93.046875	9,304,687.50	-518,013.24	0.32
		Base	98.227007	9,822,700.74	93.046875	9,304,687.50	-518,013.24	0.32
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.192561	2,504,814.02	98.843750	2,471,093.75	-33,720.27	0.08
		Base	100.192561	2,504,814.02	98.843750	2,471,093.75	-33,720.27	0.08
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.801714	9,880,171.44	94.113281	9,411,328.10	-468,843.34	0.32
		Base	98.801714	9,880,171.44	94.113281	9,411,328.10	-468,843.34	0.32
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.952270	9,995,226.99	94.289062	9,428,906.20	-566,320.79	0.32
		Base	99.952270	9,995,226.99	94.289062	9,428,906.20	-566,320.79	0.32
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.972520	4,998,626.01	95.316406	4,765,820.30	-232,805.71	0.16
		Base	99.972520	4,998,626.01	95.316406	4,765,820.30	-232,805.71	0.16
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.799255	4,989,962.76	93.980469	4,699,023.45	-290,939.31	0.16
		Base	99.799255	4,989,962.76	93.980469	4,699,023.45	-290,939.31	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.925036	9,992,503.58	97.664062	9,766,406.20	-226,097.38	0.33
		Base	99.925036	9,992,503.58	97.664062	9,766,406.20	-226,097.38	0.33
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.216634	9,921,663.40	93.578125	9,357,812.50	-563,850.90	0.32
		Base	99.216634	9,921,663.40	93.578125	9,357,812.50	-563,850.90	0.32
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.256084	9,925,608.35	95.285156	9,528,515.60	-397,092.75	0.32
		Base	99.256084	9,925,608.35	95.285156	9,528,515.60	-397,092.75	0.32
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	97.385566	24,346,391.39	95.058594	23,764,648.50	-581,742.89	0.81

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	97.385566	24,346,391.39	95.058594	23,764,648.50	-581,742.89	0.81
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	97.952426	29,385,727.83	97.773438	29,332,031.40	-53,696.43	1.00
		Base	97.952426	29,385,727.83	97.773438	29,332,031.40	-53,696.43	1.00
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.322341	4,966,117.04	98.898438	4,944,921.90	-21,195.14	0.17
		Base	99.322341	4,966,117.04	98.898438	4,944,921.90	-21,195.14	0.17
91282CFP1	US TREASURY N/B 10/25 4.25				4.250000	15 Oct 2025		
	5,000,000.000	Local	99.052677	4,952,633.86	99.058594	4,952,929.70	295.84	0.17
		Base	99.052677	4,952,633.86	99.058594	4,952,929.70	295.84	0.17
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.908809	4,995,440.43	98.480469	4,924,023.45	-71,416.98	0.17
		Base	99.908809	4,995,440.43	98.480469	4,924,023.45	-71,416.98	0.17
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	10,000,000.000	Local	99.891191	9,989,119.07	99.390625	9,939,062.50	-50,056.57	0.34
		Base	99.891191	9,989,119.07	99.390625	9,939,062.50	-50,056.57	0.34
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	5,000,000.000	Local	99.998649	4,999,932.47	99.304688	4,965,234.40	-34,698.07	0.17
		Base	99.998649	4,999,932.47	99.304688	4,965,234.40	-34,698.07	0.17
91282CGV7	US TREASURY N/B 04/26 3.75				3.750000	15 Apr 2026		
	10,000,000.000	Local	100.048653	10,004,865.30	98.210938	9,821,093.80	-183,771.50	0.33
		Base	100.048653	10,004,865.30	98.210938	9,821,093.80	-183,771.50	0.33
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.912322	4,995,616.11	96.929688	4,846,484.40	-149,131.71	0.16
		Base	99.912322	4,995,616.11	96.929688	4,846,484.40	-149,131.71	0.16
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	10,000,000.000	Local	98.141972	9,814,197.15	96.898438	9,689,843.80	-124,353.35	0.33
		Base	98.141972	9,814,197.15	96.898438	9,689,843.80	-124,353.35	0.33
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033		
	10,000,000.000	Local	103.690560	10,369,055.97	101.140625	10,114,062.50	-254,993.47	0.34

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Books Open

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	103.690560	10,369,055.97	101.140625	10,114,062.50	-254,993.47	0.34
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.881980	19,976,396.09	101.778825	20,355,765.00	379,368.91	0.69
		Base	99.881980	19,976,396.09	101.778825	20,355,765.00	379,368.91	0.69
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.679951	19,935,990.10	101.510968	20,302,193.60	366,203.50	0.69
		Base	99.679951	19,935,990.10	101.510968	20,302,193.60	366,203.50	0.69
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.931005	4,996,550.24	81.668653	4,083,432.65	-913,117.59	0.14
		Base	99.931005	4,996,550.24	81.668653	4,083,432.65	-913,117.59	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.112780	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.726800	15,109,020.00	109,020.00	0.51
		Base	100.000000	15,000,000.00	100.726800	15,109,020.00	109,020.00	0.51
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.851803	14,977,770.48	98.773599	14,816,039.85	-161,730.63	0.50
		Base	99.851803	14,977,770.48	98.773599	14,816,039.85	-161,730.63	0.50
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
	10,000,000.000	Local	99.983663	9,998,366.30	98.710160	9,871,016.00	-127,350.30	0.34
Original Face:	10,000,000.000	Base	99.983663	9,998,366.30	98.710160	9,871,016.00	-127,350.30	0.34
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	91.019743	6,237,582.97	93.564781	6,411,994.44	174,411.47	0.22
		Base	91.019743	6,237,582.97	93.564781	6,411,994.44	174,411.47	0.22
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	102.933417	5,146,670.84	85.910157	4,295,507.85	-851,162.99	0.15
		Base	102.933417	5,146,670.84	85.910157	4,295,507.85	-851,162.99	0.15
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.974196	4,998,709.82	103.349883	5,167,494.15	168,784.33	0.18
		Base	99.974196	4,998,709.82	103.349883	5,167,494.15	168,784.33	0.18
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	5,000,000.000	Local	99.857136	4,992,856.82	97.480119	4,874,005.95	-118,850.87	0.17

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.857136	4,992,856.82	97.480119	4,874,005.95	-118,850.87	0.17
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
	5,000,000.000	Local	99.836503	4,991,825.16	97.149827	4,857,491.35	-134,333.81	0.17
		Base	99.836503	4,991,825.16	97.149827	4,857,491.35	-134,333.81	0.17
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95				4.950000	03 Jul 2031		
	7,000,000.000	Local	99.393000	6,957,510.00	99.269997	6,948,899.79	-8,610.21	0.24
		Base	99.393000	6,957,510.00	99.269997	6,948,899.79	-8,610.21	0.24
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	98.109870	14,716,480.49	97.403344	14,610,501.60	-105,978.89	0.50
		Base	98.109870	14,716,480.49	97.403344	14,610,501.60	-105,978.89	0.50
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	7,000,000.000	Local	97.629613	6,834,072.92	97.607938	6,832,555.66	-1,517.26	0.23
		Base	97.629613	6,834,072.92	97.607938	6,832,555.66	-1,517.26	0.23
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	92.403475	4,620,173.73	96.364963	4,818,248.15	198,074.42	0.16
		Base	92.403475	4,620,173.73	96.364963	4,818,248.15	198,074.42	0.16
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.927648	6,994,935.39	95.866070	6,710,624.90	-284,310.49	0.23
		Base	99.927648	6,994,935.39	95.866070	6,710,624.90	-284,310.49	0.23
US DOLLAR Total								
	2,756,488,548.610	Local		2,772,160,573.51		2,659,799,202.88	-112,361,370.63	90.38
Original Face:	2,368,202,241.000	Base		2,772,160,573.51		2,659,799,202.88	-112,361,370.63	90.38
FIXED INCOME Total								
	2,756,488,548.610	Base		2,772,160,573.51		2,659,799,202.88	-112,361,370.63	90.38
Original Face:	2,368,202,241.000							

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Books Open

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Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,990,504,732.660	Base	3,063,033,196.76		2,942,899,738.70	-120,133,458.06	100.00
Original Face:		2,368,202,241.000						

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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	
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	50,000.00		50,000.00	0.00	0.01
		Base	50,000.00		50,000.00	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Base	50,000.00		50,000.00	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2GG1	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	99.772917	4,988,645.84	99.772917	4,988,645.84	0.00	0.72
			Base	99.772917	4,988,645.84	99.772917	4,988,645.84	0.00	0.72

02665JGN4	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	99.680333	4,984,016.67	99.680333	4,984,016.65	-0.02	0.72
			Base	99.680333	4,984,016.67	99.680333	4,984,016.65	-0.02	0.72

02665JJ92	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	98.928611	4,946,430.55	98.865864	4,943,293.20	-3,137.35	0.71
			Base	98.928611	4,946,430.55	98.865864	4,943,293.20	-3,137.35	0.71

06417M4Q5	BANK OF NOVA SCOTIA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.077847	5,003,892.35	3,892.35	0.72
			Base	100.000000	5,000,000.00	100.077847	5,003,892.35	3,892.35	0.72

26244HG15	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26244HGQ0	DUKE ENERGY CORP	5,000,000.000	Local	99.649889	4,982,494.44	99.649889	4,982,494.44	0.00	0.72
			Base	99.649889	4,982,494.44	99.649889	4,982,494.44	0.00	0.72
26244HGS6	DUKE ENERGY CORP	5,000,000.000	Local	99.619444	4,980,972.22	99.619444	4,980,972.20	-0.02	0.72
			Base	99.619444	4,980,972.22	99.619444	4,980,972.20	-0.02	0.72
45826CG12	INTEL CORPORATION	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
45826CGV6	INTEL CORPORATION	5,000,000.000	Local	99.571444	4,978,572.22	99.571444	4,978,572.20	-0.02	0.71
			Base	99.571444	4,978,572.22	99.571444	4,978,572.20	-0.02	0.71
45826CGW4	INTEL CORPORATION	5,000,000.000	Local	99.556944	4,977,847.22	99.556944	4,977,847.20	-0.02	0.71
			Base	99.556944	4,977,847.22	99.556944	4,977,847.20	-0.02	0.71
49271JGH4	KEURIG DR PEPPER	5,000,000.000	Local	99.755556	4,987,777.78	99.755556	4,987,777.80	0.02	0.72
			Base	99.755556	4,987,777.78	99.755556	4,987,777.80	0.02	0.72
56274LGJ7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.747833	4,987,391.67	99.747833	4,987,391.65	-0.02	0.72
			Base	99.747833	4,987,391.67	99.747833	4,987,391.65	-0.02	0.72
88603AHD8	THUNDER BAY FNDNG LLC 08/24 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
91842JGR4	VW CR INC	5,000,000.000	Local	99.630667	4,981,533.33	99.630667	4,981,533.35	0.02	0.72
			Base	99.630667	4,981,533.33	99.630667	4,981,533.35	0.02	0.72
91842JH10	VW CR INC	5,000,000.000	Local	99.522944	4,976,147.22	99.522944	4,976,147.20	-0.02	0.71
			Base	99.522944	4,976,147.22	99.522944	4,976,147.20	-0.02	0.71

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

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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	
91842JH51	VW CR INC	4,500,000.000	Local	99.459444	4,475,675.00	99.459444	4,475,674.98	-0.02	0.64
			Base	99.459444	4,475,675.00	99.459444	4,475,674.98	-0.02	0.64
979QHR003	SOUTH STREET REPO	36,349,367.890	Local	100.000000	36,349,367.89	100.000000	36,349,367.89	0.00	5.22
			Base	100.000000	36,349,367.89	100.000000	36,349,367.89	0.00	5.22
US DOLLAR Total		115,849,367.890	Local		115,596,872.05		115,597,626.95	754.90	16.60
	Base				115,596,872.05		115,597,626.95	754.90	16.60
CASH EQUIVALENT Total		115,849,367.890	Base		115,596,872.05		115,597,626.95	754.90	16.60
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	2,500,000.000	Local	99.967084	2,499,177.10	93.365811	2,334,145.28	-165,031.82	0.34
			Base	99.967084	2,499,177.10	93.365811	2,334,145.28	-165,031.82	0.34
00206RML3	AT+T INC SR UNSECURED 03/26 1.7	3,000,000.000	Local	99.942263	2,998,267.88	93.869576	2,816,087.28	-182,180.60	0.40
			Base	99.942263	2,998,267.88	93.869576	2,816,087.28	-182,180.60	0.40
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45	3,000,000.000	Local	99.977892	2,999,336.75	95.207013	2,856,210.39	-143,126.36	0.41
			Base	99.977892	2,999,336.75	95.207013	2,856,210.39	-143,126.36	0.41
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3	3,000,000.000	Local	99.881134	2,996,434.01	95.909977	2,877,299.31	-119,134.70	0.41
			Base	99.881134	2,996,434.01	95.909977	2,877,299.31	-119,134.70	0.41
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6	3,000,000.000	Local	99.997065	2,999,911.94	99.370639	2,981,119.17	-18,792.77	0.43
			Base	99.997065	2,999,911.94	99.370639	2,981,119.17	-18,792.77	0.43

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Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

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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	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.994889	4,999,744.44	100.000000	5,000,000.00	255.56	0.72
			Base	99.994889	4,999,744.44	100.000000	5,000,000.00	255.56	0.72
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.270000	04 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.251900	3,007,557.00	7,557.00	0.43
			Base	100.000000	3,000,000.00	100.251900	3,007,557.00	7,557.00	0.43
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		2,000,000.000	Local	99.962414	1,999,248.28	98.360091	1,967,201.82	-32,046.46	0.28
			Base	99.962414	1,999,248.28	98.360091	1,967,201.82	-32,046.46	0.28
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.115394	5,005,769.70	5,769.70	0.72
			Base	100.000000	5,000,000.00	100.115394	5,005,769.70	5,769.70	0.72
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	99.562399	1,991,247.98	-8,752.02	0.29
			Base	100.000000	2,000,000.00	99.562399	1,991,247.98	-8,752.02	0.29
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027			
		2,500,000.000	Local	99.997760	2,499,944.00	99.499050	2,487,476.25	-12,467.75	0.36
		Original Face: 2,500,000.000	Base	99.997760	2,499,944.00	99.499050	2,487,476.25	-12,467.75	0.36
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.997549	1,999,950.98	99.469057	1,989,381.14	-10,569.84	0.29
			Base	99.997549	1,999,950.98	99.469057	1,989,381.14	-10,569.84	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		3,000,000.000	Local	99.985702	2,999,571.07	97.896142	2,936,884.26	-62,686.81	0.42
			Base	99.985702	2,999,571.07	97.896142	2,936,884.26	-62,686.81	0.42
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.260000	12 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.666200	3,019,986.00	19,986.00	0.43
			Base	100.000000	3,000,000.00	100.666200	3,019,986.00	19,986.00	0.43
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	99.973050	1,999,461.00	-539.00	0.29
			Base	100.000000	2,000,000.00	99.973050	1,999,461.00	-539.00	0.29

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	2,000,000.000	Local	99.868031	1,997,360.62	100.018521	2,000,370.42	3,009.80	0.29	
		Base	99.868031	1,997,360.62	100.018521	2,000,370.42	3,009.80	0.29	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.991015	1,999,820.29	99.283070	1,985,661.40	-14,158.89	0.29	
		Base	99.991015	1,999,820.29	99.283070	1,985,661.40	-14,158.89	0.29	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.969219	4,998,460.95	96.507516	4,825,375.80	-173,085.15	0.69	
		Base	99.969219	4,998,460.95	96.507516	4,825,375.80	-173,085.15	0.69	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.927670	4,996,383.48	93.383217	4,669,160.85	-327,222.63	0.67	
		Base	99.927670	4,996,383.48	93.383217	4,669,160.85	-327,222.63	0.67	
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local	99.927737	2,997,832.12	97.831636	2,934,949.08	-62,883.04	0.42	
		Base	99.927737	2,997,832.12	97.831636	2,934,949.08	-62,883.04	0.42	
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	3,000,000.000	Local	99.914710	2,997,441.29	99.610589	2,988,317.67	-9,123.62	0.43	
		Base	99.914710	2,997,441.29	99.610589	2,988,317.67	-9,123.62	0.43	
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
	2,000,000.000	Local	99.891158	1,997,823.16	99.648489	1,992,969.78	-4,853.38	0.29	
		Base	99.891158	1,997,823.16	99.648489	1,992,969.78	-4,853.38	0.29	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local	99.903571	2,997,107.14	93.342764	2,800,282.92	-196,824.22	0.40	
		Base	99.903571	2,997,107.14	93.342764	2,800,282.92	-196,824.22	0.40	
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local	98.852162	2,965,564.87	92.598734	2,777,962.02	-187,602.85	0.40	
		Base	98.852162	2,965,564.87	92.598734	2,777,962.02	-187,602.85	0.40	
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.187468	1,983,749.36	-16,250.64	0.28	
		Base	100.000000	2,000,000.00	99.187468	1,983,749.36	-16,250.64	0.28	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

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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
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	99.610070	2,988,302.10	-11,697.90	0.43	
		Base	100.000000	3,000,000.00	99.610070	2,988,302.10	-11,697.90	0.43	
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	98.876713	3,955,068.52	-44,931.48	0.57	
		Base	100.000000	4,000,000.00	98.876713	3,955,068.52	-44,931.48	0.57	
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	100.208866	5,010,443.30	10,443.30	0.72	
		Base	100.000000	5,000,000.00	100.208866	5,010,443.30	10,443.30	0.72	
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37	
		Base	100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37	
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					6.000000	13 Feb 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.976000	4,998,800.00	-1,200.00	0.72	
		Base	100.000000	5,000,000.00	99.976000	4,998,800.00	-1,200.00	0.72	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.250000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	94.723978	4,005,877.03	-223,122.97	0.58	
		Base	100.000000	4,229,000.00	94.723978	4,005,877.03	-223,122.97	0.58	
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	3,000,000.000	Local	89.467778	2,684,033.34	89.063007	2,671,890.21	-12,143.13	0.38	
		Base	89.467778	2,684,033.34	89.063007	2,671,890.21	-12,143.13	0.38	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local	99.993378	999,933.78	99.654631	996,546.31	-3,387.47	0.14	
		Base	99.993378	999,933.78	99.654631	996,546.31	-3,387.47	0.14	
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local	99.970655	999,706.55	98.748707	987,487.07	-12,219.48	0.14	
		Base	99.970655	999,706.55	98.748707	987,487.07	-12,219.48	0.14	
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.956668	1,959,133.36	-40,866.64	0.28	
		Base	100.000000	2,000,000.00	97.956668	1,959,133.36	-40,866.64	0.28	

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		3,000,000.000	Local	99.988984	2,999,669.53	98.933303	2,967,999.09	-31,670.44	0.43
			Base	99.988984	2,999,669.53	98.933303	2,967,999.09	-31,670.44	0.43
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.960000	25 Apr 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.314827	3,009,444.81	9,444.81	0.43
			Base	100.000000	3,000,000.00	100.314827	3,009,444.81	9,444.81	0.43
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025			
		2,420,000.000	Local	99.418995	2,405,939.67	92.632218	2,241,699.68	-164,239.99	0.32
			Base	99.418995	2,405,939.67	92.632218	2,241,699.68	-164,239.99	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.800000	10 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.082470	3,002,474.10	2,474.10	0.43
			Base	100.000000	3,000,000.00	100.082470	3,002,474.10	2,474.10	0.43
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.769000	18 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.011608	3,000,348.24	348.24	0.43
			Base	100.000000	3,000,000.00	100.011608	3,000,348.24	348.24	0.43
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	98.572666	1,971,453.32	-28,546.68	0.28
			Base	100.000000	2,000,000.00	98.572666	1,971,453.32	-28,546.68	0.28
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		5,000,000.000	Local	99.985298	4,999,264.91	98.453439	4,922,671.95	-76,592.96	0.71
			Base	99.985298	4,999,264.91	98.453439	4,922,671.95	-76,592.96	0.71
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A				5.420000	25 Feb 2027			
		5,000,000.000	Local	99.998041	4,999,902.05	100.006420	5,000,321.00	418.95	0.72
		Original Face: 5,000,000.000	Base	99.998041	4,999,902.05	100.006420	5,000,321.00	418.95	0.72
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026			
		3,000,000.000	Local	99.956972	2,998,709.15	99.678196	2,990,345.88	-8,363.27	0.43
			Base	99.956972	2,998,709.15	99.678196	2,990,345.88	-8,363.27	0.43
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		3,000,000.000	Local	99.808034	2,994,241.02	99.230406	2,976,912.18	-17,328.84	0.43
			Base	99.808034	2,994,241.02	99.230406	2,976,912.18	-17,328.84	0.43

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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
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
	4,190,670.610	Local	99.998200	4,190,595.18	100.108470	4,195,216.23	4,621.05	0.60	
Original Face:	5,000,000.000	Base	99.998200	4,190,595.18	100.108470	4,195,216.23	4,621.05	0.60	
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28	
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28	
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	91.767000	2,753,010.00	-246,990.00	0.40	
		Base	100.000000	3,000,000.00	91.767000	2,753,010.00	-246,990.00	0.40	
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.955000	09 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.219305	2,976,579.15	-23,420.85	0.43	
		Base	100.000000	3,000,000.00	99.219305	2,976,579.15	-23,420.85	0.43	
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	99.313488	2,979,404.64	-20,595.36	0.43	
		Base	100.000000	3,000,000.00	99.313488	2,979,404.64	-20,595.36	0.43	
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					6.207000	02 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.041192	3,001,235.76	1,235.76	0.43	
		Base	100.000000	3,000,000.00	100.041192	3,001,235.76	1,235.76	0.43	
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
	2,000,000.000	Local	99.872298	1,997,445.96	98.747095	1,974,941.90	-22,504.06	0.28	
		Base	99.872298	1,997,445.96	98.747095	1,974,941.90	-22,504.06	0.28	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local	99.990802	2,999,724.06	99.003185	2,970,095.55	-29,628.51	0.43	
		Base	99.990802	2,999,724.06	99.003185	2,970,095.55	-29,628.51	0.43	
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	3,000,000.000	Local	99.961993	2,998,859.79	98.360383	2,950,811.49	-48,048.30	0.42	
		Base	99.961993	2,998,859.79	98.360383	2,950,811.49	-48,048.30	0.42	
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	3,000,000.000	Local	99.986941	2,999,608.24	99.504840	2,985,145.20	-14,463.04	0.43	
		Base	99.986941	2,999,608.24	99.504840	2,985,145.20	-14,463.04	0.43	

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166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	95.253254	4,762,662.70	-237,337.30	0.68
			Base	100.000000	5,000,000.00	95.253254	4,762,662.70	-237,337.30	0.68
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.534718	2,986,041.54	-13,958.46	0.43
			Base	100.000000	3,000,000.00	99.534718	2,986,041.54	-13,958.46	0.43
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	91.536334	2,746,090.02	-253,909.98	0.39
			Base	100.000000	3,000,000.00	91.536334	2,746,090.02	-253,909.98	0.39
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.250000	31 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.283263	4,714,163.15	-285,836.85	0.68
			Base	100.000000	5,000,000.00	94.283263	4,714,163.15	-285,836.85	0.68
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.372750	4,968,637.50	-31,362.50	0.71
			Base	100.000000	5,000,000.00	99.372750	4,968,637.50	-31,362.50	0.71
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.702000	21 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.817521	2,994,525.63	-5,474.37	0.43
			Base	100.000000	3,000,000.00	99.817521	2,994,525.63	-5,474.37	0.43
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027			
		3,000,000.000	Local	99.992434	2,999,773.02	100.022600	3,000,678.00	904.98	0.43
		Original Face: 3,000,000.000	Base	99.992434	2,999,773.02	100.022600	3,000,678.00	904.98	0.43
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029			
		1,000,000.000	Local	99.824187	998,241.87	99.914595	999,145.95	904.08	0.14
			Base	99.824187	998,241.87	99.914595	999,145.95	904.08	0.14
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		2,000,000.000	Local	99.995791	1,999,915.81	99.011855	1,980,237.10	-19,678.71	0.28
			Base	99.995791	1,999,915.81	99.011855	1,980,237.10	-19,678.71	0.28
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		2,000,000.000	Local	99.905805	1,998,116.10	98.977037	1,979,540.74	-18,575.36	0.28
			Base	99.905805	1,998,116.10	98.977037	1,979,540.74	-18,575.36	0.28

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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		99.986549	4,999,327.47	99.327591	4,966,379.55	-32,947.92	0.71
		Base		99.986549	4,999,327.47	99.327591	4,966,379.55	-32,947.92	0.71
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
	2,000,000.000	Local		99.951730	1,999,034.60	92.990742	1,859,814.84	-139,219.76	0.27
		Base		99.951730	1,999,034.60	92.990742	1,859,814.84	-139,219.76	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.553493	4,977,674.65	-22,325.35	0.71
		Base		100.000000	5,000,000.00	99.553493	4,977,674.65	-22,325.35	0.71
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.835000	01 Apr 2054		
	2,899,071.300	Local		99.701613	2,890,420.85	100.369160	2,909,773.51	19,352.66	0.42
	Original Face: 3,000,000.000	Base		99.701613	2,890,420.85	100.369160	2,909,773.51	19,352.66	0.42
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
	251,304.650	Local		102.644428	257,950.22	94.647456	237,853.46	-20,096.76	0.03
	Original Face: 2,090,000.000	Base		102.644428	257,950.22	94.647456	237,853.46	-20,096.76	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	97,738.700	Local		100.420202	98,149.40	97.477971	95,273.70	-2,875.70	0.01
	Original Face: 5,000,000.000	Base		100.420202	98,149.40	97.477971	95,273.70	-2,875.70	0.01
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
	384,405.550	Local		100.841658	387,640.93	95.830116	368,376.28	-19,264.65	0.05
	Original Face: 5,000,000.000	Base		100.841658	387,640.93	95.830116	368,376.28	-19,264.65	0.05
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	18,977.580	Local		100.197075	19,014.98	99.053378	18,797.93	-217.05	0.00
	Original Face: 6,000,000.000	Base		100.197075	19,014.98	99.053378	18,797.93	-217.05	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	19,072.000	Local		100.294673	19,128.20	98.709110	18,825.80	-302.40	0.00
	Original Face: 5,000,000.000	Base		100.294673	19,128.20	98.709110	18,825.80	-302.40	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	496,484.400	Local		102.955360	511,157.30	92.024813	456,888.84	-54,268.46	0.07
	Original Face: 5,000,000.000	Base		102.955360	511,157.30	92.024813	456,888.84	-54,268.46	0.07

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		456,715.980	Local 102.779806	469,411.80	94.649241	432,278.21	-37,133.59	0.06
Original Face:		5,700,000.000	Base 102.779806	469,411.80	94.649241	432,278.21	-37,133.59	0.06
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		163,918.600	Local 102.626578	168,224.05	93.952568	154,005.73	-14,218.32	0.02
Original Face:		2,000,000.000	Base 102.626578	168,224.05	93.952568	154,005.73	-14,218.32	0.02
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	93.038946	2,791,168.38	-208,831.62	0.40
			Base 100.000000	3,000,000.00	93.038946	2,791,168.38	-208,831.62	0.40
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
		2,925,000.000	Local 100.000000	2,925,000.00	93.549079	2,736,310.56	-188,689.44	0.39
Original Face:		3,000,000.000	Base 100.000000	2,925,000.00	93.549079	2,736,310.56	-188,689.44	0.39
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	95.649742	2,869,492.26	-130,507.74	0.41
			Base 100.000000	3,000,000.00	95.649742	2,869,492.26	-130,507.74	0.41
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
		4,500,000.000	Local 100.000000	4,500,000.00	95.466570	4,295,995.65	-204,004.35	0.62
			Base 100.000000	4,500,000.00	95.466570	4,295,995.65	-204,004.35	0.62
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024		
		2,500,000.000	Local 100.000000	2,500,000.00	99.842737	2,496,068.43	-3,931.57	0.36
			Base 100.000000	2,500,000.00	99.842737	2,496,068.43	-3,931.57	0.36
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
		2,500,000.000	Local 100.000000	2,500,000.00	97.935542	2,448,388.55	-51,611.45	0.35
			Base 100.000000	2,500,000.00	97.935542	2,448,388.55	-51,611.45	0.35
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025		
		2,745,000.000	Local 99.963821	2,744,006.89	99.833619	2,740,432.84	-3,574.05	0.39
			Base 99.963821	2,744,006.89	99.833619	2,740,432.84	-3,574.05	0.39
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029		
		5,000,000.000	Local 100.000000	5,000,000.00	99.981862	4,999,093.10	-906.90	0.72
			Base 100.000000	5,000,000.00	99.981862	4,999,093.10	-906.90	0.72

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3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.988410	2,999,652.31	95.077845	2,852,335.35	-147,316.96	0.41
			Base	99.988410	2,999,652.31	95.077845	2,852,335.35	-147,316.96	0.41
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.989424	2,999,682.73	95.148203	2,854,446.09	-145,236.64	0.41
			Base	99.989424	2,999,682.73	95.148203	2,854,446.09	-145,236.64	0.41
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	94.200402	2,826,012.06	-173,987.94	0.41
			Base	100.000000	3,000,000.00	94.200402	2,826,012.06	-173,987.94	0.41
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR				5.475000	18 Mar 2026			
		3,000,000.000	Local	100.007711	3,000,231.34	100.055700	3,001,671.00	1,439.66	0.43
			Base	100.007711	3,000,231.34	100.055700	3,001,671.00	1,439.66	0.43
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.505000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.012981	5,000,649.05	649.05	0.72
			Base	100.000000	5,000,000.00	100.012981	5,000,649.05	649.05	0.72
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.948491	2,998,454.73	-1,545.27	0.43
			Base	100.000000	3,000,000.00	99.948491	2,998,454.73	-1,545.27	0.43
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,271,094.660	Local	101.839917	1,294,481.75	86.068419	1,094,011.08	-200,470.67	0.16
		Original Face: 2,000,000.000	Base	101.839917	1,294,481.75	86.068419	1,094,011.08	-200,470.67	0.16
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.861802	2,875,854.06	-124,145.94	0.41
			Base	100.000000	3,000,000.00	95.861802	2,875,854.06	-124,145.94	0.41
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.503126	4,725,156.30	-274,843.70	0.68
			Base	100.000000	5,000,000.00	94.503126	4,725,156.30	-274,843.70	0.68
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	93.878218	2,816,346.54	-183,653.46	0.40
			Base	100.000000	3,000,000.00	93.878218	2,816,346.54	-183,653.46	0.40

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3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.901784	1,978,035.68	-21,964.32	0.28
			Base	100.000000	2,000,000.00	98.901784	1,978,035.68	-21,964.32	0.28
3134GY71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.832176	2,994,965.28	-5,034.72	0.43
			Base	100.000000	3,000,000.00	99.832176	2,994,965.28	-5,034.72	0.43
3134H1G31	FREDDIE MAC NOTES 04/29 6.05				6.050000	17 Apr 2029			
		3,000,000.000	Local	100.000000	3,000,000.00	100.012562	3,000,376.86	376.86	0.43
			Base	100.000000	3,000,000.00	100.012562	3,000,376.86	376.86	0.43
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,293,805.590	Local	102.246973	1,322,877.05	90.396150	1,169,550.44	-153,326.61	0.17
Original Face:		3,000,000.000	Base	102.246973	1,322,877.05	90.396150	1,169,550.44	-153,326.61	0.17
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,322,421.890	Local	101.638720	2,360,479.88	81.342600	1,889,118.35	-471,361.53	0.27
Original Face:		3,000,000.000	Base	101.638720	2,360,479.88	81.342600	1,889,118.35	-471,361.53	0.27
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.368818	2,861,064.54	-138,935.46	0.41
			Base	100.000000	3,000,000.00	95.368818	2,861,064.54	-138,935.46	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		593,348.710	Local	99.900431	592,757.92	95.650550	567,541.30	-25,216.62	0.08
Original Face:		8,190,000.000	Base	99.900431	592,757.92	95.650550	567,541.30	-25,216.62	0.08
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		1,156,348.110	Local	102.292348	1,182,855.63	89.193270	1,031,384.69	-151,470.94	0.15
Original Face:		3,000,000.000	Base	102.292348	1,182,855.63	89.193270	1,031,384.69	-151,470.94	0.15
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		90,572.250	Local	100.508533	91,032.84	96.126188	87,063.65	-3,969.19	0.01
Original Face:		1,500,000.000	Base	100.508533	91,032.84	96.126188	87,063.65	-3,969.19	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.398000	01 May 2053			
		1,730,764.180	Local	100.220556	1,734,581.48	99.773190	1,726,838.63	-7,742.85	0.25
Original Face:		2,000,000.000	Base	100.220556	1,734,581.48	99.773190	1,726,838.63	-7,742.85	0.25

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	20,374.600	Local	101.127482	20,604.32	97.295371	19,823.54		-780.78	0.00
Original Face:	983,845.000	Base	101.127482	20,604.32	97.295371	19,823.54		-780.78	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	530,514.610	Local	102.899100	545,894.76	94.525960	501,474.03		-44,420.73	0.07
Original Face:	5,200,000.000	Base	102.899100	545,894.76	94.525960	501,474.03		-44,420.73	0.07
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	92,914.230	Local	100.477602	93,357.99	96.574168	89,731.14		-3,626.85	0.01
Original Face:	2,680,283.000	Base	100.477602	93,357.99	96.574168	89,731.14		-3,626.85	0.01
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	850,248.900	Local	100.814349	857,172.89	96.273262	818,562.35		-38,610.54	0.12
Original Face:	15,000,000.000	Base	100.814349	857,172.89	96.273262	818,562.35		-38,610.54	0.12
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	353,908.970	Local	100.512570	355,723.00	95.711047	338,729.98		-16,993.02	0.05
Original Face:	4,200,000.000	Base	100.512570	355,723.00	95.711047	338,729.98		-16,993.02	0.05
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	143.720	Local	100.139159	143.92	99.431776	142.90		-1.02	0.00
Original Face:	1,500,000.000	Base	100.139159	143.92	99.431776	142.90		-1.02	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	4,693.820	Local	100.107375	4,698.86	99.113347	4,652.20		-46.66	0.00
Original Face:	3,200,000.000	Base	100.107375	4,698.86	99.113347	4,652.20		-46.66	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	15,933.510	Local	100.949320	16,084.77	97.753051	15,575.49		-509.28	0.00
Original Face:	765,534.000	Base	100.949320	16,084.77	97.753051	15,575.49		-509.28	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	213,302.660	Local	100.812859	215,036.51	96.349568	205,516.19		-9,520.32	0.03
Original Face:	5,157,070.000	Base	100.812859	215,036.51	96.349568	205,516.19		-9,520.32	0.03
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	5,606.250	Local	100.163032	5,615.39	99.509963	5,578.78		-36.61	0.00
Original Face:	5,000,000.000	Base	100.163032	5,615.39	99.509963	5,578.78		-36.61	0.00

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31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025			
		23,612.500	Local	100.342573	23,693.39	98.840146	23,338.63	-354.76	0.00
Original Face:		5,000,000.000	Base	100.342573	23,693.39	98.840146	23,338.63	-354.76	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041			
		118,767.640	Local	102.738507	122,020.10	94.529220	112,270.12	-9,749.98	0.02
Original Face:		2,000,000.000	Base	102.738507	122,020.10	94.529220	112,270.12	-9,749.98	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040			
		48,174.200	Local	102.591346	49,422.56	97.294760	46,870.97	-2,551.59	0.01
Original Face:		5,000,000.000	Base	102.591346	49,422.56	97.294760	46,870.97	-2,551.59	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040			
		737,053.370	Local	105.140861	774,944.26	97.272846	716,952.79	-57,991.47	0.10
Original Face:		14,750,000.000	Base	105.140861	774,944.26	97.272846	716,952.79	-57,991.47	0.10
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025			
		13,447.340	Local	100.229785	13,478.24	98.095790	13,191.27	-286.97	0.00
Original Face:		2,000,000.000	Base	100.229785	13,478.24	98.095790	13,191.27	-286.97	0.00
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	93.367123	1,867,342.46	-132,657.54	0.27
			Base	100.000000	2,000,000.00	93.367123	1,867,342.46	-132,657.54	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.565000	20 Oct 2067			
		1,397,501.460	Local	102.205632	1,428,325.20	98.034650	1,370,035.67	-58,289.53	0.20
Original Face:		3,000,000.000	Base	102.205632	1,428,325.20	98.034650	1,370,035.67	-58,289.53	0.20
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				1.250000	24 Nov 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	94.087687	2,822,630.61	-177,369.39	0.41
			Base	100.000000	3,000,000.00	94.087687	2,822,630.61	-177,369.39	0.41
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.500000	30 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	92.753697	2,782,610.91	-217,389.09	0.40
			Base	100.000000	3,000,000.00	92.753697	2,782,610.91	-217,389.09	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	92.112912	2,763,387.36	-236,612.64	0.40
			Base	100.000000	3,000,000.00	92.112912	2,763,387.36	-236,612.64	0.40

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38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.990958	2,999,728.75	98.599938	2,957,998.14	-41,730.61	0.42
			Base	99.990958	2,999,728.75	98.599938	2,957,998.14	-41,730.61	0.42
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.211904	2,946,357.12	-53,642.88	0.42
			Base	100.000000	3,000,000.00	98.211904	2,946,357.12	-53,642.88	0.42
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.210508	4,860,525.40	-139,474.60	0.70
			Base	100.000000	5,000,000.00	97.210508	4,860,525.40	-139,474.60	0.70
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048			
		109,227.600	Local	99.424523	108,599.02	98.088470	107,139.68	-1,459.34	0.02
		Original Face: 3,000,000.000	Base	99.424523	108,599.02	98.088470	107,139.68	-1,459.34	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		551,701.880	Local	102.674352	566,456.33	95.473080	526,726.78	-39,729.55	0.08
		Original Face: 3,000,000.000	Base	102.674352	566,456.33	95.473080	526,726.78	-39,729.55	0.08
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		179,409.380	Local	100.383196	180,096.87	97.289938	174,547.27	-5,549.60	0.03
		Original Face: 1,000,000.000	Base	100.383196	180,096.87	97.289938	174,547.27	-5,549.60	0.03
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		1,795,029.900	Local	103.079067	1,850,300.08	100.788450	1,809,182.81	-41,117.27	0.26
		Original Face: 3,000,000.000	Base	103.079067	1,850,300.08	100.788450	1,809,182.81	-41,117.27	0.26
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,498,122.800	Local	99.648640	2,489,345.40	99.901420	2,495,660.15	6,314.75	0.36
		Original Face: 3,000,000.000	Base	99.648640	2,489,345.40	99.901420	2,495,660.15	6,314.75	0.36
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A				5.320000	15 Jun 2026			
		1,269,489.170	Local	99.999385	1,269,481.36	99.951520	1,268,873.72	-607.64	0.18
		Original Face: 4,500,000.000	Base	99.999385	1,269,481.36	99.951520	1,268,873.72	-607.64	0.18
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025			
		2,000,000.000	Local	99.961104	1,999,222.07	99.807013	1,996,140.26	-3,081.81	0.29
			Base	99.961104	1,999,222.07	99.807013	1,996,140.26	-3,081.81	0.29

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437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027			
		3,000,000.000	Local 99.670699	2,990,120.97	99.815296	2,994,458.88	4,337.91		0.43
			Base 99.670699	2,990,120.97	99.815296	2,994,458.88	4,337.91		0.43
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2				5.480000	18 Nov 2026			
		5,500,000.000	Local 99.998264	5,499,904.52	100.024870	5,501,367.85	1,463.33		0.79
Original Face:		5,500,000.000	Base 99.998264	5,499,904.52	100.024870	5,501,367.85	1,463.33		0.79
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				5.610000	06 Aug 2024			
		3,000,000.000	Local 100.001916	3,000,057.47	100.025820	3,000,774.60	717.13		0.43
			Base 100.001916	3,000,057.47	100.025820	3,000,774.60	717.13		0.43
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local 99.992510	1,999,850.20	93.060152	1,861,203.04	-138,647.16		0.27
			Base 99.992510	1,999,850.20	93.060152	1,861,203.04	-138,647.16		0.27
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		3,000,000.000	Local 100.000000	3,000,000.00	98.573730	2,957,211.90	-42,788.10		0.42
			Base 100.000000	3,000,000.00	98.573730	2,957,211.90	-42,788.10		0.42
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		2,000,000.000	Local 99.891746	1,997,834.92	98.996734	1,979,934.68	-17,900.24		0.28
			Base 99.891746	1,997,834.92	98.996734	1,979,934.68	-17,900.24		0.28
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A				5.420000	17 May 2027			
		5,000,000.000	Local 99.994269	4,999,713.45	100.080840	5,004,042.00	4,328.55		0.72
Original Face:		5,000,000.000	Base 99.994269	4,999,713.45	100.080840	5,004,042.00	4,328.55		0.72
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026			
		4,063,386.830	Local 99.995040	4,063,185.28	100.061280	4,065,876.87	2,691.59		0.58
Original Face:		5,000,000.000	Base 99.995040	4,063,185.28	100.061280	4,065,876.87	2,691.59		0.58
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	15 Sep 2026			
		1,110,541.330	Local 99.988942	1,110,418.53	98.032870	1,088,695.54	-21,722.99		0.16
Original Face:		2,000,000.000	Base 99.988942	1,110,418.53	98.032870	1,088,695.54	-21,722.99		0.16
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		2,555,239.590	Local 99.996032	2,555,138.19	99.982180	2,554,784.25	-353.94		0.37
Original Face:		4,000,000.000	Base 99.996032	2,555,138.19	99.982180	2,554,784.25	-353.94		0.37

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478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		2,000,000.000	Local	99.974608	1,999,492.16	94.941885	1,898,837.70	-100,654.46	0.27
			Base	99.974608	1,999,492.16	94.941885	1,898,837.70	-100,654.46	0.27
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	93.629439	1,872,588.78	-127,411.22	0.27
			Base	100.000000	2,000,000.00	93.629439	1,872,588.78	-127,411.22	0.27
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.563000	2,986,890.00	-13,110.00	0.43
			Base	100.000000	3,000,000.00	99.563000	2,986,890.00	-13,110.00	0.43
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		3,000,000.000	Local	99.989626	2,999,688.79	99.167656	2,975,029.68	-24,659.11	0.43
			Base	99.989626	2,999,688.79	99.167656	2,975,029.68	-24,659.11	0.43
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028			
		2,000,000.000	Local	99.970575	1,999,411.49	99.442338	1,988,846.76	-10,564.73	0.29
			Base	99.970575	1,999,411.49	99.442338	1,988,846.76	-10,564.73	0.29
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029			
		1,000,000.000	Local	99.632192	996,321.92	99.971380	999,713.80	3,391.88	0.14
			Base	99.632192	996,321.92	99.971380	999,713.80	3,391.88	0.14
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		3,000,000.000	Local	99.984491	2,999,534.73	98.619888	2,958,596.64	-40,938.09	0.42
			Base	99.984491	2,999,534.73	98.619888	2,958,596.64	-40,938.09	0.42
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.709864	1,974,197.28	-25,802.72	0.28
			Base	100.000000	2,000,000.00	98.709864	1,974,197.28	-25,802.72	0.28
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		2,000,000.000	Local	99.990797	1,999,815.93	98.630788	1,972,615.76	-27,200.17	0.28
			Base	99.990797	1,999,815.93	98.630788	1,972,615.76	-27,200.17	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		3,000,000.000	Local	99.937888	2,998,136.64	99.995051	2,999,851.53	1,714.89	0.43
			Base	99.937888	2,998,136.64	99.995051	2,999,851.53	1,714.89	0.43

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

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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
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	2,000,000.000	Local		99.877818	1,997,556.35	99.241306	1,984,826.12	-12,730.23	0.28
		Base		99.877818	1,997,556.35	99.241306	1,984,826.12	-12,730.23	0.28
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
	2,000,000.000	Local		99.972184	1,999,443.68	100.886011	2,017,720.22	18,276.54	0.29
		Base		99.972184	1,999,443.68	100.886011	2,017,720.22	18,276.54	0.29
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
	3,000,000.000	Local		99.940749	2,998,222.48	99.993015	2,999,790.45	1,567.97	0.43
		Base		99.940749	2,998,222.48	99.993015	2,999,790.45	1,567.97	0.43
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.968066	2,999,041.97	96.946103	2,908,383.09	-90,658.88	0.42
		Base		99.968066	2,999,041.97	96.946103	2,908,383.09	-90,658.88	0.42
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.959718	4,997,985.89	98.081601	4,904,080.05	-93,905.84	0.70
		Base		99.959718	4,997,985.89	98.081601	4,904,080.05	-93,905.84	0.70
64953BBP2	NEW YORK LIFE GLOBAL FDG SR UNSECURED 144A 06/27 VAR					5.990000	28 Jun 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	100.009180	5,000,459.00	459.00	0.72
		Base		100.000000	5,000,000.00	100.009180	5,000,459.00	459.00	0.72
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,000,000.000	Local		100.086616	2,001,732.31	100.191093	2,003,821.86	2,089.55	0.29
		Base		100.086616	2,001,732.31	100.191093	2,003,821.86	2,089.55	0.29
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local		99.903472	999,034.72	97.628620	976,286.20	-22,748.52	0.14
		Base		99.903472	999,034.72	97.628620	976,286.20	-22,748.52	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local		99.983396	1,999,667.91	93.730144	1,874,602.88	-125,065.03	0.27
		Base		99.983396	1,999,667.91	93.730144	1,874,602.88	-125,065.03	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
	2,000,000.000	Local		99.959929	1,999,198.57	98.993362	1,979,867.24	-19,331.33	0.28
		Base		99.959929	1,999,198.57	98.993362	1,979,867.24	-19,331.33	0.28

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Holdings

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STATE OF ARIZONA

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713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.740000	13 Feb 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.229800	2,004,596.00	4,596.00	0.29	
		Base	100.000000	2,000,000.00	100.229800	2,004,596.00	4,596.00	0.29	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.998086	2,999,942.59	95.725212	2,871,756.36	-128,186.23	0.41	
		Base	99.998086	2,999,942.59	95.725212	2,871,756.36	-128,186.23	0.41	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local	99.985882	1,999,717.64	93.380901	1,867,618.02	-132,099.62	0.27	
		Base	99.985882	1,999,717.64	93.380901	1,867,618.02	-132,099.62	0.27	
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
	3,000,000.000	Local	99.928165	2,997,844.95	101.065053	3,031,951.59	34,106.64	0.44	
		Base	99.928165	2,997,844.95	101.065053	3,031,951.59	34,106.64	0.44	
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.900000	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.183327	3,005,499.81	5,499.81	0.43	
		Base	100.000000	3,000,000.00	100.183327	3,005,499.81	5,499.81	0.43	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.858710	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.017000	2,970,510.00	-29,490.00	0.43	
		Base	100.000000	3,000,000.00	99.017000	2,970,510.00	-29,490.00	0.43	
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	95.357000	2,860,710.00	-139,290.00	0.41	
		Base	100.000000	3,000,000.00	95.357000	2,860,710.00	-139,290.00	0.41	
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.712344	4,935,617.20	-64,382.80	0.71	
		Base	100.000000	5,000,000.00	98.712344	4,935,617.20	-64,382.80	0.71	
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.247000	05 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.851231	1,997,024.62	-2,975.38	0.29	
		Base	100.000000	2,000,000.00	99.851231	1,997,024.62	-2,975.38	0.29	
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	97.747893	4,887,394.65	-112,605.35	0.70	
		Base	100.000000	5,000,000.00	97.747893	4,887,394.65	-112,605.35	0.70	

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78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.881461	4,994,073.05	-5,926.95	0.72
			Base	100.000000	5,000,000.00	99.881461	4,994,073.05	-5,926.95	0.72
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.048181	4,952,409.05	-47,590.95	0.71
			Base	100.000000	5,000,000.00	99.048181	4,952,409.05	-47,590.95	0.71
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.988012	1,999,760.23	98.688107	1,973,762.14	-25,998.09	0.28
			Base	99.988012	1,999,760.23	98.688107	1,973,762.14	-25,998.09	0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.999350	1,999,987.00	99.808158	1,996,163.16	-3,823.84	0.29
			Base	99.999350	1,999,987.00	99.808158	1,996,163.16	-3,823.84	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.390000	03 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	100.960000	3,028,800.00	28,800.00	0.43
			Base	100.000000	3,000,000.00	100.960000	3,028,800.00	28,800.00	0.43
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032			
		1,814,474.570	Local	100.000000	1,814,474.57	99.580017	1,806,854.09	-7,620.48	0.26
		Original Face: 2,000,000.000	Base	100.000000	1,814,474.57	99.580017	1,806,854.09	-7,620.48	0.26
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025			
		2,000,000.000	Local	99.905822	1,998,116.44	99.547762	1,990,955.24	-7,161.20	0.29
			Base	99.905822	1,998,116.44	99.547762	1,990,955.24	-7,161.20	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		2,000,000.000	Local	99.970043	1,999,400.86	97.775635	1,955,512.70	-43,888.16	0.28
			Base	99.970043	1,999,400.86	97.775635	1,955,512.70	-43,888.16	0.28
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.991763	2,999,752.89	-247.11	0.43
			Base	100.000000	3,000,000.00	99.991763	2,999,752.89	-247.11	0.43
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.750000	14 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.511999	2,985,359.97	-14,640.03	0.43
			Base	100.000000	3,000,000.00	99.511999	2,985,359.97	-14,640.03	0.43

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STATE OF ARIZONA

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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	91.291313	2,738,739.39	-261,260.61	0.39
			Base 100.000000	3,000,000.00	91.291313	2,738,739.39	-261,260.61	0.39
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028		
		2,000,000.000	Local 100.000000	2,000,000.00	99.564614	1,991,292.28	-8,707.72	0.29
			Base 100.000000	2,000,000.00	99.564614	1,991,292.28	-8,707.72	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
		2,000,000.000	Local 100.000000	2,000,000.00	98.383273	1,967,665.46	-32,334.54	0.28
			Base 100.000000	2,000,000.00	98.383273	1,967,665.46	-32,334.54	0.28
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.360000	06 Jun 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	100.618000	3,018,540.00	18,540.00	0.43
			Base 100.000000	3,000,000.00	100.618000	3,018,540.00	18,540.00	0.43
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	99.672118	1,993,442.36	-6,557.64	0.29
			Base 100.000000	2,000,000.00	99.672118	1,993,442.36	-6,557.64	0.29
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
		3,000,000.000	Local 100.000000	3,000,000.00	99.933150	2,997,994.50	-2,005.50	0.43
			Base 100.000000	3,000,000.00	99.933150	2,997,994.50	-2,005.50	0.43
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025		
		205,303.510	Local 100.000000	205,303.51	99.922060	205,143.50	-160.01	0.03
Original Face:		5,000,000.000	Base 100.000000	205,303.51	99.922060	205,143.50	-160.01	0.03
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
		5,000,000.000	Local 99.991675	4,999,583.76	97.775109	4,888,755.45	-110,828.31	0.70
			Base 99.991675	4,999,583.76	97.775109	4,888,755.45	-110,828.31	0.70
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
		3,000,000.000	Local 99.994929	2,999,847.86	94.978328	2,849,349.84	-150,498.02	0.41
			Base 99.994929	2,999,847.86	94.978328	2,849,349.84	-150,498.02	0.41
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
		3,000,000.000	Local 99.964910	2,998,947.30	98.184913	2,945,547.39	-53,399.91	0.42
			Base 99.964910	2,998,947.30	98.184913	2,945,547.39	-53,399.91	0.42

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89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		3,000,000.000	Local	99.944253	2,998,327.58	100.235927	3,007,077.81	8,750.23	0.43
			Base	99.944253	2,998,327.58	100.235927	3,007,077.81	8,750.23	0.43
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		2,000,000.000	Local	99.988299	1,999,765.97	99.698016	1,993,960.32	-5,805.65	0.29
			Base	99.988299	1,999,765.97	99.698016	1,993,960.32	-5,805.65	0.29
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		342,969.170	Local	100.000000	342,969.17	99.999240	342,966.56	-2.61	0.05
		Original Face: 5,000,000.000	Base	100.000000	342,969.17	99.999240	342,966.56	-2.61	0.05
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.860000	09 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.044050	2,000,881.00	881.00	0.29
			Base	100.000000	2,000,000.00	100.044050	2,000,881.00	881.00	0.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local	99.971586	2,999,147.58	97.132102	2,913,963.06	-85,184.52	0.42
			Base	99.971586	2,999,147.58	97.132102	2,913,963.06	-85,184.52	0.42
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.246305	3,007,389.15	7,389.15	0.43
			Base	100.000000	3,000,000.00	100.246305	3,007,389.15	7,389.15	0.43
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026			
		1,948,966.880	Local	99.996812	1,948,904.75	100.054740	1,950,033.74	1,128.99	0.28
		Original Face: 2,750,000.000	Base	99.996812	1,948,904.75	100.054740	1,950,033.74	1,128.99	0.28
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		2,000,000.000	Local	99.903684	1,998,073.67	98.294925	1,965,898.50	-32,175.17	0.28
			Base	99.903684	1,998,073.67	98.294925	1,965,898.50	-32,175.17	0.28
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027			
		5,000,000.000	Local	99.717905	4,985,895.25	100.618780	5,030,939.00	45,043.75	0.72
			Base	99.717905	4,985,895.25	100.618780	5,030,939.00	45,043.75	0.72
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local	99.998445	4,999,922.26	99.722513	4,986,125.65	-13,796.61	0.72
			Base	99.998445	4,999,922.26	99.722513	4,986,125.65	-13,796.61	0.72

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91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45	3,000,000.000	Local	99.980161	2,999,404.84	1.450000	12 May 2025	
			Base	99.980161	2,999,404.84	96.590566	2,897,716.98	-101,687.86
91282ZW3	US TREASURY N/B 06/25 0.25	3,000,000.000	Local	97.534573	2,926,037.18	0.250000	30 Jun 2025	
			Base	97.534573	2,926,037.18	95.316406	2,859,492.18	-66,545.00
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.824758	1,996,495.16	0.500000	28 Feb 2026	
			Base	99.824758	1,996,495.16	93.121094	1,862,421.88	-134,073.28
91282CCJ8	US TREASURY N/B 06/26 0.875	3,000,000.000	Local	95.829222	2,874,876.66	0.875000	30 Jun 2026	
			Base	95.829222	2,874,876.66	92.765625	2,782,968.75	-91,907.91
91282CEX5	US TREASURY N/B 06/24 3	2,000,000.000	Local	100.000000	2,000,000.00	3.000000	30 Jun 2024	
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00
91282CJW2	US TREASURY N/B 01/29 4	2,000,000.000	Local	98.891288	1,977,825.76	4.000000	31 Jan 2029	
			Base	98.891288	1,977,825.76	98.519531	1,970,390.62	-7,435.14
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	3,000,000.000	Local	99.999391	2,999,981.73	2.375000	15 Aug 2024	
			Base	99.999391	2,999,981.73	99.597878	2,987,936.34	-12,045.39
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	2,000,000.000	Local	99.995923	1,999,918.45	5.150000	15 Oct 2025	
			Base	99.995923	1,999,918.45	99.850885	1,997,017.70	-2,900.75
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	3,000,000.000	Local	100.000000	3,000,000.00	6.130000	20 Mar 2026	
			Base	100.000000	3,000,000.00	100.726800	3,021,804.00	21,804.00
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45	2,000,000.000	Local	99.932281	1,998,645.62	1.450000	20 Mar 2026	
			Base	99.932281	1,998,645.62	93.613128	1,872,262.56	-126,383.06

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	3,000,000.000	Local	99.999345	2,999,980.35	99.515030	2,985,450.90	-14,529.45	0.43
Original Face:	3,000,000.000	Base	99.999345	2,999,980.35	99.515030	2,985,450.90	-14,529.45	0.43
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030		
	4,250,000.000	Local	99.979208	4,249,116.34	100.887420	4,287,715.35	38,599.01	0.62
Original Face:	4,250,000.000	Base	99.979208	4,249,116.34	100.887420	4,287,715.35	38,599.01	0.62
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A				5.210000	20 Jun 2029		
	5,000,000.000	Local	99.994483	4,999,724.15	99.806880	4,990,344.00	-9,380.15	0.72
Original Face:	5,000,000.000	Base	99.994483	4,999,724.15	99.806880	4,990,344.00	-9,380.15	0.72
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	5,000,000.000	Local	99.897088	4,994,854.42	101.259312	5,062,965.60	68,111.18	0.73
		Base	99.897088	4,994,854.42	101.259312	5,062,965.60	68,111.18	0.73
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.999551	1,999,991.01	99.940951	1,998,819.02	-1,171.99	0.29
		Base	99.999551	1,999,991.01	99.940951	1,998,819.02	-1,171.99	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	2,000,000.000	Local	99.973075	1,999,461.49	98.403544	1,968,070.88	-31,390.61	0.28
		Base	99.973075	1,999,461.49	98.403544	1,968,070.88	-31,390.61	0.28
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	3,000,000.000	Local	99.879000	2,996,370.00	99.863087	2,995,892.61	-477.39	0.43
		Base	99.879000	2,996,370.00	99.863087	2,995,892.61	-477.39	0.43
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	97.846939	4,892,346.93	97.403344	4,870,167.20	-22,179.73	0.70
		Base	97.846939	4,892,346.93	97.403344	4,870,167.20	-22,179.73	0.70
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	3,000,000.000	Local	99.994255	2,999,827.65	100.339222	3,010,176.66	10,349.01	0.43
		Base	99.994255	2,999,827.65	100.339222	3,010,176.66	10,349.01	0.43
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.400000	07 Aug 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.057169	3,031,715.07	31,715.07	0.44
		Base	100.000000	3,000,000.00	101.057169	3,031,715.07	31,715.07	0.44

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.100302	3,003,009.06	3,009.06	0.43
			Base	100.000000	3,000,000.00	100.100302	3,003,009.06	3,009.06	0.43
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	100.173654	3,005,209.62	5,209.62	0.43
			Base	100.000000	3,000,000.00	100.173654	3,005,209.62	5,209.62	0.43
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	0.72
			Base	100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	0.72
US DOLLAR Total									
	592,875,775.150	Local		592,379,905.81		580,872,240.08	-11,507,665.73	83.40	
Original Face:	221,416,732.000	Base		592,379,905.81		580,872,240.08	-11,507,665.73	83.40	
FIXED INCOME Total									
	592,875,775.150	Base		592,379,905.81		580,872,240.08	-11,507,665.73	83.40	
Original Face:	221,416,732.000								

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		708,775,143.040	Base	708,026,777.86		696,519,867.03	-11,506,910.83	100.00
Original Face:		221,416,732.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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								
		50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.02
			Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.02

US DOLLAR Total		50,000.010	Local		50,000.01		50,000.01	0.00	0.02
			Base		50,000.01		50,000.01	0.00	0.02

CASH Total		50,000.010	Base		50,000.01		50,000.01	0.00	0.02
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.400000	19 Sep 2024			
		2,192,943.940	Local	100.000000	2,192,943.94	100.000000	2,192,943.94	0.00	1.02
			Base	100.000000	2,192,943.94	100.000000	2,192,943.94	0.00	1.02

979QHR003	SOUTH STREET REPO				5.440000	01 Jul 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	46.65
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	46.65

985FHY004	MITSUBISHI UFJ REPO				5.310000	01 Jul 2024			
		10,294,781.780	Local	100.000000	10,294,781.78	100.000000	10,294,781.78	0.00	4.80
			Base	100.000000	10,294,781.78	100.000000	10,294,781.78	0.00	4.80

US DOLLAR Total		112,487,725.720	Local		112,487,725.72		112,487,725.72	0.00	52.48
			Base		112,487,725.72		112,487,725.72	0.00	52.48

CASH EQUIVALENT Total		112,487,725.720	Base		112,487,725.72		112,487,725.72	0.00	52.48
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027			
		208,049.600	Local	101.447886		201,986.05	-9,075.87	0.09	
Original Face:		5,000,000.000	Base	101.447886	211,061.92	201,986.05	-9,075.87	0.09	
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027			
		142,618.150	Local	101.049074		137,848.99	-6,265.33	0.06	
Original Face:		4,372,786.000	Base	101.049074	144,114.32	137,848.99	-6,265.33	0.06	
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027			
		190,912.200	Local	100.938604		184,470.93	-8,233.18	0.09	
Original Face:		5,000,000.000	Base	100.938604	192,704.11	184,470.93	-8,233.18	0.09	
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027			
		111,993.600	Local	101.578608		109,051.68	-4,709.86	0.05	
Original Face:		4,169,641.000	Base	101.578608	113,761.54	109,051.68	-4,709.86	0.05	
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043			
		149,723.200	Local	100.956732		129,817.21	-21,338.44	0.06	
Original Face:		2,000,000.000	Base	100.956732	151,155.65	129,817.21	-21,338.44	0.06	
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027			
		68,768.390	Local	100.964135		66,464.14	-2,967.27	0.03	
Original Face:		2,910,888.000	Base	100.964135	69,431.41	66,464.14	-2,967.27	0.03	
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040			
		297,281.500	Local	102.489916		297,592.71	-7,090.85	0.14	
Original Face:		9,450,000.000	Base	102.489916	304,683.56	297,592.71	-7,090.85	0.14	
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027			
		91,090.050	Local	100.521001		87,596.84	-3,967.79	0.04	
Original Face:		2,500,000.000	Base	100.521001	91,564.63	87,596.84	-3,967.79	0.04	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028			
		95,330.780	Local	100.535430		91,357.38	-4,483.83	0.04	
Original Face:		1,500,000.000	Base	100.535430	95,841.21	91,357.38	-4,483.83	0.04	

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.565000	20 Oct 2067		
	1,397,501.460	Local		102.025923	1,425,813.77	98.034650		1,370,035.67	-55,778.10	0.64
Original Face:	3,000,000.000	Base		102.025923	1,425,813.77	98.034650		1,370,035.67	-55,778.10	0.64
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4						4.000000	15 Nov 2040		
	268,940.370	Local		104.368593	280,689.28	93.944585		252,654.91	-28,034.37	0.12
Original Face:	5,872,458.000	Base		104.368593	280,689.28	93.944585		252,654.91	-28,034.37	0.12
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5						5.000000	15 Dec 2035		
	16,505.850	Local		103.463681	17,077.56	100.341485		16,562.22	-515.34	0.01
Original Face:	1,000,000.000	Base		103.463681	17,077.56	100.341485		16,562.22	-515.34	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
	37,255.000	Local		102.565052	38,210.61	100.157907		37,313.83	-896.78	0.02
Original Face:	2,000,000.000	Base		102.565052	38,210.61	100.157907		37,313.83	-896.78	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						6.140000	20 Sep 2063		
	91,348.950	Local		100.390798	91,705.94	100.125670		91,463.75	-242.19	0.04
Original Face:	1,500,000.000	Base		100.390798	91,705.94	100.125670		91,463.75	-242.19	0.04
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB						6.090000	20 Feb 2064		
	107,172.540	Local		100.344930	107,542.21	100.067690		107,245.09	-297.12	0.05
Original Face:	1,530,000.000	Base		100.344930	107,542.21	100.067690		107,245.09	-297.12	0.05
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB						6.190000	20 Jun 2067		
	451,152.310	Local		101.863586	459,559.92	100.715350		454,379.63	-5,180.29	0.21
Original Face:	1,200,000.000	Base		101.863586	459,559.92	100.715350		454,379.63	-5,180.29	0.21
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.000000	20 Jul 2042		
	723,115.460	Local		101.703608	735,434.51	92.661260		670,047.90	-65,386.61	0.31
Original Face:	4,400,000.000	Base		101.703608	735,434.51	92.661260		670,047.90	-65,386.61	0.31
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF						2.426180	16 Mar 2048		
	127,899.990	Local		100.519148	128,563.98	89.336920		114,261.91	-14,302.07	0.05
Original Face:	1,000,000.000	Base		100.519148	128,563.98	89.336920		114,261.91	-14,302.07	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD						3.000000	16 Jul 2050		
	46,750.050	Local		101.123764	47,275.41	94.651770		44,249.75	-3,025.66	0.02
Original Face:	1,000,000.000	Base		101.123764	47,275.41	94.651770		44,249.75	-3,025.66	0.02

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ						3.030000	16 Aug 2052		
	180,392.920	Local		100.635030	181,538.47	86.844360	156,661.08		-24,877.39	0.07
Original Face:	1,000,000.000	Base		100.635030	181,538.47	86.844360	156,661.08		-24,877.39	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD						2.850000	16 Feb 2049		
	28,538.030	Local		100.703658	28,738.84	96.104670	27,426.38		-1,312.46	0.01
Original Face:	1,000,000.000	Base		100.703658	28,738.84	96.104670	27,426.38		-1,312.46	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA						1.625000	20 Jan 2070		
	816,101.520	Local		100.768909	822,376.60	96.726200	789,383.99		-32,992.61	0.37
Original Face:	4,000,000.000	Base		100.768909	822,376.60	96.726200	789,383.99		-32,992.61	0.37
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	551,701.880	Local		102.674352	566,456.33	95.473080	526,726.78		-39,729.55	0.25
Original Face:	3,000,000.000	Base		102.674352	566,456.33	95.473080	526,726.78		-39,729.55	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA						2.200000	20 Nov 2069		
	358,818.750	Local		100.322834	359,977.14	97.289938	349,094.54		-10,882.60	0.16
Original Face:	2,000,000.000	Base		100.322834	359,977.14	97.289938	349,094.54		-10,882.60	0.16
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA						3.000000	20 Mar 2069		
	247,288.010	Local		100.062914	247,443.59	97.742330	241,705.06		-5,738.53	0.11
Original Face:	2,000,000.000	Base		100.062914	247,443.59	97.742330	241,705.06		-5,738.53	0.11
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA						3.740000	20 Apr 2071		
	579,459.190	Local		107.328078	621,922.41	97.766140	566,514.88		-55,407.53	0.26
Original Face:	1,978,780.000	Base		107.328078	621,922.41	97.766140	566,514.88		-55,407.53	0.26
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA						1.500000	20 Apr 2050		
	794,546.660	Local		101.982576	810,299.15	76.662300	609,117.74		-201,181.41	0.28
Original Face:	2,000,000.000	Base		101.982576	810,299.15	76.662300	609,117.74		-201,181.41	0.28
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP						1.250000	20 Jan 2051		
	2,161,189.580	Local		101.273852	2,188,719.93	77.823840	1,681,920.72		-506,799.21	0.78
Original Face:	3,185,000.000	Base		101.273852	2,188,719.93	77.823840	1,681,920.72		-506,799.21	0.78
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA						1.500000	20 Feb 2051		
	1,022,639.420	Local		102.109039	1,044,207.28	78.603840	803,833.85		-240,373.43	0.38
Original Face:	2,000,000.000	Base		102.109039	1,044,207.28	78.603840	803,833.85		-240,373.43	0.38

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.450000	20 Jun 2036		
	1,047,935.660	Local	103.547404	1,085,110.17	89.871400	941,794.45		-143,315.72	0.44
Original Face:	2,000,000.000	Base	103.547404	1,085,110.17	89.871400	941,794.45		-143,315.72	0.44
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
	2,408,193.330	Local	102.603859	2,470,899.30	85.911980	2,068,926.57		-401,972.73	0.97
Original Face:	3,000,000.000	Base	102.603859	2,470,899.30	85.911980	2,068,926.57		-401,972.73	0.97
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.560000	20 Dec 2071		
	1,464,402.960	Local	100.946739	1,478,267.03	98.217840	1,438,304.96		-39,962.07	0.67
Original Face:	3,000,000.000	Base	100.946739	1,478,267.03	98.217840	1,438,304.96		-39,962.07	0.67
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
	2,393,373.200	Local	103.079066	2,467,066.75	100.788450	2,412,243.75		-54,823.00	1.13
Original Face:	4,000,000.000	Base	103.079066	2,467,066.75	100.788450	2,412,243.75		-54,823.00	1.13
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
	2,348,916.590	Local	99.648640	2,340,663.43	99.901420	2,346,601.03		5,937.60	1.09
Original Face:	2,820,818.000	Base	99.648640	2,340,663.43	99.901420	2,346,601.03		5,937.60	1.09
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					5.490000	20 Jan 2027		
	2,291,666.640	Local	100.000000	2,291,666.65	100.000000	2,291,666.65		0.00	1.07
Original Face:	5,000,000.000	Base	100.000000	2,291,666.65	100.000000	2,291,666.65		0.00	1.07
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					5.500000	15 Sep 2026		
	2,062,500.000	Local	100.000000	2,062,500.00	100.000000	2,062,500.00		0.00	0.96
Original Face:	5,500,000.000	Base	100.000000	2,062,500.00	100.000000	2,062,500.00		0.00	0.96
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	2,000,000.000	Local	99.990070	1,999,801.40	98.550787	1,971,015.74		-28,785.66	0.92
		Base	99.990070	1,999,801.40	98.550787	1,971,015.74		-28,785.66	0.92
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.900000	25 Jul 2032		
	3,060,324.570	Local	100.000000	3,060,324.57	99.580017	3,047,471.73		-12,852.84	1.42
Original Face:	3,373,235.000	Base	100.000000	3,060,324.57	99.580017	3,047,471.73		-12,852.84	1.42
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
	3,000,000.000	Local	102.480947	3,074,428.41	99.555130	2,986,653.90		-87,774.51	1.39
		Base	102.480947	3,074,428.41	99.555130	2,986,653.90		-87,774.51	1.39

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027			
		3,900,000.000	Local	102.599650	4,001,386.35	97.680692	3,809,546.99	-191,839.36	1.78
			Base	102.599650	4,001,386.35	97.680692	3,809,546.99	-191,839.36	1.78
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	102.706054	1,875,612.81	98.246443	1,794,171.61	-81,441.20	0.84
		Original Face: 2,000,000.000	Base	102.706054	1,875,612.81	98.246443	1,794,171.61	-81,441.20	0.84
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	102.353662	2,865,902.53	99.673104	2,790,846.91	-75,055.62	1.30
			Base	102.353662	2,865,902.53	99.673104	2,790,846.91	-75,055.62	1.30
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	102.987049	3,089,611.48	96.762404	2,902,872.12	-186,739.36	1.35
			Base	102.987049	3,089,611.48	96.762404	2,902,872.12	-186,739.36	1.35
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	102.158892	2,553,972.29	99.451055	2,486,276.38	-67,695.91	1.16
			Base	102.158892	2,553,972.29	99.451055	2,486,276.38	-67,695.91	1.16
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	108.055546	1,836,944.28	107.625155	1,829,627.64	-7,316.64	0.85
			Base	108.055546	1,836,944.28	107.625155	1,829,627.64	-7,316.64	0.85
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		2,000,000.000	Local	99.773566	1,995,471.32	99.393229	1,987,864.58	-7,606.74	0.93
			Base	99.773566	1,995,471.32	99.393229	1,987,864.58	-7,606.74	0.93
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024			
		2,000,000.000	Local	99.679088	1,993,581.75	98.965820	1,979,316.40	-14,265.35	0.92
			Base	99.679088	1,993,581.75	98.965820	1,979,316.40	-14,265.35	0.92
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2049			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.93
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.93
912828YE4	US TREASURY N/B 08/24 1.25				1.250000	31 Aug 2024			
		2,000,000.000	Local	99.316044	1,986,320.88	99.300781	1,986,015.62	-305.26	0.93
			Base	99.316044	1,986,320.88	99.300781	1,986,015.62	-305.26	0.93

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	99.221346	1,984,426.92	98.242188	1,964,843.76	-19,583.16	0.92
			Base	99.221346	1,984,426.92	98.242188	1,964,843.76	-19,583.16	0.92
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.972205	1,999,444.09	96.128906	1,922,578.12	-76,865.97	0.90
			Base	99.972205	1,999,444.09	96.128906	1,922,578.12	-76,865.97	0.90
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.854672	1,997,093.43	95.631836	1,912,636.72	-84,456.71	0.89
			Base	99.854672	1,997,093.43	95.631836	1,912,636.72	-84,456.71	0.89
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.741134	3,949,645.37	95.316406	3,812,656.24	-136,989.13	1.78
			Base	98.741134	3,949,645.37	95.316406	3,812,656.24	-136,989.13	1.78
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.825534	1,996,510.68	94.613281	1,892,265.62	-104,245.06	0.88
			Base	99.825534	1,996,510.68	94.613281	1,892,265.62	-104,245.06	0.88
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.938341	1,998,766.82	94.292969	1,885,859.38	-112,907.44	0.88
			Base	99.938341	1,998,766.82	94.292969	1,885,859.38	-112,907.44	0.88
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.732876	1,994,657.51	93.980469	1,879,609.38	-115,048.13	0.88
			Base	99.732876	1,994,657.51	93.980469	1,879,609.38	-115,048.13	0.88
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.930247	1,998,604.93	93.812500	1,876,250.00	-122,354.93	0.88
			Base	99.930247	1,998,604.93	93.812500	1,876,250.00	-122,354.93	0.88
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.859651	1,997,193.01	93.519531	1,870,390.62	-126,802.39	0.87
			Base	99.859651	1,997,193.01	93.519531	1,870,390.62	-126,802.39	0.87
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.873175	1,997,463.49	93.199219	1,863,984.38	-133,479.11	0.87
			Base	99.873175	1,997,463.49	93.199219	1,863,984.38	-133,479.11	0.87

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

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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	
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.866677	1,997,333.53	93.121094	1,862,421.88	-134,911.65	0.87
			Base	99.866677	1,997,333.53	93.121094	1,862,421.88	-134,911.65	0.87
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.702303	1,994,046.06	93.261719	1,865,234.38	-128,811.68	0.87
			Base	99.702303	1,994,046.06	93.261719	1,865,234.38	-128,811.68	0.87
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.984547	1,999,690.93	98.980469	1,979,609.38	-20,081.55	0.92
			Base	99.984547	1,999,690.93	98.980469	1,979,609.38	-20,081.55	0.92
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	98.361125	1,967,222.50	97.664062	1,953,281.24	-13,941.26	0.91
			Base	98.361125	1,967,222.50	97.664062	1,953,281.24	-13,941.26	0.91
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.40
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.40
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	99.886656	1,997,733.12	99.803607	1,996,072.14	-1,660.98	0.93
			Base	99.886656	1,997,733.12	99.803607	1,996,072.14	-1,660.98	0.93
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.000334	3,000,010.02	99.979921	2,999,397.63	-612.39	1.40
			Base	100.000334	3,000,010.02	99.979921	2,999,397.63	-612.39	1.40
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.987518	1,999,750.35	99.619141	1,992,382.82	-7,367.53	0.93
			Base	99.987518	1,999,750.35	99.619141	1,992,382.82	-7,367.53	0.93
91282CJV4	US TREASURY N/B 01/26 4.25	2,000,000.000	Local	99.469552	1,989,391.04	99.039062	1,980,781.24	-8,609.80	0.92
			Base	99.469552	1,989,391.04	99.039062	1,980,781.24	-8,609.80	0.92
91282CJW2	US TREASURY N/B 01/29 4	2,000,000.000	Local	98.905836	1,978,116.71	98.519531	1,970,390.62	-7,726.09	0.92
			Base	98.905836	1,978,116.71	98.519531	1,970,390.62	-7,726.09	0.92

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Holdings

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STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027			
		2,000,000.000	Local	99.304616	1,986,092.31	98.867188	1,977,343.76	-8,748.55	0.92
			Base	99.304616	1,986,092.31	98.867188	1,977,343.76	-8,748.55	0.92
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026			
		2,000,000.000	Local	99.885148	1,997,702.95	100.148438	2,002,968.76	5,265.81	0.93
			Base	99.885148	1,997,702.95	100.148438	2,002,968.76	5,265.81	0.93
US DOLLAR Total									
		105,167,593.340	Local		105,928,298.45		101,811,460.71	-4,116,837.74	47.50
Original Face:		112,263,606.000	Base		105,928,298.45		101,811,460.71	-4,116,837.74	47.50
FIXED INCOME Total									
		105,167,593.340	Base		105,928,298.45		101,811,460.71	-4,116,837.74	47.50
Original Face:		112,263,606.000							

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		217,705,319.070	Base	218,466,024.18		214,349,186.44	-4,116,837.74	100.00
Original Face:		112,263,606.000						

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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							
		15,781.350	Local	1.000000	15,781.35	1.000000	15,781.35	0.00
			Base	1.000000	15,781.35	1.000000	15,781.35	0.00

US DOLLAR Total		15,781.350	Local		15,781.35		15,781.35	0.00
			Base		15,781.35		15,781.35	0.00

CASH Total		15,781.350	Base		15,781.35		15,781.35	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030		
		2,159,836.670	Local	100.000000	2,159,836.67	100.000000	2,159,836.67	0.00
			Base	100.000000	2,159,836.67	100.000000	2,159,836.67	0.00

US DOLLAR Total		2,159,836.670	Local		2,159,836.67		2,159,836.67	0.00
			Base		2,159,836.67		2,159,836.67	0.00

CASH EQUIVALENT Total		2,159,836.670	Base		2,159,836.67		2,159,836.67	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
		34,977.000	Local	23.459647	820,548.08	89.310000	3,123,795.87	2,303,247.79
			Base	23.459647	820,548.08	89.310000	3,123,795.87	2,303,247.79

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00130H105	AES CORP COMMON STOCK USD.01							
		48,070.000	Local 19.724393	948,151.58	17.570000	844,589.90	-103,561.68	0.03
			Base 19.724393	948,151.58	17.570000	844,589.90	-103,561.68	0.03
00206R102	AT+T INC COMMON STOCK USD1.0							
		485,003.000	Local 25.455093	12,345,796.48	19.110000	9,268,407.33	-3,077,389.15	0.29
			Base 25.455093	12,345,796.48	19.110000	9,268,407.33	-3,077,389.15	0.29
002824100	ABBOTT LABORATORIES COMMON STOCK							
		117,671.000	Local 39.527415	4,651,230.44	103.910000	12,227,193.61	7,575,963.17	0.39
			Base 39.527415	4,651,230.44	103.910000	12,227,193.61	7,575,963.17	0.39
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		119,446.000	Local 53.022321	6,333,304.19	171.520000	20,487,377.92	14,154,073.73	0.65
			Base 53.022321	6,333,304.19	171.520000	20,487,377.92	14,154,073.73	0.65
00724F101	ADOBE INC COMMON STOCK USD.0001							
		30,304.000	Local 88.650734	2,686,471.84	555.540000	16,835,084.16	14,148,612.32	0.53
			Base 88.650734	2,686,471.84	555.540000	16,835,084.16	14,148,612.32	0.53
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		109,330.000	Local 30.576143	3,342,889.69	162.210000	17,734,419.30	14,391,529.61	0.56
			Base 30.576143	3,342,889.69	162.210000	17,734,419.30	14,391,529.61	0.56
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		19,823.000	Local 41.967204	831,915.89	129.630000	2,569,655.49	1,737,739.60	0.08
			Base 41.967204	831,915.89	129.630000	2,569,655.49	1,737,739.60	0.08
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
		29,863.000	Local 133.423259	3,984,418.78	151.630000	4,528,126.69	543,707.91	0.14
			Base 133.423259	3,984,418.78	151.630000	4,528,126.69	543,707.91	0.14
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		15,038.000	Local 101.854164	1,531,682.92	258.050000	3,880,555.90	2,348,872.98	0.12
			Base 101.854164	1,531,682.92	258.050000	3,880,555.90	2,348,872.98	0.12
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		10,303.000	Local 52.257916	538,413.31	90.080000	928,094.24	389,680.93	0.03
			Base 52.257916	538,413.31	90.080000	928,094.24	389,680.93	0.03

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012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		7,949.000	Local 102.620224	815,728.16	95.520000	759,288.48	-56,439.68	0.02
			Base 102.620224	815,728.16	95.520000	759,288.48	-56,439.68	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		10,647.000	Local 136.270462	1,450,871.61	116.970000	1,245,379.59	-205,492.02	0.04
			Base 136.270462	1,450,871.61	116.970000	1,245,379.59	-205,492.02	0.04
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		4,736.000	Local 188.499677	892,734.47	241.430000	1,143,412.48	250,678.01	0.04
			Base 188.499677	892,734.47	241.430000	1,143,412.48	250,678.01	0.04
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		17,341.000	Local 43.015154	745,925.78	50.900000	882,656.90	136,731.12	0.03
			Base 43.015154	745,925.78	50.900000	882,656.90	136,731.12	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		17,851.000	Local 50.050907	893,458.74	159.660000	2,850,090.66	1,956,631.92	0.09
			Base 50.050907	893,458.74	159.660000	2,850,090.66	1,956,631.92	0.09
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	34.970000	2,972,450.00	919,349.00	0.09
			Base 24.154129	2,053,101.00	34.970000	2,972,450.00	919,349.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		330,552.000	Local 27.010134	8,928,253.93	183.420000	60,629,847.84	51,701,593.91	1.91
			Base 27.010134	8,928,253.93	183.420000	60,629,847.84	51,701,593.91	1.91
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		397,329.000	Local 27.924269	11,095,121.92	182.150000	72,373,477.35	61,278,355.43	2.28
			Base 27.924269	11,095,121.92	182.150000	72,373,477.35	61,278,355.43	2.28
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		116,184.000	Local 22.557664	2,620,839.65	45.550000	5,292,181.20	2,671,341.55	0.17
			Base 22.557664	2,620,839.65	45.550000	5,292,181.20	2,671,341.55	0.17
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		619,453.000	Local 36.509904	22,616,169.80	193.250000	119,709,292.25	97,093,122.45	3.77
			Base 36.509904	22,616,169.80	193.250000	119,709,292.25	97,093,122.45	3.77

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023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,038.000	Local 49.390343	890,903.01	71.110000	1,282,682.18	391,779.17	0.04
			Base 49.390343	890,903.01	71.110000	1,282,682.18	391,779.17	0.04
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
		44,379.000	Local 20.072112	890,780.24	11.330000	502,814.07	-387,966.17	0.02
			Base 20.072112	890,780.24	11.330000	502,814.07	-387,966.17	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		35,655.000	Local 49.259595	1,756,350.85	87.740000	3,128,369.70	1,372,018.85	0.10
			Base 49.259595	1,756,350.85	87.740000	3,128,369.70	1,372,018.85	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		38,438.000	Local 56.154718	2,158,475.05	231.550000	8,900,318.90	6,741,843.85	0.28
			Base 56.154718	2,158,475.05	231.550000	8,900,318.90	6,741,843.85	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		44,892.000	Local 98.916803	4,440,573.14	74.240000	3,332,782.08	-1,107,791.06	0.11
			Base 98.916803	4,440,573.14	74.240000	3,332,782.08	-1,107,791.06	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01							
		31,587.000	Local 93.904511	2,966,161.80	194.380000	6,139,881.06	3,173,719.26	0.19
			Base 93.904511	2,966,161.80	194.380000	6,139,881.06	3,173,719.26	0.19
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,178.000	Local 84.791644	1,117,384.29	129.160000	1,702,070.48	584,686.19	0.05
			Base 84.791644	1,117,384.29	129.160000	1,702,070.48	584,686.19	0.05
03073E105	CENCORA INC COMMON STOCK USD.01							
		11,198.000	Local 56.276921	630,188.96	225.300000	2,522,909.40	1,892,720.44	0.08
			Base 56.276921	630,188.96	225.300000	2,522,909.40	1,892,720.44	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		6,719.000	Local 60.164216	404,243.37	427.190000	2,870,289.61	2,466,046.24	0.09
			Base 60.164216	404,243.37	427.190000	2,870,289.61	2,466,046.24	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
		15,657.000	Local 58.053959	908,950.84	166.710000	2,610,178.47	1,701,227.63	0.08
			Base 58.053959	908,950.84	166.710000	2,610,178.47	1,701,227.63	0.08

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031162100	AMGEN INC COMMON STOCK USD.0001	36,285.000	Local 89.493894	3,247,285.95	312.450000	11,337,248.25	8,089,962.30	0.36
			Base 89.493894	3,247,285.95	312.450000	11,337,248.25	8,089,962.30	0.36
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001	81,252.000	Local 10.048234	816,439.14	67.370000	5,473,947.24	4,657,508.10	0.17
			Base 10.048234	816,439.14	67.370000	5,473,947.24	4,657,508.10	0.17
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	33,545.000	Local 71.486007	2,397,998.10	228.260000	7,656,981.70	5,258,983.60	0.24
			Base 71.486007	2,397,998.10	228.260000	7,656,981.70	5,258,983.60	0.24
03662Q105	ANSYS INC COMMON STOCK USD.01	5,905.000	Local 153.674002	907,444.98	321.500000	1,898,457.50	991,012.52	0.06
			Base 153.674002	907,444.98	321.500000	1,898,457.50	991,012.52	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01	15,722.000	Local 105.883553	1,664,701.22	541.860000	8,519,122.92	6,854,421.70	0.27
			Base 105.883553	1,664,701.22	541.860000	8,519,122.92	6,854,421.70	0.27
03743Q108	APA CORP COMMON STOCK USD.625	24,355.000	Local 57.572418	1,402,176.25	29.440000	717,011.20	-685,165.05	0.02
			Base 57.572418	1,402,176.25	29.440000	717,011.20	-685,165.05	0.02
037833100	APPLE INC COMMON STOCK USD.00001	974,993.000	Local 19.571103	19,081,688.61	210.620000	205,353,025.66	186,271,337.05	6.47
			Base 19.571103	19,081,688.61	210.620000	205,353,025.66	186,271,337.05	6.47
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	56,204.000	Local 30.934161	1,738,623.57	235.990000	13,263,581.96	11,524,958.39	0.42
			Base 30.934161	1,738,623.57	235.990000	13,263,581.96	11,524,958.39	0.42
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	33,445.000	Local 30.143581	1,008,152.06	60.450000	2,021,750.25	1,013,598.19	0.06
			Base 30.143581	1,008,152.06	60.450000	2,021,750.25	1,013,598.19	0.06
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	17,169.000	Local 84.134615	1,444,507.21	350.480000	6,017,391.12	4,572,883.91	0.19
			Base 84.134615	1,444,507.21	350.480000	6,017,391.12	4,572,883.91	0.19

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04621X108	ASSURANT INC COMMON STOCK USD.01							
		3,516.000	Local 76.125825	267,658.40	166.250000	584,535.00	316,876.60	0.02
			Base 76.125825	267,658.40	166.250000	584,535.00	316,876.60	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		10,205.000	Local 100.628100	1,026,909.76	116.650000	1,190,413.25	163,503.49	0.04
			Base 100.628100	1,026,909.76	116.650000	1,190,413.25	163,503.49	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		14,470.000	Local 67.148339	971,636.46	247.450000	3,580,601.50	2,608,965.04	0.11
			Base 67.148339	971,636.46	247.450000	3,580,601.50	2,608,965.04	0.11
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		27,686.000	Local 58.870516	1,629,889.10	238.690000	6,608,371.34	4,978,482.24	0.21
			Base 58.870516	1,629,889.10	238.690000	6,608,371.34	4,978,482.24	0.21
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,170.000	Local 369.762761	432,622.43	2,964.100000	3,467,997.00	3,035,374.57	0.11
			Base 369.762761	432,622.43	2,964.100000	3,467,997.00	3,035,374.57	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		9,604.000	Local 143.782784	1,380,889.86	206.890000	1,986,971.56	606,081.70	0.06
			Base 143.782784	1,380,889.86	206.890000	1,986,971.56	606,081.70	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,448.000	Local 64.359407	350,630.05	218.650000	1,191,205.20	840,575.15	0.04
			Base 64.359407	350,630.05	218.650000	1,191,205.20	840,575.15	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		4,798.000	Local 220.430986	1,057,627.87	294.240000	1,411,763.52	354,135.65	0.04
			Base 220.430986	1,057,627.87	294.240000	1,411,763.52	354,135.65	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		67,507.000	Local 35.926119	2,425,264.50	35.170000	2,374,221.19	-51,043.31	0.07
			Base 35.926119	2,425,264.50	35.170000	2,374,221.19	-51,043.31	0.07
058498106	BALL CORP COMMON STOCK							
		20,995.000	Local 24.094117	505,855.99	60.020000	1,260,119.90	754,263.91	0.04
			Base 24.094117	505,855.99	60.020000	1,260,119.90	754,263.91	0.04

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060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	460,217.000	Local 24.897288	11,458,154.98	39.770000	18,302,830.09	6,844,675.11	0.58
			Base 24.897288	11,458,154.98	39.770000	18,302,830.09	6,844,675.11	0.58
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	50,584.000	Local 37.228847	1,883,183.98	59.890000	3,029,475.76	1,146,291.78	0.10
			Base 37.228847	1,883,183.98	59.890000	3,029,475.76	1,146,291.78	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5	15,130.000	Local 30.305042	458,515.28	39.050000	590,826.50	132,311.22	0.02
			Base 30.305042	458,515.28	39.050000	590,826.50	132,311.22	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	34,468.000	Local 38.871489	1,339,822.48	33.450000	1,152,954.60	-186,867.88	0.04
			Base 38.871489	1,339,822.48	33.450000	1,152,954.60	-186,867.88	0.04
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	19,548.000	Local 150.487615	2,941,731.89	233.710000	4,568,563.08	1,626,831.19	0.14
			Base 150.487615	2,941,731.89	233.710000	4,568,563.08	1,626,831.19	0.14
084423102	WR BERKLEY CORP COMMON STOCK USD.2	13,662.000	Local 47.685896	651,484.71	78.580000	1,073,559.96	422,075.25	0.03
			Base 47.685896	651,484.71	78.580000	1,073,559.96	422,075.25	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	122,457.000	Local 118.166403	14,470,303.19	406.800000	49,815,507.60	35,345,204.41	1.57
			Base 118.166403	14,470,303.19	406.800000	49,815,507.60	35,345,204.41	1.57
086516101	BEST BUY CO INC COMMON STOCK USD.1	13,024.000	Local 38.870440	506,248.61	84.290000	1,097,792.96	591,544.35	0.03
			Base 38.870440	506,248.61	84.290000	1,097,792.96	591,544.35	0.03
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001	1,380.000	Local 464.917667	641,586.38	273.110000	376,891.80	-264,694.58	0.01
			Base 464.917667	641,586.38	273.110000	376,891.80	-264,694.58	0.01
09062X103	BIOGEN INC COMMON STOCK USD.0005	9,848.000	Local 118.402615	1,166,028.95	231.820000	2,282,963.36	1,116,934.41	0.07
			Base 118.402615	1,166,028.95	231.820000	2,282,963.36	1,116,934.41	0.07

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09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		10,659.000	Local 123.889337	1,320,536.44	71.650000	763,717.35	-556,819.09	0.02
			Base 123.889337	1,320,536.44	71.650000	763,717.35	-556,819.09	0.02
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		9,449.000	Local 352.098881	3,326,982.33	787.320000	7,439,386.68	4,112,404.35	0.23
			Base 352.098881	3,326,982.33	787.320000	7,439,386.68	4,112,404.35	0.23
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
		48,341.000	Local 111.378041	5,384,125.87	123.800000	5,984,615.80	600,489.93	0.19
			Base 111.378041	5,384,125.87	123.800000	5,984,615.80	600,489.93	0.19
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		39,032.000	Local 98.877682	3,859,393.69	182.010000	7,104,214.32	3,244,820.63	0.22
			Base 98.877682	3,859,393.69	182.010000	7,104,214.32	3,244,820.63	0.22
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,295.000	Local 579.242065	1,329,360.54	3,961.500000	9,091,642.50	7,762,281.96	0.29
			Base 579.242065	1,329,360.54	3,961.500000	9,091,642.50	7,762,281.96	0.29
099724106	BORGWARNER INC COMMON STOCK USD.01							
		15,412.000	Local 32.579839	502,120.48	32.240000	496,882.88	-5,237.60	0.02
			Base 32.579839	502,120.48	32.240000	496,882.88	-5,237.60	0.02
101121101	BXP INC REIT USD.01							
		9,773.000	Local 93.504177	913,816.32	61.560000	601,625.88	-312,190.44	0.02
			Base 93.504177	913,816.32	61.560000	601,625.88	-312,190.44	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		99,445.000	Local 22.776410	2,265,000.07	77.010000	7,658,259.45	5,393,259.38	0.24
			Base 22.776410	2,265,000.07	77.010000	7,658,259.45	5,393,259.38	0.24
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		137,117.000	Local 48.811662	6,692,908.72	41.530000	5,694,469.01	-998,439.71	0.18
			Base 48.811662	6,692,908.72	41.530000	5,694,469.01	-998,439.71	0.18
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		7,993.000	Local 120.010535	959,244.21	197.000000	1,574,621.00	615,376.79	0.05
			Base 120.010535	959,244.21	197.000000	1,574,621.00	615,376.79	0.05

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11135F101	BROADCOM INC COMMON STOCK	29,466.000	Local 288.390288	8,497,708.22	1,605.530000	47,308,546.98	38,810,838.76	1.49
			Base 288.390288	8,497,708.22	1,605.530000	47,308,546.98	38,810,838.76	1.49
115236101	BROWN + BROWN INC COMMON STOCK USD.1	16,014.000	Local 57.954456	928,082.66	89.410000	1,431,811.74	503,729.08	0.05
			Base 57.954456	928,082.66	89.410000	1,431,811.74	503,729.08	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	12,109.000	Local 30.923810	374,456.42	43.190000	522,987.71	148,531.29	0.02
			Base 30.923810	374,456.42	43.190000	522,987.71	148,531.29	0.02
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	8,257.000	Local 165.028766	1,362,642.52	138.410000	1,142,851.37	-219,791.15	0.04
			Base 165.028766	1,362,642.52	138.410000	1,142,851.37	-219,791.15	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK	7,113.000	Local 88.449883	629,144.02	170.060000	1,209,636.78	580,492.76	0.04
			Base 88.449883	629,144.02	170.060000	1,209,636.78	580,492.76	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	20,401.000	Local 33.583791	685,142.92	89.110000	1,817,933.11	1,132,790.19	0.06
			Base 33.583791	685,142.92	89.110000	1,817,933.11	1,132,790.19	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01	9,090.000	Local 126.014333	1,145,470.29	223.840000	2,034,705.60	889,235.31	0.06
			Base 126.014333	1,145,470.29	223.840000	2,034,705.60	889,235.31	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	12,364.000	Local 31.958092	395,129.85	74.120000	916,419.68	521,289.83	0.03
			Base 31.958092	395,129.85	74.120000	916,419.68	521,289.83	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	7,920.000	Local 58.765524	465,422.95	88.120000	697,910.40	232,487.45	0.02
			Base 58.765524	465,422.95	88.120000	697,910.40	232,487.45	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01	19,216.000	Local 87.876085	1,688,626.85	330.570000	6,352,233.12	4,663,606.27	0.20
			Base 87.876085	1,688,626.85	330.570000	6,352,233.12	4,663,606.27	0.20

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12572Q105	CME GROUP INC COMMON STOCK USD.01							
		24,355.000	Local 110.486776	2,690,905.43	196.600000	4,788,193.00	2,097,287.57	0.15
			Base 110.486776	2,690,905.43	196.600000	4,788,193.00	2,097,287.57	0.15
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		20,200.000	Local 29.277909	591,413.76	59.530000	1,202,506.00	611,092.24	0.04
			Base 29.277909	591,413.76	59.530000	1,202,506.00	611,092.24	0.04
126408103	CSX CORP COMMON STOCK USD1.0							
		132,235.000	Local 7.720122	1,020,870.31	33.450000	4,423,260.75	3,402,390.44	0.14
			Base 7.720122	1,020,870.31	33.450000	4,423,260.75	3,402,390.44	0.14
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		84,916.000	Local 51.185871	4,346,499.42	59.060000	5,015,138.96	668,639.54	0.16
			Base 51.185871	4,346,499.42	59.060000	5,015,138.96	668,639.54	0.16
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		50,342.000	Local 20.376687	1,025,803.18	26.670000	1,342,621.14	316,817.96	0.04
			Base 20.376687	1,025,803.18	26.670000	1,342,621.14	316,817.96	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		18,407.000	Local 51.568370	949,218.98	307.750000	5,664,754.25	4,715,535.27	0.18
			Base 51.568370	949,218.98	307.750000	5,664,754.25	4,715,535.27	0.18
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		14,638.000	Local 84.897508	1,242,729.72	39.740000	581,714.12	-661,015.60	0.02
			Base 84.897508	1,242,729.72	39.740000	581,714.12	-661,015.60	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		7,207.000	Local 163.267494	1,176,668.83	109.110000	786,355.77	-390,313.06	0.02
			Base 163.267494	1,176,668.83	109.110000	786,355.77	-390,313.06	0.02
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		13,309.000	Local 39.962676	531,863.26	45.190000	601,433.71	69,570.45	0.02
			Base 39.962676	531,863.26	45.190000	601,433.71	69,570.45	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		25,846.000	Local 63.069406	1,630,091.87	138.450000	3,578,378.70	1,948,286.83	0.11
			Base 63.069406	1,630,091.87	138.450000	3,578,378.70	1,948,286.83	0.11

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14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		16,475.000	Local 44.755582	737,348.22	98.320000	1,619,822.00	882,473.78	0.05
			Base 44.755582	737,348.22	98.320000	1,619,822.00	882,473.78	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
		10,647.000	Local 32.934216	350,650.60	73.340000	780,850.98	430,200.38	0.02
			Base 32.934216	350,650.60	73.340000	780,850.98	430,200.38	0.02
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		68,324.000	Local 24.409391	1,667,747.24	18.720000	1,279,025.28	-388,721.96	0.04
			Base 24.409391	1,667,747.24	18.720000	1,279,025.28	-388,721.96	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		56,679.000	Local 15.926665	902,707.42	63.080000	3,575,311.32	2,672,603.90	0.11
			Base 15.926665	902,707.42	63.080000	3,575,311.32	2,672,603.90	0.11
148806102	CATALENT INC COMMON STOCK USD.01							
		12,241.000	Local 86.320422	1,056,648.29	56.230000	688,311.43	-368,336.86	0.02
			Base 86.320422	1,056,648.29	56.230000	688,311.43	-368,336.86	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		33,081.000	Local 77.836850	2,574,920.84	333.100000	11,019,281.10	8,444,360.26	0.35
			Base 77.836850	2,574,920.84	333.100000	11,019,281.10	8,444,360.26	0.35
150870103	CELANESE CORP COMMON STOCK USD.0001							
		6,796.000	Local 89.878855	610,816.70	134.890000	916,712.44	305,895.74	0.03
			Base 89.878855	610,816.70	134.890000	916,712.44	305,895.74	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
		36,099.000	Local 53.932489	1,946,908.92	66.300000	2,393,363.70	446,454.78	0.08
			Base 53.932489	1,946,908.92	66.300000	2,393,363.70	446,454.78	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		43,272.000	Local 21.699053	938,961.40	30.980000	1,340,566.56	401,605.16	0.04
			Base 21.699053	938,961.40	30.980000	1,340,566.56	401,605.16	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01							
		10,680.000	Local 104.923289	1,120,580.73	49.600000	529,728.00	-590,852.73	0.02
			Base 104.923289	1,120,580.73	49.600000	529,728.00	-590,852.73	0.02

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159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	3,484.000	Local 354.686323	1,235,727.15	206.580000	719,724.72	-516,002.43	0.02
			Base 354.686323	1,235,727.15	206.580000	719,724.72	-516,002.43	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	6,625.000	Local 296.788874	1,966,226.29	298.960000	1,980,610.00	14,383.71	0.06
			Base 296.788874	1,966,226.29	298.960000	1,980,610.00	14,383.71	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75	115,936.000	Local 84.417808	9,787,063.03	156.420000	18,134,709.12	8,347,646.09	0.57
			Base 84.417808	9,787,063.03	156.420000	18,134,709.12	8,347,646.09	0.57
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	92,896.000	Local 10.275716	954,572.87	62.650000	5,819,934.40	4,865,361.53	0.18
			Base 10.275716	954,572.87	62.650000	5,819,934.40	4,865,361.53	0.18
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	16,541.000	Local 50.579519	836,635.82	103.680000	1,714,970.88	878,335.06	0.05
			Base 50.579519	836,635.82	103.680000	1,714,970.88	878,335.06	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	10,590.000	Local 55.031051	582,778.83	118.100000	1,250,679.00	667,900.17	0.04
			Base 55.031051	582,778.83	118.100000	1,250,679.00	667,900.17	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	273,895.000	Local 30.761553	8,425,435.59	47.510000	13,012,751.45	4,587,315.86	0.41
			Base 30.761553	8,425,435.59	47.510000	13,012,751.45	4,587,315.86	0.41
172908105	CINTAS CORP COMMON STOCK	5,833.000	Local 98.894106	576,849.32	700.260000	4,084,616.58	3,507,767.26	0.13
			Base 98.894106	576,849.32	700.260000	4,084,616.58	3,507,767.26	0.13
172967424	CITIGROUP INC COMMON STOCK USD.01	129,022.000	Local 77.908124	10,051,861.96	63.460000	8,187,736.12	-1,864,125.84	0.26
			Base 77.908124	10,051,861.96	63.460000	8,187,736.12	-1,864,125.84	0.26
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	30,779.000	Local 24.983206	768,958.11	36.030000	1,108,967.37	340,009.26	0.03
			Base 24.983206	768,958.11	36.030000	1,108,967.37	340,009.26	0.03

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189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		8,400.000	Local 76.951882	646,395.81	136.470000	1,146,348.00	499,952.19	0.04
			Base 76.951882	646,395.81	136.470000	1,146,348.00	499,952.19	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		262,259.000	Local 33.479913	8,780,408.42	63.650000	16,692,785.35	7,912,376.93	0.53
			Base 33.479913	8,780,408.42	63.650000	16,692,785.35	7,912,376.93	0.53
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		33,632.000	Local 30.206973	1,015,920.92	68.000000	2,286,976.00	1,271,055.08	0.07
			Base 30.206973	1,015,920.92	68.000000	2,286,976.00	1,271,055.08	0.07
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		55,497.000	Local 41.067433	2,279,119.33	97.040000	5,385,428.88	3,106,309.55	0.17
			Base 41.067433	2,279,119.33	97.040000	5,385,428.88	3,106,309.55	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		264,763.000	Local 18.755043	4,965,641.57	39.160000	10,368,119.08	5,402,477.51	0.33
			Base 18.755043	4,965,641.57	39.160000	10,368,119.08	5,402,477.51	0.33
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		32,338.000	Local 23.712598	766,817.99	28.420000	919,045.96	152,227.97	0.03
			Base 23.712598	766,817.99	28.420000	919,045.96	152,227.97	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		79,110.000	Local 50.679277	4,009,237.61	114.380000	9,048,601.80	5,039,364.19	0.29
			Base 50.679277	4,009,237.61	114.380000	9,048,601.80	5,039,364.19	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		23,392.000	Local 58.697734	1,373,057.40	89.420000	2,091,712.64	718,655.24	0.07
			Base 58.697734	1,373,057.40	89.420000	2,091,712.64	718,655.24	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		10,890.000	Local 71.530291	778,964.87	257.280000	2,801,779.20	2,022,814.33	0.09
			Base 71.530291	778,964.87	257.280000	2,801,779.20	2,022,814.33	0.09
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		21,325.000	Local 39.039766	832,523.00	200.270000	4,270,757.75	3,438,234.75	0.13
			Base 39.039766	832,523.00	200.270000	4,270,757.75	3,438,234.75	0.13

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216648501	COOPER COS INC/THE COMMON STOCK USD.1							
		13,445.000	Local 53.101296	713,946.93	87.300000	1,173,748.50	459,801.57	0.04
			Base 53.101296	713,946.93	87.300000	1,173,748.50	459,801.57	0.04
217204106	COPART INC COMMON STOCK							
		59,181.000	Local 21.231667	1,256,511.26	54.160000	3,205,242.96	1,948,731.70	0.10
			Base 21.231667	1,256,511.26	54.160000	3,205,242.96	1,948,731.70	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		52,149.000	Local 23.986928	1,250,894.31	38.850000	2,025,988.65	775,094.34	0.06
			Base 23.986928	1,250,894.31	38.850000	2,025,988.65	775,094.34	0.06
219948106	CORPAY INC COMMON STOCK USD.001							
		4,754.000	Local 215.409485	1,024,056.69	266.410000	1,266,513.14	242,456.45	0.04
			Base 215.409485	1,024,056.69	266.410000	1,266,513.14	242,456.45	0.04
22052L104	CORTEVA INC COMMON STOCK USD.01							
		47,145.000	Local 24.121038	1,137,186.34	53.940000	2,543,001.30	1,405,814.96	0.08
			Base 24.121038	1,137,186.34	53.940000	2,543,001.30	1,405,814.96	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		30,000.000	Local 122.855625	3,685,668.76	849.990000	25,499,700.00	21,814,031.24	0.80
			Base 122.855625	3,685,668.76	849.990000	25,499,700.00	21,814,031.24	0.80
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
		27,622.000	Local 70.716594	1,953,333.77	74.140000	2,047,895.08	94,561.31	0.06
			Base 70.716594	1,953,333.77	74.140000	2,047,895.08	94,561.31	0.06
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK							
		15,603.000	Local 386.478400	6,030,222.47	383.190000	5,978,913.57	-51,308.90	0.19
			Base 386.478400	6,030,222.47	383.190000	5,978,913.57	-51,308.90	0.19
22822V101	CROWN CASTLE INC REIT USD.01							
		29,391.000	Local 85.407203	2,510,203.09	97.700000	2,871,500.70	361,297.61	0.09
			Base 85.407203	2,510,203.09	97.700000	2,871,500.70	361,297.61	0.09
231021106	CUMMINS INC COMMON STOCK USD2.5							
		9,252.000	Local 75.514578	698,660.88	276.930000	2,562,156.36	1,863,495.48	0.08
			Base 75.514578	698,660.88	276.930000	2,562,156.36	1,863,495.48	0.08

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23331A109	DR HORTON INC COMMON STOCK USD.01							
		20,048.000	Local 34.139395	684,426.59	140.930000	2,825,364.64	2,140,938.05	0.09
			Base 34.139395	684,426.59	140.930000	2,825,364.64	2,140,938.05	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK							
		13,997.000	Local 60.272971	843,640.78	111.010000	1,553,806.97	710,166.19	0.05
			Base 60.272971	843,640.78	111.010000	1,553,806.97	710,166.19	0.05
235851102	DANAHER CORP COMMON STOCK USD.01							
		44,590.000	Local 66.587138	2,969,120.49	249.850000	11,140,811.50	8,171,691.01	0.35
			Base 66.587138	2,969,120.49	249.850000	11,140,811.50	8,171,691.01	0.35
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		8,074.000	Local 45.836875	370,086.93	151.320000	1,221,757.68	851,670.75	0.04
			Base 45.836875	370,086.93	151.320000	1,221,757.68	851,670.75	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
		3,500.000	Local 43.135480	150,974.18	138.570000	484,995.00	334,020.82	0.02
			Base 43.135480	150,974.18	138.570000	484,995.00	334,020.82	0.02
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		1,737.000	Local 910.077381	1,580,804.41	967.950000	1,681,329.15	100,524.74	0.05
			Base 910.077381	1,580,804.41	967.950000	1,681,329.15	100,524.74	0.05
244199105	DEERE + CO COMMON STOCK USD1.0							
		17,511.000	Local 87.376291	1,530,046.23	373.630000	6,542,634.93	5,012,588.70	0.21
			Base 87.376291	1,530,046.23	373.630000	6,542,634.93	5,012,588.70	0.21
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		43,650.000	Local 26.130873	1,140,612.59	47.440000	2,070,756.00	930,143.41	0.07
			Base 26.130873	1,140,612.59	47.440000	2,070,756.00	930,143.41	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		42,750.000	Local 38.831225	1,660,034.89	47.400000	2,026,350.00	366,315.11	0.06
			Base 38.831225	1,660,034.89	47.400000	2,026,350.00	366,315.11	0.06
252131107	DEXCOM INC COMMON STOCK USD.001							
		26,900.000	Local 100.407132	2,700,951.84	113.380000	3,049,922.00	348,970.16	0.10
			Base 100.407132	2,700,951.84	113.380000	3,049,922.00	348,970.16	0.10

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FUND: ATZ9



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25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		12,064.000	Local 109.576823	1,321,934.79	200.190000	2,415,092.16	1,093,157.37	0.08
			Base 109.576823	1,321,934.79	200.190000	2,415,092.16	1,093,157.37	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,949.000	Local 112.409348	2,467,272.77	152.050000	3,337,345.45	870,072.68	0.11
			Base 112.409348	2,467,272.77	152.050000	3,337,345.45	870,072.68	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		169,912.000	Local 59.383144	10,089,908.79	99.290000	16,870,562.48	6,780,653.69	0.53
			Base 59.383144	10,089,908.79	99.290000	16,870,562.48	6,780,653.69	0.53
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		16,950.000	Local 30.297257	513,538.51	130.810000	2,217,229.50	1,703,690.99	0.07
			Base 30.297257	513,538.51	130.810000	2,217,229.50	1,703,690.99	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		14,858.000	Local 70.122669	1,041,882.62	132.230000	1,964,673.34	922,790.72	0.06
			Base 70.122669	1,041,882.62	132.230000	1,964,673.34	922,790.72	0.06
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		14,017.000	Local 58.301485	817,211.91	106.770000	1,496,595.09	679,383.18	0.05
			Base 58.301485	817,211.91	106.770000	1,496,595.09	679,383.18	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		56,736.000	Local 54.823986	3,110,493.69	49.000000	2,780,064.00	-330,429.69	0.09
			Base 54.823986	3,110,493.69	49.000000	2,780,064.00	-330,429.69	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,360.000	Local 379.086407	894,643.92	516.330000	1,218,538.80	323,894.88	0.04
			Base 379.086407	894,643.92	516.330000	1,218,538.80	323,894.88	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
		9,297.000	Local 46.374610	431,144.75	180.450000	1,677,643.65	1,246,498.90	0.05
			Base 46.374610	431,144.75	180.450000	1,677,643.65	1,246,498.90	0.05
260557103	DOW INC COMMON STOCK USD.01							
		47,566.000	Local 38.161124	1,815,172.03	53.050000	2,523,376.30	708,204.27	0.08
			Base 38.161124	1,815,172.03	53.050000	2,523,376.30	708,204.27	0.08

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26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		52,203.000	Local 63.803800	3,330,749.75	100.230000	5,232,306.69	1,901,556.94	0.16
			Base 63.803800	3,330,749.75	100.230000	5,232,306.69	1,901,556.94	0.16
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		28,282.000	Local 53.795675	1,521,449.28	80.490000	2,276,418.18	754,968.90	0.07
			Base 53.795675	1,521,449.28	80.490000	2,276,418.18	754,968.90	0.07
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		38,875.000	Local 50.729909	1,972,125.22	125.870000	4,893,196.25	2,921,071.03	0.15
			Base 50.729909	1,972,125.22	125.870000	4,893,196.25	2,921,071.03	0.15
26884L109	EQT CORP COMMON STOCK							
		29,870.000	Local 41.179013	1,230,017.12	36.980000	1,104,592.60	-125,424.52	0.03
			Base 41.179013	1,230,017.12	36.980000	1,104,592.60	-125,424.52	0.03
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		7,958.000	Local 42.182669	335,689.68	97.970000	779,645.26	443,955.58	0.02
			Base 42.182669	335,689.68	97.970000	779,645.26	443,955.58	0.02
278642103	EBAY INC COMMON STOCK USD.001							
		34,227.000	Local 19.683078	673,692.72	53.720000	1,838,674.44	1,164,981.72	0.06
			Base 19.683078	673,692.72	53.720000	1,838,674.44	1,164,981.72	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
		17,191.000	Local 72.736449	1,250,412.29	238.000000	4,091,458.00	2,841,045.71	0.13
			Base 72.736449	1,250,412.29	238.000000	4,091,458.00	2,841,045.71	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		26,025.000	Local 44.442986	1,156,628.72	71.810000	1,868,855.25	712,226.53	0.06
			Base 44.442986	1,156,628.72	71.810000	1,868,855.25	712,226.53	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		40,762.000	Local 27.244478	1,110,539.40	92.370000	3,765,185.94	2,654,646.54	0.12
			Base 27.244478	1,110,539.40	92.370000	3,765,185.94	2,654,646.54	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		16,457.000	Local 48.851969	803,956.86	139.330000	2,292,953.81	1,488,996.95	0.07
			Base 48.851969	803,956.86	139.330000	2,292,953.81	1,488,996.95	0.07

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291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5		38,697.000	Local	44.796568	1,733,492.80	110.160000	4,262,861.52	2,529,368.72	0.13
				Base	44.796568	1,733,492.80	110.160000	4,262,861.52	2,529,368.72	0.13
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001		9,203.000	Local	195.619615	1,800,287.32	99.710000	917,631.13	-882,656.19	0.03
				Base	195.619615	1,800,287.32	99.710000	917,631.13	-882,656.19	0.03
29364G103	ENTERGY CORP COMMON STOCK USD.01		14,444.000	Local	74.316956	1,073,434.11	107.000000	1,545,508.00	472,073.89	0.05
				Base	74.316956	1,073,434.11	107.000000	1,545,508.00	472,073.89	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001		3,921.000	Local	634.137677	2,486,453.83	188.110000	737,579.31	-1,748,874.52	0.02
				Base	634.137677	2,486,453.83	188.110000	737,579.31	-1,748,874.52	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25		8,361.000	Local	121.355479	1,014,653.16	242.460000	2,027,208.06	1,012,554.90	0.06
				Base	121.355479	1,014,653.16	242.460000	2,027,208.06	1,012,554.90	0.06
29444U700	EQUINIX INC REIT USD.001		6,419.000	Local	369.995663	2,375,002.16	756.600000	4,856,615.40	2,481,613.24	0.15
				Base	369.995663	2,375,002.16	756.600000	4,856,615.40	2,481,613.24	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01		23,328.000	Local	49.755292	1,160,691.46	69.340000	1,617,563.52	456,872.06	0.05
				Base	49.755292	1,160,691.46	69.340000	1,617,563.52	456,872.06	0.05
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001		4,344.000	Local	195.398370	848,810.52	272.200000	1,182,436.80	333,626.28	0.04
				Base	195.398370	848,810.52	272.200000	1,182,436.80	333,626.28	0.04
29786A106	ETSY INC COMMON STOCK USD.001		7,910.000	Local	121.621301	962,024.49	58.980000	466,531.80	-495,492.69	0.01
				Base	121.621301	962,024.49	58.980000	466,531.80	-495,492.69	0.01
30034W106	EVERGY INC COMMON STOCK		15,552.000	Local	55.235767	859,026.65	52.970000	823,789.44	-35,237.21	0.03
				Base	55.235767	859,026.65	52.970000	823,789.44	-35,237.21	0.03

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30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		23,827.000	Local 43.441633	1,035,083.79	56.710000	1,351,229.17	316,145.38	0.04
			Base 43.441633	1,035,083.79	56.710000	1,351,229.17	316,145.38	0.04
30161N101	EXELON CORP COMMON STOCK							
		67,643.000	Local 30.712121	2,077,460.03	34.610000	2,341,124.23	263,664.20	0.07
			Base 30.712121	2,077,460.03	34.610000	2,341,124.23	263,664.20	0.07
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		8,587.000	Local 84.894402	728,988.23	125.990000	1,081,876.13	352,887.90	0.03
			Base 84.894402	728,988.23	125.990000	1,081,876.13	352,887.90	0.03
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		9,555.000	Local 51.133441	488,580.03	124.790000	1,192,368.45	703,788.42	0.04
			Base 51.133441	488,580.03	124.790000	1,192,368.45	703,788.42	0.04
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		14,321.000	Local 108.948684	1,560,254.11	155.410000	2,225,626.61	665,372.50	0.07
			Base 108.948684	1,560,254.11	155.410000	2,225,626.61	665,372.50	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
		303,437.000	Local 60.817989	18,454,428.19	115.120000	34,931,667.44	16,477,239.25	1.10
			Base 60.817989	18,454,428.19	115.120000	34,931,667.44	16,477,239.25	1.10
302491303	FMC CORP COMMON STOCK USD.1							
		8,442.000	Local 37.576785	317,223.22	57.550000	485,837.10	168,613.88	0.02
			Base 37.576785	317,223.22	57.550000	485,837.10	168,613.88	0.02
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		148,234.000	Local 117.811208	17,463,626.65	504.220000	74,742,547.48	57,278,920.83	2.36
			Base 117.811208	17,463,626.65	504.220000	74,742,547.48	57,278,920.83	2.36
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,578.000	Local 476.863522	1,229,354.16	408.270000	1,052,520.06	-176,834.10	0.03
			Base 476.863522	1,229,354.16	408.270000	1,052,520.06	-176,834.10	0.03
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		1,672.000	Local 687.690389	1,149,818.33	1,488.660000	2,489,039.52	1,339,221.19	0.08
			Base 687.690389	1,149,818.33	1,488.660000	2,489,039.52	1,339,221.19	0.08

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311900104	FASTENAL CO COMMON STOCK USD.01							
		38,728.000	Local 20.412960	790,553.12	62.840000	2,433,667.52	1,643,114.40	0.08
			Base 20.412960	790,553.12	62.840000	2,433,667.52	1,643,114.40	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,049.000	Local 138.842816	701,017.38	100.970000	509,797.53	-191,219.85	0.02
			Base 138.842816	701,017.38	100.970000	509,797.53	-191,219.85	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		15,314.000	Local 100.582425	1,540,319.25	299.840000	4,591,749.76	3,051,430.51	0.14
			Base 100.582425	1,540,319.25	299.840000	4,591,749.76	3,051,430.51	0.14
315616102	F5 INC COMMON STOCK							
		3,965.000	Local 133.156295	527,964.71	172.230000	682,891.95	154,927.24	0.02
			Base 133.156295	527,964.71	172.230000	682,891.95	154,927.24	0.02
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		37,626.000	Local 86.588814	3,257,990.73	75.360000	2,835,495.36	-422,495.37	0.09
			Base 86.588814	3,257,990.73	75.360000	2,835,495.36	-422,495.37	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		46,270.000	Local 25.423328	1,176,337.39	36.490000	1,688,392.30	512,054.91	0.05
			Base 25.423328	1,176,337.39	36.490000	1,688,392.30	512,054.91	0.05
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,240.000	Local 159.380954	1,153,918.11	225.460000	1,632,330.40	478,412.29	0.05
			Base 159.380954	1,153,918.11	225.460000	1,632,330.40	478,412.29	0.05
337738108	FISERV INC COMMON STOCK USD.01							
		39,578.000	Local 58.017236	2,296,206.16	149.040000	5,898,705.12	3,602,498.96	0.19
			Base 58.017236	2,296,206.16	149.040000	5,898,705.12	3,602,498.96	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		35,036.000	Local 43.450154	1,522,319.58	38.270000	1,340,827.72	-181,491.86	0.04
			Base 43.450154	1,522,319.58	38.270000	1,340,827.72	-181,491.86	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		265,256.000	Local 12.130409	3,217,663.89	12.540000	3,326,310.24	108,646.35	0.10
			Base 12.130409	3,217,663.89	12.540000	3,326,310.24	108,646.35	0.10

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34959E109	FORTINET INC COMMON STOCK USD.001							
		42,890.000	Local 20.565885	882,070.79	60.270000	2,584,980.30	1,702,909.51	0.08
			Base 20.565885	882,070.79	60.270000	2,584,980.30	1,702,909.51	0.08
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		23,811.000	Local 30.703691	731,085.58	74.100000	1,764,395.10	1,033,309.52	0.06
			Base 30.703691	731,085.58	74.100000	1,764,395.10	1,033,309.52	0.06
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		15,636.000	Local 40.218147	628,850.95	34.370000	537,409.32	-91,441.63	0.02
			Base 40.218147	628,850.95	34.370000	537,409.32	-91,441.63	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		8,924.000	Local 39.898459	356,053.85	32.020000	285,746.48	-70,307.37	0.01
			Base 39.898459	356,053.85	32.020000	285,746.48	-70,307.37	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,284.000	Local 25.744148	522,194.29	22.350000	453,347.40	-68,846.89	0.01
			Base 25.744148	522,194.29	22.350000	453,347.40	-68,846.89	0.01
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		97,166.000	Local 24.683484	2,398,395.37	48.600000	4,722,267.60	2,323,872.23	0.15
			Base 24.683484	2,398,395.37	48.600000	4,722,267.60	2,323,872.23	0.15
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01							
		28,714.000	Local 145.479809	4,177,307.23	77.920000	2,237,394.88	-1,939,912.35	0.07
			Base 145.479809	4,177,307.23	77.920000	2,237,394.88	-1,939,912.35	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		14,779.000	Local 76.611334	1,132,238.91	259.310000	3,832,342.49	2,700,103.58	0.12
			Base 76.611334	1,132,238.91	259.310000	3,832,342.49	2,700,103.58	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,252.000	Local 127.539429	669,837.08	449.060000	2,358,463.12	1,688,626.04	0.07
			Base 127.539429	669,837.08	449.060000	2,358,463.12	1,688,626.04	0.07
36828A101	GE VERNOVA INC COMMON STOCK USD.01							
		18,539.000	Local 139.265323	2,581,839.83	171.510000	3,179,623.89	597,784.06	0.10
			Base 139.265323	2,581,839.83	171.510000	3,179,623.89	597,784.06	0.10

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368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	4,101.000	Local	295.702816	1,212,677.25	132.220000	542,234.22	-670,443.03	0.02	
		Base	295.702816	1,212,677.25	132.220000	542,234.22	-670,443.03	0.02	
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
	15,378.000	Local	83.520361	1,284,376.11	290.140000	4,461,772.92	3,177,396.81	0.14	
		Base	83.520361	1,284,376.11	290.140000	4,461,772.92	3,177,396.81	0.14	
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
	74,042.000	Local	136.653512	10,118,099.35	158.970000	11,770,456.74	1,652,357.39	0.37	
		Base	136.653512	10,118,099.35	158.970000	11,770,456.74	1,652,357.39	0.37	
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
	38,188.000	Local	34.568453	1,320,100.08	63.260000	2,415,772.88	1,095,672.80	0.08	
		Base	34.568453	1,320,100.08	63.260000	2,415,772.88	1,095,672.80	0.08	
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	77,177.000	Local	38.110847	2,941,280.81	46.460000	3,585,643.42	644,362.61	0.11	
		Base	38.110847	2,941,280.81	46.460000	3,585,643.42	644,362.61	0.11	
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
	9,423.000	Local	52.771615	497,266.93	138.320000	1,303,389.36	806,122.43	0.04	
		Base	52.771615	497,266.93	138.320000	1,303,389.36	806,122.43	0.04	
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	84,272.000	Local	29.533175	2,488,819.70	68.610000	5,781,901.92	3,293,082.22	0.18	
		Base	29.533175	2,488,819.70	68.610000	5,781,901.92	3,293,082.22	0.18	
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
	17,266.000	Local	110.415448	1,906,433.13	96.700000	1,669,622.20	-236,810.93	0.05	
		Base	110.415448	1,906,433.13	96.700000	1,669,622.20	-236,810.93	0.05	
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
	5,680.000	Local	30.237850	171,750.99	82.280000	467,350.40	295,599.41	0.01	
		Base	30.237850	171,750.99	82.280000	467,350.40	295,599.41	0.01	
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
	9,533.000	Local	140.137900	1,335,934.60	139.710000	1,331,855.43	-4,079.17	0.04	
		Base	140.137900	1,335,934.60	139.710000	1,331,855.43	-4,079.17	0.04	

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38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	21,813.000	Local 148.324253	3,235,396.93	452.320000	9,866,456.16	6,631,059.23	0.31
			Base 148.324253	3,235,396.93	452.320000	9,866,456.16	6,631,059.23	0.31
384802104	WW GRAINGER INC COMMON STOCK USD.5	2,958.000	Local 171.060088	505,995.74	902.240000	2,668,825.92	2,162,830.18	0.08
			Base 171.060088	505,995.74	902.240000	2,668,825.92	2,162,830.18	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01	13,111.000	Local 86.811972	1,138,191.76	321.280000	4,212,302.08	3,074,110.32	0.13
			Base 86.811972	1,138,191.76	321.280000	4,212,302.08	3,074,110.32	0.13
40434L105	HP INC COMMON STOCK USD.01	58,378.000	Local 16.894584	986,272.05	35.020000	2,044,397.56	1,058,125.51	0.06
			Base 16.894584	986,272.05	35.020000	2,044,397.56	1,058,125.51	0.06
406216101	HALLIBURTON CO COMMON STOCK USD2.5	59,884.000	Local 31.098319	1,862,291.72	33.780000	2,022,881.52	160,589.80	0.06
			Base 31.098319	1,862,291.72	33.780000	2,022,881.52	160,589.80	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	20,006.000	Local 46.262558	925,528.74	100.540000	2,011,403.24	1,085,874.50	0.06
			Base 46.262558	925,528.74	100.540000	2,011,403.24	1,085,874.50	0.06
418056107	HASBRO INC COMMON STOCK USD.5	8,851.000	Local 47.471173	420,167.35	58.500000	517,783.50	97,616.15	0.02
			Base 47.471173	420,167.35	58.500000	517,783.50	97,616.15	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	47,606.000	Local 30.098431	1,432,865.90	19.600000	933,077.60	-499,788.30	0.03
			Base 30.098431	1,432,865.90	19.600000	933,077.60	-499,788.30	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	4,931.000	Local 130.837043	645,157.46	166.020000	818,644.62	173,487.16	0.03
			Base 130.837043	645,157.46	166.020000	818,644.62	173,487.16	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	9,986.000	Local 79.448609	793,373.81	183.830000	1,835,726.38	1,042,352.57	0.06
			Base 79.448609	793,373.81	183.830000	1,835,726.38	1,042,352.57	0.06

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42809H107	HESS CORP COMMON STOCK USD1.0		18,694.000	Local	58.111429	1,086,335.06	147.520000	2,757,738.88	1,671,403.82	0.09
				Base	58.111429	1,086,335.06	147.520000	2,757,738.88	1,671,403.82	0.09
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		87,935.000	Local	11.374143	1,000,185.29	21.170000	1,861,583.95	861,398.66	0.06
				Base	11.374143	1,000,185.29	21.170000	1,861,583.95	861,398.66	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		16,914.000	Local	76.347899	1,291,348.36	218.200000	3,690,634.80	2,399,286.44	0.12
				Base	76.347899	1,291,348.36	218.200000	3,690,634.80	2,399,286.44	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01		15,787.000	Local	41.538268	655,764.64	74.250000	1,172,184.75	516,420.11	0.04
				Base	41.538268	655,764.64	74.250000	1,172,184.75	516,420.11	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05		67,036.000	Local	71.695374	4,806,171.08	344.240000	23,076,472.64	18,270,301.56	0.73
				Base	71.695374	4,806,171.08	344.240000	23,076,472.64	18,270,301.56	0.73
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		44,048.000	Local	62.396383	2,748,435.86	213.540000	9,406,009.92	6,657,574.06	0.30
				Base	62.396383	2,748,435.86	213.540000	9,406,009.92	6,657,574.06	0.30
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465		19,634.000	Local	18.616543	365,517.21	30.490000	598,640.66	233,123.45	0.02
				Base	18.616543	365,517.21	30.490000	598,640.66	233,123.45	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01		47,691.000	Local	18.352501	875,249.11	17.980000	857,484.18	-17,764.93	0.03
				Base	18.352501	875,249.11	17.980000	857,484.18	-17,764.93	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK		26,230.000	Local	34.493881	904,774.51	77.630000	2,036,234.90	1,131,460.39	0.06
				Base	34.493881	904,774.51	77.630000	2,036,234.90	1,131,460.39	0.06
443510607	HUBBELL INC COMMON STOCK USD.01		3,631.000	Local	284.217257	1,031,992.86	365.480000	1,327,057.88	295,065.02	0.04
				Base	284.217257	1,031,992.86	365.480000	1,327,057.88	295,065.02	0.04

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444859102	HUMANA INC COMMON STOCK USD.1666666							
		8,151.000	Local 102.143510	832,571.75	373.650000	3,045,621.15	2,213,049.40	0.10
			Base 102.143510	832,571.75	373.650000	3,045,621.15	2,213,049.40	0.10
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,515.000	Local 92.544232	510,381.44	160.000000	882,400.00	372,018.56	0.03
			Base 92.544232	510,381.44	160.000000	882,400.00	372,018.56	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		98,030.000	Local 11.732622	1,150,148.94	13.180000	1,292,035.40	141,886.46	0.04
			Base 11.732622	1,150,148.94	13.180000	1,292,035.40	141,886.46	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,668.000	Local 224.549232	599,097.35	246.330000	657,208.44	58,111.09	0.02
			Base 224.549232	599,097.35	246.330000	657,208.44	58,111.09	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,120.000	Local 163.589793	837,579.74	201.200000	1,030,144.00	192,564.26	0.03
			Base 163.589793	837,579.74	201.200000	1,030,144.00	192,564.26	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		5,587.000	Local 158.739526	886,877.73	487.200000	2,721,986.40	1,835,108.67	0.09
			Base 158.739526	886,877.73	487.200000	2,721,986.40	1,835,108.67	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		18,368.000	Local 64.856847	1,191,290.57	236.960000	4,352,481.28	3,161,190.71	0.14
			Base 64.856847	1,191,290.57	236.960000	4,352,481.28	3,161,190.71	0.14
45337C102	INCYTE CORP COMMON STOCK USD.001							
		12,606.000	Local 120.834204	1,523,235.97	60.620000	764,175.72	-759,060.25	0.02
			Base 120.834204	1,523,235.97	60.620000	764,175.72	-759,060.25	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		27,289.000	Local 24.170432	659,586.92	90.840000	2,478,932.76	1,819,345.84	0.08
			Base 24.170432	659,586.92	90.840000	2,478,932.76	1,819,345.84	0.08
45784P101	INSULET CORP COMMON STOCK USD.001							
		4,737.000	Local 308.195736	1,459,923.20	201.800000	955,926.60	-503,996.60	0.03
			Base 308.195736	1,459,923.20	201.800000	955,926.60	-503,996.60	0.03

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458140100	INTEL CORP COMMON STOCK USD.001							
		287,951.000	Local 31.491690	9,068,063.54	30.970000	8,917,842.47	-150,221.07	0.28
			Base 31.491690	9,068,063.54	30.970000	8,917,842.47	-150,221.07	0.28
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		38,798.000	Local 43.446279	1,685,628.74	136.890000	5,311,058.22	3,625,429.48	0.17
			Base 43.446279	1,685,628.74	136.890000	5,311,058.22	3,625,429.48	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		62,136.000	Local 117.167197	7,280,300.93	172.950000	10,746,421.20	3,466,120.27	0.34
			Base 117.167197	7,280,300.93	172.950000	10,746,421.20	3,466,120.27	0.34
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		17,272.000	Local 107.721159	1,860,559.85	95.210000	1,644,467.12	-216,092.73	0.05
			Base 107.721159	1,860,559.85	95.210000	1,644,467.12	-216,092.73	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		23,494.000	Local 33.934835	797,265.01	43.150000	1,013,766.10	216,501.09	0.03
			Base 33.934835	797,265.01	43.150000	1,013,766.10	216,501.09	0.03
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		25,530.000	Local 19.304109	492,833.91	29.090000	742,667.70	249,833.79	0.02
			Base 19.304109	492,833.91	29.090000	742,667.70	249,833.79	0.02
461202103	INTUIT INC COMMON STOCK USD.01							
		18,939.000	Local 132.852013	2,516,084.28	657.210000	12,446,900.19	9,930,815.91	0.39
			Base 132.852013	2,516,084.28	657.210000	12,446,900.19	9,930,815.91	0.39
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		23,992.000	Local 81.235951	1,949,012.93	444.850000	10,672,841.20	8,723,828.27	0.34
			Base 81.235951	1,949,012.93	444.850000	10,672,841.20	8,723,828.27	0.34
46187W107	INVITATION HOMES INC REIT USD.01							
		38,947.000	Local 35.684010	1,389,785.14	35.890000	1,397,807.83	8,022.69	0.04
			Base 35.684010	1,389,785.14	35.890000	1,397,807.83	8,022.69	0.04
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		12,325.000	Local 117.305731	1,445,793.14	211.440000	2,605,998.00	1,160,204.86	0.08
			Base 117.305731	1,445,793.14	211.440000	2,605,998.00	1,160,204.86	0.08

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46284V101	IRON MOUNTAIN INC REIT USD.01	19,828.000	Local 33.164312	657,581.98	89.620000	1,776,985.36	1,119,403.38	0.06
			Base 33.164312	657,581.98	89.620000	1,776,985.36	1,119,403.38	0.06
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	194,246.000	Local 73.868885	14,348,735.53	202.260000	39,288,195.96	24,939,460.43	1.24
			Base 73.868885	14,348,735.53	202.260000	39,288,195.96	24,939,460.43	1.24
466313103	JABIL INC COMMON STOCK USD.001	8,158.000	Local 131.103131	1,069,539.34	108.790000	887,508.82	-182,030.52	0.03
			Base 131.103131	1,069,539.34	108.790000	887,508.82	-182,030.52	0.03
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	8,470.000	Local 82.317724	697,231.12	139.710000	1,183,343.70	486,112.58	0.04
			Base 82.317724	697,231.12	139.710000	1,183,343.70	486,112.58	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	162,793.000	Local 76.253144	12,413,478.15	146.160000	23,793,824.88	11,380,346.73	0.75
			Base 76.253144	12,413,478.15	146.160000	23,793,824.88	11,380,346.73	0.75
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001	21,982.000	Local 21.781044	478,790.91	36.460000	801,463.72	322,672.81	0.03
			Base 21.781044	478,790.91	36.460000	801,463.72	322,672.81	0.03
482480100	KLA CORP COMMON STOCK USD.001	9,108.000	Local 78.927145	718,868.44	824.510000	7,509,637.08	6,790,768.64	0.24
			Base 78.927145	718,868.44	824.510000	7,509,637.08	6,790,768.64	0.24
48251W104	KKR + CO INC COMMON STOCK USD.01	45,031.000	Local 105.807100	4,764,599.52	105.240000	4,739,062.44	-25,537.08	0.15
			Base 105.807100	4,764,599.52	105.240000	4,739,062.44	-25,537.08	0.15
487836108	KELLANOVA COMMON STOCK USD.25	17,807.000	Local 46.574225	829,347.23	57.680000	1,027,107.76	197,760.53	0.03
			Base 46.574225	829,347.23	57.680000	1,027,107.76	197,760.53	0.03
49177J102	KENVUE INC COMMON STOCK USD.01	129,522.000	Local 22.690791	2,938,956.62	18.180000	2,354,709.96	-584,246.66	0.07
			Base 22.690791	2,938,956.62	18.180000	2,354,709.96	-584,246.66	0.07

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49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01	70,604.000	Local 34.962928	2,468,522.54	33.400000	2,358,173.60	-110,348.94	0.07
			Base 34.962928	2,468,522.54	33.400000	2,358,173.60	-110,348.94	0.07
493267108	KEYCORP COMMON STOCK USD1.0	63,776.000	Local 14.010991	893,564.97	14.210000	906,256.96	12,691.99	0.03
			Base 14.010991	893,564.97	14.210000	906,256.96	12,691.99	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01	11,808.000	Local 68.879944	813,334.38	136.750000	1,614,744.00	801,409.62	0.05
			Base 68.879944	813,334.38	136.750000	1,614,744.00	801,409.62	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	22,776.000	Local 72.771960	1,657,454.15	138.200000	3,147,643.20	1,490,189.05	0.10
			Base 72.771960	1,657,454.15	138.200000	3,147,643.20	1,490,189.05	0.10
49446R109	KIMCO REALTY CORP REIT USD.01	45,142.000	Local 22.342669	1,008,592.76	19.460000	878,463.32	-130,129.44	0.03
			Base 22.342669	1,008,592.76	19.460000	878,463.32	-130,129.44	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	130,608.000	Local 31.921802	4,169,242.77	19.870000	2,595,180.96	-1,574,061.81	0.08
			Base 31.921802	4,169,242.77	19.870000	2,595,180.96	-1,574,061.81	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	53,390.000	Local 33.447468	1,785,760.32	32.220000	1,720,225.80	-65,534.52	0.05
			Base 33.447468	1,785,760.32	32.220000	1,720,225.80	-65,534.52	0.05
501044101	KROGER CO COMMON STOCK USD1.0	45,278.000	Local 18.325812	829,756.10	49.930000	2,260,730.54	1,430,974.44	0.07
			Base 18.325812	829,756.10	49.930000	2,260,730.54	1,430,974.44	0.07
501889208	LKQ CORP COMMON STOCK USD.01	18,046.000	Local 33.653157	607,304.87	41.590000	750,533.14	143,228.27	0.02
			Base 33.653157	607,304.87	41.590000	750,533.14	143,228.27	0.02
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	12,865.000	Local 81.157251	1,044,088.03	224.580000	2,889,221.70	1,845,133.67	0.09
			Base 81.157251	1,044,088.03	224.580000	2,889,221.70	1,845,133.67	0.09

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STATE OF ARIZONA

FUND: ATZ9



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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
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1	11,446.000	Local 138.033228	1,579,928.33	203.510000	2,329,375.46	749,447.13	0.07
			Base 138.033228	1,579,928.33	203.510000	2,329,375.46	749,447.13	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	8,844.000	Local 88.995741	787,078.33	1,064.850000	9,417,533.40	8,630,455.07	0.30
			Base 88.995741	787,078.33	1,064.850000	9,417,533.40	8,630,455.07	0.30
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	9,767.000	Local 76.212598	744,368.44	84.080000	821,209.36	76,840.92	0.03
			Base 76.212598	744,368.44	84.080000	821,209.36	76,840.92	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	24,694.000	Local 52.688771	1,301,096.52	44.250000	1,092,709.50	-208,387.02	0.03
			Base 52.688771	1,301,096.52	44.250000	1,092,709.50	-208,387.02	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	15,762.000	Local 74.490050	1,174,112.17	106.400000	1,677,076.80	502,964.63	0.05
			Base 74.490050	1,174,112.17	106.400000	1,677,076.80	502,964.63	0.05
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	9,146.000	Local 86.740680	793,330.26	145.880000	1,334,218.48	540,888.22	0.04
			Base 86.740680	793,330.26	145.880000	1,334,218.48	540,888.22	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1	16,564.000	Local 56.334373	933,122.55	149.870000	2,482,446.68	1,549,324.13	0.08
			Base 56.334373	933,122.55	149.870000	2,482,446.68	1,549,324.13	0.08
532457108	ELI LILLY + CO COMMON STOCK	54,001.000	Local 93.870288	5,069,089.42	905.380000	48,891,425.38	43,822,335.96	1.54
			Base 93.870288	5,069,089.42	905.380000	48,891,425.38	43,822,335.96	1.54
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	9,634.000	Local 74.081167	713,697.96	93.740000	903,091.16	189,393.20	0.03
			Base 74.081167	713,697.96	93.740000	903,091.16	189,393.20	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	14,445.000	Local 119.527460	1,726,574.16	467.100000	6,747,259.50	5,020,685.34	0.21
			Base 119.527460	1,726,574.16	467.100000	6,747,259.50	5,020,685.34	0.21

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540424108	LOEWS CORP COMMON STOCK USD.01								
		12,281.000	Local 33.325636	409,272.14	74.740000	917,881.94	508,609.80		0.03
			Base 33.325636	409,272.14	74.740000	917,881.94	508,609.80		0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		38,705.000	Local 40.469749	1,566,381.64	220.460000	8,532,904.30	6,966,522.66		0.27
			Base 40.469749	1,566,381.64	220.460000	8,532,904.30	6,966,522.66		0.27
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		7,751.000	Local 399.484776	3,096,406.50	298.700000	2,315,223.70	-781,182.80		0.07
			Base 399.484776	3,096,406.50	298.700000	2,315,223.70	-781,182.80		0.07
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		11,286.000	Local 115.865379	1,307,656.67	151.360000	1,708,248.96	400,592.29		0.05
			Base 115.865379	1,307,656.67	151.360000	1,708,248.96	400,592.29		0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		16,975.000	Local 32.432598	550,543.35	44.440000	754,369.00	203,825.65		0.02
			Base 32.432598	550,543.35	44.440000	754,369.00	203,825.65		0.02
55354G100	MSCI INC COMMON STOCK USD.01								
		5,358.000	Local 191.865720	1,028,016.53	481.750000	2,581,216.50	1,553,199.97		0.08
			Base 191.865720	1,028,016.53	481.750000	2,581,216.50	1,553,199.97		0.08
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		38,153.000	Local 17.521350	668,492.06	28.670000	1,093,846.51	425,354.45		0.03
			Base 17.521350	668,492.06	28.670000	1,093,846.51	425,354.45		0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		44,342.000	Local 35.582980	1,577,820.49	173.480000	7,692,450.16	6,114,629.67		0.24
			Base 35.582980	1,577,820.49	173.480000	7,692,450.16	6,114,629.67		0.24
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		2,564.000	Local 326.298268	836,628.76	200.530000	514,158.92	-322,469.84		0.02
			Base 326.298268	836,628.76	200.530000	514,158.92	-322,469.84		0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		33,328.000	Local 52.096801	1,736,282.19	210.720000	7,022,876.16	5,286,593.97		0.22
			Base 52.096801	1,736,282.19	210.720000	7,022,876.16	5,286,593.97		0.22

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571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		16,229.000	Local 55.418904	899,393.40	241.770000	3,923,685.33	3,024,291.93	0.12
			Base 55.418904	899,393.40	241.770000	3,923,685.33	3,024,291.93	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,170.000	Local 160.799616	670,534.40	541.800000	2,259,306.00	1,588,771.60	0.07
			Base 160.799616	670,534.40	541.800000	2,259,306.00	1,588,771.60	0.07
574599106	MASCO CORP COMMON STOCK USD1.0							
		14,897.000	Local 23.486770	349,882.42	66.670000	993,182.99	643,300.57	0.03
			Base 23.486770	349,882.42	66.670000	993,182.99	643,300.57	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		55,534.000	Local 71.695425	3,981,533.72	441.160000	24,499,379.44	20,517,845.72	0.77
			Base 71.695425	3,981,533.72	441.160000	24,499,379.44	20,517,845.72	0.77
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		17,971.000	Local 144.576700	2,598,187.87	30.380000	545,958.98	-2,052,228.89	0.02
			Base 144.576700	2,598,187.87	30.380000	545,958.98	-2,052,228.89	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01							
		17,028.000	Local 32.386569	551,478.49	70.940000	1,207,966.32	656,487.83	0.04
			Base 32.386569	551,478.49	70.940000	1,207,966.32	656,487.83	0.04
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		48,749.000	Local 74.064044	3,610,548.06	254.840000	12,423,195.16	8,812,647.10	0.39
			Base 74.064044	3,610,548.06	254.840000	12,423,195.16	8,812,647.10	0.39
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		8,793.000	Local 83.122287	730,894.27	584.040000	5,135,463.72	4,404,569.45	0.16
			Base 83.122287	730,894.27	584.040000	5,135,463.72	4,404,569.45	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		171,324.000	Local 51.669589	8,852,240.63	123.800000	21,209,911.20	12,357,670.57	0.67
			Base 51.669589	8,852,240.63	123.800000	21,209,911.20	12,357,670.57	0.67
59156R108	METLIFE INC COMMON STOCK USD.01							
		40,406.000	Local 37.922120	1,532,281.20	70.190000	2,836,097.14	1,303,815.94	0.09
			Base 37.922120	1,532,281.20	70.190000	2,836,097.14	1,303,815.94	0.09

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592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,445.000	Local 481.855149	696,280.69	1,397.590000	2,019,517.55	1,323,236.86	0.06
			Base 481.855149	696,280.69	1,397.590000	2,019,517.55	1,323,236.86	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		502,735.000	Local 64.898040	32,626,516.35	446.950000	224,697,408.25	192,070,891.90	7.08
			Base 64.898040	32,626,516.35	446.950000	224,697,408.25	192,070,891.90	7.08
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		36,553.000	Local 30.574113	1,117,575.57	91.500000	3,344,599.50	2,227,023.93	0.11
			Base 30.574113	1,117,575.57	91.500000	3,344,599.50	2,227,023.93	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		74,904.000	Local 27.665563	2,072,261.30	131.530000	9,852,123.12	7,779,861.82	0.31
			Base 27.665563	2,072,261.30	131.530000	9,852,123.12	7,779,861.82	0.31
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		7,902.000	Local 100.119434	791,143.77	142.610000	1,126,904.22	335,760.45	0.04
			Base 100.119434	791,143.77	142.610000	1,126,904.22	335,760.45	0.04
60770K107	MODERNA INC COMMON STOCK USD.0001							
		22,553.000	Local 296.634174	6,689,990.53	118.750000	2,678,168.75	-4,011,821.78	0.08
			Base 296.634174	6,689,990.53	118.750000	2,678,168.75	-4,011,821.78	0.08
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,585.000	Local 87.770714	314,658.01	113.590000	407,220.15	92,562.14	0.01
			Base 87.770714	314,658.01	113.590000	407,220.15	92,562.14	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		3,963.000	Local 312.110563	1,236,894.16	297.300000	1,178,199.90	-58,694.26	0.04
			Base 312.110563	1,236,894.16	297.300000	1,178,199.90	-58,694.26	0.04
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		12,300.000	Local 51.942603	638,894.02	50.830000	625,209.00	-13,685.02	0.02
			Base 51.942603	638,894.02	50.830000	625,209.00	-13,685.02	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		90,733.000	Local 22.751668	2,064,327.08	65.440000	5,937,567.52	3,873,240.44	0.19
			Base 22.751668	2,064,327.08	65.440000	5,937,567.52	3,873,240.44	0.19

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609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,292.000	Local 383.235258	1,261,610.47	821.680000	2,704,970.56	1,443,360.09	0.09
			Base 383.235258	1,261,610.47	821.680000	2,704,970.56	1,443,360.09	0.09
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005							
		47,978.000	Local 18.977395	910,497.44	49.950000	2,396,501.10	1,486,003.66	0.08
			Base 18.977395	910,497.44	49.950000	2,396,501.10	1,486,003.66	0.08
615369105	MOODY S CORP COMMON STOCK USD.01							
		10,623.000	Local 73.892588	784,960.96	420.930000	4,471,539.39	3,686,578.43	0.14
			Base 73.892588	784,960.96	420.930000	4,471,539.39	3,686,578.43	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		84,646.000	Local 40.594211	3,436,137.62	97.190000	8,226,744.74	4,790,607.12	0.26
			Base 40.594211	3,436,137.62	97.190000	8,226,744.74	4,790,607.12	0.26
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		21,740.000	Local 46.223057	1,004,889.25	28.900000	628,286.00	-376,603.25	0.02
			Base 46.223057	1,004,889.25	28.900000	628,286.00	-376,603.25	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		11,281.000	Local 97.484678	1,099,724.65	386.050000	4,355,030.05	3,255,305.40	0.14
			Base 97.484678	1,099,724.65	386.050000	4,355,030.05	3,255,305.40	0.14
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		14,102.000	Local 26.269286	370,449.47	77.860000	1,097,981.72	727,532.25	0.03
			Base 26.269286	370,449.47	77.860000	1,097,981.72	727,532.25	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		212.000	Local 3,896.213349	825,997.23	7,588.560000	1,608,774.72	782,777.49	0.05
			Base 3,896.213349	825,997.23	7,588.560000	1,608,774.72	782,777.49	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		25,738.000	Local 21.510523	553,637.83	60.260000	1,550,971.88	997,334.05	0.05
			Base 21.510523	553,637.83	60.260000	1,550,971.88	997,334.05	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
		13,959.000	Local 39.268281	548,145.93	128.800000	1,797,919.20	1,249,773.27	0.06
			Base 39.268281	548,145.93	128.800000	1,797,919.20	1,249,773.27	0.06

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64110L106	NETFLIX INC COMMON STOCK USD.001							
		29,147.000	Local 92.659626	2,700,750.11	674.880000	19,670,727.36	16,969,977.25	0.62
			Base 92.659626	2,700,750.11	674.880000	19,670,727.36	16,969,977.25	0.62
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		78,000.000	Local 38.492504	3,002,415.28	41.870000	3,265,860.00	263,444.72	0.10
			Base 38.492504	3,002,415.28	41.870000	3,265,860.00	263,444.72	0.10
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		25,651.000	Local 12.986525	333,117.34	27.570000	707,198.07	374,080.73	0.02
			Base 12.986525	333,117.34	27.570000	707,198.07	374,080.73	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		7,739.000	Local 14.071906	108,902.48	28.390000	219,710.21	110,807.73	0.01
			Base 14.071906	108,902.48	28.390000	219,710.21	110,807.73	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		138,972.000	Local 26.460251	3,677,234.03	70.810000	9,840,607.32	6,163,373.29	0.31
			Base 26.460251	3,677,234.03	70.810000	9,840,607.32	6,163,373.29	0.31
654106103	NIKE INC CL B COMMON STOCK							
		81,946.000	Local 30.556075	2,503,948.10	75.370000	6,176,270.02	3,672,321.92	0.19
			Base 30.556075	2,503,948.10	75.370000	6,176,270.02	3,672,321.92	0.19
65473P105	NISOURCE INC COMMON STOCK USD.01							
		30,324.000	Local 16.072147	487,371.78	28.810000	873,634.44	386,262.66	0.03
			Base 16.072147	487,371.78	28.810000	873,634.44	386,262.66	0.03
655663102	NORDSON CORP COMMON STOCK							
		3,675.000	Local 232.710890	855,212.52	231.940000	852,379.50	-2,833.02	0.03
			Base 232.710890	855,212.52	231.940000	852,379.50	-2,833.02	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		15,282.000	Local 64.911430	991,976.47	214.690000	3,280,892.58	2,288,916.11	0.10
			Base 64.911430	991,976.47	214.690000	3,280,892.58	2,288,916.11	0.10
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		13,839.000	Local 65.431978	905,513.14	83.980000	1,162,199.22	256,686.08	0.04
			Base 65.431978	905,513.14	83.980000	1,162,199.22	256,686.08	0.04

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666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	9,410.000	Local 96.867294	911,521.24	435.950000	4,102,289.50	3,190,768.26	0.13
			Base 96.867294	911,521.24	435.950000	4,102,289.50	3,190,768.26	0.13
668771108	GEN DIGITAL INC COMMON STOCK USD.01	37,272.000	Local 26.922647	1,003,460.91	24.980000	931,054.56	-72,406.35	0.03
			Base 26.922647	1,003,460.91	24.980000	931,054.56	-72,406.35	0.03
670346105	NUCOR CORP COMMON STOCK USD.4	16,218.000	Local 42.295719	685,951.97	158.080000	2,563,741.44	1,877,789.47	0.08
			Base 42.295719	685,951.97	158.080000	2,563,741.44	1,877,789.47	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001	1,663,879.000	Local 3.899414	6,488,153.77	123.540000	205,555,611.66	199,067,457.89	6.48
			Base 3.899414	6,488,153.77	123.540000	205,555,611.66	199,067,457.89	6.48
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	3,984.000	Local 118.872615	473,588.50	1,056.060000	4,207,343.04	3,733,754.54	0.13
			Base 118.872615	473,588.50	1,056.060000	4,207,343.04	3,733,754.54	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	44,980.000	Local 44.193981	1,987,845.26	63.030000	2,835,089.40	847,244.14	0.09
			Base 44.193981	1,987,845.26	63.030000	2,835,089.40	847,244.14	0.09
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27	9,176.000	Local 4.950000	45,421.20	41.160000	377,684.16	332,262.96	0.01
			Base 4.950000	45,421.20	41.160000	377,684.16	332,262.96	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	12,053.000	Local 68.392168	824,330.80	176.600000	2,128,559.80	1,304,229.00	0.07
			Base 68.392168	824,330.80	176.600000	2,128,559.80	1,304,229.00	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15	13,247.000	Local 46.936802	621,771.82	89.700000	1,188,255.90	566,484.08	0.04
			Base 46.936802	621,771.82	89.700000	1,188,255.90	566,484.08	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01	29,101.000	Local 51.709060	1,504,785.36	68.550000	1,994,873.55	490,088.19	0.06
			Base 51.709060	1,504,785.36	68.550000	1,994,873.55	490,088.19	0.06

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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
682680103	ONEOK INC COMMON STOCK USD.01								
	39,478.000	Local	46.746263	1,845,448.97	81.550000	3,219,430.90	1,373,981.93	0.10	
		Base	46.746263	1,845,448.97	81.550000	3,219,430.90	1,373,981.93	0.10	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	107,831.000	Local	31.414901	3,387,500.15	141.200000	15,225,737.20	11,838,237.05	0.48	
		Base	31.414901	3,387,500.15	141.200000	15,225,737.20	11,838,237.05	0.48	
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
	27,350.000	Local	39.602997	1,083,141.97	96.260000	2,632,711.00	1,549,569.03	0.08	
		Base	39.602997	1,083,141.97	96.260000	2,632,711.00	1,549,569.03	0.08	
69331C108	P G + E CORP COMMON STOCK								
	144,552.000	Local	15.530981	2,245,034.41	17.460000	2,523,877.92	278,843.51	0.08	
		Base	15.530981	2,245,034.41	17.460000	2,523,877.92	278,843.51	0.08	
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
	26,916.000	Local	89.434330	2,407,214.43	155.480000	4,184,899.68	1,777,685.25	0.13	
		Base	89.434330	2,407,214.43	155.480000	4,184,899.68	1,777,685.25	0.13	
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
	15,921.000	Local	49.625226	790,083.23	125.890000	2,004,294.69	1,214,211.46	0.06	
		Base	49.625226	790,083.23	125.890000	2,004,294.69	1,214,211.46	0.06	
69351T106	PPL CORP COMMON STOCK USD.01								
	49,902.000	Local	26.859893	1,340,362.36	27.650000	1,379,790.30	39,427.94	0.04	
		Base	26.859893	1,340,362.36	27.650000	1,379,790.30	39,427.94	0.04	
69370C100	PTC INC COMMON STOCK USD.01								
	8,099.000	Local	131.542499	1,065,362.70	181.670000	1,471,345.33	405,982.63	0.05	
		Base	131.542499	1,065,362.70	181.670000	1,471,345.33	405,982.63	0.05	
693718108	PACCAR INC COMMON STOCK USD1.0								
	35,454.000	Local	26.598622	943,027.53	102.940000	3,649,634.76	2,706,607.23	0.12	
		Base	26.598622	943,027.53	102.940000	3,649,634.76	2,706,607.23	0.12	
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
	6,029.000	Local	112.597665	678,851.32	182.560000	1,100,654.24	421,802.92	0.03	
		Base	112.597665	678,851.32	182.560000	1,100,654.24	421,802.92	0.03	

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697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
		21,855.000	Local 245.880382	5,373,715.74	339.010000	7,409,063.55	2,035,347.81	0.23
			Base 245.880382	5,373,715.74	339.010000	7,409,063.55	2,035,347.81	0.23
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		8,694.000	Local 86.830319	754,902.79	505.810000	4,397,512.14	3,642,609.35	0.14
			Base 86.830319	754,902.79	505.810000	4,397,512.14	3,642,609.35	0.14
704326107	PAYCHEX INC COMMON STOCK USD.01							
		21,670.000	Local 44.340363	960,855.66	118.560000	2,569,195.20	1,608,339.54	0.08
			Base 44.340363	960,855.66	118.560000	2,569,195.20	1,608,339.54	0.08
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,251.000	Local 313.912030	1,020,528.01	143.040000	465,023.04	-555,504.97	0.01
			Base 313.912030	1,020,528.01	143.040000	465,023.04	-555,504.97	0.01
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK							
		70,757.000	Local 38.586105	2,730,237.06	58.030000	4,106,028.71	1,375,791.65	0.13
			Base 38.586105	2,730,237.06	58.030000	4,106,028.71	1,375,791.65	0.13
713448108	PEPSICO INC COMMON STOCK USD.017							
		92,993.000	Local 69.508456	6,463,799.82	164.930000	15,337,335.49	8,873,535.67	0.48
			Base 69.508456	6,463,799.82	164.930000	15,337,335.49	8,873,535.67	0.48
714046109	REVVITY INC COMMON STOCK USD1.0							
		8,347.000	Local 62.123175	518,542.14	104.860000	875,266.42	356,724.28	0.03
			Base 62.123175	518,542.14	104.860000	875,266.42	356,724.28	0.03
717081103	PFIZER INC COMMON STOCK USD.05							
		383,299.000	Local 29.330401	11,242,313.20	27.980000	10,724,706.02	-517,607.18	0.34
			Base 29.330401	11,242,313.20	27.980000	10,724,706.02	-517,607.18	0.34
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		105,153.000	Local 48.919571	5,144,039.70	101.330000	10,655,153.49	5,511,113.79	0.34
			Base 48.919571	5,144,039.70	101.330000	10,655,153.49	5,511,113.79	0.34
718546104	PHILLIPS 66 COMMON STOCK							
		28,677.000	Local 46.057197	1,320,782.24	141.170000	4,048,332.09	2,727,549.85	0.13
			Base 46.057197	1,320,782.24	141.170000	4,048,332.09	2,727,549.85	0.13

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723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		7,681.000	Local 49.918759	383,425.99	76.380000	586,674.78	203,248.79	0.02
			Base 49.918759	383,425.99	76.380000	586,674.78	203,248.79	0.02
73278L105	POOL CORP COMMON STOCK USD.001							
		2,593.000	Local 346.248033	897,821.15	307.330000	796,906.69	-100,914.46	0.03
			Base 346.248033	897,821.15	307.330000	796,906.69	-100,914.46	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		15,105.000	Local 55.542268	838,965.96	115.310000	1,741,757.55	902,791.59	0.05
			Base 55.542268	838,965.96	115.310000	1,741,757.55	902,791.59	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		14,586.000	Local 35.983601	524,856.80	78.450000	1,144,271.70	619,414.90	0.04
			Base 35.983601	524,856.80	78.450000	1,144,271.70	619,414.90	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		159,644.000	Local 67.220174	10,731,297.40	164.920000	26,328,488.48	15,597,191.08	0.83
			Base 67.220174	10,731,297.40	164.920000	26,328,488.48	15,597,191.08	0.83
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		39,617.000	Local 32.910962	1,303,833.59	207.710000	8,228,847.07	6,925,013.48	0.26
			Base 32.910962	1,303,833.59	207.710000	8,228,847.07	6,925,013.48	0.26
74340W103	PROLOGIS INC REIT USD.01							
		62,625.000	Local 62.968895	3,943,427.07	112.310000	7,033,413.75	3,089,986.68	0.22
			Base 62.968895	3,943,427.07	112.310000	7,033,413.75	3,089,986.68	0.22
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		24,284.000	Local 54.647370	1,327,056.74	117.190000	2,845,841.96	1,518,785.22	0.09
			Base 54.647370	1,327,056.74	117.190000	2,845,841.96	1,518,785.22	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		33,692.000	Local 34.592898	1,165,503.91	73.700000	2,483,100.40	1,317,596.49	0.08
			Base 34.592898	1,165,503.91	73.700000	2,483,100.40	1,317,596.49	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		10,698.000	Local 138.281023	1,479,330.38	287.650000	3,077,279.70	1,597,949.32	0.10
			Base 138.281023	1,479,330.38	287.650000	3,077,279.70	1,597,949.32	0.10

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745867101	PULTEGROUP INC COMMON STOCK USD.01							
		14,228.000	Local 22.617329	321,799.35	110.100000	1,566,502.80	1,244,703.45	0.05
			Base 22.617329	321,799.35	110.100000	1,566,502.80	1,244,703.45	0.05
74736K101	QORVO INC COMMON STOCK USD.0001							
		6,531.000	Local 83.829323	547,489.31	116.040000	757,857.24	210,367.93	0.02
			Base 83.829323	547,489.31	116.040000	757,857.24	210,367.93	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		75,623.000	Local 57.594015	4,355,432.18	199.180000	15,062,589.14	10,707,156.96	0.47
			Base 57.594015	4,355,432.18	199.180000	15,062,589.14	10,707,156.96	0.47
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		9,901.000	Local 41.393655	409,838.58	254.090000	2,515,745.09	2,105,906.51	0.08
			Base 41.393655	409,838.58	254.090000	2,515,745.09	2,105,906.51	0.08
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		7,514.000	Local 58.089965	436,488.00	136.880000	1,028,516.32	592,028.32	0.03
			Base 58.089965	436,488.00	136.880000	1,028,516.32	592,028.32	0.03
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		2,641.000	Local 96.883904	255,870.39	175.060000	462,333.46	206,463.07	0.01
			Base 96.883904	255,870.39	175.060000	462,333.46	206,463.07	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		12,619.000	Local 57.766063	728,949.95	123.610000	1,559,834.59	830,884.64	0.05
			Base 57.766063	728,949.95	123.610000	1,559,834.59	830,884.64	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
		89,930.000	Local 37.873216	3,405,938.32	100.390000	9,028,072.70	5,622,134.38	0.28
			Base 37.873216	3,405,938.32	100.390000	9,028,072.70	5,622,134.38	0.28
756109104	REALTY INCOME CORP REIT USD1.0							
		58,900.000	Local 59.768222	3,520,348.26	52.820000	3,111,098.00	-409,250.26	0.10
			Base 59.768222	3,520,348.26	52.820000	3,111,098.00	-409,250.26	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,123.000	Local 65.871594	732,689.74	62.200000	691,850.60	-40,839.14	0.02
			Base 65.871594	732,689.74	62.200000	691,850.60	-40,839.14	0.02

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75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,174.000	Local 391.623305	2,809,505.59	1,051.030000	7,540,089.22	4,730,583.63	0.24
			Base 391.623305	2,809,505.59	1,051.030000	7,540,089.22	4,730,583.63	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		61,949.000	Local 13.447850	833,080.86	20.040000	1,241,457.96	408,377.10	0.04
			Base 13.447850	833,080.86	20.040000	1,241,457.96	408,377.10	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		13,846.000	Local 36.707506	508,252.13	194.340000	2,690,831.64	2,182,579.51	0.08
			Base 36.707506	508,252.13	194.340000	2,690,831.64	2,182,579.51	0.08
761152107	RESMED INC COMMON STOCK USD.004							
		9,938.000	Local 98.615808	980,043.90	191.420000	1,902,331.96	922,288.06	0.06
			Base 98.615808	980,043.90	191.420000	1,902,331.96	922,288.06	0.06
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		7,712.000	Local 70.549678	544,079.12	275.280000	2,122,959.36	1,578,880.24	0.07
			Base 70.549678	544,079.12	275.280000	2,122,959.36	1,578,880.24	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0							
		18,997.000	Local 29.808997	566,281.51	48.790000	926,863.63	360,582.12	0.03
			Base 29.808997	566,281.51	48.790000	926,863.63	360,582.12	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,240.000	Local 137.015238	991,990.32	563.660000	4,080,898.40	3,088,908.08	0.13
			Base 137.015238	991,990.32	563.660000	4,080,898.40	3,088,908.08	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		22,681.000	Local 25.260337	572,929.70	145.320000	3,296,002.92	2,723,073.22	0.10
			Base 25.260337	572,929.70	145.320000	3,296,002.92	2,723,073.22	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		21,653.000	Local 124.701924	2,700,170.76	446.000000	9,657,238.00	6,957,067.24	0.30
			Base 124.701924	2,700,170.76	446.000000	9,657,238.00	6,957,067.24	0.30
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,268.000	Local 171.887561	1,249,278.79	196.300000	1,426,708.40	177,429.61	0.04
			Base 171.887561	1,249,278.79	196.300000	1,426,708.40	177,429.61	0.04

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78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		47,057.000	Local 463.221516	21,797,814.90	544.220000	25,609,360.54	3,811,545.64	0.81
			Base 463.221516	21,797,814.90	544.220000	25,609,360.54	3,811,545.64	0.81
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		65,697.000	Local 95.556799	6,277,795.02	257.100000	16,890,698.70	10,612,903.68	0.53
			Base 95.556799	6,277,795.02	257.100000	16,890,698.70	10,612,903.68	0.53
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		8,662.000	Local 56.376522	488,333.43	64.100000	555,234.20	66,900.77	0.02
			Base 56.376522	488,333.43	64.100000	555,234.20	66,900.77	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		96,683.000	Local 75.887124	7,336,994.79	47.180000	4,561,503.94	-2,775,490.85	0.14
			Base 75.887124	7,336,994.79	47.180000	4,561,503.94	-2,775,490.85	0.14
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		100,983.000	Local 31.877449	3,219,080.44	73.690000	7,441,437.27	4,222,356.83	0.23
			Base 31.877449	3,219,080.44	73.690000	7,441,437.27	4,222,356.83	0.23
816851109	SEMPRA COMMON STOCK							
		42,806.000	Local 40.648600	1,740,003.98	76.060000	3,255,824.36	1,515,820.38	0.10
			Base 40.648600	1,740,003.98	76.060000	3,255,824.36	1,515,820.38	0.10
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		13,867.000	Local 333.308124	4,621,983.76	786.670000	10,908,752.89	6,286,769.13	0.34
			Base 333.308124	4,621,983.76	786.670000	10,908,752.89	6,286,769.13	0.34
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		15,779.000	Local 56.401532	889,959.78	298.430000	4,708,926.97	3,818,967.19	0.15
			Base 56.401532	889,959.78	298.430000	4,708,926.97	3,818,967.19	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		22,047.000	Local 88.720243	1,956,015.20	151.800000	3,346,734.60	1,390,719.40	0.11
			Base 88.720243	1,956,015.20	151.800000	3,346,734.60	1,390,719.40	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		10,852.000	Local 94.638144	1,027,013.14	106.580000	1,156,606.16	129,593.02	0.04
			Base 94.638144	1,027,013.14	106.580000	1,156,606.16	129,593.02	0.04

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831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		8,171.000	Local 54.271601	443,453.25	81.780000	668,224.38	224,771.13	0.02
			Base 54.271601	443,453.25	81.780000	668,224.38	224,771.13	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
		7,181.000	Local 74.648321	536,049.59	109.040000	783,016.24	246,966.65	0.02
			Base 74.648321	536,049.59	109.040000	783,016.24	246,966.65	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0							
		3,567.000	Local 67.349795	240,236.72	261.390000	932,378.13	692,141.41	0.03
			Base 67.349795	240,236.72	261.390000	932,378.13	692,141.41	0.03
83444M101	SOLVENTUM CORP COMMON STOCK							
		9,346.000	Local 54.355948	508,010.69	52.880000	494,216.48	-13,794.21	0.02
			Base 54.355948	508,010.69	52.880000	494,216.48	-13,794.21	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		73,961.000	Local 40.758263	3,014,521.89	77.570000	5,737,154.77	2,722,632.88	0.18
			Base 40.758263	3,014,521.89	77.570000	5,737,154.77	2,722,632.88	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		40,480.000	Local 21.000160	850,086.48	28.610000	1,158,132.80	308,046.32	0.04
			Base 21.000160	850,086.48	28.610000	1,158,132.80	308,046.32	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		10,408.000	Local 71.488537	744,052.69	79.890000	831,495.12	87,442.43	0.03
			Base 71.488537	744,052.69	79.890000	831,495.12	87,442.43	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		76,617.000	Local 25.431284	1,948,468.67	77.850000	5,964,633.45	4,016,164.78	0.19
			Base 25.431284	1,948,468.67	77.850000	5,964,633.45	4,016,164.78	0.19
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		20,378.000	Local 57.204463	1,165,712.54	74.000000	1,507,972.00	342,259.46	0.05
			Base 57.204463	1,165,712.54	74.000000	1,507,972.00	342,259.46	0.05
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		9,992.000	Local 102.113796	1,020,321.05	129.500000	1,293,964.00	273,642.95	0.04
			Base 102.113796	1,020,321.05	129.500000	1,293,964.00	273,642.95	0.04

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863667101	STRYKER CORP COMMON STOCK USD.1							
		22,933.000	Local 93.706740	2,148,976.67	340.250000	7,802,953.25	5,653,976.58	0.25
			Base 93.706740	2,148,976.67	340.250000	7,802,953.25	5,653,976.58	0.25
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
		26,010.000	Local 1,043.187421	27,133,304.82	819.350000	21,311,293.50	-5,822,011.32	0.67
			Base 1,043.187421	27,133,304.82	819.350000	21,311,293.50	-5,822,011.32	0.67
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		10,319.000	Local 101.453934	1,046,903.14	595.060000	6,140,424.14	5,093,521.00	0.19
			Base 101.453934	1,046,903.14	595.060000	6,140,424.14	5,093,521.00	0.19
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		27,162.000	Local 32.720397	888,751.41	47.190000	1,281,774.78	393,023.37	0.04
			Base 32.720397	888,751.41	47.190000	1,281,774.78	393,023.37	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0							
		33,684.000	Local 38.463686	1,295,610.79	71.390000	2,404,700.76	1,109,089.97	0.08
			Base 38.463686	1,295,610.79	71.390000	2,404,700.76	1,109,089.97	0.08
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		76,605.000	Local 16.631705	1,274,071.79	110.100000	8,434,210.50	7,160,138.71	0.27
			Base 16.631705	1,274,071.79	110.100000	8,434,210.50	7,160,138.71	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		34,878.000	Local 96.162844	3,353,967.66	176.180000	6,144,806.04	2,790,838.38	0.19
			Base 96.162844	3,353,967.66	176.180000	6,144,806.04	2,790,838.38	0.19
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		10,741.000	Local 115.238234	1,237,773.87	155.490000	1,670,118.09	432,344.22	0.05
			Base 115.238234	1,237,773.87	155.490000	1,670,118.09	432,344.22	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
		15,542.000	Local 32.432134	504,060.22	42.790000	665,042.18	160,981.96	0.02
			Base 32.432134	504,060.22	42.790000	665,042.18	160,981.96	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		31,293.000	Local 59.328365	1,856,562.54	148.040000	4,632,615.72	2,776,053.18	0.15
			Base 59.328365	1,856,562.54	148.040000	4,632,615.72	2,776,053.18	0.15

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87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001	14,998.000	Local 68.794907	1,031,786.01	128.780000	1,931,442.44	899,656.43	0.06
			Base 68.794907	1,031,786.01	128.780000	1,931,442.44	899,656.43	0.06
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	3,207.000	Local 345.709342	1,108,689.86	387.980000	1,244,251.86	135,562.00	0.04
			Base 345.709342	1,108,689.86	387.980000	1,244,251.86	135,562.00	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0	3,186.000	Local 275.509156	877,772.17	210.330000	670,111.38	-207,660.79	0.02
			Base 275.509156	877,772.17	210.330000	670,111.38	-207,660.79	0.02
880770102	TERADYNE INC COMMON STOCK USD.125	10,559.000	Local 84.026295	887,233.65	148.290000	1,565,794.11	678,560.46	0.05
			Base 84.026295	887,233.65	148.290000	1,565,794.11	678,560.46	0.05
88160R101	TESLA INC COMMON STOCK USD.001	187,679.000	Local 229.560373	43,083,661.23	197.880000	37,137,920.52	-5,945,740.71	1.17
			Base 229.560373	43,083,661.23	197.880000	37,137,920.52	-5,945,740.71	1.17
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	61,586.000	Local 53.991709	3,325,133.42	194.530000	11,980,324.58	8,655,191.16	0.38
			Base 53.991709	3,325,133.42	194.530000	11,980,324.58	8,655,191.16	0.38
883203101	TEXTRON INC COMMON STOCK USD.125	12,900.000	Local 35.119808	453,045.52	85.860000	1,107,594.00	654,548.48	0.03
			Base 35.119808	453,045.52	85.860000	1,107,594.00	654,548.48	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	25,820.000	Local 137.204312	3,542,615.33	553.000000	14,278,460.00	10,735,844.67	0.45
			Base 137.204312	3,542,615.33	553.000000	14,278,460.00	10,735,844.67	0.45
88579Y101	3M CO COMMON STOCK USD.01	37,430.000	Local 71.649992	2,681,859.19	102.190000	3,824,971.70	1,143,112.51	0.12
			Base 71.649992	2,681,859.19	102.190000	3,824,971.70	1,143,112.51	0.12
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	7,293.000	Local 82.452771	601,328.06	270.000000	1,969,110.00	1,367,781.94	0.06
			Base 82.452771	601,328.06	270.000000	1,969,110.00	1,367,781.94	0.06

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893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,785.000	Local 377.602983	1,429,227.29	1,277.610000	4,835,753.85	3,406,526.56	0.15
			Base 377.602983	1,429,227.29	1,277.610000	4,835,753.85	3,406,526.56	0.15
89417E109	TRAVELERS COS INC/THE COMMON STOCK							
		15,489.000	Local 58.269954	902,543.31	203.340000	3,149,533.26	2,246,989.95	0.10
			Base 58.269954	902,543.31	203.340000	3,149,533.26	2,246,989.95	0.10
896239100	TRIMBLE INC COMMON STOCK USD.001							
		16,519.000	Local 67.968068	1,122,764.51	55.920000	923,742.48	-199,022.03	0.03
			Base 67.968068	1,122,764.51	55.920000	923,742.48	-199,022.03	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		90,511.000	Local 34.674601	3,138,432.83	38.850000	3,516,352.35	377,919.52	0.11
			Base 34.674601	3,138,432.83	38.850000	3,516,352.35	377,919.52	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		2,871.000	Local 344.032219	987,716.50	502.780000	1,443,481.38	455,764.88	0.05
			Base 344.032219	987,716.50	502.780000	1,443,481.38	455,764.88	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		19,347.000	Local 30.836122	596,586.46	57.140000	1,105,487.58	508,901.12	0.03
			Base 30.836122	596,586.46	57.140000	1,105,487.58	508,901.12	0.03
902653104	UDR INC REIT USD.01							
		20,492.000	Local 39.323897	805,825.29	41.150000	843,245.80	37,420.51	0.03
			Base 39.323897	805,825.29	41.150000	843,245.80	37,420.51	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		105,552.000	Local 29.779901	3,143,328.12	39.700000	4,190,414.40	1,047,086.28	0.13
			Base 29.779901	3,143,328.12	39.700000	4,190,414.40	1,047,086.28	0.13
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		141,339.000	Local 61.969295	8,758,678.12	72.680000	10,272,518.52	1,513,840.40	0.32
			Base 61.969295	8,758,678.12	72.680000	10,272,518.52	1,513,840.40	0.32
90384S303	ULTA BEAUTY INC COMMON STOCK							
		3,243.000	Local 222.262399	720,796.96	385.870000	1,251,376.41	530,579.45	0.04
			Base 222.262399	720,796.96	385.870000	1,251,376.41	530,579.45	0.04

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907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		41,269.000	Local 49.185081	2,029,819.12	226.260000	9,337,523.94	7,307,704.82	0.29
			Base 49.185081	2,029,819.12	226.260000	9,337,523.94	7,307,704.82	0.29
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		22,240.000	Local 51.086261	1,136,158.44	48.660000	1,082,198.40	-53,960.04	0.03
			Base 51.086261	1,136,158.44	48.660000	1,082,198.40	-53,960.04	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		49,337.000	Local 87.727865	4,328,229.67	136.850000	6,751,768.45	2,423,538.78	0.21
			Base 87.727865	4,328,229.67	136.850000	6,751,768.45	2,423,538.78	0.21
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		4,505.000	Local 131.974941	594,547.11	646.730000	2,913,518.65	2,318,971.54	0.09
			Base 131.974941	594,547.11	646.730000	2,913,518.65	2,318,971.54	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		62,257.000	Local 96.004496	5,976,951.93	509.260000	31,704,999.82	25,728,047.89	1.00
			Base 96.004496	5,976,951.93	509.260000	31,704,999.82	25,728,047.89	1.00
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		4,037.000	Local 115.275145	465,365.76	184.930000	746,562.41	281,196.65	0.02
			Base 115.275145	465,365.76	184.930000	746,562.41	281,196.65	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		22,119.000	Local 39.069885	864,186.79	156.760000	3,467,374.44	2,603,187.65	0.11
			Base 39.069885	864,186.79	156.760000	3,467,374.44	2,603,187.65	0.11
92276F100	VENTAS INC REIT USD.25							
		27,379.000	Local 45.652144	1,249,910.06	51.260000	1,403,447.54	153,537.48	0.04
			Base 45.652144	1,249,910.06	51.260000	1,403,447.54	153,537.48	0.04
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		22,000.000	Local 370.388168	8,148,539.70	500.130000	11,002,860.00	2,854,320.30	0.35
			Base 370.388168	8,148,539.70	500.130000	11,002,860.00	2,854,320.30	0.35
92338C103	VERALTO CORP COMMON STOCK USD.01							
		14,860.000	Local 25.238988	375,051.36	95.470000	1,418,684.20	1,043,632.84	0.04
			Base 25.238988	375,051.36	95.470000	1,418,684.20	1,043,632.84	0.04

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92343E102	VERISIGN INC COMMON STOCK USD.001							
		5,862.000	Local 74.124782	434,519.47	177.800000	1,042,263.60	607,744.13	0.03
			Base 74.124782	434,519.47	177.800000	1,042,263.60	607,744.13	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		284,722.000	Local 44.168852	12,575,843.86	41.240000	11,741,935.28	-833,908.58	0.37
			Base 44.168852	12,575,843.86	41.240000	11,741,935.28	-833,908.58	0.37
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		9,651.000	Local 95.956881	926,079.86	269.550000	2,601,427.05	1,675,347.19	0.08
			Base 95.956881	926,079.86	269.550000	2,601,427.05	1,675,347.19	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		17,455.000	Local 115.905550	2,023,131.38	468.720000	8,181,507.60	6,158,376.22	0.26
			Base 115.905550	2,023,131.38	468.720000	8,181,507.60	6,158,376.22	0.26
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
		33,439.000	Local 46.510405	1,555,261.42	10.390000	347,431.21	-1,207,830.21	0.01
			Base 46.510405	1,555,261.42	10.390000	347,431.21	-1,207,830.21	0.01
92556V106	VIATRIS INC COMMON STOCK							
		119,591.000	Local 14.836769	1,774,344.06	10.630000	1,271,252.33	-503,091.73	0.04
			Base 14.836769	1,774,344.06	10.630000	1,271,252.33	-503,091.73	0.04
925652109	VICI PROPERTIES INC REIT USD.01							
		70,562.000	Local 30.065707	2,121,496.41	28.640000	2,020,895.68	-100,600.73	0.06
			Base 30.065707	2,121,496.41	28.640000	2,020,895.68	-100,600.73	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		106,479.000	Local 49.804323	5,303,114.51	262.470000	27,947,543.13	22,644,428.62	0.88
			Base 49.804323	5,303,114.51	262.470000	27,947,543.13	22,644,428.62	0.88
92840M102	VISTRA CORP COMMON STOCK USD.01							
		22,093.000	Local 92.599674	2,045,804.60	85.980000	1,899,556.14	-146,248.46	0.06
			Base 92.599674	2,045,804.60	85.980000	1,899,556.14	-146,248.46	0.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		8,946.000	Local 74.454923	666,073.74	248.680000	2,224,691.28	1,558,617.54	0.07
			Base 74.454923	666,073.74	248.680000	2,224,691.28	1,558,617.54	0.07

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92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	21,362.000	Local 45.589881	973,891.03	78.460000	1,676,062.52	702,171.49	0.05
			Base 45.589881	973,891.03	78.460000	1,676,062.52	702,171.49	0.05
929740108	WABTEC CORP COMMON STOCK USD.01	11,932.000	Local 74.837494	892,960.98	158.050000	1,885,852.60	992,891.62	0.06
			Base 74.837494	892,960.98	158.050000	1,885,852.60	992,891.62	0.06
931142103	WALMART INC COMMON STOCK USD.1	288,946.000	Local 23.550404	6,804,794.98	67.710000	19,564,533.66	12,759,738.68	0.62
			Base 23.550404	6,804,794.98	67.710000	19,564,533.66	12,759,738.68	0.62
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	48,435.000	Local 41.391100	2,004,777.94	12.095000	585,821.33	-1,418,956.61	0.02
			Base 41.391100	2,004,777.94	12.095000	585,821.33	-1,418,956.61	0.02
934423104	WARNER BROS DISCOVERY INC COMMON STOCK	150,826.000	Local 29.362688	4,428,656.79	7.440000	1,122,145.44	-3,306,511.35	0.04
			Base 29.362688	4,428,656.79	7.440000	1,122,145.44	-3,306,511.35	0.04
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	24,689.000	Local 45.120652	1,113,983.77	213.340000	5,267,151.26	4,153,167.49	0.17
			Base 45.120652	1,113,983.77	213.340000	5,267,151.26	4,153,167.49	0.17
941848103	WATERS CORP COMMON STOCK USD.01	4,012.000	Local 81.933799	328,718.40	290.120000	1,163,961.44	835,243.04	0.04
			Base 81.933799	328,718.40	290.120000	1,163,961.44	835,243.04	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	235,821.000	Local 37.820319	8,918,825.42	59.390000	14,005,409.19	5,086,583.77	0.44
			Base 37.820319	8,918,825.42	59.390000	14,005,409.19	5,086,583.77	0.44
95040Q104	WELLTOWER INC REIT USD1.0	40,444.000	Local 67.676321	2,737,101.13	104.250000	4,216,287.00	1,479,185.87	0.13
			Base 67.676321	2,737,101.13	104.250000	4,216,287.00	1,479,185.87	0.13
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	4,928.000	Local 220.359937	1,085,933.77	329.390000	1,623,233.92	537,300.15	0.05
			Base 220.359937	1,085,933.77	329.390000	1,623,233.92	537,300.15	0.05

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
	22,086.000	Local	43.079961	951,464.02	75.770000	1,673,456.22	721,992.20	0.05	
		Base	43.079961	951,464.02	75.770000	1,673,456.22	721,992.20	0.05	
96145D105	WESTROCK CO COMMON STOCK USD.01								
	17,460.000	Local	43.401456	757,789.42	50.260000	877,539.60	119,750.18	0.03	
		Base	43.401456	757,789.42	50.260000	877,539.60	119,750.18	0.03	
962166104	WEYERHAEUSER CO REIT USD1.25								
	49,313.000	Local	28.319829	1,396,535.75	28.390000	1,399,996.07	3,460.32	0.04	
		Base	28.319829	1,396,535.75	28.390000	1,399,996.07	3,460.32	0.04	
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	82,438.000	Local	28.408235	2,341,918.05	42.500000	3,503,615.00	1,161,696.95	0.11	
		Base	28.408235	2,341,918.05	42.500000	3,503,615.00	1,161,696.95	0.11	
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
	6,388.000	Local	90.396201	577,450.93	89.500000	571,726.00	-5,724.93	0.02	
		Base	90.396201	577,450.93	89.500000	571,726.00	-5,724.93	0.02	
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	37,584.000	Local	33.268299	1,250,355.76	53.410000	2,007,361.44	757,005.68	0.06	
		Base	33.268299	1,250,355.76	53.410000	2,007,361.44	757,005.68	0.06	
98419M100	XYLEM INC COMMON STOCK								
	16,399.000	Local	53.329770	874,554.90	135.630000	2,224,196.37	1,349,641.47	0.07	
		Base	53.329770	874,554.90	135.630000	2,224,196.37	1,349,641.47	0.07	
988498101	YUM BRANDS INC COMMON STOCK								
	19,050.000	Local	34.898481	664,816.06	132.460000	2,523,363.00	1,858,546.94	0.08	
		Base	34.898481	664,816.06	132.460000	2,523,363.00	1,858,546.94	0.08	
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
	3,478.000	Local	260.319695	905,391.90	308.930000	1,074,458.54	169,066.64	0.03	
		Base	260.319695	905,391.90	308.930000	1,074,458.54	169,066.64	0.03	
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
	13,916.000	Local	78.305236	1,089,695.66	108.530000	1,510,303.48	420,607.82	0.05	
		Base	78.305236	1,089,695.66	108.530000	1,510,303.48	420,607.82	0.05	

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: June 30, 2024

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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
98978V103	ZOETIS INC COMMON STOCK USD.01	30,865.000	Local 51.538591	1,590,738.62	173.360000	5,350,756.40	3,760,017.78	0.17
			Base 51.538591	1,590,738.62	173.360000	5,350,756.40	3,760,017.78	0.17
G0176J109	ALLEGION PLC COMMON STOCK USD.01	5,915.000	Local 41.260350	244,054.97	118.150000	698,857.25	454,802.28	0.02
			Base 41.260350	244,054.97	118.150000	698,857.25	454,802.28	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01	97,766.000	Local 11.078002	1,083,051.99	9.780000	956,151.48	-126,900.51	0.03
			Base 11.078002	1,083,051.99	9.780000	956,151.48	-126,900.51	0.03
G0403H108	AON PLC CLASS A COMMON STOCK	14,707.000	Local 83.052023	1,221,446.10	293.580000	4,317,681.06	3,096,234.96	0.14
			Base 83.052023	1,221,446.10	293.580000	4,317,681.06	3,096,234.96	0.14
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	25,296.000	Local 57.788478	1,461,817.34	100.890000	2,552,113.44	1,090,296.10	0.08
			Base 57.788478	1,461,817.34	100.890000	2,552,113.44	1,090,296.10	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	42,528.000	Local 97.696759	4,154,847.76	303.410000	12,903,420.48	8,748,572.72	0.41
			Base 97.696759	4,154,847.76	303.410000	12,903,420.48	8,748,572.72	0.41
G29183103	EATON CORP PLC COMMON STOCK USD.01	27,043.000	Local 51.296609	1,387,214.21	313.550000	8,479,332.65	7,092,118.44	0.27
			Base 51.296609	1,387,214.21	313.550000	8,479,332.65	7,092,118.44	0.27
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01	2,939.000	Local 265.512195	780,340.34	381.020000	1,119,817.78	339,477.44	0.04
			Base 265.512195	780,340.34	381.020000	1,119,817.78	339,477.44	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2	30,427.000	Local 20.665412	628,786.50	14.960000	455,187.92	-173,598.58	0.01
			Base 20.665412	628,786.50	14.960000	455,187.92	-173,598.58	0.01
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	32,158.000	Local 38.824336	1,248,513.00	66.470000	2,137,542.26	889,029.26	0.07
			Base 38.824336	1,248,513.00	66.470000	2,137,542.26	889,029.26	0.07

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STATE OF ARIZONA

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As of: June 30, 2024

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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
G54950103	LINDE PLC COMMON STOCK	32,517.000	Local 173.200158	5,631,949.55	438.810000	14,268,784.77	8,636,835.22	0.45
			Base 173.200158	5,631,949.55	438.810000	14,268,784.77	8,636,835.22	0.45
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	89,817.000	Local 78.601876	7,059,784.68	78.710000	7,069,496.07	9,711.39	0.22
			Base 78.601876	7,059,784.68	78.710000	7,069,496.07	9,711.39	0.22
G6095L109	APTIV PLC COMMON STOCK USD.01	18,403.000	Local 47.994299	883,239.08	70.420000	1,295,939.26	412,700.18	0.04
			Base 47.994299	883,239.08	70.420000	1,295,939.26	412,700.18	0.04
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	29,021.000	Local 36.770460	1,067,115.52	18.790000	545,304.59	-521,810.93	0.02
			Base 36.770460	1,067,115.52	18.790000	545,304.59	-521,810.93	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	13,209.000	Local 37.124671	490,379.78	103.270000	1,364,093.43	873,713.65	0.04
			Base 37.124671	490,379.78	103.270000	1,364,093.43	873,713.65	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01	11,230.000	Local 30.544375	343,013.33	76.670000	861,004.10	517,990.77	0.03
			Base 30.544375	343,013.33	76.670000	861,004.10	517,990.77	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0	6,684.000	Local 163.122151	1,090,308.46	219.540000	1,467,405.36	377,096.90	0.05
			Base 163.122151	1,090,308.46	219.540000	1,467,405.36	377,096.90	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	15,311.000	Local 42.863068	656,276.44	328.930000	5,036,247.23	4,379,970.79	0.16
			Base 42.863068	656,276.44	328.930000	5,036,247.23	4,379,970.79	0.16
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	6,916.000	Local 137.185591	948,775.55	262.140000	1,812,960.24	864,184.69	0.06
			Base 137.185591	948,775.55	262.140000	1,812,960.24	864,184.69	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01	20,461.000	Local 100.659691	2,059,597.93	106.770000	2,184,620.97	125,023.04	0.07
			Base 100.659691	2,059,597.93	106.770000	2,184,620.97	125,023.04	0.07

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: June 30, 2024

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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	
H1467J104	CHUBB LTD COMMON STOCK	27,466.000	Local	91.268998	2,506,794.30	255.080000	7,006,027.28	4,499,232.98	0.22
			Base	91.268998	2,506,794.30	255.080000	7,006,027.28	4,499,232.98	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1	10,394.000	Local	61.733140	641,654.26	162.920000	1,693,390.48	1,051,736.22	0.05
			Base	61.733140	641,654.26	162.920000	1,693,390.48	1,051,736.22	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57	20,714.000	Local	46.009372	953,038.14	150.430000	3,116,007.02	2,162,968.88	0.10
			Base	46.009372	953,038.14	150.430000	3,116,007.02	2,162,968.88	0.10
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	17,400.000	Local	60.683390	1,055,890.98	95.660000	1,664,484.00	608,593.02	0.05
			Base	60.683390	1,055,890.98	95.660000	1,664,484.00	608,593.02	0.05
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	17,295.000	Local	194.574886	3,365,172.66	269.090000	4,653,911.55	1,288,738.89	0.15
			Base	194.574886	3,365,172.66	269.090000	4,653,911.55	1,288,738.89	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	16,014.000	Local	80.954818	1,296,410.45	159.430000	2,553,112.02	1,256,701.57	0.08
			Base	80.954818	1,296,410.45	159.430000	2,553,112.02	1,256,701.57	0.08
US DOLLAR Total		23,720,712.000	Local		1,176,445,828.16		3,169,438,841.01	1,992,993,012.85	99.93
			Base		1,176,445,828.16		3,169,438,841.01	1,992,993,012.85	99.93
EQUITY Total		23,720,712.000	Base		1,176,445,828.16		3,169,438,841.01	1,992,993,012.85	99.93

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		25,896,330.020	Base	1,178,621,446.18		3,171,614,459.03	1,992,993,012.85	100.00

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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	
		49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
			Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.990	Local	49,999.99		49,999.99	0.00	0.00
		Base	49,999.99		49,999.99	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.990	Base	49,999.99		49,999.99	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912797HE0	TREASURY BILL 10/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		35,000,000.000	Local	98.259128	34,390,694.72	98.247944	34,386,780.40	-3,914.32	1.34
			Base	98.259128	34,390,694.72	98.247944	34,386,780.40	-3,914.32	1.34

912797HP5	TREASURY BILL 11/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		90,000,000.000	Local	98.020504	88,218,453.76	97.852444	88,067,199.60	-151,254.16	3.42
			Base	98.020504	88,218,453.76	97.852444	88,067,199.60	-151,254.16	3.42

912797JU2	TREASURY BILL 08/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		75,000,000.000	Local	99.570989	74,678,241.52	99.570989	74,678,241.55	0.03	2.90
			Base	99.570989	74,678,241.52	99.570989	74,678,241.55	0.03	2.90

912797KR7	TREASURY BILL 07/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.581031	39,832,412.22	99.581031	39,832,412.40	0.18	1.55
			Base	99.581031	39,832,412.22	99.581031	39,832,412.40	0.18	1.55

912797KS5	TREASURY BILL 04/25 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		90,000,000.000	Local	96.032505	86,429,254.18	96.045998	86,441,398.20	12,144.02	3.36
			Base	96.032505	86,429,254.18	96.045998	86,441,398.20	12,144.02	3.36

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797KT3	TREASURY BILL 10/24 0.00000				5.100500	10 Oct 2024		
	40,000,000.000	Local	98.569026	39,427,610.56	98.542514	39,417,005.60	-10,604.96	1.53
		Base	98.569026	39,427,610.56	98.542514	39,417,005.60	-10,604.96	1.53
912797LB1	TREASURY BILL 05/25 0.00000				4.863000	15 May 2025		
	25,000,000.000	Local	95.704350	23,926,087.50	95.682708	23,920,677.00	-5,410.50	0.93
		Base	95.704350	23,926,087.50	95.682708	23,920,677.00	-5,410.50	0.93
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	01 Jul 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.72
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.72
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.310000	31 Jul 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.83
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.83
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	12 Jul 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.89
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.89
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.290000	01 Jul 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.72
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.72
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	01 Jul 2024		
	81,191,456.260	Local	100.000000	81,191,456.26	100.000000	81,191,456.26	0.00	3.16
		Base	100.000000	81,191,456.26	100.000000	81,191,456.26	0.00	3.16
985FHY004	MITSUBISHI UFJ REPO				5.340000	01 Aug 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.89
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.89
US DOLLAR Total								
	1,326,191,456.260	Local		1,318,094,210.72		1,317,935,171.01	-159,039.71	51.24
		Base		1,318,094,210.72		1,317,935,171.01	-159,039.71	51.24
CASH EQUIVALENT Total								
	1,326,191,456.260	Base		1,318,094,210.72		1,317,935,171.01	-159,039.71	51.24

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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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EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	56,141,852.280	Local	1.000000	56,141,852.28	1.000000	56,141,852.28	0.00	2.18
		Base	1.000000	56,141,852.28	1.000000	56,141,852.28	0.00	2.18

4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	108,799,754.150	Local	1.000000	108,799,754.15	1.000000	108,799,754.15	0.00	4.23
		Base	1.000000	108,799,754.15	1.000000	108,799,754.15	0.00	4.23

US DOLLAR Total	164,941,606.430	Local		164,941,606.43		164,941,606.43	0.00	6.41
		Base		164,941,606.43		164,941,606.43	0.00	6.41

EQUITY Total

	164,941,606.430	Base		164,941,606.43		164,941,606.43	0.00	6.41
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	375,124.500	Local	102.202645	383,387.16	100.406687	376,650.08	-6,737.08	0.01
Original Face:	15,000,000.000	Base	102.202645	383,387.16	100.406687	376,650.08	-6,737.08	0.01

36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				3.625000	20 Jul 2047		
	369,880.000	Local	100.313907	371,041.08	99.547115	368,204.87	-2,836.21	0.01
Original Face:	5,000,000.000	Base	100.313907	371,041.08	99.547115	368,204.87	-2,836.21	0.01

3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	1,193,731.100	Local	99.916758	1,192,737.41	97.001912	1,157,941.99	-34,795.42	0.05
Original Face:	10,000,000.000	Base	99.916758	1,192,737.41	97.001912	1,157,941.99	-34,795.42	0.05

38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	205,623.620	Local	104.132857	214,121.75	96.880650	199,209.50	-14,912.25	0.01
Original Face:	17,600,000.000	Base	104.132857	214,121.75	96.880650	199,209.50	-14,912.25	0.01

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38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		826,103.920	Local 104.087912	859,874.32	96.097210	793,862.82	-66,011.50	0.03
Original Face:		50,000,000.000	Base 104.087912	859,874.32	96.097210	793,862.82	-66,011.50	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.830000	20 Jun 2042		
		393,714.670	Local 100.046475	393,897.65	98.604930	388,222.07	-5,675.58	0.02
Original Face:		10,000,000.000	Base 100.046475	393,897.65	98.604930	388,222.07	-5,675.58	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		3,745,332.290	Local 101.857460	3,814,900.35	90.711880	3,397,461.33	-417,439.02	0.13
Original Face:		41,570,000.000	Base 101.857460	3,814,900.35	90.711880	3,397,461.33	-417,439.02	0.13
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.733770	16 Jun 2037		
		658,444.840	Local 100.132983	659,320.46	99.285000	653,736.96	-5,583.50	0.03
Original Face:		32,313,742.000	Base 100.132983	659,320.46	99.285000	653,736.96	-5,583.50	0.03
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		20,756.660	Local 99.821166	20,719.54	94.101650	19,532.36	-1,187.18	0.00
Original Face:		8,021,011.000	Base 99.821166	20,719.54	94.101650	19,532.36	-1,187.18	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		7,763.420	Local 99.718037	7,741.53	94.069130	7,302.98	-438.55	0.00
Original Face:		2,750,000.000	Base 99.718037	7,741.53	94.069130	7,302.98	-438.55	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		327,682.660	Local 104.822123	343,483.92	98.120790	321,524.81	-21,959.11	0.01
Original Face:		10,300,000.000	Base 104.822123	343,483.92	98.120790	321,524.81	-21,959.11	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		179,459.430	Local 104.161938	186,928.42	96.120120	172,496.62	-14,431.80	0.01
Original Face:		7,350,000.000	Base 104.161938	186,928.42	96.120120	172,496.62	-14,431.80	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		11,329.550	Local 100.525352	11,389.07	99.112930	11,229.05	-160.02	0.00
Original Face:		5,000,000.000	Base 100.525352	11,389.07	99.112930	11,229.05	-160.02	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		318,525.550	Local 99.862168	318,086.52	95.384590	303,824.29	-14,262.23	0.01
Original Face:		10,815,142.000	Base 99.862168	318,086.52	95.384590	303,824.29	-14,262.23	0.01

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STATE OF ARIZONA

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38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039			
		167,914.430	Local	101.786255	170,913.81	96.425990	161,913.15	-9,000.66	0.01
Original Face:		5,648,629.000	Base	101.786255	170,913.81	96.425990	161,913.15	-9,000.66	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.730000	20 Nov 2042			
		4,427,309.310	Local	100.000000	4,427,309.31	97.866610	4,332,857.54	-94,451.77	0.17
Original Face:		25,333,333.000	Base	100.000000	4,427,309.31	97.866610	4,332,857.54	-94,451.77	0.17
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.783770	16 Nov 2041			
		1,142,578.100	Local	100.111304	1,143,849.84	98.835340	1,129,270.95	-14,578.89	0.04
Original Face:		10,000,000.000	Base	100.111304	1,143,849.84	98.835340	1,129,270.95	-14,578.89	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041			
		308,850.450	Local	103.474895	319,582.68	96.213980	297,157.31	-22,425.37	0.01
Original Face:		10,359,452.000	Base	103.474895	319,582.68	96.213980	297,157.31	-22,425.37	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.783770	16 Dec 2041			
		2,202,971.860	Local	100.111518	2,205,428.58	98.668880	2,173,647.66	-31,780.92	0.08
Original Face:		12,911,372.000	Base	100.111518	2,205,428.58	98.668880	2,173,647.66	-31,780.92	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		1,175,530.200	Local	96.034649	1,128,916.30	89.215610	1,048,756.44	-80,159.86	0.04
Original Face:		10,000,000.000	Base	96.034649	1,128,916.30	89.215610	1,048,756.44	-80,159.86	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040			
		84,875.780	Local	100.752264	85,514.27	99.359120	84,331.83	-1,182.44	0.00
Original Face:		25,000,000.000	Base	100.752264	85,514.27	99.359120	84,331.83	-1,182.44	0.00
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041			
		1,017,134.700	Local	100.136533	1,018,523.42	89.667960	912,043.94	-106,479.48	0.04
Original Face:		10,000,000.000	Base	100.136533	1,018,523.42	89.667960	912,043.94	-106,479.48	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,017,134.700	Local	100.653912	1,023,785.87	90.808490	923,644.66	-100,141.21	0.04
Original Face:		10,000,000.000	Base	100.653912	1,023,785.87	90.808490	923,644.66	-100,141.21	0.04
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042			
		952,641.470	Local	101.412306	966,095.68	90.319300	860,419.11	-105,676.57	0.03
Original Face:		18,249,312.000	Base	101.412306	966,095.68	90.319300	860,419.11	-105,676.57	0.03

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38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
	1,106,626.110	Local	99.999998	1,106,626.09	85.020860	940,863.04	-165,763.05	0.04	
Original Face:	10,000,000.000	Base	99.999998	1,106,626.09	85.020860	940,863.04	-165,763.05	0.04	
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
	1,106,626.110	Local	101.279969	1,120,790.58	86.707790	959,531.04	-161,259.54	0.04	
Original Face:	10,000,000.000	Base	101.279969	1,120,790.58	86.707790	959,531.04	-161,259.54	0.04	
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
	1,117,921.900	Local	101.396016	1,133,528.27	90.058790	1,006,786.94	-126,741.33	0.04	
Original Face:	10,000,000.000	Base	101.396016	1,133,528.27	90.058790	1,006,786.94	-126,741.33	0.04	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	2,639,092.800	Local	95.154649	2,511,219.50	82.096440	2,166,601.24	-344,618.26	0.08	
Original Face:	10,000,000.000	Base	95.154649	2,511,219.50	82.096440	2,166,601.24	-344,618.26	0.08	
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
	3,031,121.550	Local	99.461118	3,014,787.37	87.360790	2,648,011.73	-366,775.64	0.10	
Original Face:	15,000,000.000	Base	99.461118	3,014,787.37	87.360790	2,648,011.73	-366,775.64	0.10	
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	46,750.050	Local	101.123764	47,275.41	94.651770	44,249.75	-3,025.66	0.00	
Original Face:	1,000,000.000	Base	101.123764	47,275.41	94.651770	44,249.75	-3,025.66	0.00	
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.030000	16 Aug 2052		
	360,785.840	Local	100.635019	363,076.90	86.844360	313,322.15	-49,754.75	0.01	
Original Face:	2,000,000.000	Base	100.635019	363,076.90	86.844360	313,322.15	-49,754.75	0.01	
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	28,538.030	Local	100.703658	28,738.84	96.104670	27,426.38	-1,312.46	0.00	
Original Face:	1,000,000.000	Base	100.703658	28,738.84	96.104670	27,426.38	-1,312.46	0.00	
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
	173,020.110	Local	100.894145	174,567.16	86.945070	150,432.46	-24,134.70	0.01	
Original Face:	5,000,000.000	Base	100.894145	174,567.16	86.945070	150,432.46	-24,134.70	0.01	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	499,384.000	Local	97.991940	489,356.07	89.877310	448,832.91	-40,523.16	0.02	
Original Face:	5,000,000.000	Base	97.991940	489,356.07	89.877310	448,832.91	-40,523.16	0.02	

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,008,966.430	Local 100.688246	1,015,910.60	84.652550	854,115.81	-161,794.79	0.03
Original Face:		20,000,000.000	Base 100.688246	1,015,910.60	84.652550	854,115.81	-161,794.79	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		473,240.630	Local 100.189863	474,139.14	83.775140	396,458.00	-77,681.14	0.02
Original Face:		10,000,000.000	Base 100.189863	474,139.14	83.775140	396,458.00	-77,681.14	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,391,029.440	Local 96.332344	1,340,011.26	83.406690	1,160,211.61	-179,799.65	0.05
Original Face:		4,000,000.000	Base 96.332344	1,340,011.26	83.406690	1,160,211.61	-179,799.65	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		1,918,629.150	Local 96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.06
Original Face:		5,000,000.000	Base 96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		109,441.480	Local 99.916165	109,349.73	97.552560	106,762.97	-2,586.76	0.00
Original Face:		10,000,000.000	Base 99.916165	109,349.73	97.552560	106,762.97	-2,586.76	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		618,220.020	Local 100.076893	618,695.39	97.742330	604,262.65	-14,432.74	0.02
Original Face:		5,000,000.000	Base 100.076893	618,695.39	97.742330	604,262.65	-14,432.74	0.02
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		281,917.570	Local 100.000000	281,917.57	92.799410	261,617.84	-20,299.73	0.01
Original Face:		10,000,000.000	Base 100.000000	281,917.57	92.799410	261,617.84	-20,299.73	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.450000	20 Jun 2036		
		4,191,742.630	Local 103.547404	4,340,440.67	89.871400	3,767,177.79	-573,262.88	0.15
Original Face:		8,000,000.000	Base 103.547404	4,340,440.67	89.871400	3,767,177.79	-573,262.88	0.15
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				5.500000	15 Mar 2030		
		14,375,000.000	Local 100.000000	14,375,000.00	100.000000	14,375,000.00	0.00	0.56
Original Face:		25,000,000.000	Base 100.000000	14,375,000.00	100.000000	14,375,000.00	0.00	0.56
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.490000	20 Jan 2027		
		6,874,999.800	Local 100.000000	6,874,999.81	100.000000	6,874,999.81	0.00	0.27
Original Face:		15,000,000.000	Base 100.000000	6,874,999.81	100.000000	6,874,999.81	0.00	0.27

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					5.500000	15 Sep 2026		
	750,000.000	Local		100.000000	750,000.00	100.000000	750,000.00	0.00	0.03
Original Face:	2,000,000.000	Base		100.000000	750,000.00	100.000000	750,000.00	0.00	0.03
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	3,000,000.000	Local		99.990070	2,999,702.10	98.550787	2,956,523.61	-43,178.49	0.11
		Base		99.990070	2,999,702.10	98.550787	2,956,523.61	-43,178.49	0.11
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
	410,942.470	Local		102.780525	422,368.83	97.973880	402,616.28	-19,752.55	0.02
Original Face:	28,600,000.000	Base		102.780525	422,368.83	97.973880	402,616.28	-19,752.55	0.02
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					9.575000	25 Jan 2025		
	9,760.580	Local		98.185764	9,583.50	98.944098	9,657.52	74.02	0.00
Original Face:	10,243,765.000	Base		98.185764	9,583.50	98.944098	9,657.52	74.02	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.885000	25 Jan 2029		
	600,692.840	Local		105.185194	631,839.93	102.407417	615,154.02	-16,685.91	0.02
Original Face:	5,000,000.000	Base		105.185194	631,839.93	102.407417	615,154.02	-16,685.91	0.02
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	2,000,000.000	Local		99.555217	1,991,104.33	99.463312	1,989,266.24	-1,838.09	0.08
		Base		99.555217	1,991,104.33	99.463312	1,989,266.24	-1,838.09	0.08
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	4,000,000.000	Local		96.356726	3,854,269.02	96.206245	3,848,249.80	-6,019.22	0.15
		Base		96.356726	3,854,269.02	96.206245	3,848,249.80	-6,019.22	0.15
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local		102.480947	2,766,985.57	99.555130	2,687,988.51	-78,997.06	0.10
		Base		102.480947	2,766,985.57	99.555130	2,687,988.51	-78,997.06	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
	3,000,000.000	Local		102.599728	3,077,991.84	97.680692	2,930,420.76	-147,571.08	0.11
		Base		102.599728	3,077,991.84	97.680692	2,930,420.76	-147,571.08	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
	3,104,531.470	Local		102.706084	3,188,542.71	98.246443	3,050,091.74	-138,450.97	0.12
Original Face:	3,400,000.000	Base		102.706084	3,188,542.71	98.246443	3,050,091.74	-138,450.97	0.12

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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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		7,000,000.000	Local	102.987049	7,209,093.45	96.762404	6,773,368.28	-435,725.17	0.26
			Base	102.987049	7,209,093.45	96.762404	6,773,368.28	-435,725.17	0.26
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025			
		25,000,000.000	Local	98.115481	24,528,870.21	97.331055	24,332,763.75	-196,106.46	0.95
			Base	98.115481	24,528,870.21	97.331055	24,332,763.75	-196,106.46	0.95
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025			
		20,000,000.000	Local	99.311351	19,862,270.21	95.631836	19,126,367.20	-735,903.01	0.74
			Base	99.311351	19,862,270.21	95.631836	19,126,367.20	-735,903.01	0.74
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025			
		15,000,000.000	Local	97.071788	14,560,768.25	94.976562	14,246,484.30	-314,283.95	0.55
			Base	97.071788	14,560,768.25	94.976562	14,246,484.30	-314,283.95	0.55
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025			
		10,000,000.000	Local	99.128882	9,912,888.20	94.613281	9,461,328.10	-451,560.10	0.37
			Base	99.128882	9,912,888.20	94.613281	9,461,328.10	-451,560.10	0.37
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	99.451921	19,890,384.21	93.121094	18,624,218.80	-1,266,165.41	0.72
			Base	99.451921	19,890,384.21	93.121094	18,624,218.80	-1,266,165.41	0.72
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024			
		10,000,000.000	Local	99.980125	9,998,012.49	98.304688	9,830,468.80	-167,543.69	0.38
			Base	99.980125	9,998,012.49	98.304688	9,830,468.80	-167,543.69	0.38
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025			
		25,000,000.000	Local	98.343722	24,585,930.43	97.797852	24,449,463.00	-136,467.43	0.95
			Base	98.343722	24,585,930.43	97.797852	24,449,463.00	-136,467.43	0.95
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		20,000,000.000	Local	99.923352	19,984,670.42	97.664062	19,532,812.40	-451,858.02	0.76
			Base	99.923352	19,984,670.42	97.664062	19,532,812.40	-451,858.02	0.76
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025			
		10,000,000.000	Local	99.822286	9,982,228.55	97.589844	9,758,984.40	-223,244.15	0.38
			Base	99.822286	9,982,228.55	97.589844	9,758,984.40	-223,244.15	0.38

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025			
		25,000,000.000	Local	98.817964	24,704,490.94	98.026367	24,506,591.75	-197,899.19	0.95
			Base	98.817964	24,704,490.94	98.026367	24,506,591.75	-197,899.19	0.95
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025			
		90,000,000.000	Local	100.074037	90,066,632.96	97.942708	88,148,437.20	-1,918,195.76	3.43
			Base	100.074037	90,066,632.96	97.942708	88,148,437.20	-1,918,195.76	3.43
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.461642	24,865,410.46	97.886719	24,471,679.75	-393,730.71	0.95
			Base	99.461642	24,865,410.46	97.886719	24,471,679.75	-393,730.71	0.95
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.94
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.94
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		225,000,000.000	Local	99.926199	224,833,947.52	99.803607	224,558,115.75	-275,831.77	8.73
			Base	99.926199	224,833,947.52	99.803607	224,558,115.75	-275,831.77	8.73
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		70,000,000.000	Local	99.923367	69,946,357.20	99.619141	69,733,398.70	-212,958.50	2.71
			Base	99.923367	69,946,357.20	99.619141	69,733,398.70	-212,958.50	2.71
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		50,000,000.000	Local	99.975984	49,987,992.07	99.656250	49,828,125.00	-159,867.07	1.94
			Base	99.975984	49,987,992.07	99.656250	49,828,125.00	-159,867.07	1.94
91282CFX4	US TREASURY N/B 11/24 4.5				4.500000	30 Nov 2024			
		25,000,000.000	Local	100.104471	25,026,117.84	99.665039	24,916,259.75	-109,858.09	0.97
			Base	100.104471	25,026,117.84	99.665039	24,916,259.75	-109,858.09	0.97
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		25,000,000.000	Local	99.970591	24,992,647.73	99.304688	24,826,172.00	-166,475.73	0.97
			Base	99.970591	24,992,647.73	99.304688	24,826,172.00	-166,475.73	0.97
91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025			
		25,000,000.000	Local	100.390422	25,097,605.61	99.590820	24,897,705.00	-199,900.61	0.97
			Base	100.390422	25,097,605.61	99.590820	24,897,705.00	-199,900.61	0.97

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: June 30, 2024

View Date: July 1, 2024

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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	
91282CGU9	US TREASURY N/B 03/25 3.875	25,000,000.000	Local	99.876087	24,969,021.75	99.022461	24,755,615.25	-213,406.50	0.96
			Base	99.876087	24,969,021.75	99.022461	24,755,615.25	-213,406.50	0.96
91282CGX3	US TREASURY N/B 04/25 3.875	20,000,000.000	Local	99.823202	19,964,640.42	98.946289	19,789,257.80	-175,382.62	0.77
			Base	99.823202	19,964,640.42	98.946289	19,789,257.80	-175,382.62	0.77
91282CHL8	US TREASURY N/B 06/25 4.625	25,000,000.000	Local	99.552728	24,888,182.05	99.520508	24,880,127.00	-8,055.05	0.97
			Base	99.552728	24,888,182.05	99.520508	24,880,127.00	-8,055.05	0.97
91282CHN4	US TREASURY N/B 07/25 4.75	25,000,000.000	Local	99.710608	24,927,651.95	99.652344	24,913,086.00	-14,565.95	0.97
			Base	99.710608	24,927,651.95	99.652344	24,913,086.00	-14,565.95	0.97
91282CHV6	US TREASURY N/B 08/25 5	50,000,000.000	Local	99.881662	49,940,831.18	99.921875	49,960,937.50	20,106.32	1.94
			Base	99.881662	49,940,831.18	99.921875	49,960,937.50	20,106.32	1.94
91282CJB8	US TREASURY N/B 09/25 5	60,000,000.000	Local	99.851836	59,911,101.54	99.960938	59,976,562.80	65,461.26	2.33
			Base	99.851836	59,911,101.54	99.960938	59,976,562.80	65,461.26	2.33
91282CJC6	US TREASURY N/B 10/26 4.625	20,000,000.000	Local	99.155216	19,831,043.14	99.925781	19,985,156.20	154,113.06	0.78
			Base	99.155216	19,831,043.14	99.925781	19,985,156.20	154,113.06	0.78
91282CJS1	US TREASURY N/B 12/25 4.25	25,000,000.000	Local	99.886504	24,971,626.06	99.042969	24,760,742.25	-210,883.81	0.96
			Base	99.886504	24,971,626.06	99.042969	24,760,742.25	-210,883.81	0.96
US DOLLAR Total		1,104,059,394.220	Local		1,101,678,157.94		1,089,107,561.32	-12,570,596.62	42.34
Original Face:		593,465,758.000	Base		1,101,678,157.94		1,089,107,561.32	-12,570,596.62	42.34
FIXED INCOME Total		1,104,059,394.220	Base		1,101,678,157.94		1,089,107,561.32	-12,570,596.62	42.34

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Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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:		593,465,758.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,595,242,456.900	Base	2,584,763,975.08		2,572,034,338.75	-12,729,636.33	100.00
Original Face:		593,465,758.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		349,999.980	Local	1.000000	349,999.98	1.000000	349,999.98	0.01
			Base	1.000000	349,999.98	1.000000	349,999.98	0.01
US DOLLAR Total								
		349,999.980	Local		349,999.98		349,999.98	0.01
			Base		349,999.98		349,999.98	0.01
CASH Total								
		349,999.980	Base		349,999.98		349,999.98	0.01
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03785DGC4	APPLE INC				5.280000	12 Jul 2024		
		25,000,000.000	Local	99.838667	24,959,666.66	99.838667	24,959,666.75	0.45
			Base	99.838667	24,959,666.66	99.838667	24,959,666.75	0.45
03948GHS5	ARCHER DANIELS MIDLA				5.350000	26 Aug 2024		
		25,000,000.000	Local	99.167778	24,791,944.45	99.167778	24,791,944.50	0.45
			Base	99.167778	24,791,944.45	99.167778	24,791,944.50	0.45
06369LQ65	BANK MONTREAL DISC COML PAPER				5.220000	06 Mar 2025		
		25,000,000.000	Local	96.404000	24,101,000.00	96.368169	24,092,042.25	-8,957.75
			Base	96.404000	24,101,000.00	96.368169	24,092,042.25	-8,957.75
138994009	CANTOR FITZGERALD REPO REPO				5.320000	01 Jul 2024		
		375,000,000.000	Local	100.000000	375,000,000.00	100.000000	375,000,000.00	0.00
			Base	100.000000	375,000,000.00	100.000000	375,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO				5.400000	03 Jul 2024		
		55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

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
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Aug 2024		
	93,000,000.000	Local	100.000000	93,000,000.00	100.000000	93,000,000.00	0.00	1.68
		Base	100.000000	93,000,000.00	100.000000	93,000,000.00	0.00	1.68
19121AGB1	COCA COLA COMPANY				5.250000	11 Jul 2024		
	10,000,000.000	Local	99.854167	9,985,416.67	99.854167	9,985,416.70	0.03	0.18
		Base	99.854167	9,985,416.67	99.854167	9,985,416.70	0.03	0.18
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024		
	15,000,000.000	Local	99.766667	14,965,000.00	99.766667	14,965,000.05	0.05	0.27
		Base	99.766667	14,965,000.00	99.766667	14,965,000.05	0.05	0.27
19121AM65	COCA COLA COMPANY				5.240000	06 Dec 2024		
	25,000,000.000	Local	97.700222	24,425,055.56	97.650891	24,412,722.75	-12,332.81	0.44
		Base	97.700222	24,425,055.56	97.650891	24,412,722.75	-12,332.81	0.44
22599G006	CREDIT AGRICOLE REPO REPO				5.330000	01 Jul 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.53
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.53
23102UGC0	CUMMINS INC				5.400000	12 Jul 2024		
	25,000,000.000	Local	99.835000	24,958,750.00	99.835000	24,958,750.00	0.00	0.45
		Base	99.835000	24,958,750.00	99.835000	24,958,750.00	0.00	0.45
23102UGJ5	CUMMINS INC 07/24 ZCP				5.400000	18 Jul 2024		
	15,500,000.000	Local	99.745000	15,460,475.00	99.745000	15,460,475.00	0.00	0.28
		Base	99.745000	15,460,475.00	99.745000	15,460,475.00	0.00	0.28
26244HGP2	DUKE ENERGY CORP				5.450000	23 Jul 2024		
	5,000,000.000	Local	99.666944	4,983,347.22	99.666944	4,983,347.20	-0.02	0.09
		Base	99.666944	4,983,347.22	99.666944	4,983,347.20	-0.02	0.09
26244HHP1	DUKE ENERGY CORP				5.460000	23 Aug 2024		
	5,000,000.000	Local	99.196167	4,959,808.33	99.196167	4,959,808.35	0.02	0.09
		Base	99.196167	4,959,808.33	99.196167	4,959,808.35	0.02	0.09
30601VGJ4	FAIRWAY FINANCE CORP				5.340000	18 Jul 2024		
	10,000,000.000	Local	99.747833	9,974,783.33	99.747833	9,974,783.30	-0.03	0.18
		Base	99.747833	9,974,783.33	99.747833	9,974,783.30	-0.03	0.18

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

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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
41282JG96	HARLEY DAVIDSON FND CP	15,000,000.000	Local	99.866667	14,980,000.00	99.866667	14,980,000.05	0.27
			Base	99.866667	14,980,000.00	99.866667	14,980,000.05	0.27
42786TGK8	HERSHEY FOODS CORP	30,000,000.000	Local	99.734000	29,920,200.00	99.734000	29,920,200.00	0.54
			Base	99.734000	29,920,200.00	99.734000	29,920,200.00	0.54
43707LGN3	HOME DEPOT (THE)	15,000,000.000	Local	99.685583	14,952,837.50	99.685583	14,952,837.45	0.27
			Base	99.685583	14,952,837.50	99.685583	14,952,837.45	0.27
43851TLF1	HONEYWELL INTERNATN	25,000,000.000	Local	98.005889	24,501,472.22	97.948611	24,487,152.75	0.44
			Base	98.005889	24,501,472.22	97.948611	24,487,152.75	0.44
46514TZN1	ISRAEL ST 05/26 0	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.03
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.03
46651VED4	J.P. MORGAN SECURITIES	50,000,000.000	Local	100.000000	50,000,000.00	100.021368	50,010,684.00	0.91
			Base	100.000000	50,000,000.00	100.021368	50,010,684.00	0.91
46651VEY8	J.P. MORGAN SECURITIES	45,000,000.000	Local	100.000000	45,000,000.00	99.879616	44,945,827.20	0.81
			Base	100.000000	45,000,000.00	99.879616	44,945,827.20	0.81
71344TGF3	PEPSICO INC	25,000,000.000	Local	99.796611	24,949,152.78	99.796611	24,949,152.75	0.45
			Base	99.796611	24,949,152.78	99.796611	24,949,152.75	0.45
71344TH88	PEPSICO INC	20,000,000.000	Local	99.443722	19,888,744.44	99.443722	19,888,744.40	0.36
			Base	99.443722	19,888,744.44	99.443722	19,888,744.40	0.36
71344TM66	PEPSICO INC	14,300,000.000	Local	97.678278	13,967,993.73	97.674892	13,967,509.56	0.25
			Base	97.678278	13,967,993.73	97.674892	13,967,509.56	0.25

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
77119LGW3	ROCHE HOLDING INC				5.300000	30 Jul 2024			
	25,000,000.000	Local	99.573056	24,893,263.89	99.573056	24,893,264.00	0.11		0.45
		Base	99.573056	24,893,263.89	99.573056	24,893,264.00	0.11		0.45
89116EHP1	TORONTO DOMIN HOLDING				5.300000	23 Aug 2024			
	25,000,000.000	Local	99.219722	24,804,930.56	99.219722	24,804,930.50	-0.06		0.45
		Base	99.219722	24,804,930.56	99.219722	24,804,930.50	-0.06		0.45
90782AGP1	UNION PACIFIC CORP				5.370000	23 Jul 2024			
	25,000,000.000	Local	99.671833	24,917,958.33	99.671833	24,917,958.25	-0.08		0.45
		Base	99.671833	24,917,958.33	99.671833	24,917,958.25	-0.08		0.45
912797GB7	TREASURY BILL 07/24 0.00000				5.050000	11 Jul 2024			
	40,000,000.000	Local	99.859722	39,943,888.89	99.859722	39,943,888.80	-0.09		0.72
		Base	99.859722	39,943,888.89	99.859722	39,943,888.80	-0.09		0.72
912797GK7	TREASURY BILL 08/24 0.00000				5.051000	08 Aug 2024			
	40,000,000.000	Local	99.466839	39,786,735.55	99.466839	39,786,735.60	0.05		0.72
		Base	99.466839	39,786,735.55	99.466839	39,786,735.60	0.05		0.72
912797KL0	TREASURY BILL 09/24 0.00000				5.095500	19 Sep 2024			
	40,000,000.000	Local	98.867667	39,547,066.66	98.841556	39,536,622.40	-10,444.26		0.72
		Base	98.867667	39,547,066.66	98.841556	39,536,622.40	-10,444.26		0.72
91842JH69	VW CR INC				5.540000	06 Aug 2024			
	25,000,000.000	Local	99.446000	24,861,500.00	99.446000	24,861,500.00	0.00		0.45
		Base	99.446000	24,861,500.00	99.446000	24,861,500.00	0.00		0.45
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	01 Jul 2024			
	175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00		3.17
		Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00		3.17
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.370000	31 Jul 2024			
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.36
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.36
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.370000	02 Aug 2024			
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.36
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.36

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

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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	
92866BG82	VOLKSWAGEN GROUP OF AM				5.520000	08 Jul 2024			
		10,500,000.000	Local	99.892667	10,488,730.00	99.892667	10,488,730.04	0.04	0.19
			Base	99.892667	10,488,730.00	99.892667	10,488,730.04	0.04	0.19
94107MG83	WASTE MANAGEMENT INC				5.430000	08 Jul 2024			
		25,000,000.000	Local	99.894417	24,973,604.17	99.894417	24,973,604.25	0.08	0.45
			Base	99.894417	24,973,604.17	99.894417	24,973,604.25	0.08	0.45
94107MGA8	WASTE MANAGEMENT INC				5.470000	10 Jul 2024			
		10,000,000.000	Local	99.863250	9,986,325.00	99.863250	9,986,325.00	0.00	0.18
			Base	99.863250	9,986,325.00	99.863250	9,986,325.00	0.00	0.18
979QHR003	SOUTH STREET REPO				5.420000	01 Jul 2024			
		31,421,754.590	Local	100.000000	31,421,754.59	100.000000	31,421,754.59	0.00	0.57
			Base	100.000000	31,421,754.59	100.000000	31,421,754.59	0.00	0.57
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				5.480000	01 Jul 2024			
		92,962.510	Local	100.000000	92,962.51	100.000000	92,962.51	0.00	0.00
			Base	100.000000	92,962.51	100.000000	92,962.51	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				5.340000	01 Aug 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.91
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.91
US DOLLAR Total		1,761,314,717.100	Local		1,756,944,368.04		1,756,854,340.95	-90,027.09	31.81
	Base			1,756,944,368.04		1,756,854,340.95	-90,027.09	31.81	
CASH EQUIVALENT Total		1,761,314,717.100	Base		1,756,944,368.04		1,756,854,340.95	-90,027.09	31.81
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
		76,633,438.380	Local	1.000000	76,633,438.38	1.000000	76,633,438.38	0.00	1.39
			Base	1.000000	76,633,438.38	1.000000	76,633,438.38	0.00	1.39

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
		121,470,285.500	Local 1.000000	121,470,285.50	1.000000	121,470,285.50	0.00	2.20
			Base 1.000000	121,470,285.50	1.000000	121,470,285.50	0.00	2.20
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
		22,616,553.330	Local 1.000000	22,616,553.33	1.000000	22,616,553.33	0.00	0.41
			Base 1.000000	22,616,553.33	1.000000	22,616,553.33	0.00	0.41
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
		109,966,125.020	Local 1.000000	109,966,125.02	1.000000	109,966,125.02	0.00	1.99
			Base 1.000000	109,966,125.02	1.000000	109,966,125.02	0.00	1.99
US DOLLAR Total								
		330,686,402.230	Local	330,686,402.23		330,686,402.23	0.00	5.99
			Base	330,686,402.23		330,686,402.23	0.00	5.99
EQUITY Total								
		330,686,402.230	Base	330,686,402.23		330,686,402.23	0.00	5.99
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45				5.450000	15 May 2029		
		7,000,000.000	Local 99.971559	6,998,009.15	100.465978	7,032,618.46	34,609.31	0.13
			Base 99.971559	6,998,009.15	100.465978	7,032,618.46	34,609.31	0.13
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
		7,000,000.000	Local 99.942262	6,995,958.37	93.869576	6,570,870.32	-425,088.05	0.12
			Base 99.942262	6,995,958.37	93.869576	6,570,870.32	-425,088.05	0.12
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
		4,000,000.000	Local 99.953770	3,998,150.80	100.022805	4,000,912.20	2,761.40	0.07
			Base 99.953770	3,998,150.80	100.022805	4,000,912.20	2,761.40	0.07
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
		7,000,000.000	Local 99.881134	6,991,679.38	95.909977	6,713,698.39	-277,980.99	0.12
			Base 99.881134	6,991,679.38	95.909977	6,713,698.39	-277,980.99	0.12

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STATE OF ARIZONA

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023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		20,000,000.000	Local	99.997065	19,999,412.96	99.370639	19,874,127.80	-125,285.16	0.36
			Base	99.997065	19,999,412.96	99.370639	19,874,127.80	-125,285.16	0.36
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025			
		3,000,000.000	Local	99.937616	2,998,128.47	93.966429	2,818,992.87	-179,135.60	0.05
			Base	99.937616	2,998,128.47	93.966429	2,818,992.87	-179,135.60	0.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		10,000,000.000	Local	99.994889	9,999,488.89	100.000000	10,000,000.00	511.11	0.18
			Base	99.994889	9,999,488.89	100.000000	10,000,000.00	511.11	0.18
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.270000	04 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.251900	2,005,038.00	5,038.00	0.04
			Base	100.000000	2,000,000.00	100.251900	2,005,038.00	5,038.00	0.04
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		10,000,000.000	Local	99.962414	9,996,241.44	98.360091	9,836,009.10	-160,232.34	0.18
			Base	99.962414	9,996,241.44	98.360091	9,836,009.10	-160,232.34	0.18
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	100.115394	20,023,078.80	23,078.80	0.36
			Base	100.000000	20,000,000.00	100.115394	20,023,078.80	23,078.80	0.36
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.562399	2,986,871.97	-13,128.03	0.05
			Base	100.000000	3,000,000.00	99.562399	2,986,871.97	-13,128.03	0.05
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR				5.645000	23 Apr 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	100.379035	10,037,903.50	37,903.50	0.18
			Base	100.000000	10,000,000.00	100.379035	10,037,903.50	37,903.50	0.18
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026			
		21,525,000.000	Local	98.323568	21,164,148.06	98.247430	21,147,759.31	-16,388.75	0.38
		Original Face:	21,525,000.000	Base	98.323568	21,164,148.06	98.247430	21,147,759.31	-16,388.75
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027			
		6,000,000.000	Local	99.997760	5,999,865.60	99.499050	5,969,943.00	-29,922.60	0.11
		Original Face:	6,000,000.000	Base	99.997760	5,999,865.60	99.499050	5,969,943.00	-29,922.60

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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As of: June 30, 2024

View Date: July 1, 2024

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02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		8,000,000.000	Local	99.997549	7,999,803.93	99.469057	7,957,524.56	-42,279.37	0.14
			Base	99.997549	7,999,803.93	99.469057	7,957,524.56	-42,279.37	0.14
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		15,000,000.000	Local	99.985702	14,997,855.37	97.896142	14,684,421.30	-313,434.07	0.27
			Base	99.985702	14,997,855.37	97.896142	14,684,421.30	-313,434.07	0.27
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.260000	12 Jan 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	100.666200	15,099,930.00	99,930.00	0.27
			Base	100.000000	15,000,000.00	100.666200	15,099,930.00	99,930.00	0.27
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025			
		15,000,000.000	Local	99.940317	14,991,047.52	100.492094	15,073,814.10	82,766.58	0.27
			Base	99.940317	14,991,047.52	100.492094	15,073,814.10	82,766.58	0.27
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026			
		3,000,000.000	Local	99.764540	2,992,936.19	91.752119	2,752,563.57	-240,372.62	0.05
			Base	99.764540	2,992,936.19	91.752119	2,752,563.57	-240,372.62	0.05
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028			
		10,000,000.000	Local	99.767469	9,976,746.86	99.838942	9,983,894.20	7,147.34	0.18
			Base	99.767469	9,976,746.86	99.838942	9,983,894.20	7,147.34	0.18
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025			
		9,046,000.000	Local	98.919969	8,948,300.40	98.539060	8,913,843.37	-34,457.03	0.16
			Base	98.919969	8,948,300.40	98.539060	8,913,843.37	-34,457.03	0.16
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026			
		13,000,000.000	Local	100.000000	13,000,000.00	99.973050	12,996,496.50	-3,503.50	0.24
			Base	100.000000	13,000,000.00	99.973050	12,996,496.50	-3,503.50	0.24
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028			
		3,000,000.000	Local	99.868031	2,996,040.93	100.018521	3,000,555.63	4,514.70	0.05
			Base	99.868031	2,996,040.93	100.018521	3,000,555.63	4,514.70	0.05
037833DF4	APPLE INC SR UNSECURED 01/25 2.75				2.750000	13 Jan 2025			
		20,000,000.000	Local	98.846137	19,769,227.37	98.615949	19,723,189.80	-46,037.57	0.36
			Base	98.846137	19,769,227.37	98.615949	19,723,189.80	-46,037.57	0.36

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037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.946364	9,994,636.36	94.972324	9,497,232.40	-497,403.96	0.17	
		Base	99.946364	9,994,636.36	94.972324	9,497,232.40	-497,403.96	0.17	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.927670	4,996,383.48	93.383217	4,669,160.85	-327,222.63	0.08	
		Base	99.927670	4,996,383.48	93.383217	4,669,160.85	-327,222.63	0.08	
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.341560	11,920,987.20	-79,012.80	0.22	
		Base	100.000000	12,000,000.00	99.341560	11,920,987.20	-79,012.80	0.22	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	101.464165	5,073,208.26	97.928445	4,896,422.25	-176,786.01	0.09	
		Base	101.464165	5,073,208.26	97.928445	4,896,422.25	-176,786.01	0.09	
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	12,000,000.000	Local	99.927737	11,991,328.49	97.831636	11,739,796.32	-251,532.17	0.21	
		Base	99.927737	11,991,328.49	97.831636	11,739,796.32	-251,532.17	0.21	
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	7,000,000.000	Local	99.914710	6,994,029.69	99.610589	6,972,741.23	-21,288.46	0.13	
		Base	99.914710	6,994,029.69	99.610589	6,972,741.23	-21,288.46	0.13	
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
	5,000,000.000	Local	99.916326	4,995,816.31	104.306748	5,215,337.40	219,521.09	0.09	
		Base	99.916326	4,995,816.31	104.306748	5,215,337.40	219,521.09	0.09	
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
	5,000,000.000	Local	99.891158	4,994,557.91	99.648489	4,982,424.45	-12,133.46	0.09	
		Base	99.891158	4,994,557.91	99.648489	4,982,424.45	-12,133.46	0.09	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	5,000,000.000	Local	99.910249	4,995,512.45	93.342764	4,667,138.20	-328,374.25	0.08	
		Base	99.910249	4,995,512.45	93.342764	4,667,138.20	-328,374.25	0.08	
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
	5,371,000.000	Local	98.844250	5,308,924.66	92.222310	4,953,260.27	-355,664.39	0.09	
		Base	98.844250	5,308,924.66	92.222310	4,953,260.27	-355,664.39	0.09	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local		99.983008	14,997,451.17	98.631454	14,794,718.10	-202,733.07	0.27
		Base		99.983008	14,997,451.17	98.631454	14,794,718.10	-202,733.07	0.27
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	16,000,000.000	Local		100.000000	16,000,000.00	99.187468	15,869,994.88	-130,005.12	0.29
		Base		100.000000	16,000,000.00	99.187468	15,869,994.88	-130,005.12	0.29
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
	25,000,000.000	Local		99.938475	24,984,618.78	97.549419	24,387,354.75	-597,264.03	0.44
		Base		99.938475	24,984,618.78	97.549419	24,387,354.75	-597,264.03	0.44
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
	20,000,000.000	Local		99.906294	19,981,258.71	98.437705	19,687,541.00	-293,717.71	0.36
		Base		99.906294	19,981,258.71	98.437705	19,687,541.00	-293,717.71	0.36
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR					4.150000	01 Sep 2026		
	20,000,000.000	Local		100.000000	20,000,000.00	98.184036	19,636,807.20	-363,192.80	0.36
		Base		100.000000	20,000,000.00	98.184036	19,636,807.20	-363,192.80	0.36
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	10,000,000.000	Local		100.000000	10,000,000.00	99.610070	9,961,007.00	-38,993.00	0.18
		Base		100.000000	10,000,000.00	99.610070	9,961,007.00	-38,993.00	0.18
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
	20,000,000.000	Local		100.000000	20,000,000.00	98.799476	19,759,895.20	-240,104.80	0.36
		Base		100.000000	20,000,000.00	98.799476	19,759,895.20	-240,104.80	0.36
06051GFP9	BANK OF AMERICA CORP SUBORDINATED 04/25 3.95					3.950000	21 Apr 2025		
	10,000,000.000	Local		98.604000	9,860,399.97	98.565596	9,856,559.60	-3,840.37	0.18
		Base		98.604000	9,860,399.97	98.565596	9,856,559.60	-3,840.37	0.18
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
	20,000,000.000	Local		100.000000	20,000,000.00	99.614359	19,922,871.80	-77,128.20	0.36
		Base		100.000000	20,000,000.00	99.614359	19,922,871.80	-77,128.20	0.36
06055JAX7	BANK OF AMERICA CORP SR UNSECURED 05/28 5.4					5.400000	04 May 2028		
	10,000,000.000	Local		100.000000	10,000,000.00	98.849154	9,884,915.40	-115,084.60	0.18
		Base		100.000000	10,000,000.00	98.849154	9,884,915.40	-115,084.60	0.18

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STATE OF ARIZONA

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06055JBR9	BANK OF AMERICA CORP SR UNSECURED 07/28 6				6.000000	21 Jul 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	100.006013	10,000,601.30	601.30	0.18
			Base	100.000000	10,000,000.00	100.006013	10,000,601.30	601.30	0.18
06055JDV8	BANK OF AMERICA CORP SR UNSECURED 03/27 5.5				5.500000	25 Mar 2027			
		15,000,000.000	Local	100.000000	15,000,000.00	99.356903	14,903,535.45	-96,464.55	0.27
			Base	100.000000	15,000,000.00	99.356903	14,903,535.45	-96,464.55	0.27
06055JEQ8	BANK OF AMERICA CORP SR UNSECURED 12/25 5.55				5.550000	03 Dec 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.613158	9,961,315.80	-38,684.20	0.18
			Base	100.000000	10,000,000.00	99.613158	9,961,315.80	-38,684.20	0.18
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.15
			Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.15
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				6.000000	13 Feb 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.976000	4,998,800.00	-1,200.00	0.09
			Base	100.000000	5,000,000.00	99.976000	4,998,800.00	-1,200.00	0.09
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.250000	30 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	94.723978	9,472,397.80	-527,602.20	0.17
			Base	100.000000	10,000,000.00	94.723978	9,472,397.80	-527,602.20	0.17
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	91.539581	18,307,916.20	-1,692,083.80	0.33
			Base	100.000000	20,000,000.00	91.539581	18,307,916.20	-1,692,083.80	0.33
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027			
		16,000,000.000	Local	100.000000	16,000,000.00	94.158740	15,065,398.40	-934,601.60	0.27
			Base	100.000000	16,000,000.00	94.158740	15,065,398.40	-934,601.60	0.27
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		9,000,000.000	Local	99.993378	8,999,404.02	99.654631	8,968,916.79	-30,487.23	0.16
			Base	99.993378	8,999,404.02	99.654631	8,968,916.79	-30,487.23	0.16
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027			
		14,000,000.000	Local	99.970655	13,995,891.67	98.748707	13,824,818.98	-171,072.69	0.25
			Base	99.970655	13,995,891.67	98.748707	13,824,818.98	-171,072.69	0.25

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STATE OF ARIZONA

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View Date: July 1, 2024

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06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028			
		10,000,000.000	Local	99.997059	9,999,705.88	100.184939	10,018,493.90	18,788.02	0.18
			Base	99.997059	9,999,705.88	100.184939	10,018,493.90	18,788.02	0.18
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.956668	19,591,333.60	-408,666.40	0.35
			Base	100.000000	20,000,000.00	97.956668	19,591,333.60	-408,666.40	0.35
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	99.386173	19,877,234.60	-122,765.40	0.36
			Base	100.000000	20,000,000.00	99.386173	19,877,234.60	-122,765.40	0.36
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	99.833174	11,979,980.88	-20,019.12	0.22
			Base	100.000000	12,000,000.00	99.833174	11,979,980.88	-20,019.12	0.22
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.988985	6,999,228.93	98.933303	6,925,331.21	-73,897.72	0.13
			Base	99.988985	6,999,228.93	98.933303	6,925,331.21	-73,897.72	0.13
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026			
		7,000,000.000	Local	99.932179	6,995,252.56	93.297720	6,530,840.40	-464,412.16	0.12
			Base	99.932179	6,995,252.56	93.297720	6,530,840.40	-464,412.16	0.12
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.960000	25 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.314827	10,031,482.70	31,482.70	0.18
			Base	100.000000	10,000,000.00	100.314827	10,031,482.70	31,482.70	0.18
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.800000	10 Jan 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.082470	15,012,370.50	12,370.50	0.27
			Base	100.000000	15,000,000.00	100.082470	15,012,370.50	12,370.50	0.27
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		5,000,000.000	Local	99.988068	4,999,403.42	97.841121	4,892,056.05	-107,347.37	0.09
			Base	99.988068	4,999,403.42	97.841121	4,892,056.05	-107,347.37	0.09
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026			
		10,000,000.000	Local	99.951896	9,995,189.56	98.943507	9,894,350.70	-100,838.86	0.18
			Base	99.951896	9,995,189.56	98.943507	9,894,350.70	-100,838.86	0.18

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06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	98.572666	14,785,899.90	-214,100.10	0.27
			Base	100.000000	15,000,000.00	98.572666	14,785,899.90	-214,100.10	0.27
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322				1.322000	29 Nov 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	98.184129	24,546,032.25	-453,967.75	0.44
			Base	100.000000	25,000,000.00	98.184129	24,546,032.25	-453,967.75	0.44
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.985298	1,999,705.96	98.453439	1,969,068.78	-30,637.18	0.04
			Base	99.985298	1,999,705.96	98.453439	1,969,068.78	-30,637.18	0.04
097023DA0	BOEING CO SR UNSECURED 02/26 2.75				2.750000	01 Feb 2026			
		10,000,000.000	Local	94.944398	9,494,439.76	95.041127	9,504,112.70	9,672.94	0.17
			Base	94.944398	9,494,439.76	95.041127	9,504,112.70	9,672.94	0.17
097023DJ1	BOEING CO SR UNSECURED 144A 05/29 6.298				6.298000	01 May 2029			
		3,000,000.000	Local	100.000000	3,000,000.00	101.467188	3,044,015.64	44,015.64	0.06
			Base	100.000000	3,000,000.00	101.467188	3,044,015.64	44,015.64	0.06
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026			
		7,000,000.000	Local	99.956972	6,996,988.01	99.678196	6,977,473.72	-19,514.29	0.13
			Base	99.956972	6,996,988.01	99.678196	6,977,473.72	-19,514.29	0.13
12189LAT8	BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4				3.400000	01 Sep 2024			
		20,000,000.000	Local	99.620146	19,924,029.20	99.638896	19,927,779.20	3,750.00	0.36
			Base	99.620146	19,924,029.20	99.638896	19,927,779.20	3,750.00	0.36
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.987315	1,999,746.29	99.597490	1,991,949.80	-7,796.49	0.04
			Base	99.987315	1,999,746.29	99.597490	1,991,949.80	-7,796.49	0.04
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		12,000,000.000	Local	99.808034	11,976,964.05	99.230406	11,907,648.72	-69,315.33	0.22
			Base	99.808034	11,976,964.05	99.230406	11,907,648.72	-69,315.33	0.22
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		12,572,011.820	Local	99.998200	12,571,785.52	100.108470	12,585,648.68	13,863.16	0.23
		Original Face: 15,000,000.000	Base	99.998200	12,571,785.52	100.108470	12,585,648.68	13,863.16	0.23

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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	0.18	
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.18	
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	91.767000	4,588,350.00	-411,650.00	0.08	
		Base	100.000000	5,000,000.00	91.767000	4,588,350.00	-411,650.00	0.08	
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	93.620600	14,043,090.00	-956,910.00	0.25	
		Base	100.000000	15,000,000.00	93.620600	14,043,090.00	-956,910.00	0.25	
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	92.533326	9,253,332.60	-746,667.40	0.17	
		Base	100.000000	10,000,000.00	92.533326	9,253,332.60	-746,667.40	0.17	
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					2.000000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.963786	9,696,378.60	-303,621.40	0.18	
		Base	100.000000	10,000,000.00	96.963786	9,696,378.60	-303,621.40	0.18	
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	91.442367	9,144,236.70	-855,763.30	0.17	
		Base	100.000000	10,000,000.00	91.442367	9,144,236.70	-855,763.30	0.17	
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.955000	09 May 2025		
	40,000,000.000	Local	100.000000	40,000,000.00	99.219305	39,687,722.00	-312,278.00	0.72	
		Base	100.000000	40,000,000.00	99.219305	39,687,722.00	-312,278.00	0.72	
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.742750	19,748,550.00	-251,450.00	0.36	
		Base	100.000000	20,000,000.00	98.742750	19,748,550.00	-251,450.00	0.36	
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					5.085000	06 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.306438	10,030,643.80	30,643.80	0.18	
		Base	100.000000	10,000,000.00	100.306438	10,030,643.80	30,643.80	0.18	
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
	2,000,000.000	Local	99.921927	1,998,438.54	98.543976	1,970,879.52	-27,559.02	0.04	
		Base	99.921927	1,998,438.54	98.543976	1,970,879.52	-27,559.02	0.04	

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141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025			
		3,000,000.000	Local	99.961015	2,998,830.46	99.576084	2,987,282.52	-11,547.94	0.05
			Base	99.961015	2,998,830.46	99.576084	2,987,282.52	-11,547.94	0.05
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		8,000,000.000	Local	99.872301	7,989,784.06	98.747095	7,899,767.60	-90,016.46	0.14
			Base	99.872301	7,989,784.06	98.747095	7,899,767.60	-90,016.46	0.14
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		10,000,000.000	Local	99.990802	9,999,080.18	99.003185	9,900,318.50	-98,761.68	0.18
			Base	99.990802	9,999,080.18	99.003185	9,900,318.50	-98,761.68	0.18
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		10,000,000.000	Local	99.961993	9,996,199.31	98.360383	9,836,038.30	-160,161.01	0.18
			Base	99.961993	9,996,199.31	98.360383	9,836,038.30	-160,161.01	0.18
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		10,000,000.000	Local	99.986942	9,998,694.18	99.504840	9,950,484.00	-48,210.18	0.18
			Base	99.986942	9,998,694.18	99.504840	9,950,484.00	-48,210.18	0.18
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027			
		7,500,000.000	Local	99.993058	7,499,479.35	98.368000	7,377,600.00	-121,879.35	0.13
		Original Face: 7,500,000.000	Base	99.993058	7,499,479.35	98.368000	7,377,600.00	-121,879.35	0.13
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				4.416000	02 Jun 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	96.235735	9,623,573.50	-376,426.50	0.17
			Base	100.000000	10,000,000.00	96.235735	9,623,573.50	-376,426.50	0.17
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.750000	30 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.287315	9,828,731.50	-171,268.50	0.18
			Base	100.000000	10,000,000.00	98.287315	9,828,731.50	-171,268.50	0.18
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	95.743604	4,787,180.20	-212,819.80	0.09
			Base	100.000000	5,000,000.00	95.743604	4,787,180.20	-212,819.80	0.09
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.500000	30 Jun 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	96.480806	9,648,080.60	-351,919.40	0.17
			Base	100.000000	10,000,000.00	96.480806	9,648,080.60	-351,919.40	0.17

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

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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
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.150000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	92.720782	13,908,117.30	-1,091,882.70	0.25	
		Base	100.000000	15,000,000.00	92.720782	13,908,117.30	-1,091,882.70	0.25	
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	91.536334	4,576,816.70	-423,183.30	0.08	
		Base	100.000000	5,000,000.00	91.536334	4,576,816.70	-423,183.30	0.08	
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.250000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	94.283263	14,142,489.45	-857,510.55	0.26	
		Base	100.000000	15,000,000.00	94.283263	14,142,489.45	-857,510.55	0.26	
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45					5.450000	21 Oct 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.761850	9,976,185.00	-23,815.00	0.18	
		Base	100.000000	10,000,000.00	99.761850	9,976,185.00	-23,815.00	0.18	
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.702000	21 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.817521	19,963,504.20	-36,495.80	0.36	
		Base	100.000000	20,000,000.00	99.817521	19,963,504.20	-36,495.80	0.36	
17331HH90	CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5					5.500000	04 Apr 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.999741	9,999,974.10	-25.90	0.18	
		Base	100.000000	10,000,000.00	99.999741	9,999,974.10	-25.90	0.18	
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1					5.465000	14 Feb 2025		
	5,459,953.040	Local	100.000000	5,459,953.04	99.999700	5,459,936.66	-16.38	0.10	
	Original Face: 15,000,000.000	Base	100.000000	5,459,953.04	99.999700	5,459,936.66	-16.38	0.10	
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
	3,000,000.000	Local	99.992434	2,999,773.02	100.022600	3,000,678.00	904.98	0.05	
	Original Face: 3,000,000.000	Base	99.992434	2,999,773.02	100.022600	3,000,678.00	904.98	0.05	
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
	10,000,000.000	Local	100.112239	10,011,223.87	99.283054	9,928,305.40	-82,918.47	0.18	
		Base	100.112239	10,011,223.87	99.283054	9,928,305.40	-82,918.47	0.18	
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
	5,000,000.000	Local	99.964741	4,998,237.05	97.837249	4,891,862.45	-106,374.60	0.09	
		Base	99.964741	4,998,237.05	97.837249	4,891,862.45	-106,374.60	0.09	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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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	
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
		4,000,000.000	Local	99.906352	3,996,254.09	99.737233	3,989,489.32	-6,764.77	0.07
			Base	99.906352	3,996,254.09	99.737233	3,989,489.32	-6,764.77	0.07
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029			
		10,000,000.000	Local	99.898380	9,989,837.98	98.581487	9,858,148.70	-131,689.28	0.18
			Base	99.898380	9,989,837.98	98.581487	9,858,148.70	-131,689.28	0.18
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		15,000,000.000	Local	99.995861	14,999,379.10	99.634410	14,945,161.50	-54,217.60	0.27
			Base	99.995861	14,999,379.10	99.634410	14,945,161.50	-54,217.60	0.27
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029			
		2,000,000.000	Local	99.824187	1,996,483.73	99.914595	1,998,291.90	1,808.17	0.04
			Base	99.824187	1,996,483.73	99.914595	1,998,291.90	1,808.17	0.04
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		10,000,000.000	Local	99.991654	9,999,165.40	97.802168	9,780,216.80	-218,948.60	0.18
			Base	99.991654	9,999,165.40	97.802168	9,780,216.80	-218,948.60	0.18
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95				4.950000	06 Jun 2025			
		7,000,000.000	Local	99.973180	6,998,122.58	99.588452	6,971,191.64	-26,930.94	0.13
			Base	99.973180	6,998,122.58	99.588452	6,971,191.64	-26,930.94	0.13
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		10,000,000.000	Local	99.905805	9,990,580.50	98.977037	9,897,703.70	-92,876.80	0.18
			Base	99.905805	9,990,580.50	98.977037	9,897,703.70	-92,876.80	0.18
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025			
		7,000,000.000	Local	101.715932	7,120,115.23	98.510647	6,895,745.29	-224,369.94	0.12
			Base	101.715932	7,120,115.23	98.510647	6,895,745.29	-224,369.94	0.12
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027			
		7,000,000.000	Local	99.990687	6,999,348.11	99.240721	6,946,850.47	-52,497.64	0.13
			Base	99.990687	6,999,348.11	99.240721	6,946,850.47	-52,497.64	0.13
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	100.453702	2,009,074.04	97.441744	1,948,834.88	-60,239.16	0.04
			Base	100.453702	2,009,074.04	97.441744	1,948,834.88	-60,239.16	0.04

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STATE OF ARIZONA

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278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.951730	4,997,586.52	92.990742	4,649,537.10	-348,049.42	0.08
			Base	99.951730	4,997,586.52	92.990742	4,649,537.10	-348,049.42	0.08
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	92.744729	9,274,472.90	-725,527.10	0.17
			Base	100.000000	10,000,000.00	92.744729	9,274,472.90	-725,527.10	0.17
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	91.989740	6,439,281.80	-560,718.20	0.12
			Base	100.000000	7,000,000.00	91.989740	6,439,281.80	-560,718.20	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	96.583424	9,658,342.40	-341,657.60	0.17
			Base	100.000000	10,000,000.00	96.583424	9,658,342.40	-341,657.60	0.17
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025			
		7,500,000.000	Local	100.000000	7,500,000.00	96.246885	7,218,516.38	-281,483.62	0.13
			Base	100.000000	7,500,000.00	96.246885	7,218,516.38	-281,483.62	0.13
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	97.861891	978,618.91	-21,381.09	0.02
			Base	100.000000	1,000,000.00	97.861891	978,618.91	-21,381.09	0.02
3130ASQS1	FEDERAL HOME LOAN BANK BONDS 10/24 4				4.000000	28 Oct 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.467701	4,973,385.05	-26,614.95	0.09
			Base	100.000000	5,000,000.00	99.467701	4,973,385.05	-26,614.95	0.09
3130ASZG7	FEDERAL HOME LOAN BANK BONDS 09/24 4				4.000000	16 Sep 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	99.633635	19,926,727.00	-73,273.00	0.36
			Base	100.000000	20,000,000.00	99.633635	19,926,727.00	-73,273.00	0.36
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		16,985,000.000	Local	100.000000	16,985,000.00	99.910061	16,969,723.86	-15,276.14	0.31
			Base	100.000000	16,985,000.00	99.910061	16,969,723.86	-15,276.14	0.31
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.111082	5,005,554.12	99.630400	4,981,520.00	-24,034.12	0.09
			Base	100.111082	5,005,554.12	99.630400	4,981,520.00	-24,034.12	0.09

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25				5.250000	13 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.788736	9,978,873.60	-21,126.40	0.18
			Base	100.000000	10,000,000.00	99.788736	9,978,873.60	-21,126.40	0.18
3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3				5.300000	05 Feb 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.874651	9,987,465.10	-12,534.90	0.18
			Base	100.000000	10,000,000.00	99.874651	9,987,465.10	-12,534.90	0.18
3130B0Z85	FEDERAL HOME LOAN BANK BONDS 04/26 5.55				5.550000	23 Apr 2026			
		9,885,000.000	Local	99.975907	9,882,618.43	99.840727	9,869,255.86	-13,362.57	0.18
			Base	99.975907	9,882,618.43	99.840727	9,869,255.86	-13,362.57	0.18
3130B1K71	FEDERAL HOME LOAN BANK BONDS 05/27 5.5				5.500000	24 May 2027			
		2,125,000.000	Local	100.000000	2,125,000.00	99.827371	2,121,331.63	-3,668.37	0.04
			Base	100.000000	2,125,000.00	99.827371	2,121,331.63	-3,668.37	0.04
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	99.962623	14,994,393.48	94.605456	14,190,818.40	-803,575.08	0.26
			Base	99.962623	14,994,393.48	94.605456	14,190,818.40	-803,575.08	0.26
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	94.062145	4,703,107.25	-296,892.75	0.09
			Base	100.000000	5,000,000.00	94.062145	4,703,107.25	-296,892.75	0.09
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025			
		5,000,000.000	Local	99.989925	4,999,496.23	96.277103	4,813,855.15	-185,641.08	0.09
			Base	99.989925	4,999,496.23	96.277103	4,813,855.15	-185,641.08	0.09
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	94.200402	9,420,040.20	-579,959.80	0.17
			Base	100.000000	10,000,000.00	94.200402	9,420,040.20	-579,959.80	0.17
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2				5.200000	03 Nov 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	99.910180	24,977,545.00	-22,455.00	0.45
			Base	100.000000	25,000,000.00	99.910180	24,977,545.00	-22,455.00	0.45
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64				3.640000	05 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.980800	9,998,080.00	-1,920.00	0.18
			Base	100.000000	10,000,000.00	99.980800	9,998,080.00	-1,920.00	0.18

Holdings

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STATE OF ARIZONA

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3133EPA88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.49				5.490000	06 Nov 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.935313	9,993,531.30	-6,468.70	0.18
			Base	100.000000	10,000,000.00	99.935313	9,993,531.30	-6,468.70	0.18
3133EPA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028			
		10,000,000.000	Local	99.918427	9,991,842.72	99.941463	9,994,146.30	2,303.58	0.18
			Base	99.918427	9,991,842.72	99.941463	9,994,146.30	2,303.58	0.18
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.505000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.012981	5,000,649.05	649.05	0.09
			Base	100.000000	5,000,000.00	100.012981	5,000,649.05	649.05	0.09
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	99.948491	9,994,849.10	-5,150.90	0.18
			Base	100.000000	10,000,000.00	99.948491	9,994,849.10	-5,150.90	0.18
3133ERGD7	FEDERAL FARM CREDIT BANK BONDS 06/26 5.32				5.320000	04 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.957597	9,995,759.70	-4,240.30	0.18
			Base	100.000000	10,000,000.00	99.957597	9,995,759.70	-4,240.30	0.18
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		6,355,473.300	Local	101.839915	6,472,408.61	86.068419	5,470,055.39	-1,002,353.22	0.10
		Original Face: 10,000,000.000	Base	101.839915	6,472,408.61	86.068419	5,470,055.39	-1,002,353.22	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	95.861802	9,586,180.20	-413,819.80	0.17
			Base	100.000000	10,000,000.00	95.861802	9,586,180.20	-413,819.80	0.17
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.958429	4,747,921.45	-252,078.55	0.09
			Base	100.000000	5,000,000.00	94.958429	4,747,921.45	-252,078.55	0.09
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.400472	4,720,023.60	-279,976.40	0.09
			Base	100.000000	5,000,000.00	94.400472	4,720,023.60	-279,976.40	0.09
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.822485	9,882,248.50	-117,751.50	0.18
			Base	100.000000	10,000,000.00	98.822485	9,882,248.50	-117,751.50	0.18

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3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	98.901784	14,835,267.60	-164,732.40	0.27
			Base	100.000000	15,000,000.00	98.901784	14,835,267.60	-164,732.40	0.27
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.212434	19,842,486.80	-157,513.20	0.36
			Base	100.000000	20,000,000.00	99.212434	19,842,486.80	-157,513.20	0.36
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.897816	9,989,781.60	-10,218.40	0.18
			Base	100.000000	10,000,000.00	99.897816	9,989,781.60	-10,218.40	0.18
3134GYB27	FREDDIE MAC NOTES 01/28 5.35				5.350000	06 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	99.210537	19,842,107.40	-157,892.60	0.36
			Base	100.000000	20,000,000.00	99.210537	19,842,107.40	-157,892.60	0.36
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.832176	6,988,252.32	-11,747.68	0.13
			Base	100.000000	7,000,000.00	99.832176	6,988,252.32	-11,747.68	0.13
3134H1WD1	FREDDIE MAC NOTES 03/27 5.5				5.500000	04 Mar 2027			
		10,000,000.000	Local	99.972814	9,997,281.43	99.840440	9,984,044.00	-13,237.43	0.18
			Base	99.972814	9,997,281.43	99.840440	9,984,044.00	-13,237.43	0.18
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		292,595.780	Local	101.207215	296,128.04	89.420800	261,641.49	-34,486.55	0.00
		Original Face: 5,677,376.000	Base	101.207215	296,128.04	89.420800	261,641.49	-34,486.55	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		387,900.980	Local	101.116489	392,231.85	86.838940	336,849.10	-55,382.75	0.01
		Original Face: 5,677,376.000	Base	101.116489	392,231.85	86.838940	336,849.10	-55,382.75	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		382,082.250	Local	100.642220	384,536.06	92.826440	354,673.35	-29,862.71	0.01
		Original Face: 6,713,909.000	Base	100.642220	384,536.06	92.826440	354,673.35	-29,862.71	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		335,892.870	Local	99.882856	335,499.39	94.172930	316,320.16	-19,179.23	0.01
		Original Face: 5,677,376.000	Base	99.882856	335,499.39	94.172930	316,320.16	-19,179.23	0.01

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		653,478.660	Local	101.227094	661,497.46	92.260600	602,903.33	-58,594.13	0.01
Original Face:		6,995,663.000	Base	101.227094	661,497.46	92.260600	602,903.33	-58,594.13	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		335,892.870	Local	100.113364	336,273.65	94.522170	317,493.23	-18,780.42	0.01
Original Face:		5,677,376.000	Base	100.113364	336,273.65	94.522170	317,493.23	-18,780.42	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		618,228.830	Local	100.560522	621,694.14	87.095990	538,452.52	-83,241.62	0.01
Original Face:		11,354,753.000	Base	100.560522	621,694.14	87.095990	538,452.52	-83,241.62	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		214,806.660	Local	98.874113	212,388.18	93.481160	200,803.76	-11,584.42	0.00
Original Face:		2,000,000.000	Base	98.874113	212,388.18	93.481160	200,803.76	-11,584.42	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		710,326.090	Local	101.266577	719,322.92	86.838940	616,839.65	-102,483.27	0.01
Original Face:		8,516,065.000	Base	101.266577	719,322.92	86.838940	616,839.65	-102,483.27	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		228,162.610	Local	99.942195	228,030.72	95.498430	217,891.71	-10,139.01	0.00
Original Face:		5,677,376.000	Base	99.942195	228,030.72	95.498430	217,891.71	-10,139.01	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		559,332.820	Local	99.165924	554,667.56	93.426750	522,566.48	-32,101.08	0.01
Original Face:		6,060,416.000	Base	99.165924	554,667.56	93.426750	522,566.48	-32,101.08	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		4,189,860.220	Local	99.771205	4,180,274.03	73.852540	3,094,318.19	-1,085,955.84	0.06
Original Face:		7,000,000.000	Base	99.771205	4,180,274.03	73.852540	3,094,318.19	-1,085,955.84	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	95.453007	9,545,300.70	-454,699.30	0.17
			Base	100.000000	10,000,000.00	95.453007	9,545,300.70	-454,699.30	0.17
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	99.993049	9,999,304.89	95.058345	9,505,834.50	-493,470.39	0.17
			Base	99.993049	9,999,304.89	95.058345	9,505,834.50	-493,470.39	0.17

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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View Date: July 1, 2024

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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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	48,501.620	Local		98.625963	47,835.19	96.651000	46,877.30	-957.89	0.00
Original Face:	2,838,688.000	Base		98.625963	47,835.19	96.651000	46,877.30	-957.89	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	11,035.660	Local		100.928535	11,138.13	98.502500	10,870.40	-267.73	0.00
Original Face:	500,000.000	Base		100.928535	11,138.13	98.502500	10,870.40	-267.73	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	94,239.100	Local		99.982024	94,222.16	96.108050	90,571.36	-3,650.80	0.00
Original Face:	2,838,688.000	Base		99.982024	94,222.16	96.108050	90,571.36	-3,650.80	0.00
3137AGR X0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	76,749.240	Local		99.964208	76,721.77	96.605540	74,144.02	-2,577.75	0.00
Original Face:	3,247,459.000	Base		99.964208	76,721.77	96.605540	74,144.02	-2,577.75	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	183,887.200	Local		100.079146	184,032.74	97.136610	178,621.79	-5,410.95	0.00
Original Face:	5,677,376.000	Base		100.079146	184,032.74	97.136610	178,621.79	-5,410.95	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	439,580.720	Local		100.030095	439,713.01	94.658390	416,100.03	-23,612.98	0.01
Original Face:	7,380,589.000	Base		100.030095	439,713.01	94.658390	416,100.03	-23,612.98	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,045,865.480	Local		101.035425	1,056,694.63	88.807250	928,804.37	-127,890.26	0.02
Original Face:	5,677,376.000	Base		101.035425	1,056,694.63	88.807250	928,804.37	-127,890.26	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	602,556.780	Local		100.019469	602,674.09	90.288680	544,040.56	-58,633.53	0.01
Original Face:	5,677,376.000	Base		100.019469	602,674.09	90.288680	544,040.56	-58,633.53	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	1,506,392.050	Local		100.603602	1,515,484.67	90.904920	1,369,384.49	-146,100.18	0.02
Original Face:	14,193,441.000	Base		100.603602	1,515,484.67	90.904920	1,369,384.49	-146,100.18	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	55,860.130	Local		100.385516	56,075.48	99.405090	55,527.81	-547.67	0.00
Original Face:	14,193,441.000	Base		100.385516	56,075.48	99.405090	55,527.81	-547.67	0.00

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STATE OF ARIZONA

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3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	358,559.370	Local		99.913468	358,249.10	91.630050	328,548.13	-29,700.97	0.01
Original Face:	3,250,000.000	Base		99.913468	358,249.10	91.630050	328,548.13	-29,700.97	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	995,561.980	Local		99.922602	994,791.43	88.865700	884,713.12	-110,078.31	0.02
Original Face:	8,516,065.000	Base		99.922602	994,791.43	88.865700	884,713.12	-110,078.31	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	170,460.800	Local		98.566192	168,016.72	93.966420	160,175.91	-7,840.81	0.00
Original Face:	2,500,000.000	Base		98.566192	168,016.72	93.966420	160,175.91	-7,840.81	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
	3,921,019.600	Local		100.159476	3,927,272.68	82.653920	3,240,876.40	-686,396.28	0.06
Original Face:	5,000,000.000	Base		100.159476	3,927,272.68	82.653920	3,240,876.40	-686,396.28	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	226,869.040	Local		100.803411	228,691.73	95.987500	217,765.92	-10,925.81	0.00
Original Face:	44,567,405.000	Base		100.803411	228,691.73	95.987500	217,765.92	-10,925.81	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	5,420.010	Local		103.062540	5,586.00	99.292320	5,381.65	-204.35	0.00
Original Face:	1,000,000.000	Base		103.062540	5,586.00	99.292320	5,381.65	-204.35	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	318,306.460	Local		104.985626	334,176.03	96.505390	307,182.89	-26,993.14	0.01
Original Face:	24,898,134.000	Base		104.985626	334,176.03	96.505390	307,182.89	-26,993.14	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	101,517.970	Local		103.956019	105,534.04	98.296050	99,788.15	-5,745.89	0.00
Original Face:	8,516,065.000	Base		103.956019	105,534.04	98.296050	99,788.15	-5,745.89	0.00
31424WFZ0	FARMER MAC NOTES 03/26 5.1					5.100000	04 Mar 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	99.484355	9,948,435.50	-51,564.50	0.18
		Base		100.000000	10,000,000.00	99.484355	9,948,435.50	-51,564.50	0.18
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
	5,000,000.000	Local		96.288563	4,814,428.15	93.248430	4,662,421.50	-152,006.65	0.08
Original Face:	5,000,000.000	Base		96.288563	4,814,428.15	93.248430	4,662,421.50	-152,006.65	0.08

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38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	91.988387	18,397,677.40	-1,602,322.60	0.33
			Base	100.000000	20,000,000.00	91.988387	18,397,677.40	-1,602,322.60	0.33
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.250000	18 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	92.754253	9,275,425.30	-724,574.70	0.17
			Base	100.000000	10,000,000.00	92.754253	9,275,425.30	-724,574.70	0.17
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.500000	30 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	92.753697	9,275,369.70	-724,630.30	0.17
			Base	100.000000	10,000,000.00	92.753697	9,275,369.70	-724,630.30	0.17
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	91.923616	9,192,361.60	-807,638.40	0.17
			Base	100.000000	10,000,000.00	91.923616	9,192,361.60	-807,638.40	0.17
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		29,095.180	Local	104.218809	30,322.65	96.110460	27,963.51	-2,359.14	0.00
		Original Face: 877,500.000	Base	104.218809	30,322.65	96.110460	27,963.51	-2,359.14	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
		515,912.040	Local	99.058212	511,053.24	85.202000	439,567.38	-71,485.86	0.01
		Original Face: 3,000,000.000	Base	99.058212	511,053.24	85.202000	439,567.38	-71,485.86	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		1,175,530.200	Local	96.034649	1,128,916.30	89.215610	1,048,756.44	-80,159.86	0.02
		Original Face: 10,000,000.000	Base	96.034649	1,128,916.30	89.215610	1,048,756.44	-80,159.86	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,067,329.790	Local	101.669803	1,085,152.10	90.808490	969,226.07	-115,926.03	0.02
		Original Face: 10,493,495.000	Base	101.669803	1,085,152.10	90.808490	969,226.07	-115,926.03	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		1,918,629.150	Local	96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.03
		Original Face: 5,000,000.000	Base	96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046			
		54,720.740	Local	99.916174	54,674.87	97.552560	53,381.48	-1,293.39	0.00
		Original Face: 5,000,000.000	Base	99.916174	54,674.87	97.552560	53,381.48	-1,293.39	0.00

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38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		296,070.750	Local	100.592024	297,823.56	86.240740	255,333.61	-42,489.95	0.00
Original Face:	5,000,000.000		Base	100.592024	297,823.56	86.240740	255,333.61	-42,489.95	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		2,556,598.550	Local	102.063919	2,609,364.67	78.603840	2,009,584.63	-599,780.04	0.04
Original Face:	5,000,000.000		Base	102.063919	2,609,364.67	78.603840	2,009,584.63	-599,780.04	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		6,253,000.000	Local	99.933277	6,248,827.78	97.849113	6,118,505.04	-130,322.74	0.11
			Base	99.933277	6,248,827.78	97.849113	6,118,505.04	-130,322.74	0.11
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		1,000,000.000	Local	99.993603	999,936.03	98.695040	986,950.40	-12,985.63	0.02
			Base	99.993603	999,936.03	98.695040	986,950.40	-12,985.63	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		2,000,000.000	Local	99.966059	1,999,321.18	96.008562	1,920,171.24	-79,149.94	0.03
			Base	99.966059	1,999,321.18	96.008562	1,920,171.24	-79,149.94	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		5,000,000.000	Local	99.887497	4,994,374.83	98.403385	4,920,169.25	-74,205.58	0.09
			Base	99.887497	4,994,374.83	98.403385	4,920,169.25	-74,205.58	0.09
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		5,000,000.000	Local	99.984966	4,999,248.28	98.540523	4,927,026.15	-72,222.13	0.09
			Base	99.984966	4,999,248.28	98.540523	4,927,026.15	-72,222.13	0.09
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
		8,000,000.000	Local	99.961104	7,996,888.29	99.807013	7,984,561.04	-12,327.25	0.14
			Base	99.961104	7,996,888.29	99.807013	7,984,561.04	-12,327.25	0.14
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		5,000,000.000	Local	99.670699	4,983,534.95	99.815296	4,990,764.80	7,229.85	0.09
			Base	99.670699	4,983,534.95	99.815296	4,990,764.80	7,229.85	0.09
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		3,000,000.000	Local	99.998179	2,999,945.38	96.438862	2,893,165.86	-106,779.52	0.05
			Base	99.998179	2,999,945.38	96.438862	2,893,165.86	-106,779.52	0.05

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

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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	
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7				4.700000	05 Feb 2026			
		25,000,000.000	Local	99.900161	24,975,040.19	99.288365	24,822,091.25	-152,948.94	0.45
			Base	99.900161	24,975,040.19	99.288365	24,822,091.25	-152,948.94	0.45
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027			
		10,000,000.000	Local	99.862064	9,986,206.43	98.793037	9,879,303.70	-106,902.73	0.18
			Base	99.862064	9,986,206.43	98.793037	9,879,303.70	-106,902.73	0.18
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.992510	1,999,850.20	93.060152	1,861,203.04	-138,647.16	0.03
			Base	99.992510	1,999,850.20	93.060152	1,861,203.04	-138,647.16	0.03
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.573730	19,714,746.00	-285,254.00	0.36
			Base	100.000000	20,000,000.00	98.573730	19,714,746.00	-285,254.00	0.36
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		20,000,000.000	Local	99.891746	19,978,349.24	98.996734	19,799,346.80	-179,002.44	0.36
			Base	99.891746	19,978,349.24	98.996734	19,799,346.80	-179,002.44	0.36
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.926900	4,996,345.00	-3,655.00	0.09
			Base	100.000000	5,000,000.00	99.926900	4,996,345.00	-3,655.00	0.09
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15				5.150000	05 Feb 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	98.531615	4,926,580.75	-73,419.25	0.09
			Base	100.000000	5,000,000.00	98.531615	4,926,580.75	-73,419.25	0.09
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026			
		5,850,000.000	Local	98.330203	5,752,316.86	98.005950	5,733,348.08	-18,968.78	0.10
			Base	98.330203	5,752,316.86	98.005950	5,733,348.08	-18,968.78	0.10
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.896062	19,979,212.40	-20,787.60	0.36
			Base	100.000000	20,000,000.00	99.896062	19,979,212.40	-20,787.60	0.36
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR				5.040000	23 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.479212	4,973,960.60	-26,039.40	0.09
			Base	100.000000	5,000,000.00	99.479212	4,973,960.60	-26,039.40	0.09

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

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47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
	3,500,000.000	Local	99.994269	3,499,799.41	100.080840	3,502,829.40	3,029.99	0.06	
Original Face:	3,500,000.000	Base	99.994269	3,499,799.41	100.080840	3,502,829.40	3,029.99	0.06	
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
	13,815,515.240	Local	99.995040	13,814,829.99	100.061280	13,823,981.39	9,151.40	0.25	
Original Face:	17,000,000.000	Base	99.995040	13,814,829.99	100.061280	13,823,981.39	9,151.40	0.25	
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
	1,665,811.990	Local	99.988941	1,665,627.77	98.032870	1,633,043.30	-32,584.47	0.03	
Original Face:	3,000,000.000	Base	99.988941	1,665,627.77	98.032870	1,633,043.30	-32,584.47	0.03	
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	2,555,239.590	Local	99.996032	2,555,138.19	99.982180	2,554,784.25	-353.94	0.05	
Original Face:	4,000,000.000	Base	99.996032	2,555,138.19	99.982180	2,554,784.25	-353.94	0.05	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	5,000,000.000	Local	99.974608	4,998,730.40	94.941885	4,747,094.25	-251,636.15	0.09	
		Base	99.974608	4,998,730.40	94.941885	4,747,094.25	-251,636.15	0.09	
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.981493	9,998,149.30	-1,850.70	0.18	
		Base	100.000000	10,000,000.00	99.981493	9,998,149.30	-1,850.70	0.18	
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.629439	4,681,471.95	-318,528.05	0.08	
		Base	100.000000	5,000,000.00	93.629439	4,681,471.95	-318,528.05	0.08	
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15					4.150000	29 Jul 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	99.563000	19,912,600.00	-87,400.00	0.36	
		Base	100.000000	20,000,000.00	99.563000	19,912,600.00	-87,400.00	0.36	
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15					5.150000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.438238	9,943,823.80	-56,176.20	0.18	
		Base	100.000000	10,000,000.00	99.438238	9,943,823.80	-56,176.20	0.18	
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR					5.418000	20 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.915226	9,991,522.60	-8,477.40	0.18	
		Base	100.000000	10,000,000.00	99.915226	9,991,522.60	-8,477.40	0.18	

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STATE OF ARIZONA

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View Date: July 1, 2024

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48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6				6.000000	29 Aug 2028			
		15,000,000.000	Local	99.616502	14,942,475.26	99.508218	14,926,232.70	-16,242.56	0.27
			Base	99.616502	14,942,475.26	99.508218	14,926,232.70	-16,242.56	0.27
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026			
		3,000,000.000	Local	99.955169	2,998,655.06	98.004284	2,940,128.52	-58,526.54	0.05
			Base	99.955169	2,998,655.06	98.004284	2,940,128.52	-58,526.54	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		10,000,000.000	Local	99.905912	9,990,591.16	99.944109	9,994,410.90	3,819.74	0.18
			Base	99.905912	9,990,591.16	99.944109	9,994,410.90	3,819.74	0.18
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025			
		2,000,000.000	Local	99.871415	1,997,428.30	99.679452	1,993,589.04	-3,839.26	0.04
			Base	99.871415	1,997,428.30	99.679452	1,993,589.04	-3,839.26	0.04
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		5,000,000.000	Local	99.989723	4,999,486.14	98.707552	4,935,377.60	-64,108.54	0.09
			Base	99.989723	4,999,486.14	98.707552	4,935,377.60	-64,108.54	0.09
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		2,000,000.000	Local	99.989627	1,999,792.53	99.167656	1,983,353.12	-16,439.41	0.04
			Base	99.989627	1,999,792.53	99.167656	1,983,353.12	-16,439.41	0.04
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026			
		20,000,000.000	Local	99.905871	19,981,174.26	98.122767	19,624,553.40	-356,620.86	0.36
			Base	99.905871	19,981,174.26	98.122767	19,624,553.40	-356,620.86	0.36
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026			
		5,000,000.000	Local	99.914308	4,995,715.40	93.111556	4,655,577.80	-340,137.60	0.08
			Base	99.914308	4,995,715.40	93.111556	4,655,577.80	-340,137.60	0.08
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025			
		10,000,000.000	Local	99.983742	9,998,374.17	97.898879	9,789,887.90	-208,486.27	0.18
			Base	99.983742	9,998,374.17	97.898879	9,789,887.90	-208,486.27	0.18
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028			
		18,000,000.000	Local	99.970575	17,994,703.46	99.442338	17,899,620.84	-95,082.62	0.32
			Base	99.970575	17,994,703.46	99.442338	17,899,620.84	-95,082.62	0.32

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Holdings

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STATE OF ARIZONA

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58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.632192	5,977,931.50	99.971380	5,998,282.80	20,351.30	0.11
		Base	99.632192	5,977,931.50	99.971380	5,998,282.80	20,351.30	0.11
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.977043	4,249,024.31	91.784784	3,900,853.32	-348,170.99	0.07
		Base	99.977043	4,249,024.31	91.784784	3,900,853.32	-348,170.99	0.07
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024		
	4,000,000.000	Local	99.988021	3,999,520.82	98.833133	3,953,325.32	-46,195.50	0.07
		Base	99.988021	3,999,520.82	98.833133	3,953,325.32	-46,195.50	0.07
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025		
	5,000,000.000	Local	99.867699	4,993,384.94	98.575919	4,928,795.95	-64,588.99	0.09
		Base	99.867699	4,993,384.94	98.575919	4,928,795.95	-64,588.99	0.09
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05				5.050000	15 Sep 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	99.321372	19,864,274.40	-135,725.60	0.36
		Base	100.000000	20,000,000.00	99.321372	19,864,274.40	-135,725.60	0.36
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.709864	19,741,972.80	-258,027.20	0.36
		Base	100.000000	20,000,000.00	98.709864	19,741,972.80	-258,027.20	0.36
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6				6.000000	29 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.356454	9,935,645.40	-64,354.60	0.18
		Base	100.000000	10,000,000.00	99.356454	9,935,645.40	-64,354.60	0.18
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.905267	14,985,790.04	92.277579	13,841,636.85	-1,144,153.19	0.25
		Base	99.905267	14,985,790.04	92.277579	13,841,636.85	-1,144,153.19	0.25
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	5,000,000.000	Local	99.990796	4,999,539.81	98.630788	4,931,539.40	-68,000.41	0.09
		Base	99.990796	4,999,539.81	98.630788	4,931,539.40	-68,000.41	0.09
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025		
	5,000,000.000	Local	99.990931	4,999,546.57	98.057521	4,902,876.05	-96,670.52	0.09
		Base	99.990931	4,999,546.57	98.057521	4,902,876.05	-96,670.52	0.09

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63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
	7,000,000.000	Local		99.937888	6,995,652.13	99.995051	6,999,653.57	4,001.44	0.13
		Base		99.937888	6,995,652.13	99.995051	6,999,653.57	4,001.44	0.13
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	10,000,000.000	Local		99.877817	9,987,781.73	99.241306	9,924,130.60	-63,651.13	0.18
		Base		99.877817	9,987,781.73	99.241306	9,924,130.60	-63,651.13	0.18
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
	5,000,000.000	Local		99.959736	4,997,986.78	98.606633	4,930,331.65	-67,655.13	0.09
		Base		99.959736	4,997,986.78	98.606633	4,930,331.65	-67,655.13	0.09
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
	8,000,000.000	Local		99.972184	7,997,774.73	100.886011	8,070,880.88	73,106.15	0.15
		Base		99.972184	7,997,774.73	100.886011	8,070,880.88	73,106.15	0.15
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
	8,000,000.000	Local		99.940749	7,995,259.94	99.993015	7,999,441.20	4,181.26	0.14
		Base		99.940749	7,995,259.94	99.993015	7,999,441.20	4,181.26	0.14
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
	10,000,000.000	Local		99.858136	9,985,813.59	99.108864	9,910,886.40	-74,927.19	0.18
		Base		99.858136	9,985,813.59	99.108864	9,910,886.40	-74,927.19	0.18
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
	7,000,000.000	Local		99.980661	6,998,646.27	100.312795	7,021,895.65	23,249.38	0.13
		Base		99.980661	6,998,646.27	100.312795	7,021,895.65	23,249.38	0.13
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	3,000,000.000	Local		100.086616	3,002,598.47	100.191093	3,005,732.79	3,134.32	0.05
		Base		100.086616	3,002,598.47	100.191093	3,005,732.79	3,134.32	0.05
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
	5,000,000.000	Local		99.991531	4,999,576.54	98.953166	4,947,658.30	-51,918.24	0.09
		Base		99.991531	4,999,576.54	98.953166	4,947,658.30	-51,918.24	0.09
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95					4.950000	29 Jan 2026		
	15,000,000.000	Local		99.964077	14,994,611.61	99.423797	14,913,569.55	-81,042.06	0.27
		Base		99.964077	14,994,611.61	99.423797	14,913,569.55	-81,042.06	0.27

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65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
	5,000,000.000	Local	99.868187	4,993,409.34	99.935410	4,996,770.50	3,361.16	0.09	
		Base	99.868187	4,993,409.34	99.935410	4,996,770.50	3,361.16	0.09	
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
	4,455,000.000	Local	104.248061	4,644,251.11	97.975050	4,364,788.48	-279,462.63	0.08	
		Base	104.248061	4,644,251.11	97.975050	4,364,788.48	-279,462.63	0.08	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	5,000,000.000	Local	99.903469	4,995,173.46	97.628620	4,881,431.00	-113,742.46	0.09	
		Base	99.903469	4,995,173.46	97.628620	4,881,431.00	-113,742.46	0.09	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	8,000,000.000	Local	99.983396	7,998,671.65	93.730144	7,498,411.52	-500,260.13	0.14	
		Base	99.983396	7,998,671.65	93.730144	7,498,411.52	-500,260.13	0.14	
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
	5,000,000.000	Local	99.937975	4,996,898.75	100.462254	5,023,112.70	26,213.95	0.09	
		Base	99.937975	4,996,898.75	100.462254	5,023,112.70	26,213.95	0.09	
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	10,000,000.000	Local	99.355183	9,935,518.34	98.414720	9,841,472.00	-94,046.34	0.18	
		Base	99.355183	9,935,518.34	98.414720	9,841,472.00	-94,046.34	0.18	
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
	12,000,000.000	Local	99.959929	11,995,191.47	98.993362	11,879,203.44	-115,988.03	0.22	
		Base	99.959929	11,995,191.47	98.993362	11,879,203.44	-115,988.03	0.22	
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.740000	13 Feb 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.229800	15,034,470.00	34,470.00	0.27	
		Base	100.000000	15,000,000.00	100.229800	15,034,470.00	34,470.00	0.27	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	12,000,000.000	Local	99.998087	11,999,770.39	95.725212	11,487,025.44	-512,744.95	0.21	
		Base	99.998087	11,999,770.39	95.725212	11,487,025.44	-512,744.95	0.21	
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
	15,000,000.000	Local	99.956971	14,993,545.72	94.339052	14,150,857.80	-842,687.92	0.26	
		Base	99.956971	14,993,545.72	94.339052	14,150,857.80	-842,687.92	0.26	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.985882	5,499,223.51	93.380901	5,135,949.56	-363,273.95	0.09
			Base	99.985882	5,499,223.51	93.380901	5,135,949.56	-363,273.95	0.09
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028			
		4,000,000.000	Local	99.924457	3,996,978.26	97.947406	3,917,896.24	-79,082.02	0.07
			Base	99.924457	3,996,978.26	97.947406	3,917,896.24	-79,082.02	0.07
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026			
		5,000,000.000	Local	99.928165	4,996,408.24	101.065053	5,053,252.65	56,844.41	0.09
			Base	99.928165	4,996,408.24	101.065053	5,053,252.65	56,844.41	0.09
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.900000	10 Mar 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.183327	15,027,499.05	27,499.05	0.27
			Base	100.000000	15,000,000.00	100.183327	15,027,499.05	27,499.05	0.27
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.858710	27 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.017000	9,901,700.00	-98,300.00	0.18
			Base	100.000000	10,000,000.00	99.017000	9,901,700.00	-98,300.00	0.18
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	93.284862	4,664,243.10	-335,756.90	0.08
			Base	100.000000	5,000,000.00	93.284862	4,664,243.10	-335,756.90	0.08
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.712344	9,871,234.40	-128,765.60	0.18
			Base	100.000000	10,000,000.00	98.712344	9,871,234.40	-128,765.60	0.18
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	99.851231	14,977,684.65	-22,315.35	0.27
			Base	100.000000	15,000,000.00	99.851231	14,977,684.65	-22,315.35	0.27
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1				4.100000	29 Aug 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	99.484718	24,871,179.50	-128,820.50	0.45
			Base	100.000000	25,000,000.00	99.484718	24,871,179.50	-128,820.50	0.45
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	97.747893	19,549,578.60	-450,421.40	0.35
			Base	100.000000	20,000,000.00	97.747893	19,549,578.60	-450,421.40	0.35

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

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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	
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.048181	9,904,818.10	-95,181.90	0.18
			Base	100.000000	10,000,000.00	99.048181	9,904,818.10	-95,181.90	0.18
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		15,000,000.000	Local	99.988012	14,998,201.74	98.688107	14,803,216.05	-194,985.69	0.27
			Base	99.988012	14,998,201.74	98.688107	14,803,216.05	-194,985.69	0.27
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.140000	25 Jan 2029			
		503,395.460	Local	100.000000	503,395.46	97.696160	491,798.03	-11,597.43	0.01
		Original Face: 2,838,688.000	Base	100.000000	503,395.46	97.696160	491,798.03	-11,597.43	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		5,000,000.000	Local	99.999350	4,999,967.51	99.808158	4,990,407.90	-9,559.61	0.09
			Base	99.999350	4,999,967.51	99.808158	4,990,407.90	-9,559.61	0.09
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027			
		5,000,000.000	Local	99.940608	4,997,030.40	93.280459	4,664,022.95	-333,007.45	0.08
			Base	99.940608	4,997,030.40	93.280459	4,664,022.95	-333,007.45	0.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.390000	03 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	100.960000	10,096,000.00	96,000.00	0.18
			Base	100.000000	10,000,000.00	100.960000	10,096,000.00	96,000.00	0.18
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025			
		3,000,000.000	Local	99.995783	2,999,873.48	98.666559	2,959,996.77	-39,876.71	0.05
			Base	99.995783	2,999,873.48	98.666559	2,959,996.77	-39,876.71	0.05
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024			
		5,000,000.000	Local	100.017955	5,000,897.73	99.853659	4,992,682.95	-8,214.78	0.09
			Base	100.017955	5,000,897.73	99.853659	4,992,682.95	-8,214.78	0.09
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025			
		8,000,000.000	Local	99.905822	7,992,465.75	99.547762	7,963,820.96	-28,644.79	0.14
			Base	99.905822	7,992,465.75	99.547762	7,963,820.96	-28,644.79	0.14
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local	99.905050	4,995,252.52	101.462908	5,073,145.40	77,892.88	0.09
			Base	99.905050	4,995,252.52	101.462908	5,073,145.40	77,892.88	0.09

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

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854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	8,000,000.000	Local	99.970043	7,997,603.41	97.775635	7,822,050.80	-175,552.61	0.14	
		Base	99.970043	7,997,603.41	97.775635	7,822,050.80	-175,552.61	0.14	
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
	7,000,000.000	Local	99.932369	6,995,265.86	99.292449	6,950,471.43	-44,794.43	0.13	
		Base	99.932369	6,995,265.86	99.292449	6,950,471.43	-44,794.43	0.13	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.955544	4,997,777.19	95.926711	4,796,335.55	-201,441.64	0.09	
		Base	99.955544	4,997,777.19	95.926711	4,796,335.55	-201,441.64	0.09	
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.991763	9,999,176.30	-823.70	0.18	
		Base	100.000000	10,000,000.00	99.991763	9,999,176.30	-823.70	0.18	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	100.000000	3,678,000.00	100.000000	3,678,000.00	0.00	0.07	
		Base	100.000000	3,678,000.00	100.000000	3,678,000.00	0.00	0.07	
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	10,000,000.000	Local	100.027888	10,002,788.79	97.582026	9,758,202.60	-244,586.19	0.18	
		Base	100.027888	10,002,788.79	97.582026	9,758,202.60	-244,586.19	0.18	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	25,542,000.000	Local	100.351615	25,631,809.53	99.463312	25,404,919.15	-226,890.38	0.46	
		Base	100.351615	25,631,809.53	99.463312	25,404,919.15	-226,890.38	0.46	
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
	12,000,000.000	Local	99.377570	11,925,308.39	97.861132	11,743,335.84	-181,972.55	0.21	
		Base	99.377570	11,925,308.39	97.861132	11,743,335.84	-181,972.55	0.21	
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
	4,000,000.000	Local	99.971878	3,998,875.11	99.603598	3,984,143.92	-14,731.19	0.07	
		Base	99.971878	3,998,875.11	99.603598	3,984,143.92	-14,731.19	0.07	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.511999	9,951,199.90	-48,800.10	0.18	
		Base	100.000000	10,000,000.00	99.511999	9,951,199.90	-48,800.10	0.18	

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR				3.000000	31 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	93.334150	9,333,415.00	-666,585.00	0.17
			Base	100.000000	10,000,000.00	93.334150	9,333,415.00	-666,585.00	0.17
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025			
		17,000,000.000	Local	100.000000	17,000,000.00	96.036938	16,326,279.46	-673,720.54	0.30
			Base	100.000000	17,000,000.00	96.036938	16,326,279.46	-673,720.54	0.30
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6				5.600000	28 Feb 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	99.445539	14,916,830.85	-83,169.15	0.27
			Base	100.000000	15,000,000.00	99.445539	14,916,830.85	-83,169.15	0.27
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		26,000,000.000	Local	100.000000	26,000,000.00	98.383273	25,579,650.98	-420,349.02	0.46
			Base	100.000000	26,000,000.00	98.383273	25,579,650.98	-420,349.02	0.46
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.360000	06 Jun 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	100.618000	25,154,500.00	154,500.00	0.46
			Base	100.000000	25,000,000.00	100.618000	25,154,500.00	154,500.00	0.46
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		18,000,000.000	Local	100.000000	18,000,000.00	99.672118	17,940,981.24	-59,018.76	0.32
			Base	100.000000	18,000,000.00	99.672118	17,940,981.24	-59,018.76	0.32
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	99.630638	19,926,127.60	-73,872.40	0.36
			Base	100.000000	20,000,000.00	99.630638	19,926,127.60	-73,872.40	0.36
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	99.933150	19,986,630.00	-13,370.00	0.36
			Base	100.000000	20,000,000.00	99.933150	19,986,630.00	-13,370.00	0.36
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.991675	9,999,167.54	97.775109	9,777,510.90	-221,656.64	0.18
			Base	99.991675	9,999,167.54	97.775109	9,777,510.90	-221,656.64	0.18
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62				0.620000	16 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.722316	4,686,115.80	-313,884.20	0.08
			Base	100.000000	5,000,000.00	93.722316	4,686,115.80	-313,884.20	0.08

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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	
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	93.441781	4,672,089.05	-327,910.95	0.08
			Base	100.000000	5,000,000.00	93.441781	4,672,089.05	-327,910.95	0.08
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				5.630000	13 Sep 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	100.025834	7,001,808.38	1,808.38	0.13
			Base	100.000000	7,000,000.00	100.025834	7,001,808.38	1,808.38	0.13
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		10,000,000.000	Local	99.994929	9,999,492.85	94.978328	9,497,832.80	-501,660.05	0.17
			Base	99.994929	9,999,492.85	94.978328	9,497,832.80	-501,660.05	0.17
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		10,000,000.000	Local	99.964910	9,996,490.96	98.184913	9,818,491.30	-177,999.66	0.18
			Base	99.964910	9,996,490.96	98.184913	9,818,491.30	-177,999.66	0.18
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		20,000,000.000	Local	99.944252	19,988,850.48	100.235927	20,047,185.40	58,334.92	0.36
			Base	99.944252	19,988,850.48	100.235927	20,047,185.40	58,334.92	0.36
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		15,000,000.000	Local	99.988298	14,998,244.73	99.698016	14,954,702.40	-43,542.33	0.27
			Base	99.988298	14,998,244.73	99.698016	14,954,702.40	-43,542.33	0.27
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.860000	09 Mar 2026			
		23,000,000.000	Local	100.000000	23,000,000.00	100.044050	23,010,131.50	10,131.50	0.42
			Base	100.000000	23,000,000.00	100.044050	23,010,131.50	10,131.50	0.42
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.971586	1,999,431.72	97.132102	1,942,642.04	-56,789.68	0.04
			Base	99.971586	1,999,431.72	97.132102	1,942,642.04	-56,789.68	0.04
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	98.357180	6,885,002.60	-114,997.40	0.12
			Base	100.000000	7,000,000.00	98.357180	6,885,002.60	-114,997.40	0.12
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	100.246305	12,029,556.60	29,556.60	0.22
			Base	100.000000	12,000,000.00	100.246305	12,029,556.60	29,556.60	0.22

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026			
		3,543,576.150	Local	99.996813	3,543,463.21	100.054740	3,545,515.90	2,052.69	0.06
	Original Face:	5,000,000.000	Base	99.996813	3,543,463.21	100.054740	3,545,515.90	2,052.69	0.06
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		11,000,000.000	Local	99.903683	10,989,405.17	98.294925	10,812,441.75	-176,963.42	0.20
			Base	99.903683	10,989,405.17	98.294925	10,812,441.75	-176,963.42	0.20
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027			
		10,000,000.000	Local	99.717905	9,971,790.51	100.618780	10,061,878.00	90,087.49	0.18
			Base	99.717905	9,971,790.51	100.618780	10,061,878.00	90,087.49	0.18
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026			
		3,000,000.000	Local	99.962791	2,998,883.73	99.283446	2,978,503.38	-20,380.35	0.05
			Base	99.962791	2,998,883.73	99.283446	2,978,503.38	-20,380.35	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		2,000,000.000	Local	99.998446	1,999,968.91	99.722513	1,994,450.26	-5,518.65	0.04
			Base	99.998446	1,999,968.91	99.722513	1,994,450.26	-5,518.65	0.04
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	99.511542	19,902,308.38	93.121094	18,624,218.80	-1,278,089.58	0.34
			Base	99.511542	19,902,308.38	93.121094	18,624,218.80	-1,278,089.58	0.34
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025			
		25,000,000.000	Local	99.810245	24,952,561.19	98.026367	24,506,591.75	-445,969.44	0.44
			Base	99.810245	24,952,561.19	98.026367	24,506,591.75	-445,969.44	0.44
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.45
			Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.45
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		165,000,000.000	Local	99.902365	164,838,902.60	99.803607	164,675,951.55	-162,951.05	2.98
			Base	99.902365	164,838,902.60	99.803607	164,675,951.55	-162,951.05	2.98
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025			
		10,000,000.000	Local	100.547950	10,054,794.97	98.284359	9,828,435.90	-226,359.07	0.18
			Base	100.547950	10,054,794.97	98.284359	9,828,435.90	-226,359.07	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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		8,018,000.000	Local	100.109126	8,026,749.71	99.597878	7,985,757.86	-40,991.85	0.14
			Base	100.109126	8,026,749.71	99.597878	7,985,757.86	-40,991.85	0.14
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027			
		7,000,000.000	Local	99.967702	6,997,739.15	96.793572	6,775,550.04	-222,189.11	0.12
			Base	99.967702	6,997,739.15	96.793572	6,775,550.04	-222,189.11	0.12
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025			
		5,000,000.000	Local	99.995923	4,999,796.13	99.850885	4,992,544.25	-7,251.88	0.09
			Base	99.995923	4,999,796.13	99.850885	4,992,544.25	-7,251.88	0.09
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.130000	20 Mar 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	100.726800	12,087,216.00	87,216.00	0.22
			Base	100.000000	12,000,000.00	100.726800	12,087,216.00	87,216.00	0.22
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		8,000,000.000	Local	100.177498	8,014,199.85	93.613128	7,489,050.24	-525,149.61	0.14
			Base	100.177498	8,014,199.85	93.613128	7,489,050.24	-525,149.61	0.14
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		15,000,000.000	Local	99.999345	14,999,901.75	99.515030	14,927,254.50	-72,647.25	0.27
		Original Face: 15,000,000.000	Base	99.999345	14,999,901.75	99.515030	14,927,254.50	-72,647.25	0.27
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029			
		19,000,000.000	Local	99.992521	18,998,578.99	99.950090	18,990,517.10	-8,061.89	0.34
		Original Face: 19,000,000.000	Base	99.992521	18,998,578.99	99.950090	18,990,517.10	-8,061.89	0.34
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026			
		6,735,000.000	Local	98.305377	6,620,867.15	95.078660	6,403,547.75	-217,319.40	0.12
			Base	98.305377	6,620,867.15	95.078660	6,403,547.75	-217,319.40	0.12
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025			
		8,630,000.000	Local	99.738484	8,607,431.13	98.451365	8,496,352.80	-111,078.33	0.15
			Base	99.738484	8,607,431.13	98.451365	8,496,352.80	-111,078.33	0.15
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		15,000,000.000	Local	99.897088	14,984,563.26	101.259312	15,188,896.80	204,333.54	0.27
			Base	99.897088	14,984,563.26	101.259312	15,188,896.80	204,333.54	0.27

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		4,886,000.000	Local	99.999724	4,885,986.52	99.940951	4,883,114.87	-2,871.65	0.09
			Base	99.999724	4,885,986.52	99.940951	4,883,114.87	-2,871.65	0.09
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026			
		5,000,000.000	Local	99.915132	4,995,756.62	92.183105	4,609,155.25	-386,601.37	0.08
			Base	99.915132	4,995,756.62	92.183105	4,609,155.25	-386,601.37	0.08
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		6,000,000.000	Local	99.973071	5,998,384.26	98.403544	5,904,212.64	-94,171.62	0.11
			Base	99.973071	5,998,384.26	98.403544	5,904,212.64	-94,171.62	0.11
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025			
		5,000,000.000	Local	99.952938	4,997,646.88	93.999053	4,699,952.65	-297,694.23	0.09
			Base	99.952938	4,997,646.88	93.999053	4,699,952.65	-297,694.23	0.09
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027			
		5,000,000.000	Local	99.879000	4,993,950.00	99.863087	4,993,154.35	-795.65	0.09
			Base	99.879000	4,993,950.00	99.863087	4,993,154.35	-795.65	0.09
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		10,000,000.000	Local	97.846939	9,784,693.85	97.403344	9,740,334.40	-44,359.45	0.18
			Base	97.846939	9,784,693.85	97.403344	9,740,334.40	-44,359.45	0.18
94974BGA2	WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3				3.300000	09 Sep 2024			
		15,000,000.000	Local	99.491800	14,923,769.93	99.530658	14,929,598.70	5,828.77	0.27
			Base	99.491800	14,923,769.93	99.530658	14,929,598.70	5,828.77	0.27
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025			
		20,000,000.000	Local	98.390309	19,678,061.76	98.378279	19,675,655.80	-2,405.96	0.36
			Base	98.390309	19,678,061.76	98.378279	19,675,655.80	-2,405.96	0.36
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025			
		10,000,000.000	Local	99.764126	9,976,412.57	97.607938	9,760,793.80	-215,618.77	0.18
			Base	99.764126	9,976,412.57	97.607938	9,760,793.80	-215,618.77	0.18
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55				5.550000	01 Aug 2025			
		5,000,000.000	Local	100.640191	5,032,009.56	100.133195	5,006,659.75	-25,349.81	0.09
			Base	100.640191	5,032,009.56	100.133195	5,006,659.75	-25,349.81	0.09

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	10,000,000.000	Local		99.994255	9,999,425.50	100.339222	10,033,922.20	34,496.70	0.18
		Base		99.994255	9,999,425.50	100.339222	10,033,922.20	34,496.70	0.18
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.400000	07 Aug 2026		
	15,000,000.000	Local		100.000000	15,000,000.00	101.057169	15,158,575.35	158,575.35	0.27
		Base		100.000000	15,000,000.00	101.057169	15,158,575.35	158,575.35	0.27
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
	12,000,000.000	Local		100.000000	12,000,000.00	100.100302	12,012,036.24	12,036.24	0.22
		Base		100.000000	12,000,000.00	100.100302	12,012,036.24	12,036.24	0.22
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	98.500274	9,850,027.40	-149,972.60	0.18
		Base		100.000000	10,000,000.00	98.500274	9,850,027.40	-149,972.60	0.18
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.250000	17 Nov 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	98.446794	9,844,679.40	-155,320.60	0.18
		Base		100.000000	10,000,000.00	98.446794	9,844,679.40	-155,320.60	0.18
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
	20,000,000.000	Local		100.000000	20,000,000.00	98.183079	19,636,615.80	-363,384.20	0.36
		Base		100.000000	20,000,000.00	98.183079	19,636,615.80	-363,384.20	0.36
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	97.719806	9,771,980.60	-228,019.40	0.18
		Base		100.000000	10,000,000.00	97.719806	9,771,980.60	-228,019.40	0.18
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.050000	15 Aug 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	98.574047	9,857,404.70	-142,595.30	0.18
		Base		100.000000	10,000,000.00	98.574047	9,857,404.70	-142,595.30	0.18
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	100.173654	5,008,682.70	8,682.70	0.09
		Base		100.000000	5,000,000.00	100.173654	5,008,682.70	8,682.70	0.09
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
	18,000,000.000	Local		100.000000	18,000,000.00	100.266443	18,047,959.74	47,959.74	0.33
		Base		100.000000	18,000,000.00	100.266443	18,047,959.74	47,959.74	0.33

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.847881	19,769,576.20	-230,423.80	0.36
			Base	100.000000	20,000,000.00	98.847881	19,769,576.20	-230,423.80	0.36
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.063000	15,009,450.00	9,450.00	0.27
			Base	100.000000	15,000,000.00	100.063000	15,009,450.00	9,450.00	0.27
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025			
		5,000,000.000	Local	99.989613	4,999,480.65	99.931373	4,996,568.65	-2,912.00	0.09
			Base	99.989613	4,999,480.65	99.931373	4,996,568.65	-2,912.00	0.09
US DOLLAR Total									
	3,496,389,806.840	Local		3,493,461,522.32		3,435,866,737.75	-57,594,784.57	62.20	
Original Face:	434,234,472.000	Base		3,493,461,522.32		3,435,866,737.75	-57,594,784.57	62.20	
FIXED INCOME Total									
	3,496,389,806.840	Base		3,493,461,522.32		3,435,866,737.75	-57,594,784.57	62.20	
Original Face:	434,234,472.000								

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		5,588,740,926.150	Base	5,581,442,292.57		5,523,757,480.91	-57,684,811.66	100.00
Original Face:		434,234,472.000						

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

4499929H1	ILA FINANCIAL SQUARE GOVT				5.216726	31 Dec 2030		
		187,086.860	Local	100.000000				
			Base	100.000000				
				187,086.86	100.000000	187,086.86	0.00	0.16
				187,086.86	100.000000	187,086.86	0.00	0.16

US DOLLAR Total		187,086.860	Local			187,086.86	0.00	0.16
			Base			187,086.86	0.00	0.16

CASH EQUIVALENT Total

		187,086.860	Base			187,086.86	0.00	0.16
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8				4.800000	15 Mar 2027		
		955,000.000	Local	99.873932				
			Base	99.873932				
				953,796.05	99.565294	950,848.56	-2,947.49	0.80
				953,796.05	99.565294	950,848.56	-2,947.49	0.80

00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
		465,000.000	Local	99.953770				
			Base	99.953770				
				464,785.03	100.022805	465,106.04	321.01	0.39
				464,785.03	100.022805	465,106.04	321.01	0.39

023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
		600,000.000	Local	99.997060				
			Base	99.997060				
				599,982.36	99.370639	596,223.83	-3,758.53	0.50
				599,982.36	99.370639	596,223.83	-3,758.53	0.50

025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
		1,200,000.000	Local	98.438186				
			Base	98.438186				
				1,181,258.23	98.360091	1,180,321.09	-937.14	0.99
				1,181,258.23	98.360091	1,180,321.09	-937.14	0.99

02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026		
		795,000.000	Local	99.997849				
			Base	99.997849				
				794,982.90	98.247430	781,067.07	-13,915.83	0.65
Original Face:		795,000.000	Base	99.997849	98.247430	781,067.07	-13,915.83	0.65

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.



FUND: ATZD

As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JTT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A				3.390000	15 May 2027		
		775,000.000	Local 99.977880	774,828.57	98.210000	761,127.50	-13,701.07	0.64
Original Face:		775,000.000	Base 99.977880	774,828.57	98.210000	761,127.50	-13,701.07	0.64
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75				4.750000	30 Mar 2026		
		465,000.000	Local 99.794996	464,046.73	99.173971	461,158.97	-2,887.76	0.39
			Base 99.794996	464,046.73	99.173971	461,158.97	-2,887.76	0.39
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
		1,500,000.000	Local 100.000000	1,500,000.00	99.341560	1,490,123.40	-9,876.60	1.25
			Base 100.000000	1,500,000.00	99.341560	1,490,123.40	-9,876.60	1.25
05552JAA7	PNC BANK NA SR UNSECURED 08/24 2.5				2.500000	27 Aug 2024		
		1,000,000.000	Local 99.506280	995,062.80	99.508281	995,082.81	20.01	0.83
			Base 99.506280	995,062.80	99.508281	995,082.81	20.01	0.83
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A				5.720000	27 Apr 2026		
		179,844.240	Local 99.998271	179,841.13	100.014160	179,869.71	28.58	0.15
Original Face:		300,000.000	Base 99.998271	179,841.13	100.014160	179,869.71	28.58	0.15
05592XAC4	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B				5.750000	27 Apr 2026		
		599,480.730	Local 100.057735	599,826.84	100.047430	599,765.06	-61.78	0.50
Original Face:		1,000,000.000	Base 100.057735	599,826.84	100.047430	599,765.06	-61.78	0.50
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3				3.210000	25 Aug 2026		
		528,884.820	Local 98.880533	522,964.13	98.662900	521,813.10	-1,151.03	0.44
Original Face:		850,000.000	Base 98.880533	522,964.13	98.662900	521,813.10	-1,151.03	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				1.530000	06 Dec 2025		
		1,000,000.000	Local 100.000000	1,000,000.00	98.131237	981,312.37	-18,687.63	0.82
			Base 100.000000	1,000,000.00	98.131237	981,312.37	-18,687.63	0.82
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR				6.670000	02 Apr 2026		
		550,000.000	Local 100.144513	550,794.82	100.638250	553,510.38	2,715.56	0.46
			Base 100.144513	550,794.82	100.638250	553,510.38	2,715.56	0.46
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR				5.224000	21 Nov 2025		
		750,000.000	Local 100.000000	750,000.00	99.819464	748,645.98	-1,354.02	0.63
			Base 100.000000	750,000.00	99.819464	748,645.98	-1,354.02	0.63

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06405LAE1	BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR				5.790000	13 Mar 2026			
		1,200,000.000	Local	100.076090	1,200,913.08	100.045020	1,200,540.24	-372.84	1.00
			Base	100.076090	1,200,913.08	100.045020	1,200,540.24	-372.84	1.00
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65				5.650000	18 Aug 2025			
		1,100,000.000	Local	100.000000	1,100,000.00	100.306318	1,103,369.50	3,369.50	0.92
			Base	100.000000	1,100,000.00	100.306318	1,103,369.50	3,369.50	0.92
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A				5.420000	25 Feb 2027			
		640,000.000	Local	99.998041	639,987.46	100.006420	640,041.09	53.63	0.54
		Original Face: 640,000.000	Base	99.998041	639,987.46	100.006420	640,041.09	53.63	0.54
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		594,000.000	Local	99.997944	593,987.79	99.801671	592,821.93	-1,165.86	0.50
			Base	99.997944	593,987.79	99.801671	592,821.93	-1,165.86	0.50
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9				4.900000	22 Feb 2027			
		415,000.000	Local	99.904084	414,601.95	99.746629	413,948.51	-653.44	0.35
			Base	99.904084	414,601.95	99.746629	413,948.51	-653.44	0.35
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025			
		51,184.120	Local	99.992810	51,180.44	99.574420	50,966.29	-214.15	0.04
		Original Face: 305,000.000	Base	99.992810	51,180.44	99.574420	50,966.29	-214.15	0.04
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3				3.890000	16 Aug 2027			
		972,847.120	Local	98.236565	955,691.59	98.376310	957,051.10	1,359.51	0.80
		Original Face: 1,000,000.000	Base	98.236565	955,691.59	98.376310	957,051.10	1,359.51	0.80
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2				5.420000	15 Jul 2026			
		128,494.210	Local	99.999930	128,494.12	99.932380	128,407.32	-86.80	0.11
		Original Face: 425,000.000	Base	99.999930	128,494.12	99.932380	128,407.32	-86.80	0.11
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2				5.340000	15 Sep 2026			
		501,859.380	Local	99.997230	501,845.48	99.867750	501,195.67	-649.81	0.42
		Original Face: 1,000,000.000	Base	99.997230	501,845.48	99.867750	501,195.67	-649.81	0.42
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027			
		1,000,000.000	Local	99.992915	999,929.15	99.498370	994,983.70	-4,945.45	0.83
		Original Face: 1,000,000.000	Base	99.992915	999,929.15	99.498370	994,983.70	-4,945.45	0.83

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025		
		5,697.520	Local 100.000000	5,697.52	99.924730	5,693.23	-4.29	0.00
Original Face:		320,000.000	Base 100.000000	5,697.52	99.924730	5,693.23	-4.29	0.00
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3				4.870000	15 Feb 2028		
		1,600,000.000	Local 99.675291	1,594,804.65	99.314230	1,589,027.68	-5,776.97	1.33
Original Face:		1,600,000.000	Base 99.675291	1,594,804.65	99.314230	1,589,027.68	-5,776.97	1.33
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
		500,000.000	Local 99.990796	499,953.98	99.003185	495,015.93	-4,938.05	0.41
			Base 99.990796	499,953.98	99.003185	495,015.93	-4,938.05	0.41
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4				5.400000	10 Mar 2025		
		750,000.000	Local 99.992487	749,943.65	100.034071	750,255.53	311.88	0.63
			Base 99.992487	749,943.65	100.034071	750,255.53	311.88	0.63
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
		1,200,000.000	Local 99.908351	1,198,900.21	98.990916	1,187,890.99	-11,009.22	0.99
			Base 99.908351	1,198,900.21	98.990916	1,187,890.99	-11,009.22	0.99
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A				4.600000	16 Jan 2029		
		650,000.000	Local 99.986842	649,914.47	99.087970	644,071.81	-5,842.66	0.54
Original Face:		650,000.000	Base 99.986842	649,914.47	99.087970	644,071.81	-5,842.66	0.54
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45				3.450000	01 May 2025		
		1,330,000.000	Local 99.424295	1,322,343.12	98.308210	1,307,499.19	-14,843.93	1.09
			Base 99.424295	1,322,343.12	98.308210	1,307,499.19	-14,843.93	1.09
17275RAW2	CISCO SYSTEMS INC SR UNSECURED 06/25 3.5				3.500000	15 Jun 2025		
		1,200,000.000	Local 98.366043	1,180,392.52	98.326116	1,179,913.39	-479.13	0.99
			Base 98.366043	1,180,392.52	98.326116	1,179,913.39	-479.13	0.99
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9				4.900000	26 Feb 2026		
		390,000.000	Local 99.968341	389,876.53	99.843308	389,388.90	-487.63	0.33
			Base 99.968341	389,876.53	99.843308	389,388.90	-487.63	0.33
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8				4.800000	26 Feb 2027		
		875,000.000	Local 99.884117	873,986.02	99.744674	872,765.90	-1,220.12	0.73
			Base 99.884117	873,986.02	99.744674	872,765.90	-1,220.12	0.73

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				6.034000	25 Jan 2026		
		1,100,000.000	Local 100.000000	1,100,000.00	100.087000	1,100,957.00	957.00	0.92
			Base 100.000000	1,100,000.00	100.087000	1,100,957.00	957.00	0.92
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2				5.190000	15 Jul 2027		
		790,000.000	Local 99.993744	789,950.58	99.685630	787,516.48	-2,434.10	0.66
Original Face:		790,000.000	Base 99.993744	789,950.58	99.685630	787,516.48	-2,434.10	0.66
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3				3.300000	01 Feb 2027		
		1,200,000.000	Local 96.829581	1,161,954.97	95.869102	1,150,429.22	-11,525.75	0.96
			Base 96.829581	1,161,954.97	95.869102	1,150,429.22	-11,525.75	0.96
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
		750,000.000	Local 98.280111	737,100.83	98.427926	738,209.45	1,108.62	0.62
			Base 98.280111	737,100.83	98.427926	738,209.45	1,108.62	0.62
233874AB2	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2				5.600000	15 Apr 2026		
		375,000.000	Local 99.998029	374,992.61	99.994890	374,980.84	-11.77	0.31
Original Face:		375,000.000	Base 99.998029	374,992.61	99.994890	374,980.84	-11.77	0.31
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
		425,000.000	Local 99.991659	424,964.55	97.802168	415,659.21	-9,305.34	0.35
			Base 99.991659	424,964.55	97.802168	415,659.21	-9,305.34	0.35
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8				4.800000	09 Jan 2026		
		700,000.000	Local 99.975321	699,827.25	99.371774	695,602.42	-4,224.83	0.58
			Base 99.975321	699,827.25	99.371774	695,602.42	-4,224.83	0.58
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1				0.580000	15 Sep 2026		
		600,000.000	Local 99.978590	599,871.54	98.939590	593,637.54	-6,234.00	0.50
Original Face:		600,000.000	Base 99.978590	599,871.54	98.939590	593,637.54	-6,234.00	0.50
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A				3.320000	15 May 2027		
		465,000.000	Local 99.997499	464,988.37	98.151330	456,403.68	-8,584.69	0.38
Original Face:		465,000.000	Base 99.997499	464,988.37	98.151330	456,403.68	-8,584.69	0.38
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A				5.030000	15 Oct 2027		
		325,000.000	Local 99.994052	324,980.67	99.627860	323,790.55	-1,190.12	0.27
Original Face:		325,000.000	Base 99.994052	324,980.67	99.627860	323,790.55	-1,190.12	0.27

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.



FUND: ATZD

As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A				4.930000	15 Jun 2028			
		700,000.000	Local	99.990941	699,936.59	99.584590	697,092.13	-2,844.46	0.58
	Original Face:	700,000.000	Base	99.990941	699,936.59	99.584590	697,092.13	-2,844.46	0.58
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		500,000.000	Local	100.046718	500,233.59	99.327591	496,637.96	-3,595.63	0.42
			Base	100.046718	500,233.59	99.327591	496,637.96	-3,595.63	0.42
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3				3.000000	13 Feb 2026			
		1,150,000.000	Local	96.136452	1,105,569.20	96.395974	1,108,553.70	2,984.50	0.93
			Base	96.136452	1,105,569.20	96.395974	1,108,553.70	2,984.50	0.93
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028			
		428,071.430	Local	100.975650	432,247.91	95.805868	410,117.55	-22,130.36	0.34
	Original Face:	3,600,000.000	Base	100.975650	432,247.91	95.805868	410,117.55	-22,130.36	0.34
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026			
		500,000.000	Local	99.933516	499,667.58	93.507544	467,537.72	-32,129.86	0.39
			Base	99.933516	499,667.58	93.507544	467,537.72	-32,129.86	0.39
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625				4.625000	11 Sep 2026			
		1,200,000.000	Local	99.508446	1,194,101.35	99.789911	1,197,478.93	3,377.58	1.00
			Base	99.508446	1,194,101.35	99.789911	1,197,478.93	3,377.58	1.00
3130B0AD1	FEDERAL HOME LOAN BANK BONDS 09/25 5.5				5.500000	04 Sep 2025			
		1,200,000.000	Local	100.000000	1,200,000.00	99.913029	1,198,956.35	-1,043.65	1.00
			Base	100.000000	1,200,000.00	99.913029	1,198,956.35	-1,043.65	1.00
3130B0JZ3	FEDERAL HOME LOAN BANK BONDS 09/25 5.5				5.500000	25 Sep 2025			
		1,200,000.000	Local	100.000000	1,200,000.00	99.953549	1,199,442.59	-557.41	1.00
			Base	100.000000	1,200,000.00	99.953549	1,199,442.59	-557.41	1.00
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025			
		1,005,000.000	Local	99.960719	1,004,605.23	97.865847	983,551.76	-21,053.47	0.82
			Base	99.960719	1,004,605.23	97.865847	983,551.76	-21,053.47	0.82
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		1,100,000.000	Local	99.422873	1,093,651.60	98.901784	1,087,919.62	-5,731.98	0.91
			Base	99.422873	1,093,651.60	98.901784	1,087,919.62	-5,731.98	0.91

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.



FUND: ATZD

As of: June 30, 2024

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3134GYFG2	FREDDIE MAC NOTES 01/25 5.125				5.125000	27 Jan 2025			
		1,100,000.000	Local	100.000000	1,100,000.00	99.865581	1,098,521.39	-1,478.61	0.92
			Base	100.000000	1,100,000.00	99.865581	1,098,521.39	-1,478.61	0.92
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05				5.050000	01 Aug 2024			
		1,100,000.000	Local	100.000000	1,100,000.00	99.948360	1,099,431.96	-568.04	0.92
			Base	100.000000	1,100,000.00	99.948360	1,099,431.96	-568.04	0.92
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3				5.300000	24 Feb 2025			
		900,000.000	Local	99.932950	899,396.55	99.962476	899,662.28	265.73	0.75
			Base	99.932950	899,396.55	99.962476	899,662.28	265.73	0.75
3134H1WT6	FREDDIE MAC NOTES 03/26 5.55				5.550000	13 Mar 2026			
		1,200,000.000	Local	100.000000	1,200,000.00	99.887000	1,198,644.00	-1,356.00	1.00
			Base	100.000000	1,200,000.00	99.887000	1,198,644.00	-1,356.00	1.00
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	95.088622	950,886.22	-49,113.78	0.80
			Base	100.000000	1,000,000.00	95.088622	950,886.22	-49,113.78	0.80
3135G06Y4	FANNIE MAE NOTES 02/26 5.2				5.200000	17 Feb 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	99.816159	1,097,977.75	-2,022.25	0.92
			Base	100.000000	1,100,000.00	99.816159	1,097,977.75	-2,022.25	0.92
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2				3.241000	25 Sep 2024			
		1,812,545.840	Local	99.506112	1,803,593.89	99.437530	1,802,350.81	-1,243.08	1.51
		Original Face: 2,300,000.000	Base	99.506112	1,803,593.89	99.437530	1,802,350.81	-1,243.08	1.51
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2				3.329000	25 May 2025			
		1,094,870.440	Local	99.024728	1,084,192.47	98.190680	1,075,060.73	-9,131.74	0.90
		Original Face: 1,100,000.000	Base	99.024728	1,084,192.47	98.190680	1,075,060.73	-9,131.74	0.90
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2				3.136000	25 Oct 2024			
		609,077.340	Local	99.278632	604,683.65	99.106790	603,637.00	-1,046.65	0.51
		Original Face: 750,000.000	Base	99.278632	604,683.65	99.106790	603,637.00	-1,046.65	0.51
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR				5.852000	27 Oct 2025			
		600,000.000	Local	100.000000	600,000.00	99.912575	599,475.45	-524.55	0.50
			Base	100.000000	600,000.00	99.912575	599,475.45	-524.55	0.50

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A				5.800000	16 Nov 2026			
		456,207.990	Local	99.998919	456,203.06	100.083110	456,587.14	384.08	0.38
Original Face:		670,000.000	Base	99.998919	456,203.06	100.083110	456,587.14	384.08	0.38
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A				5.140000	15 Mar 2026			
		391,717.910	Local	99.923207	391,417.10	99.868660	391,203.43	-213.67	0.33
Original Face:		1,090,000.000	Base	99.923207	391,417.10	99.868660	391,203.43	-213.67	0.33
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A				5.680000	15 Sep 2026			
		419,064.350	Local	99.994163	419,039.89	99.993470	419,036.99	-2.90	0.35
Original Face:		445,000.000	Base	99.994163	419,039.89	99.993470	419,036.99	-2.90	0.35
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025			
		29,290.240	Local	99.999010	29,289.95	99.752000	29,217.60	-72.35	0.02
Original Face:		1,070,000.000	Base	99.999010	29,289.95	99.752000	29,217.60	-72.35	0.02
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3				4.480000	15 Dec 2026			
		574,075.780	Local	99.343500	570,306.97	99.361550	570,410.59	103.62	0.48
Original Face:		680,000.000	Base	99.343500	570,306.97	99.361550	570,410.59	103.62	0.48
34535EAB8	FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A				5.320000	15 Jan 2027			
		810,000.000	Local	99.927540	809,413.07	99.864270	808,900.59	-512.48	0.68
Original Face:		810,000.000	Base	99.927540	809,413.07	99.864270	808,900.59	-512.48	0.68
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3				0.680000	16 Sep 2026			
		268,360.230	Local	98.071823	263,185.77	97.672460	262,114.04	-1,071.73	0.22
Original Face:		600,000.000	Base	98.071823	263,185.77	97.672460	262,114.04	-1,071.73	0.22
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A				5.100000	18 May 2026			
		101,943.550	Local	99.997724	101,941.23	99.856650	101,797.41	-143.82	0.09
Original Face:		240,000.000	Base	99.997724	101,941.23	99.856650	101,797.41	-143.82	0.09
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3				0.350000	16 Oct 2025			
		2,033.210	Local	99.995574	2,033.12	99.743320	2,027.99	-5.13	0.00
Original Face:		185,000.000	Base	99.995574	2,033.12	99.743320	2,027.99	-5.13	0.00
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3				4.820000	16 Aug 2027			
		1,200,000.000	Local	99.989225	1,199,870.70	99.413770	1,192,965.24	-6,905.46	1.00
Original Face:		1,200,000.000	Base	99.989225	1,199,870.70	99.413770	1,192,965.24	-6,905.46	1.00

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241				5.241000	18 Nov 2025			
		250,000.000	Local	100.000000	250,000.00	99.636106	249,090.27	-909.73	0.21
			Base	100.000000	250,000.00	99.636106	249,090.27	-909.73	0.21
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A				5.890000	16 Nov 2026			
		452,485.970	Local	100.304984	453,865.98	100.129660	453,072.66	-793.32	0.38
		Original Face: 550,000.000	Base	100.304984	453,865.98	100.129660	453,072.66	-793.32	0.38
38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR				5.414000	21 May 2027			
		600,000.000	Local	100.000000	600,000.00	99.837125	599,022.75	-977.25	0.50
			Base	100.000000	600,000.00	99.837125	599,022.75	-977.25	0.50
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3				0.370000	15 Apr 2026			
		55,485.000	Local	99.819681	55,384.95	99.761780	55,352.82	-32.13	0.05
		Original Face: 2,827,000.000	Base	99.819681	55,384.95	99.761780	55,352.82	-32.13	0.05
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		1,100,000.000	Local	96.111673	1,057,228.40	96.008562	1,056,094.18	-1,134.22	0.88
			Base	96.111673	1,057,228.40	96.008562	1,056,094.18	-1,134.22	0.88
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025			
		160,000.000	Local	99.984956	159,975.93	98.540523	157,664.84	-2,311.09	0.13
			Base	99.984956	159,975.93	98.540523	157,664.84	-2,311.09	0.13
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95				4.950000	30 Sep 2026			
		1,500,000.000	Local	99.823265	1,497,348.98	99.861601	1,497,924.02	575.04	1.25
			Base	99.823265	1,497,348.98	99.861601	1,497,924.02	575.04	1.25
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027			
		1,000,000.000	Local	99.670699	996,706.99	99.815296	998,152.96	1,445.97	0.84
			Base	99.670699	996,706.99	99.815296	998,152.96	1,445.97	0.84
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2				5.410000	15 Apr 2026			
		1,018,051.690	Local	99.944587	1,017,487.56	99.882650	1,016,857.01	-630.55	0.85
		Original Face: 1,625,000.000	Base	99.944587	1,017,487.56	99.882650	1,016,857.01	-630.55	0.85
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2				5.870000	22 Jun 2026			
		655,867.130	Local	99.995276	655,836.15	100.163770	656,941.24	1,105.09	0.55
		Original Face: 665,000.000	Base	99.995276	655,836.15	100.163770	656,941.24	1,105.09	0.55

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025			
		0.000	Local	0.000000	0.02	0.00	-0.02	0.00	
			Base	0.000000	0.02	0.00	-0.02	0.00	
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3				0.410000	18 Nov 2025			
		139,919.710	Local	97.982900	137,097.39	137,840.25	742.86	0.12	
Original Face:		565,000.000	Base	97.982900	137,097.39	137,840.25	742.86	0.12	
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2				5.220000	21 Oct 2025			
		95,721.140	Local	99.998799	95,719.99	95,627.51	-92.48	0.08	
Original Face:		275,000.000	Base	99.998799	95,719.99	95,627.51	-92.48	0.08	
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8				4.800000	30 Mar 2027			
		445,000.000	Local	99.912348	444,609.95	443,336.83	-1,273.12	0.37	
			Base	99.912348	444,609.95	443,336.83	-1,273.12	0.37	
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4				4.000000	15 May 2025			
		550,000.000	Local	99.845047	549,147.76	540,983.64	-8,164.12	0.45	
			Base	99.845047	549,147.76	540,983.64	-8,164.12	0.45	
448973AB3	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A				5.290000	15 Apr 2027			
		450,000.000	Local	99.998904	449,995.07	449,170.11	-824.96	0.38	
Original Face:		450,000.000	Base	99.998904	449,995.07	449,170.11	-824.96	0.38	
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A				5.190000	15 Dec 2025			
		123,100.160	Local	99.996767	123,096.18	122,992.46	-103.72	0.10	
Original Face:		345,000.000	Base	99.996767	123,096.18	122,992.46	-103.72	0.10	
44918CAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A				5.800000	15 Jan 2027			
		456,082.560	Local	100.137074	456,707.73	456,622.79	-84.94	0.38	
Original Face:		500,000.000	Base	100.137074	456,707.73	456,622.79	-84.94	0.38	
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3				5.390000	15 Jun 2027			
		1,070,000.000	Local	99.999754	1,069,997.37	1,068,502.00	-1,495.37	0.89	
Original Face:		1,070,000.000	Base	99.999754	1,069,997.37	1,068,502.00	-1,495.37	0.89	
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3				0.740000	15 May 2026			
		226,806.130	Local	98.505102	223,415.61	223,086.80	-328.81	0.19	
Original Face:		600,000.000	Base	98.505102	223,415.61	223,086.80	-328.81	0.19	

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.825966	878,468.50	98.387120	865,806.66	-12,661.84	0.72
		Base		99.825966	878,468.50	98.387120	865,806.66	-12,661.84	0.72
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	98.573730	1,084,311.03	-15,688.97	0.91
		Base		100.000000	1,100,000.00	98.573730	1,084,311.03	-15,688.97	0.91
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local		99.891746	1,098,809.21	98.996734	1,088,964.07	-9,845.14	0.91
		Base		99.891746	1,098,809.21	98.996734	1,088,964.07	-9,845.14	0.91
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
	1,455,000.000	Local		99.932496	1,454,017.82	100.387565	1,460,639.07	6,621.25	1.22
		Base		99.932496	1,454,017.82	100.387565	1,460,639.07	6,621.25	1.22
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.260000	24 Feb 2026		
	500,000.000	Local		100.000000	500,000.00	100.410992	502,054.96	2,054.96	0.42
		Base		100.000000	500,000.00	100.410992	502,054.96	2,054.96	0.42
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
	500,000.000	Local		101.326490	506,632.45	100.323610	501,618.05	-5,014.40	0.42
	Original Face: 500,000.000	Base		101.326490	506,632.45	100.323610	501,618.05	-5,014.40	0.42
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	7,620.200	Local		99.994882	7,619.81	99.370950	7,572.27	-47.54	0.01
	Original Face: 85,000.000	Base		99.994882	7,619.81	99.370950	7,572.27	-47.54	0.01
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	319,404.950	Local		99.996030	319,392.27	99.982180	319,348.03	-44.24	0.27
	Original Face: 500,000.000	Base		99.996030	319,392.27	99.982180	319,348.03	-44.24	0.27
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
	1,200,000.000	Local		100.000000	1,200,000.00	99.981493	1,199,777.92	-222.08	1.00
		Base		100.000000	1,200,000.00	99.981493	1,199,777.92	-222.08	1.00
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					6.590000	23 May 2025		
	500,000.000	Local		100.000000	500,000.00	99.632003	498,160.02	-1,839.98	0.42
		Base		100.000000	500,000.00	99.632003	498,160.02	-1,839.98	0.42

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026			
		265,000.000	Local	99.955170	264,881.20	98.004284	259,711.35	-5,169.85	0.22
			Base	99.955170	264,881.20	98.004284	259,711.35	-5,169.85	0.22
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		515,000.000	Local	99.905917	514,515.47	99.944109	514,712.16	196.69	0.43
			Base	99.905917	514,515.47	99.944109	514,712.16	196.69	0.43
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025			
		195,000.000	Local	99.871431	194,749.29	99.679452	194,374.93	-374.36	0.16
			Base	99.871431	194,749.29	99.679452	194,374.93	-374.36	0.16
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		1,100,000.000	Local	98.987531	1,088,862.84	98.707552	1,085,783.07	-3,079.77	0.91
			Base	98.987531	1,088,862.84	98.707552	1,085,783.07	-3,079.77	0.91
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		1,200,000.000	Local	100.575028	1,206,900.34	99.167656	1,190,011.87	-16,888.47	1.00
			Base	100.575028	1,206,900.34	99.167656	1,190,011.87	-16,888.47	1.00
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4				5.400000	21 Nov 2025			
		1,000,000.000	Local	99.971051	999,710.51	99.531679	995,316.79	-4,393.72	0.83
			Base	99.971051	999,710.51	99.531679	995,316.79	-4,393.72	0.83
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026			
		650,000.000	Local	99.986482	649,912.13	98.122767	637,797.99	-12,114.14	0.53
			Base	99.986482	649,912.13	98.122767	637,797.99	-12,114.14	0.53
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2				5.260000	15 Oct 2025			
		19,281.200	Local	100.000000	19,281.20	99.987440	19,278.78	-2.42	0.02
		Original Face: 545,000.000	Base	100.000000	19,281.20	99.987440	19,278.78	-2.42	0.02
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2				5.920000	16 Nov 2026			
		848,507.310	Local	99.996481	848,477.45	100.143670	849,726.36	1,248.91	0.71
		Original Face: 1,000,000.000	Base	99.996481	848,477.45	100.143670	849,726.36	1,248.91	0.71
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3				4.510000	15 Nov 2027			
		900,000.000	Local	99.790732	898,116.59	98.984030	890,856.27	-7,260.32	0.75
		Original Face: 900,000.000	Base	99.790732	898,116.59	98.984030	890,856.27	-7,260.32	0.75

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

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58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
	251,849.970	Local		98.421274	247,873.95	98.153220	247,198.86	-675.09	0.21
Original Face:	815,000.000	Base		98.421274	247,873.95	98.153220	247,198.86	-675.09	0.21
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.000000	23 Jul 2025		
	1,200,000.000	Local		98.586523	1,183,038.27	98.504646	1,182,055.75	-982.52	0.99
		Base		98.586523	1,183,038.27	98.504646	1,182,055.75	-982.52	0.99
61747YEB7	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.849000	22 Jan 2025		
	1,200,000.000	Local		100.088681	1,201,064.17	100.049110	1,200,589.32	-474.85	1.00
		Base		100.088681	1,201,064.17	100.049110	1,200,589.32	-474.85	1.00
65479UAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A					5.470000	15 Dec 2026		
	695,000.000	Local		99.999026	694,993.23	100.054540	695,379.05	385.82	0.58
Original Face:	695,000.000	Base		99.999026	694,993.23	100.054540	695,379.05	385.82	0.58
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
	53,939.090	Local		100.000000	53,939.09	99.932780	53,902.83	-36.26	0.05
Original Face:	560,000.000	Base		100.000000	53,939.09	99.932780	53,902.83	-36.26	0.05
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
	1,355,000.000	Local		99.999151	1,354,988.49	100.137540	1,356,863.67	1,875.18	1.14
Original Face:	1,355,000.000	Base		99.999151	1,354,988.49	100.137540	1,356,863.67	1,875.18	1.14
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
	188,013.240	Local		99.999995	188,013.23	99.933910	187,888.98	-124.25	0.16
Original Face:	370,000.000	Base		99.999995	188,013.23	99.933910	187,888.98	-124.25	0.16
69353REQ7	PNC BANK NA SR UNSECURED 06/25 3.25					3.250000	01 Jun 2025		
	1,100,000.000	Local		97.986187	1,077,848.06	97.944955	1,077,394.51	-453.55	0.90
		Base		97.986187	1,077,848.06	97.944955	1,077,394.51	-453.55	0.90
69371RQ25	PACCAR FINANCIAL CORP SR UNSECURED 08/24 2.15					2.150000	15 Aug 2024		
	500,000.000	Local		99.578708	497,893.54	99.571083	497,855.42	-38.12	0.42
		Base		99.578708	497,893.54	99.571083	497,855.42	-38.12	0.42
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
	590,000.000	Local		99.998059	589,988.55	99.485182	586,962.57	-3,025.98	0.49
		Base		99.998059	589,988.55	99.485182	586,962.57	-3,025.98	0.49

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

Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	420,000.000	Local		99.999288	419,997.01	98.414720	413,341.82	-6,655.19	0.35
		Base		99.999288	419,997.01	98.414720	413,341.82	-6,655.19	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
	500,000.000	Local		99.993136	499,965.68	98.010156	490,050.78	-9,914.90	0.41
		Base		99.993136	499,965.68	98.010156	490,050.78	-9,914.90	0.41
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
	500,000.000	Local		99.926210	499,631.05	100.241455	501,207.28	1,576.23	0.42
		Base		99.926210	499,631.05	100.241455	501,207.28	1,576.23	0.42
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
	1,165,000.000	Local		99.967707	1,164,623.79	99.309958	1,156,961.01	-7,662.78	0.97
		Base		99.967707	1,164,623.79	99.309958	1,156,961.01	-7,662.78	0.97
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
	710,000.000	Local		99.978441	709,846.93	100.430945	713,059.71	3,212.78	0.60
		Base		99.978441	709,846.93	100.430945	713,059.71	3,212.78	0.60
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
	835,000.000	Local		99.974206	834,784.62	99.318054	829,305.75	-5,478.87	0.69
		Base		99.974206	834,784.62	99.318054	829,305.75	-5,478.87	0.69
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
	575,000.000	Local		98.259814	564,993.93	98.716841	567,621.84	2,627.91	0.47
		Base		98.259814	564,993.93	98.716841	567,621.84	2,627.91	0.47
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					5.940000	25 Jul 2025		
	215,000.000	Local		100.000000	215,000.00	100.308000	215,662.20	662.20	0.18
		Base		100.000000	215,000.00	100.308000	215,662.20	662.20	0.18
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					6.040000	16 Apr 2027		
	1,200,000.000	Local		100.316786	1,203,801.43	100.379500	1,204,554.00	752.57	1.01
		Base		100.316786	1,203,801.43	100.379500	1,204,554.00	752.57	1.01
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR					6.064000	24 Oct 2025		
	1,200,000.000	Local		100.000000	1,200,000.00	99.944036	1,199,328.43	-671.57	1.00
		Base		100.000000	1,200,000.00	99.944036	1,199,328.43	-671.57	1.00

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		1,000,000.000	Local	99.999349	999,993.49	99.808158	998,081.58	-1,911.91	0.84
			Base	99.999349	999,993.49	99.808158	998,081.58	-1,911.91	0.84
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2				2.000000	13 Sep 2024			
		600,000.000	Local	100.000000	600,000.00	99.248805	595,492.83	-4,507.17	0.50
			Base	100.000000	600,000.00	99.248805	595,492.83	-4,507.17	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		610,000.000	Local	99.970052	609,817.32	97.775635	596,431.37	-13,385.95	0.50
			Base	99.970052	609,817.32	97.775635	596,431.37	-13,385.95	0.50
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025			
		1,100,000.000	Local	99.328997	1,092,618.97	98.268912	1,080,958.03	-11,660.94	0.90
			Base	99.328997	1,092,618.97	98.268912	1,080,958.03	-11,660.94	0.90
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85				4.850000	08 Feb 2027			
		1,110,000.000	Local	99.964087	1,109,601.37	99.463850	1,104,048.74	-5,552.63	0.92
			Base	99.964087	1,109,601.37	99.463850	1,104,048.74	-5,552.63	0.92
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993				4.993000	18 Mar 2027			
		1,100,000.000	Local	99.715817	1,096,873.99	99.889653	1,098,786.18	1,912.19	0.92
			Base	99.715817	1,096,873.99	99.889653	1,098,786.18	1,912.19	0.92
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024			
		1,300,000.000	Local	100.000000	1,300,000.00	100.000000	1,300,000.00	0.00	1.09
			Base	100.000000	1,300,000.00	100.000000	1,300,000.00	0.00	1.09
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025			
		1,200,000.000	Local	97.702462	1,172,429.54	97.582026	1,170,984.31	-1,445.23	0.98
			Base	97.702462	1,172,429.54	97.582026	1,170,984.31	-1,445.23	0.98
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6				4.600000	08 Feb 2027			
		1,200,000.000	Local	99.943965	1,199,327.58	99.362544	1,192,350.53	-6,977.05	1.00
			Base	99.943965	1,199,327.58	99.362544	1,192,350.53	-6,977.05	1.00
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215				1.215000	18 Oct 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	98.706776	987,067.76	-12,932.24	0.83
			Base	100.000000	1,000,000.00	98.706776	987,067.76	-12,932.24	0.83

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.



FUND: ATZD

As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953				4.953000	10 Aug 2026		
		880,000.000	Local 100.000000	880,000.00	99.760339	877,890.98	-2,109.02	0.73
			Base 100.000000	880,000.00	99.760339	877,890.98	-2,109.02	0.73
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026		
		44,541.480	Local 99.999573	44,541.29	99.907720	44,500.38	-40.91	0.04
Original Face:		145,000.000	Base 99.999573	44,541.29	99.907720	44,500.38	-40.91	0.04
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A				5.280000	15 May 2026		
		184,894.910	Local 99.999194	184,893.42	99.873340	184,660.72	-232.70	0.15
Original Face:		335,000.000	Base 99.999194	184,893.42	99.873340	184,660.72	-232.70	0.15
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A				5.600000	17 Aug 2026		
		190,175.260	Local 99.997003	190,169.56	99.991110	190,158.35	-11.21	0.16
Original Face:		270,000.000	Base 99.997003	190,169.56	99.991110	190,158.35	-11.21	0.16
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A				5.130000	15 Dec 2026		
		330,000.000	Local 99.996327	329,987.88	99.741580	329,147.21	-840.67	0.28
Original Face:		330,000.000	Base 99.996327	329,987.88	99.741580	329,147.21	-840.67	0.28
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3				0.710000	15 Apr 2026		
		457,938.590	Local 98.249125	449,920.66	97.998950	448,775.01	-1,145.65	0.38
Original Face:		1,100,000.000	Base 98.249125	449,920.66	97.998950	448,775.01	-1,145.65	0.38
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A				5.800000	16 Nov 2026		
		595,873.660	Local 99.998792	595,866.46	100.117380	596,573.10	706.64	0.50
Original Face:		655,000.000	Base 99.998792	595,866.46	100.117380	596,573.10	706.64	0.50
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
		310,000.000	Local 99.962784	309,884.63	99.283446	307,778.68	-2,105.95	0.26
			Base 99.962784	309,884.63	99.283446	307,778.68	-2,105.95	0.26
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
		1,000,000.000	Local 99.963800	999,638.00	98.980469	989,804.69	-9,833.31	0.83
			Base 99.963800	999,638.00	98.980469	989,804.69	-9,833.31	0.83
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
		550,000.000	Local 99.837805	549,107.93	97.886719	538,376.95	-10,730.98	0.45
			Base 99.837805	549,107.93	97.886719	538,376.95	-10,730.98	0.45

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CHU8	US TREASURY N/B 08/26 4.375					4.375000	15 Aug 2026		
	1,200,000.000	Local		99.727719	1,196,732.63	99.339844	1,192,078.13	-4,654.50	1.00
		Base		99.727719	1,196,732.63	99.339844	1,192,078.13	-4,654.50	1.00
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1					3.100000	15 Mar 2026		
	1,000,000.000	Local		97.059344	970,593.44	96.702859	967,028.59	-3,564.85	0.81
		Base		97.059344	970,593.44	96.702859	967,028.59	-3,564.85	0.81
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	600,000.000	Local		99.995923	599,975.54	99.850885	599,105.31	-870.23	0.50
		Base		99.995923	599,975.54	99.850885	599,105.31	-870.23	0.50
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.130000	20 Mar 2026		
	550,000.000	Local		99.879316	549,336.24	100.726800	553,997.40	4,661.16	0.46
		Base		99.879316	549,336.24	100.726800	553,997.40	4,661.16	0.46
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	1,344,000.000	Local		93.358060	1,254,732.32	93.613128	1,258,160.44	3,428.12	1.05
		Base		93.358060	1,254,732.32	93.613128	1,258,160.44	3,428.12	1.05
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
	331,180.000	Local		99.996543	331,168.55	99.941340	330,985.73	-182.82	0.28
Original Face:	535,000.000	Base		99.996543	331,168.55	99.941340	330,985.73	-182.82	0.28
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
	844,415.130	Local		99.995978	844,381.17	100.090850	845,182.28	801.11	0.71
Original Face:	915,000.000	Base		99.995978	844,381.17	100.090850	845,182.28	801.11	0.71
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
	926,317.800	Local		98.465460	912,103.08	98.196860	909,614.99	-2,488.09	0.76
Original Face:	2,500,000.000	Base		98.465460	912,103.08	98.196860	909,614.99	-2,488.09	0.76
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
	435,000.000	Local		99.971269	434,875.02	98.554999	428,714.25	-6,160.77	0.36
		Base		99.971269	434,875.02	98.554999	428,714.25	-6,160.77	0.36
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	180,000.000	Local		99.973061	179,951.51	98.403544	177,126.38	-2,825.13	0.15
		Base		99.973061	179,951.51	98.403544	177,126.38	-2,825.13	0.15

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025		
		1,100,000.000	Local 101.194309	1,113,137.40	98.378279	1,082,161.07	-30,976.33	0.91
			Base 101.194309	1,113,137.40	98.378279	1,082,161.07	-30,976.33	0.91
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				6.660000	25 Apr 2026		
		1,100,000.000	Local 100.000000	1,100,000.00	100.752277	1,108,275.05	8,275.05	0.93
			Base 100.000000	1,100,000.00	100.752277	1,108,275.05	8,275.05	0.93
US DOLLAR Total								
		120,381,022.730	Local	119,875,738.26		119,320,844.67	-554,893.59	99.84
Original Face:		52,237,000.000	Base	119,875,738.26		119,320,844.67	-554,893.59	99.84
FIXED INCOME Total								
		120,381,022.730	Base	119,875,738.26		119,320,844.67	-554,893.59	99.84
Original Face:		52,237,000.000						

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
 U.S. BANCORP ASSET MANAGEMENT, INC.
 FUND: ATZD



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		120,568,109.590	Base	120,062,825.12		119,507,931.53	-554,893.59	100.00
Original Face:		52,237,000.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		49,999.980	Local	1.000000	49,999.98	1.000000	49,999.98	0.00
			Base	1.000000	49,999.98	1.000000	49,999.98	0.00
US DOLLAR Total								
		49,999.980	Local		49,999.98		49,999.98	0.00
			Base		49,999.98		49,999.98	0.00
CASH Total								
		49,999.980	Base		49,999.98		49,999.98	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO				5.400000	03 Jul 2024		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	2.00
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	2.00
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Aug 2024		
		65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	5.21
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	5.21
912797KA4	TREASURY BILL 02/25 0.00000				4.744700	20 Feb 2025		
		40,000,000.000	Local	96.915945	38,766,378.00	96.772750	38,709,100.00	-57,278.00
			Base	96.915945	38,766,378.00	96.772750	38,709,100.00	-57,278.00
912797KQ9	TREASURY BILL 07/24 0.00000				5.201000	23 Jul 2024		
		40,000,000.000	Local	99.682161	39,872,864.44	99.682161	39,872,864.40	-0.04
			Base	99.682161	39,872,864.44	99.682161	39,872,864.40	-0.04
912797KT3	TREASURY BILL 10/24 0.00000				5.154100	10 Oct 2024		
		25,000,000.000	Local	98.553989	24,638,497.15	98.542514	24,635,628.50	-2,868.65
			Base	98.553989	24,638,497.15	98.542514	24,635,628.50	-2,868.65

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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	SANTANDER US CAPITAL MARKETS 04/15 VAR					5.310000	01 Jul 2024		
	275,000,000.000	Local		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	22.04
		Base		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	22.04
979QHR003	SOUTH STREET REPO					5.420000	01 Jul 2024		
	18,250,527.710	Local		100.000000	18,250,527.71	100.000000	18,250,527.71	0.00	1.46
		Base		100.000000	18,250,527.71	100.000000	18,250,527.71	0.00	1.46
US DOLLAR Total									
	488,250,527.710	Local			486,528,267.30		486,468,120.61	-60,146.69	38.99
		Base			486,528,267.30		486,468,120.61	-60,146.69	38.99
CASH EQUIVALENT Total									
	488,250,527.710	Base			486,528,267.30		486,468,120.61	-60,146.69	38.99
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
	54,485,345.150	Local		1.000000	54,485,345.15	1.000000	54,485,345.15	0.00	4.37
		Base		1.000000	54,485,345.15	1.000000	54,485,345.15	0.00	4.37
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
	29,631,299.500	Local		1.000000	29,631,299.50	1.000000	29,631,299.50	0.00	2.38
		Base		1.000000	29,631,299.50	1.000000	29,631,299.50	0.00	2.38
US DOLLAR Total									
	84,116,644.650	Local			84,116,644.65		84,116,644.65	0.00	6.74
		Base			84,116,644.65		84,116,644.65	0.00	6.74
EQUITY Total									
	84,116,644.650	Base			84,116,644.65		84,116,644.65	0.00	6.74

FIXED INCOME

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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
US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,469,384.560	Local 100.541001	1,477,333.95	95.899602	1,409,133.94	-68,200.01	0.11
Original Face:		20,540,000.000	Base 100.541001	1,477,333.95	95.899602	1,409,133.94	-68,200.01	0.11
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
		15,000,000.000	Local 100.000000	15,000,000.00	93.507958	14,026,193.70	-973,806.30	1.12
			Base 100.000000	15,000,000.00	93.507958	14,026,193.70	-973,806.30	1.12
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	93.094407	18,618,881.40	-1,381,118.60	1.49
			Base 100.000000	20,000,000.00	93.094407	18,618,881.40	-1,381,118.60	1.49
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	99.651997	9,965,199.70	-34,800.30	0.80
			Base 100.000000	10,000,000.00	99.651997	9,965,199.70	-34,800.30	0.80
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025		
		7,000,000.000	Local 100.000000	7,000,000.00	93.956691	6,576,968.37	-423,031.63	0.53
			Base 100.000000	7,000,000.00	93.956691	6,576,968.37	-423,031.63	0.53
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	91.989740	2,759,692.20	-240,307.80	0.22
			Base 100.000000	3,000,000.00	91.989740	2,759,692.20	-240,307.80	0.22
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07				1.070000	23 Dec 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	97.940749	14,691,112.35	-308,887.65	1.18
			Base 100.000000	15,000,000.00	97.940749	14,691,112.35	-308,887.65	1.18
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2				1.200000	30 Jun 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	96.154853	4,807,742.65	-192,257.35	0.39
			Base 100.000000	5,000,000.00	96.154853	4,807,742.65	-192,257.35	0.39
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1				1.000000	30 Sep 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.929446	4,946,472.30	-53,527.70	0.40
			Base 100.000000	5,000,000.00	98.929446	4,946,472.30	-53,527.70	0.40
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	94.174537	4,708,726.85	-291,273.15	0.38

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	5,000,000.00	94.174537	4,708,726.85	-291,273.15	0.38
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025		
	2,500,000.000	Local	100.000000	2,500,000.00	96.210859	2,405,271.48	-94,728.52	0.19
		Base	100.000000	2,500,000.00	96.210859	2,405,271.48	-94,728.52	0.19
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000	12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.191784	9,819,178.40	-180,821.60	0.79
		Base	100.000000	10,000,000.00	98.191784	9,819,178.40	-180,821.60	0.79
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000	19 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.331994	9,833,199.40	-166,800.60	0.79
		Base	100.000000	10,000,000.00	98.331994	9,833,199.40	-166,800.60	0.79
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15				3.150000	25 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.004592	4,950,229.60	-49,770.40	0.40
		Base	100.000000	5,000,000.00	99.004592	4,950,229.60	-49,770.40	0.40
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				4.500000	23 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.238661	9,923,866.10	-76,133.90	0.80
		Base	100.000000	10,000,000.00	99.238661	9,923,866.10	-76,133.90	0.80
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	96.869557	4,843,477.85	-156,522.15	0.39
		Base	100.000000	5,000,000.00	96.869557	4,843,477.85	-156,522.15	0.39
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				5.000000	28 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.857084	4,992,854.20	-7,145.80	0.40
		Base	100.000000	5,000,000.00	99.857084	4,992,854.20	-7,145.80	0.40
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000	28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	98.774290	24,693,572.50	-306,427.50	1.98
		Base	100.000000	25,000,000.00	98.774290	24,693,572.50	-306,427.50	1.98
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.910061	9,991,006.10	-8,993.90	0.80
		Base	100.000000	10,000,000.00	99.910061	9,991,006.10	-8,993.90	0.80
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75				3.750000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.215452	9,921,545.20	-78,454.80	0.80

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STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	99.215452	9,921,545.20	-78,454.80	0.80
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.659390	14,948,908.50	-51,091.50	1.20
		Base	100.000000	15,000,000.00	99.659390	14,948,908.50	-51,091.50	1.20
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	10,000,000.000	Local	100.111082	10,011,108.24	99.630400	9,963,040.00	-48,068.24	0.80
		Base	100.111082	10,011,108.24	99.630400	9,963,040.00	-48,068.24	0.80
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25				5.250000	27 Jan 2025		
	3,400,000.000	Local	100.000000	3,400,000.00	99.929342	3,397,597.63	-2,402.37	0.27
		Base	100.000000	3,400,000.00	99.929342	3,397,597.63	-2,402.37	0.27
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,401,997.130	Local	103.789664	4,568,818.04	91.756441	4,039,115.90	-529,702.14	0.32
Original Face:	24,487,993.000	Base	103.789664	4,568,818.04	91.756441	4,039,115.90	-529,702.14	0.32
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,020,341.600	Local	103.727038	1,058,370.12	91.621319	934,850.43	-123,519.69	0.07
Original Face:	10,000,000.000	Base	103.727038	1,058,370.12	91.621319	934,850.43	-123,519.69	0.07
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000	16 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.630000	9,563,000.00	-437,000.00	0.77
		Base	100.000000	10,000,000.00	95.630000	9,563,000.00	-437,000.00	0.77
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
	10,000,000.000	Local	99.999931	9,999,993.12	99.985757	9,998,575.70	-1,417.42	0.80
		Base	99.999931	9,999,993.12	99.985757	9,998,575.70	-1,417.42	0.80
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	95.348006	4,767,400.30	-232,599.70	0.38
		Base	100.000000	5,000,000.00	95.348006	4,767,400.30	-232,599.70	0.38
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	93.158209	4,657,910.45	-342,089.55	0.37
		Base	100.000000	5,000,000.00	93.158209	4,657,910.45	-342,089.55	0.37
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	95.681120	4,784,055.98	91.927072	4,596,353.60	-187,702.38	0.37

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

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		Base	95.681120	4,784,055.98	91.927072	4,596,353.60	-187,702.38	0.37
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.568912	9,956,891.20	-43,108.80	0.80
		Base	100.000000	10,000,000.00	99.568912	9,956,891.20	-43,108.80	0.80
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	97.118222	9,711,822.20	-288,177.80	0.78
		Base	100.000000	10,000,000.00	97.118222	9,711,822.20	-288,177.80	0.78
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.774101	9,877,410.10	-122,589.90	0.79
		Base	100.000000	10,000,000.00	98.774101	9,877,410.10	-122,589.90	0.79
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.032963	4,951,648.15	-48,351.85	0.40
		Base	100.000000	5,000,000.00	99.032963	4,951,648.15	-48,351.85	0.40
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.828413	9,982,841.30	-17,158.70	0.80
		Base	100.000000	10,000,000.00	99.828413	9,982,841.30	-17,158.70	0.80
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.716571	4,885,828.55	-114,171.45	0.39
		Base	100.000000	5,000,000.00	97.716571	4,885,828.55	-114,171.45	0.39
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.901784	4,945,089.20	-54,910.80	0.40
		Base	100.000000	5,000,000.00	98.901784	4,945,089.20	-54,910.80	0.40
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.009990	4,950,499.50	-49,500.50	0.40
		Base	100.000000	5,000,000.00	99.009990	4,950,499.50	-49,500.50	0.40
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.655209	9,965,520.90	-34,479.10	0.80
		Base	100.000000	10,000,000.00	99.655209	9,965,520.90	-34,479.10	0.80
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.508496	4,925,424.80	-74,575.20	0.39

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		Base	100.000000	5,000,000.00	98.508496	4,925,424.80	-74,575.20	0.39
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024		
	8,173,000.000	Local	100.000000	8,173,000.00	99.849542	8,160,703.07	-12,296.93	0.65
		Base	100.000000	8,173,000.00	99.849542	8,160,703.07	-12,296.93	0.65
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.920664	4,996,033.20	-3,966.80	0.40
		Base	100.000000	5,000,000.00	99.920664	4,996,033.20	-3,966.80	0.40
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.807263	9,980,726.30	-19,273.70	0.80
		Base	100.000000	10,000,000.00	99.807263	9,980,726.30	-19,273.70	0.80
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026		
	10,000,000.000	Local	99.964728	9,996,472.81	99.899910	9,989,991.00	-6,481.81	0.80
		Base	99.964728	9,996,472.81	99.899910	9,989,991.00	-6,481.81	0.80
3134H1MK6	FREDDIE MAC NOTES 12/26 5.4				5.400000	21 Dec 2026		
	25,000,000.000	Local	100.000000	25,000,000.00	99.867355	24,966,838.75	-33,161.25	2.00
		Base	100.000000	25,000,000.00	99.867355	24,966,838.75	-33,161.25	2.00
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.820729	9,982,072.90	-17,927.10	0.80
		Base	100.000000	10,000,000.00	99.820729	9,982,072.90	-17,927.10	0.80
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,238,478.400	Local	99.812256	1,236,153.23	87.325770	1,081,510.80	-154,642.43	0.09
Original Face:	11,452,445.000	Base	99.812256	1,236,153.23	87.325770	1,081,510.80	-154,642.43	0.09
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,572,689.610	Local	100.232261	1,576,342.35	86.445920	1,359,526.00	-216,816.35	0.11
Original Face:	11,058,708.000	Base	100.232261	1,576,342.35	86.445920	1,359,526.00	-216,816.35	0.11
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.256308	4,762,815.40	-237,184.60	0.38
		Base	100.000000	5,000,000.00	95.256308	4,762,815.40	-237,184.60	0.38
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	331,981.200	Local	99.982029	331,921.54	96.108050	319,060.66	-12,860.88	0.03

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	99.982029	331,921.54	96.108050	319,060.66	-12,860.88	0.03	
3137AQT6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
	420,963.400	Local	100.589593	423,445.37	94.271050	396,846.62	-26,598.75	0.03	
Original Face:	12,022,600.000	Base	100.589593	423,445.37	94.271050	396,846.62	-26,598.75	0.03	
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	922,615.440	Local	100.561771	927,798.43	95.930510	885,069.70	-42,728.73	0.07	
Original Face:	24,000,000.000	Base	100.561771	927,798.43	95.930510	885,069.70	-42,728.73	0.07	
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	378,554.150	Local	101.326843	383,576.97	89.586540	339,133.57	-44,443.40	0.03	
Original Face:	9,815,000.000	Base	101.326843	383,576.97	89.586540	339,133.57	-44,443.40	0.03	
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
	227,080.100	Local	101.008992	229,371.32	94.625940	214,876.68	-14,494.64	0.02	
Original Face:	10,000,000.000	Base	101.008992	229,371.32	94.625940	214,876.68	-14,494.64	0.02	
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	369,052.780	Local	105.692140	390,059.78	101.570950	374,850.41	-15,209.37	0.03	
Original Face:	12,777,000.000	Base	105.692140	390,059.78	101.570950	374,850.41	-15,209.37	0.03	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	127,843.500	Local	104.985627	134,217.30	96.505390	123,375.87	-10,841.43	0.01	
Original Face:	10,000,000.000	Base	104.985627	134,217.30	96.505390	123,375.87	-10,841.43	0.01	
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
	126,501.700	Local	103.346919	130,735.61	95.747740	121,122.52	-9,613.09	0.01	
Original Face:	5,000,000.000	Base	103.346919	130,735.61	95.747740	121,122.52	-9,613.09	0.01	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	59,603.800	Local	103.956040	61,961.75	98.296050	58,588.18	-3,373.57	0.00	
Original Face:	5,000,000.000	Base	103.956040	61,961.75	98.296050	58,588.18	-3,373.57	0.00	
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	93.367123	9,336,712.30	-663,287.70	0.75	
		Base	100.000000	10,000,000.00	93.367123	9,336,712.30	-663,287.70	0.75	
31424WHE5	FARMER MAC NOTES 06/25 5.15					5.150000	12 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.902584	9,990,258.40	-9,741.60	0.80	

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	99.902584	9,990,258.40	-9,741.60	0.80
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	246,977.590	Local	102.202617	252,417.56	100.406687	247,982.02	-4,435.54	0.02
Original Face:	9,875,825.000	Base	102.202617	252,417.56	100.406687	247,982.02	-4,435.54	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	117,912.000	Local	99.960903	117,865.90	94.322347	111,217.37	-6,648.53	0.01
Original Face:	5,000,000.000	Base	99.960903	117,865.90	94.322347	111,217.37	-6,648.53	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	663,610.370	Local	100.793600	668,876.78	93.349530	619,477.16	-49,399.62	0.05
Original Face:	10,000,000.000	Base	100.793600	668,876.78	93.349530	619,477.16	-49,399.62	0.05
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	5,646.120	Local	99.717859	5,630.19	94.069130	5,311.26	-318.93	0.00
Original Face:	2,000,000.000	Base	99.717859	5,630.19	94.069130	5,311.26	-318.93	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,175,530.200	Local	96.034649	1,128,916.30	89.215610	1,048,756.44	-80,159.86	0.08
Original Face:	10,000,000.000	Base	96.034649	1,128,916.30	89.215610	1,048,756.44	-80,159.86	0.08
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,639,092.800	Local	95.154649	2,511,219.50	82.096440	2,166,601.24	-344,618.26	0.17
Original Face:	10,000,000.000	Base	95.154649	2,511,219.50	82.096440	2,166,601.24	-344,618.26	0.17
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	499,384.000	Local	97.991940	489,356.07	89.877310	448,832.91	-40,523.16	0.04
Original Face:	5,000,000.000	Base	97.991940	489,356.07	89.877310	448,832.91	-40,523.16	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	504,483.220	Local	100.688243	507,955.29	84.652550	427,057.91	-80,897.38	0.03
Original Face:	10,000,000.000	Base	100.688243	507,955.29	84.652550	427,057.91	-80,897.38	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	473,240.630	Local	100.189863	474,139.14	83.775140	396,458.00	-77,681.14	0.03
Original Face:	10,000,000.000	Base	100.189863	474,139.14	83.775140	396,458.00	-77,681.14	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,391,029.440	Local	96.332344	1,340,011.26	83.406690	1,160,211.61	-179,799.65	0.09

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,000,000.000	Base	96.332344	1,340,011.26	83.406690	1,160,211.61	-179,799.65	0.09	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	1,918,629.150	Local	96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.13	
Original Face:	5,000,000.000	Base	96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.13	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	109,441.480	Local	99.916165	109,349.73	97.552560	106,762.97	-2,586.76	0.01	
Original Face:	10,000,000.000	Base	99.916165	109,349.73	97.552560	106,762.97	-2,586.76	0.01	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	618,220.020	Local	100.062916	618,608.98	97.742330	604,262.65	-14,346.33	0.05	
Original Face:	5,000,000.000	Base	100.062916	618,608.98	97.742330	604,262.65	-14,346.33	0.05	
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	1,719,793.280	Local	99.677436	1,714,245.84	93.925780	1,615,329.25	-98,916.59	0.13	
Original Face:	5,000,000.000	Base	99.677436	1,714,245.84	93.925780	1,615,329.25	-98,916.59	0.13	
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
	4,859,762.300	Local	93.012610	4,520,191.74	92.090250	4,475,367.25	-44,824.49	0.36	
Original Face:	5,000,000.000	Base	93.012610	4,520,191.74	92.090250	4,475,367.25	-44,824.49	0.36	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	390,649.830	Local	108.975097	425,711.03	90.008940	351,619.77	-74,091.26	0.03	
Original Face:	10,000,000.000	Base	108.975097	425,711.03	90.008940	351,619.77	-74,091.26	0.03	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000						16 Aug 2027		
	5,000,000.000	Local	113.428135	5,671,406.76	112.640543	5,632,027.15	-39,379.61	0.45	
		Base	113.428135	5,671,406.76	112.640543	5,632,027.15	-39,379.61	0.45	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	16,183,000.000	Local	100.328304	16,236,129.45	99.463312	16,096,147.78	-139,981.67	1.29	
		Base	100.328304	16,236,129.45	99.463312	16,096,147.78	-139,981.67	1.29	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	30,000,000.000	Local	98.743636	29,623,090.68	96.206245	28,861,873.50	-761,217.18	2.31	
		Base	98.743636	29,623,090.68	96.206245	28,861,873.50	-761,217.18	2.31	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	10,000,000.000	Local	99.525260	9,952,525.95	93.121094	9,312,109.40	-640,416.55	0.75	

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: June 30, 2024

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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
		Base	99.525260	9,952,525.95	93.121094	9,312,109.40	-640,416.55	0.75
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.762372	24,940,592.94	97.886719	24,471,679.75	-468,913.19	1.96
		Base	99.762372	24,940,592.94	97.886719	24,471,679.75	-468,913.19	1.96
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.965644	24,991,411.09	99.619141	24,904,785.25	-86,625.84	2.00
		Base	99.965644	24,991,411.09	99.619141	24,904,785.25	-86,625.84	2.00
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	25,000,000.000	Local	100.050118	25,012,529.53	99.656250	24,914,062.50	-98,467.03	2.00
		Base	100.050118	25,012,529.53	99.656250	24,914,062.50	-98,467.03	2.00
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.706433	24,926,608.24	99.652344	24,913,086.00	-13,522.24	2.00
		Base	99.706433	24,926,608.24	99.652344	24,913,086.00	-13,522.24	2.00
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	40,000,000.000	Local	99.946439	39,978,575.66	99.921875	39,968,750.00	-9,825.66	3.20
		Base	99.946439	39,978,575.66	99.921875	39,968,750.00	-9,825.66	3.20
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	50,000,000.000	Local	99.935879	49,967,939.62	100.148438	50,074,219.00	106,279.38	4.01
		Base	99.935879	49,967,939.62	100.148438	50,074,219.00	106,279.38	4.01
US DOLLAR Total								
	690,256,489.800	Local		689,837,415.11		676,899,610.84	-12,937,804.27	54.26
Original Face:	292,029,571.000	Base		689,837,415.11		676,899,610.84	-12,937,804.27	54.26
FIXED INCOME Total								
	690,256,489.800	Base		689,837,415.11		676,899,610.84	-12,937,804.27	54.26
Original Face:	292,029,571.000							

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Books Closed

Prepared by State Street

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,262,673,662.140	Base	1,260,532,327.04		1,247,534,376.08	-12,997,950.96	100.00
Original Face:		292,029,571.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	50,000.00		50,000.00	0.00	0.00
		Base	50,000.00		50,000.00	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Base	50,000.00		50,000.00	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03785DG59	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000,000.000	Local	99.941333	19,988,266.67	99.941333	19,988,266.60	-0.07
			Base	99.941333	19,988,266.67	99.941333	19,988,266.60	-0.07

03785DG91	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.882667	24,970,666.67	99.882667	24,970,666.75	0.08
			Base	99.882667	24,970,666.67	99.882667	24,970,666.75	0.08

03785DGP5	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.676722	24,919,180.55	99.676722	24,919,180.50	-0.05
			Base	99.676722	24,919,180.55	99.676722	24,919,180.50	-0.05

04821TG25	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.985194	24,996,298.61	99.985194	24,996,298.50	-0.11
			Base	99.985194	24,996,298.61	99.985194	24,996,298.50	-0.11

04821TH24	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.522667	24,880,666.67	99.522667	24,880,666.75	0.08
			Base	99.522667	24,880,666.67	99.522667	24,880,666.75	0.08

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06741FG84	BARCLAYS BK PLC / BARCLAYS US				5.350000	08 Jul 2024			
		25,000,000.000	Local	99.895972	24,973,993.06	99.895972	24,973,993.00	-0.06	0.78
			Base	99.895972	24,973,993.06	99.895972	24,973,993.00	-0.06	0.78
06741FH75	BARCLAYS BK PLC / BARCLAYS US				5.380000	07 Aug 2024			
		25,000,000.000	Local	99.447056	24,861,763.89	99.447056	24,861,764.00	0.11	0.77
			Base	99.447056	24,861,763.89	99.447056	24,861,764.00	0.11	0.77
07644AKR4	BEDFORD ROW FDG CORP				5.340000	25 Oct 2024			
		25,000,000.000	Local	98.279333	24,569,833.33	98.226283	24,556,570.75	-13,262.58	0.76
			Base	98.279333	24,569,833.33	98.226283	24,556,570.75	-13,262.58	0.76
07644AKU7	BEDFORD ROW FDG CORP				5.360000	28 Oct 2024			
		25,000,000.000	Local	98.228222	24,557,055.56	98.182426	24,545,606.50	-11,449.06	0.76
			Base	98.228222	24,557,055.56	98.182426	24,545,606.50	-11,449.06	0.76
13738JHN3	CAN AST + CAN LTD JT				5.360000	22 Aug 2024			
		25,000,000.000	Local	99.225778	24,806,444.45	99.225778	24,806,444.50	0.05	0.77
			Base	99.225778	24,806,444.45	99.225778	24,806,444.50	0.05	0.77
14912DGA1	CATERPLR FIN SRV CO.				5.300000	10 Jul 2024			
		25,000,000.000	Local	99.867500	24,966,875.00	99.867500	24,966,875.00	0.00	0.78
			Base	99.867500	24,966,875.00	99.867500	24,966,875.00	0.00	0.78
15963THK8	CHARIOT FNDG LLC				5.380000	19 Aug 2024			
		25,000,000.000	Local	99.267722	24,816,930.56	99.267722	24,816,930.50	-0.06	0.77
			Base	99.267722	24,816,930.56	99.267722	24,816,930.50	-0.06	0.77
15963TJW0	CHARIOT FNDG LLC				5.360000	30 Sep 2024			
		25,000,000.000	Local	98.645111	24,661,277.77	98.590836	24,647,709.00	-13,568.77	0.77
			Base	98.645111	24,661,277.77	98.590836	24,647,709.00	-13,568.77	0.77
16677JG34	CHEVRON CORP				5.320000	03 Jul 2024			
		25,000,000.000	Local	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.78
			Base	99.970444	24,992,611.11	99.970444	24,992,611.00	-0.11	0.78
17277AGV3	CISCO SYSTEMS INC				5.320000	29 Jul 2024			
		25,000,000.000	Local	99.586222	24,896,555.56	99.586222	24,896,555.50	-0.06	0.77
			Base	99.586222	24,896,555.56	99.586222	24,896,555.50	-0.06	0.77

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Holdings

ST OF AZ POOL 5 LGIP

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	
17277AJ99	CISCO SYSTEMS INC	25,000,000.000	Local	98.965556	24,741,388.89	5.320000	09 Sep 2024		
			Base	98.965556	24,741,388.89	98.918316	24,729,579.00	-11,809.89	0.77
17277AKR7	CISCO SYSTEMS INC	25,000,000.000	Local	98.292222	24,573,055.56	5.300000	25 Oct 2024		
			Base	98.292222	24,573,055.56	98.245896	24,561,474.00	-11,581.56	0.76
19121AM65	COCA COLA COMPANY	25,000,000.000	Local	97.700222	24,425,055.55	5.240000	06 Dec 2024		
			Base	97.700222	24,425,055.55	97.650891	24,412,722.75	-12,332.80	0.76
23102UGA4	CUMMINS INC	25,000,000.000	Local	99.866250	24,966,562.50	5.350000	10 Jul 2024		
			Base	99.866250	24,966,562.50	99.866250	24,966,562.50	0.00	0.78
24422LH22	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.527111	24,881,777.78	5.320000	02 Aug 2024		
			Base	99.527111	24,881,777.78	99.527111	24,881,777.75	-0.03	0.77
24422LH63	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.468000	24,867,000.00	5.320000	06 Aug 2024		
			Base	99.468000	24,867,000.00	99.468000	24,867,000.00	0.00	0.77
30601VHK0	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.267722	24,816,930.56	5.380000	19 Aug 2024		
			Base	99.267722	24,816,930.56	99.267722	24,816,930.50	-0.06	0.77
30601VHP9	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.210889	24,802,722.22	5.360000	23 Aug 2024		
			Base	99.210889	24,802,722.22	99.210889	24,802,722.25	0.03	0.77
38346LGG5	GOTHAM FDG CORP	25,000,000.000	Local	99.776667	24,944,166.67	5.360000	16 Jul 2024		
			Base	99.776667	24,944,166.67	99.776667	24,944,166.75	0.08	0.78
38346LGQ3	GOTHAM FDG CORP	30,000,000.000	Local	99.655639	29,896,691.67	5.390000	24 Jul 2024		
			Base	99.655639	29,896,691.67	99.655639	29,896,691.70	0.03	0.93

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40060WHP0	GTA FDG LLC DISC	25,000,000.000	Local	99.210889	24,802,722.22	99.210889	24,802,722.25	0.03	0.77
			Base	99.210889	24,802,722.22	99.210889	24,802,722.25	0.03	0.77
40060WKQ4	GTA FDG LLC DISC	25,000,000.000	Local	98.284583	24,571,145.84	98.231508	24,557,877.00	-13,268.84	0.76
			Base	98.284583	24,571,145.84	98.231508	24,557,877.00	-13,268.84	0.76
40588LH69	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.462000	24,865,500.00	99.462000	24,865,500.00	0.00	0.77
			Base	99.462000	24,865,500.00	99.462000	24,865,500.00	0.00	0.77
40588LJR1	HALKIN FINANCE LLC USC	25,000,000.000	Local	98.721944	24,680,486.11	98.665082	24,666,270.50	-14,215.61	0.77
			Base	98.721944	24,680,486.11	98.665082	24,666,270.50	-14,215.61	0.77
42786TGF9	HERSHEY FOODS CORP	25,000,000.000	Local	99.793111	24,948,277.78	99.793111	24,948,277.75	-0.03	0.78
			Base	99.793111	24,948,277.78	99.793111	24,948,277.75	-0.03	0.78
42786TGN2	HERSHEY FOODS CORP	5,000,000.000	Local	99.689667	4,984,483.34	99.689667	4,984,483.34	0.00	0.16
			Base	99.689667	4,984,483.34	99.689667	4,984,483.34	0.00	0.16
42786TGP7	HERSHEY FOODS CORP	10,000,000.000	Local	99.674889	9,967,488.89	99.674889	9,967,488.89	0.00	0.31
			Base	99.674889	9,967,488.89	99.674889	9,967,488.89	0.00	0.31
43707LGP8	HOME DEPOT (THE)	25,000,000.000	Local	99.671222	24,917,805.55	99.671222	24,917,805.50	-0.05	0.77
			Base	99.671222	24,917,805.55	99.671222	24,917,805.50	-0.05	0.77
43707LGV5	HOME DEPOT (THE)	25,000,000.000	Local	99.580000	24,895,000.00	99.580000	24,895,000.00	0.00	0.77
			Base	99.580000	24,895,000.00	99.580000	24,895,000.00	0.00	0.77
43851TH82	HONEYWELL INTERNATN 08/24 ZCP	25,000,000.000	Local	99.441611	24,860,402.78	99.441611	24,860,402.75	-0.03	0.77
			Base	99.441611	24,860,402.78	99.441611	24,860,402.75	-0.03	0.77

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43851THN9	HONEYWELL INTERNATN	25,000,000.000	Local	99.234444	24,808,611.11	99.234444	24,808,611.00	-0.11	0.77
			Base	99.234444	24,808,611.11	99.234444	24,808,611.00	-0.11	0.77
4820P2G82	JUPITER SECT CO LLC	25,000,000.000	Local	99.895389	24,973,847.22	99.895389	24,973,847.25	0.03	0.78
			Base	99.895389	24,973,847.22	99.895389	24,973,847.25	0.03	0.78
4820P2GB5	JUPITER SECT CO LLC	25,000,000.000	Local	99.851667	24,962,916.67	99.851667	24,962,916.75	0.08	0.78
			Base	99.851667	24,962,916.67	99.851667	24,962,916.75	0.08	0.78
53127TG80	LIBERTY FUNDING LLC	15,000,000.000	Local	99.895778	14,984,366.67	99.895778	14,984,366.70	0.03	0.47
			Base	99.895778	14,984,366.67	99.895778	14,984,366.70	0.03	0.47
53127TGX5	LIBERTY FUNDING LLC	25,000,000.000	Local	99.552500	24,888,125.00	99.552500	24,888,125.00	0.00	0.77
			Base	99.552500	24,888,125.00	99.552500	24,888,125.00	0.00	0.77
53127TJ38	LIBERTY FUNDING LLC	10,000,000.000	Local	99.047111	9,904,711.11	98.997854	9,899,785.40	-4,925.71	0.31
			Base	99.047111	9,904,711.11	98.997854	9,899,785.40	-4,925.71	0.31
53127TJG9	LIBERTY FUNDING LLC	15,000,000.000	Local	98.853556	14,828,033.33	98.801481	14,820,222.15	-7,811.18	0.46
			Base	98.853556	14,828,033.33	98.801481	14,820,222.15	-7,811.18	0.46
53245PG85	ELI LILLY + COMPANY	25,000,000.000	Local	99.896167	24,974,041.67	99.896167	24,974,041.75	0.08	0.78
			Base	99.896167	24,974,041.67	99.896167	24,974,041.75	0.08	0.78
53245PGB8	ELI LILLY + COMPANY	25,000,000.000	Local	99.851667	24,962,916.67	99.851667	24,962,916.75	0.08	0.78
			Base	99.851667	24,962,916.67	99.851667	24,962,916.75	0.08	0.78
56274LGC2	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.836833	24,959,208.33	99.836833	24,959,208.25	-0.08	0.78
			Base	99.836833	24,959,208.33	99.836833	24,959,208.25	-0.08	0.78

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56274LGS7	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.628472	24,907,118.06	99.628472	24,907,118.00	-0.06	0.77
			Base	99.628472	24,907,118.06	99.628472	24,907,118.00	-0.06	0.77
57576JGX4	MASSACHUSETTS MUT LIFE INS CO	50,000,000.000	Local	99.555833	49,777,916.66	99.555833	49,777,916.50	-0.16	1.55
			Base	99.555833	49,777,916.66	99.555833	49,777,916.50	-0.16	1.55
59515MG90	MICROSOFT CORP	25,000,000.000	Local	99.882444	24,970,611.11	99.882444	24,970,611.00	-0.11	0.78
			Base	99.882444	24,970,611.11	99.882444	24,970,611.00	-0.11	0.78
59515MHG3	MICROSOFT CORP	25,000,000.000	Local	99.326611	24,831,652.78	99.326611	24,831,652.75	-0.03	0.77
			Base	99.326611	24,831,652.78	99.326611	24,831,652.75	-0.03	0.77
63763PGG8	NATIONAL SECS CLEARING	25,000,000.000	Local	99.778750	24,944,687.50	99.778750	24,944,687.50	0.00	0.78
			Base	99.778750	24,944,687.50	99.778750	24,944,687.50	0.00	0.78
63763PH10	NATIONAL SECS CLEARING	25,000,000.000	Local	99.541889	24,885,472.22	99.541889	24,885,472.25	0.03	0.77
			Base	99.541889	24,885,472.22	99.541889	24,885,472.25	0.03	0.77
64106GG31	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.970389	24,992,597.22	99.970389	24,992,597.25	0.03	0.78
			Base	99.970389	24,992,597.22	99.970389	24,992,597.25	0.03	0.78
64106GGX5	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.561667	24,890,416.67	99.561667	24,890,416.75	0.08	0.77
			Base	99.561667	24,890,416.67	99.561667	24,890,416.75	0.08	0.77
64951WGX4	NEW YORK LFE CAP COR	15,227,000.000	Local	99.734000	15,186,496.18	99.734000	15,186,496.18	0.00	0.47
			Base	99.734000	15,186,496.18	99.734000	15,186,496.18	0.00	0.47
64951WHK3	NEW YORK LFE CAP COR	21,000,000.000	Local	99.274528	20,847,650.83	99.274528	20,847,650.88	0.05	0.65
			Base	99.274528	20,847,650.83	99.274528	20,847,650.88	0.05	0.65

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64951WJK1	NEW YORK LFE CAP COR	9,513,000.000	Local	98.815556	9,400,323.80	98.762724	9,395,297.93	-5,025.87	0.29
			Base	98.815556	9,400,323.80	98.762724	9,395,297.93	-5,025.87	0.29
64952UHM2	NEW YORK LIFE SHORT TERM FDG L 08/24 ZCP	15,000,000.000	Local	99.239250	14,885,887.50	99.239250	14,885,887.50	0.00	0.46
			Base	99.239250	14,885,887.50	99.239250	14,885,887.50	0.00	0.46
6698M4G89	NOVARTIS FNC CRP	25,000,000.000	Local	99.896556	24,974,138.89	99.896556	24,974,139.00	0.11	0.78
			Base	99.896556	24,974,138.89	99.896556	24,974,139.00	0.11	0.78
6698M4GS5	NOVARTIS FNC CRP	24,000,000.000	Local	99.631250	23,911,500.00	99.631250	23,911,500.00	0.00	0.74
			Base	99.631250	23,911,500.00	99.631250	23,911,500.00	0.00	0.74
67983TG18	OLD LINE FUNDING LLC	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.93
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.93
67983TKA3	OLD LINE FUNDING LLC	25,000,000.000	Local	98.516667	24,629,166.67	98.446124	24,611,531.00	-17,635.67	0.77
			Base	98.516667	24,629,166.67	98.446124	24,611,531.00	-17,635.67	0.77
67983TKA3	OLD LINE FUNDING LLC	25,000,000.000	Local	98.496222	24,624,055.56	98.446124	24,611,531.00	-12,524.56	0.77
			Base	98.496222	24,624,055.56	98.446124	24,611,531.00	-12,524.56	0.77
69372AGC0	PACCAR FINANCIAL COR	25,000,000.000	Local	99.837444	24,959,361.11	99.837444	24,959,361.00	-0.11	0.78
			Base	99.837444	24,959,361.11	99.837444	24,959,361.00	-0.11	0.78
71344THW5	PEPSICO INC	25,000,000.000	Local	99.116667	24,779,166.66	99.073725	24,768,431.25	-10,735.41	0.77
			Base	99.116667	24,779,166.66	99.073725	24,768,431.25	-10,735.41	0.77
71708EK12	PFIZER INC	25,000,000.000	Local	98.640444	24,660,111.11	98.587491	24,646,872.75	-13,238.36	0.77
			Base	98.640444	24,660,111.11	98.587491	24,646,872.75	-13,238.36	0.77

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71708EK38	PFIZER INC	25,000,000.000	Local	98.608278	24,652,069.44	5.330000	03 Oct 2024		0.77
			Base	98.608278	24,652,069.44	98.558544	24,639,636.00	-12,433.44	0.77
74271TJ38	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.054222	24,763,555.55	5.320000	03 Sep 2024		0.77
			Base	99.054222	24,763,555.55	99.013177	24,753,294.25	-10,261.30	0.77
74271TJ53	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.024667	24,756,166.66	5.320000	05 Sep 2024		0.77
			Base	99.024667	24,756,166.66	98.983592	24,745,898.00	-10,268.66	0.77
77119LGC7	ROCHE HOLDING INC	25,000,000.000	Local	99.837903	24,959,475.69	5.305000	12 Jul 2024		0.78
			Base	99.837903	24,959,475.69	99.837903	24,959,475.75	0.06	0.78
77119LGV5	ROCHE HOLDING INC	25,000,000.000	Local	99.587000	24,896,750.00	5.310000	29 Jul 2024		0.77
			Base	99.587000	24,896,750.00	99.587000	24,896,750.00	0.00	0.77
8010M2GA4	SANOFI	25,000,000.000	Local	99.867000	24,966,750.00	5.320000	10 Jul 2024		0.78
			Base	99.867000	24,966,750.00	99.867000	24,966,750.00	0.00	0.78
8010M2JD5	SANOFI	25,000,000.000	Local	98.900278	24,725,069.45	5.350000	13 Sep 2024		0.77
			Base	98.900278	24,725,069.45	98.856051	24,714,012.75	-11,056.70	0.77
82124LJ60	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.002444	24,750,611.11	5.360000	06 Sep 2024		0.77
			Base	99.002444	24,750,611.11	98.948704	24,737,176.00	-13,435.11	0.77
82124LJD5	SHEFFIELD RECEIVABLE	25,000,000.000	Local	98.894111	24,723,527.78	5.380000	13 Sep 2024		0.77
			Base	98.894111	24,723,527.78	98.844073	24,711,018.25	-12,509.53	0.77
88602TJ61	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.002444	24,750,611.11	5.360000	06 Sep 2024		0.77
			Base	99.002444	24,750,611.11	98.953889	24,738,472.25	-12,138.86	0.77

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88603AHD8	THUNDER BAY FNDNG LLC 08/24 VAR				5.490000	12 Aug 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
91058TJW7	UNITED HEALTHCARE CO				5.400000	30 Sep 2024		
	25,000,000.000	Local	98.635000	24,658,750.00	98.590836	24,647,709.00	-11,041.00	0.77
		Base	98.635000	24,658,750.00	98.590836	24,647,709.00	-11,041.00	0.77
912796Y52	TREASURY BILL 07/24 0.00000				5.220000	05 Jul 2024		
	30,000,000.000	Local	99.942000	29,982,600.00	99.942000	29,982,600.00	0.00	0.93
		Base	99.942000	29,982,600.00	99.942000	29,982,600.00	0.00	0.93
912797JU2	TREASURY BILL 08/24 0.00000				5.035000	01 Aug 2024		
	10,000,000.000	Local	99.566431	9,956,643.05	99.566431	9,956,643.10	0.05	0.31
		Base	99.566431	9,956,643.05	99.566431	9,956,643.10	0.05	0.31
912797KP1	TREASURY BILL 07/24 0.00000				5.267500	16 Jul 2024		
	30,000,000.000	Local	99.780521	29,934,156.25	99.780521	29,934,156.30	0.05	0.93
		Base	99.780521	29,934,156.25	99.780521	29,934,156.30	0.05	0.93
912797LA3	TREASURY BILL 09/24 0.00000				5.231000	03 Sep 2024		
	20,000,000.000	Local	99.070044	19,814,008.89	99.068444	19,813,688.80	-320.09	0.62
		Base	99.070044	19,814,008.89	99.068444	19,813,688.80	-320.09	0.62
92646KGQ9	VICTORY RECEIVABLES				5.390000	24 Jul 2024		
	25,000,000.000	Local	99.655639	24,913,909.72	99.655639	24,913,909.75	0.03	0.77
		Base	99.655639	24,913,909.72	99.655639	24,913,909.75	0.03	0.77
92646KH21	VICTORY RECEIVABLES				5.340000	02 Aug 2024		
	25,000,000.000	Local	99.525333	24,881,333.33	99.525333	24,881,333.25	-0.08	0.77
		Base	99.525333	24,881,333.33	99.525333	24,881,333.25	-0.08	0.77
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.270000	01 Jul 2024		
	157,832,633.670	Local	100.000000	157,832,633.67	100.000000	157,832,633.67	0.00	4.91
		Base	100.000000	157,832,633.67	100.000000	157,832,633.67	0.00	4.91
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	12 Jul 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.290000	01 Jul 2024		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.22
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.22
93114EG50	WAL MART STORES INC				5.290000	05 Jul 2024		
	25,000,000.000	Local	99.941222	24,985,305.55	99.941222	24,985,305.50	-0.05	0.78
		Base	99.941222	24,985,305.55	99.941222	24,985,305.50	-0.05	0.78
93114EG50	WAL MART STORES INC				5.300000	05 Jul 2024		
	25,000,000.000	Local	99.941111	24,985,277.78	99.941111	24,985,277.75	-0.03	0.78
		Base	99.941111	24,985,277.78	99.941111	24,985,277.75	-0.03	0.78
979QRC005	BANK OF AMERICA REPO				5.250000	01 Jul 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.66
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.66
985FHY004	MITSUBISHI UFJ REPO				5.340000	01 Aug 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.11
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.11
US DOLLAR Total								
	2,667,572,633.670	Local		2,655,461,396.71		2,655,194,545.89	-266,850.82	82.58
		Base		2,655,461,396.71		2,655,194,545.89	-266,850.82	82.58
CASH EQUIVALENT Total								
	2,667,572,633.670	Base		2,655,461,396.71		2,655,194,545.89	-266,850.82	82.58
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	37,909,821.250	Local	1.000000	37,909,821.25	1.000000	37,909,821.25	0.00	1.18
		Base	1.000000	37,909,821.25	1.000000	37,909,821.25	0.00	1.18
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	6,291,248.380	Local	1.000000	6,291,248.38	1.000000	6,291,248.38	0.00	0.20
		Base	1.000000	6,291,248.38	1.000000	6,291,248.38	0.00	0.20

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Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	44,201,069.630	Local		44,201,069.63		44,201,069.63	0.00	1.37
		Base		44,201,069.63		44,201,069.63	0.00	1.37
EQUITY Total								
	44,201,069.630	Base		44,201,069.63		44,201,069.63	0.00	1.37
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025		
	7,279,937.380	Local	100.000000	7,279,937.38	99.999700	7,279,915.54	-21.84	0.23
Original Face:	20,000,000.000	Base	100.000000	7,279,937.38	99.999700	7,279,915.54	-21.84	0.23
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025		
	1,371,876.640	Local	100.000000	1,371,876.64	99.999240	1,371,866.21	-10.43	0.04
Original Face:	20,000,000.000	Base	100.000000	1,371,876.64	99.999240	1,371,866.21	-10.43	0.04
912797GB7	TREASURY BILL 07/24 0.00000					11 Jul 2024		
	30,000,000.000	Local	99.854792	29,956,437.49	99.854583	29,956,374.90	-62.59	0.93
		Base	99.854792	29,956,437.49	99.854583	29,956,374.90	-62.59	0.93
912797GK7	TREASURY BILL 08/24 0.00000				0.010000	08 Aug 2024		
	40,000,000.000	Local	99.452151	39,780,860.33	99.447628	39,779,051.20	-1,809.13	1.24
		Base	99.452151	39,780,860.33	99.447628	39,779,051.20	-1,809.13	1.24
912797GL5	TREASURY BILL 09/24 0.00000				0.010000	05 Sep 2024		
	30,000,000.000	Local	99.046606	29,713,981.71	99.044375	29,713,312.50	-669.21	0.92
		Base	99.046606	29,713,981.71	99.044375	29,713,312.50	-669.21	0.92
912797JS7	TREASURY BILL 07/24 0.00000					18 Jul 2024		
	30,000,000.000	Local	99.752083	29,925,625.02	99.751611	29,925,483.30	-141.72	0.93
		Base	99.752083	29,925,625.02	99.751611	29,925,483.30	-141.72	0.93
912797JT5	TREASURY BILL 07/24 0.00000					25 Jul 2024		
	30,000,000.000	Local	99.650267	29,895,080.02	99.651667	29,895,500.10	420.08	0.93
		Base	99.650267	29,895,080.02	99.651667	29,895,500.10	420.08	0.93

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Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797JU2	TREASURY BILL 08/24 0.00000	30,000,000.000	Local	99.548175	29,864,452.50	99.549639	29,864,891.70	439.20	0.93
			Base	99.548175	29,864,452.50	99.549639	29,864,891.70	439.20	0.93
912797KB2	TREASURY BILL 08/24 0.00000	40,000,000.000	Local	99.350531	39,740,212.48	99.347406	39,738,962.40	-1,250.08	1.24
			Base	99.350531	39,740,212.48	99.347406	39,738,962.40	-1,250.08	1.24
912797KC0	TREASURY BILL 08/24 0.00000	40,000,000.000	Local	99.246632	39,698,652.86	99.245314	39,698,125.60	-527.26	1.23
			Base	99.246632	39,698,652.86	99.245314	39,698,125.60	-527.26	1.23
912797KD8	TREASURY BILL 08/24 0.00000	40,000,000.000	Local	99.144438	39,657,775.39	99.138354	39,655,341.60	-2,433.79	1.23
			Base	99.144438	39,657,775.39	99.138354	39,655,341.60	-2,433.79	1.23
912797KH9	TREASURY BILL 07/24 0.00000	40,000,000.000	Local	99.985344	39,994,137.78	99.985444	39,994,177.60	39.82	1.24
			Base	99.985344	39,994,137.78	99.985444	39,994,177.60	39.82	1.24
912797KN6	TREASURY BILL 07/24 0.00000	40,000,000.000	Local	99.882744	39,953,097.77	99.884222	39,953,688.80	591.03	1.24
			Base	99.882744	39,953,097.77	99.884222	39,953,688.80	591.03	1.24
912797KQ9	TREASURY BILL 07/24 0.00000	30,000,000.000	Local	99.677822	29,903,346.65	99.679472	29,903,841.60	494.95	0.93
			Base	99.677822	29,903,346.65	99.679472	29,903,841.60	494.95	0.93
912797KR7	TREASURY BILL 07/24 0.00000	30,000,000.000	Local	99.575271	29,872,581.20	99.577083	29,873,124.90	543.70	0.93
			Base	99.575271	29,872,581.20	99.577083	29,873,124.90	543.70	0.93
912797KW6	TREASURY BILL 08/24 0.00000	40,000,000.000	Local	99.472750	39,789,099.91	99.477950	39,791,180.00	2,080.09	1.24
			Base	99.472750	39,789,099.91	99.477950	39,791,180.00	2,080.09	1.24
912797LC9	TREASURY BILL 11/24 0.00000	10,000,000.000	Local	98.153688	9,815,368.75	98.147417	9,814,741.70	-627.05	0.31
			Base	98.153688	9,815,368.75	98.147417	9,814,741.70	-627.05	0.31

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Prepared by State Street

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797LE5	TREASURY BILL 11/24 0.00000				0.010000	21 Nov 2024			
		10,000,000.000	Local	97.950135	9,795,013.51	97.958278	9,795,827.80	814.29	0.30
			Base	97.950135	9,795,013.51	97.958278	9,795,827.80	814.29	0.30
US DOLLAR Total									
		518,651,814.020	Local		516,007,537.39		516,005,407.45	-2,129.94	16.05
Original Face:		40,000,000.000	Base		516,007,537.39		516,005,407.45	-2,129.94	16.05
FIXED INCOME Total									
		518,651,814.020	Base		516,007,537.39		516,005,407.45	-2,129.94	16.05
Original Face:		40,000,000.000							

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,230,475,517.320	Base	3,215,720,003.73		3,215,451,022.97	-268,980.76	100.00
Original Face:		40,000,000.000						

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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	
		50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
			Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.010	Local	50,000.01		50,000.01	0.00	0.00
		Base	50,000.01		50,000.01	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.010	Base	50,000.01		50,000.01	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29

912796Y52	TREASURY BILL 07/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000,000.000	Local	99.942000	49,971,000.00	99.942000	49,971,000.00	0.00	1.64
			Base	99.942000	49,971,000.00	99.942000	49,971,000.00	0.00	1.64

912797HE0	TREASURY BILL 10/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	98.252350	19,650,470.00	98.247944	19,649,588.80	-881.20	0.65
			Base	98.252350	19,650,470.00	98.247944	19,649,588.80	-881.20	0.65

912797JS7	TREASURY BILL 07/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.763653	19,952,730.55	99.763653	19,952,730.60	0.05	0.66
			Base	99.763653	19,952,730.55	99.763653	19,952,730.60	0.05	0.66

912797JT5	TREASURY BILL 07/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.664053	19,932,810.67	99.664053	19,932,810.60	-0.07	0.66
			Base	99.664053	19,932,810.67	99.664053	19,932,810.60	-0.07	0.66

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

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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
912797JU2	TREASURY BILL 08/24 0.00000				5.035000	01 Aug 2024		
	20,000,000.000	Local	99.566431	19,913,286.11	99.566431	19,913,286.20	0.09	0.66
		Base	99.566431	19,913,286.11	99.566431	19,913,286.20	0.09	0.66
912797KB2	TREASURY BILL 08/24 0.00000				5.245000	15 Aug 2024		
	20,000,000.000	Local	99.344375	19,868,875.00	99.344375	19,868,875.00	0.00	0.65
		Base	99.344375	19,868,875.00	99.344375	19,868,875.00	0.00	0.65
912797KM8	TREASURY BILL 09/24 0.00000				5.232000	26 Sep 2024		
	40,000,000.000	Local	98.735600	39,494,240.00	98.737292	39,494,916.80	676.80	1.30
		Base	98.735600	39,494,240.00	98.737292	39,494,916.80	676.80	1.30
912797KQ9	TREASURY BILL 07/24 0.00000				5.272500	23 Jul 2024		
	30,000,000.000	Local	99.677792	29,903,337.50	99.677792	29,903,337.60	0.10	0.98
		Base	99.677792	29,903,337.50	99.677792	29,903,337.60	0.10	0.98
912797KR7	TREASURY BILL 07/24 0.00000				5.243000	30 Jul 2024		
	50,000,000.000	Local	99.577647	49,788,823.61	99.577647	49,788,823.50	-0.11	1.64
		Base	99.577647	49,788,823.61	99.577647	49,788,823.50	-0.11	1.64
912797KT3	TREASURY BILL 10/24 0.00000				5.172500	10 Oct 2024		
	20,000,000.000	Local	98.548826	19,709,765.28	98.542514	19,708,502.80	-1,262.48	0.65
		Base	98.548826	19,709,765.28	98.542514	19,708,502.80	-1,262.48	0.65
912797KU0	TREASURY BILL 10/24 0.00000				5.168200	17 Oct 2024		
	20,000,000.000	Local	98.449540	19,689,908.00	98.438500	19,687,700.00	-2,208.00	0.65
		Base	98.449540	19,689,908.00	98.438500	19,687,700.00	-2,208.00	0.65
912797KV8	TREASURY BILL 10/24 0.00000				5.162900	24 Oct 2024		
	20,000,000.000	Local	98.350740	19,670,148.06	98.342403	19,668,480.60	-1,667.46	0.65
		Base	98.350740	19,670,148.06	98.342403	19,668,480.60	-1,667.46	0.65
912797KX4	TREASURY BILL 08/24 0.00000				5.261000	13 Aug 2024		
	60,000,000.000	Local	99.372240	59,623,343.89	99.372240	59,623,344.00	0.11	1.96
		Base	99.372240	59,623,343.89	99.372240	59,623,344.00	0.11	1.96
912797KY2	TREASURY BILL 08/24 0.00000				5.247000	20 Aug 2024		
	40,000,000.000	Local	99.271250	39,708,500.00	99.271250	39,708,500.00	0.00	1.31
		Base	99.271250	39,708,500.00	99.271250	39,708,500.00	0.00	1.31

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

View Date: July 1, 2024

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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
912797LA3	TREASURY BILL 09/24 0.00000				5.231000	03 Sep 2024		
	30,000,000.000	Local	99.070044	29,721,013.33	99.068444	29,720,533.20	-480.13	0.98
		Base	99.070044	29,721,013.33	99.068444	29,720,533.20	-480.13	0.98
912797LH8	TREASURY BILL 09/24 0.00000				5.240100	17 Sep 2024		
	20,000,000.000	Local	98.864645	19,772,929.00	98.869542	19,773,908.40	979.40	0.65
		Base	98.864645	19,772,929.00	98.869542	19,773,908.40	979.40	0.65
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	01 Jul 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.64
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.310000	31 Jul 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.350000	31 Jul 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.350000	02 Aug 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	12 Jul 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.47
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.47
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.290000	01 Jul 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.64
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	01 Jul 2024		
	78,802,877.690	Local	100.000000	78,802,877.69	100.000000	78,802,877.69	0.00	2.59
		Base	100.000000	78,802,877.69	100.000000	78,802,877.69	0.00	2.59
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.400000	26 Sep 2024		
	19,818,190.750	Local	100.000000	19,818,190.75	100.000000	19,818,190.75	0.00	0.65
		Base	100.000000	19,818,190.75	100.000000	19,818,190.75	0.00	0.65

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.400000	22 Aug 2024		
	8,536,435.860	Local	100.000000	8,536,435.86	100.000000	8,536,435.86	0.00	0.28
		Base	100.000000	8,536,435.86	100.000000	8,536,435.86	0.00	0.28
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	01 Jul 2024		
	318,808,543.730	Local	100.000000	318,808,543.73	100.000000	318,808,543.73	0.00	10.49
		Base	100.000000	318,808,543.73	100.000000	318,808,543.73	0.00	10.49
985FHY004	mitsubishi UFJ REPO				5.310000	01 Jul 2024		
	355,479,716.890	Local	100.000000	355,479,716.89	100.000000	355,479,716.89	0.00	11.69
		Base	100.000000	355,479,716.89	100.000000	355,479,716.89	0.00	11.69
985FHY004	mitsubishi UFJ REPO				5.340000	01 Aug 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.29
US DOLLAR Total								
	1,936,445,764.920	Local		1,932,816,945.92		1,932,812,103.02	-4,842.90	63.58
		Base		1,932,816,945.92		1,932,812,103.02	-4,842.90	63.58
CASH EQUIVALENT Total								
	1,936,445,764.920	Base		1,932,816,945.92		1,932,812,103.02	-4,842.90	63.58

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	34,893,208.500	Local	1.000000	34,893,208.50	1.000000	34,893,208.50	0.00	1.15
		Base	1.000000	34,893,208.50	1.000000	34,893,208.50	0.00	1.15
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	28,813,019.040	Local	1.000000	28,813,019.04	1.000000	28,813,019.04	0.00	0.95
		Base	1.000000	28,813,019.04	1.000000	28,813,019.04	0.00	0.95
US DOLLAR Total								
	63,706,227.540	Local		63,706,227.54		63,706,227.54	0.00	2.10

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		63,706,227.54		63,706,227.54	0.00	2.10

EQUITY Total

63,706,227.540	Base		63,706,227.54		63,706,227.54	0.00	2.10
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912797GB7	TREASURY BILL 07/24 0.00000					11 Jul 2024		
	50,000,000.000	Local	99.854833	49,927,416.65	99.854583	49,927,291.50	-125.15	1.64
		Base	99.854833	49,927,416.65	99.854583	49,927,291.50	-125.15	1.64
912797GK7	TREASURY BILL 08/24 0.00000				0.010000	08 Aug 2024		
	60,000,000.000	Local	99.453680	59,672,207.74	99.447628	59,668,576.80	-3,630.94	1.96
		Base	99.453680	59,672,207.74	99.447628	59,668,576.80	-3,630.94	1.96
912797GL5	TREASURY BILL 09/24 0.00000				0.010000	05 Sep 2024		
	60,000,000.000	Local	99.046667	59,427,999.97	99.044375	59,426,625.00	-1,374.97	1.95
		Base	99.046667	59,427,999.97	99.044375	59,426,625.00	-1,374.97	1.95
912797HP5	TREASURY BILL 11/24 0.00000					29 Nov 2024		
	20,000,000.000	Local	97.831053	19,566,210.50	97.852444	19,570,488.80	4,278.30	0.64
		Base	97.831053	19,566,210.50	97.852444	19,570,488.80	4,278.30	0.64
912797JS7	TREASURY BILL 07/24 0.00000					18 Jul 2024		
	50,000,000.000	Local	99.752083	49,876,041.70	99.751611	49,875,805.50	-236.20	1.64
		Base	99.752083	49,876,041.70	99.751611	49,875,805.50	-236.20	1.64
912797JT5	TREASURY BILL 07/24 0.00000					25 Jul 2024		
	50,000,000.000	Local	99.650167	49,825,083.38	99.651667	49,825,833.50	750.12	1.64
		Base	99.650167	49,825,083.38	99.651667	49,825,833.50	750.12	1.64
912797JU2	TREASURY BILL 08/24 0.00000					01 Aug 2024		
	40,000,000.000	Local	99.548132	39,819,252.83	99.549639	39,819,855.60	602.77	1.31
		Base	99.548132	39,819,252.83	99.549639	39,819,855.60	602.77	1.31
912797KB2	TREASURY BILL 08/24 0.00000				0.010000	15 Aug 2024		
	50,000,000.000	Local	99.354165	49,677,082.57	99.347406	49,673,703.00	-3,379.57	1.63

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.354165	49,677,082.57	99.347406	49,673,703.00	-3,379.57	1.63
912797KC0	TREASURY BILL 08/24 0.00000				0.010000	22 Aug 2024		
	90,000,000.000	Local	99.246546	89,321,891.19	99.245314	89,320,782.60	-1,108.59	2.94
		Base	99.246546	89,321,891.19	99.245314	89,320,782.60	-1,108.59	2.94
912797KD8	TREASURY BILL 08/24 0.00000				0.010000	29 Aug 2024		
	80,000,000.000	Local	99.144438	79,315,550.79	99.138354	79,310,683.20	-4,867.59	2.61
		Base	99.144438	79,315,550.79	99.138354	79,310,683.20	-4,867.59	2.61
912797KH9	TREASURY BILL 07/24 0.00000				0.010000	02 Jul 2024		
	100,000,000.000	Local	99.985345	99,985,345.01	99.985444	99,985,444.00	98.99	3.29
		Base	99.985345	99,985,345.01	99.985444	99,985,444.00	98.99	3.29
912797KK2	TREASURY BILL 09/24 0.00000					12 Sep 2024		
	40,000,000.000	Local	98.935822	39,574,328.82	98.939776	39,575,910.40	1,581.58	1.30
		Base	98.935822	39,574,328.82	98.939776	39,575,910.40	1,581.58	1.30
912797KLO	TREASURY BILL 09/24 0.00000					19 Sep 2024		
	40,000,000.000	Local	98.833889	39,533,555.69	98.841556	39,536,622.40	3,066.71	1.30
		Base	98.833889	39,533,555.69	98.841556	39,536,622.40	3,066.71	1.30
912797KN6	TREASURY BILL 07/24 0.00000				0.010000	09 Jul 2024		
	70,000,000.000	Local	99.882717	69,917,902.24	99.884222	69,918,955.40	1,053.16	2.30
		Base	99.882717	69,917,902.24	99.884222	69,918,955.40	1,053.16	2.30
912797KQ9	TREASURY BILL 07/24 0.00000					23 Jul 2024		
	40,000,000.000	Local	99.677792	39,871,116.61	99.679472	39,871,788.80	672.19	1.31
		Base	99.677792	39,871,116.61	99.679472	39,871,788.80	672.19	1.31
912797KR7	TREASURY BILL 07/24 0.00000					30 Jul 2024		
	30,000,000.000	Local	99.575271	29,872,581.20	99.577083	29,873,124.90	543.70	0.98
		Base	99.575271	29,872,581.20	99.577083	29,873,124.90	543.70	0.98
912797KW6	TREASURY BILL 08/24 0.00000					06 Aug 2024		
	40,000,000.000	Local	99.472750	39,789,099.91	99.477950	39,791,180.00	2,080.09	1.31
		Base	99.472750	39,789,099.91	99.477950	39,791,180.00	2,080.09	1.31
912797KY2	TREASURY BILL 08/24 0.00000					20 Aug 2024		
	20,000,000.000	Local	99.273333	19,854,666.64	99.271296	19,854,259.20	-407.44	0.65

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.273333	19,854,666.64	99.271296	19,854,259.20	-407.44	0.65
912797KZ9	TREASURY BILL 08/24 0.00000					27 Aug 2024		
	40,000,000.000	Local	99.180782	39,672,312.80	99.170017	39,668,006.80	-4,306.00	1.30
		Base	99.180782	39,672,312.80	99.170017	39,668,006.80	-4,306.00	1.30
912797LC9	TREASURY BILL 11/24 0.00000				0.010000	07 Nov 2024		
	20,000,000.000	Local	98.153688	19,630,737.50	98.147417	19,629,483.40	-1,254.10	0.65
		Base	98.153688	19,630,737.50	98.147417	19,629,483.40	-1,254.10	0.65
912797LE5	TREASURY BILL 11/24 0.00000				0.010000	21 Nov 2024		
	20,000,000.000	Local	97.950135	19,590,027.01	97.958278	19,591,655.60	1,628.59	0.64
		Base	97.950135	19,590,027.01	97.958278	19,591,655.60	1,628.59	0.64
912797LG0	TREASURY BILL 09/24 0.00000				0.010000	10 Sep 2024		
	20,000,000.000	Local	98.967443	19,793,488.56	98.969514	19,793,902.80	414.24	0.65
		Base	98.967443	19,793,488.56	98.969514	19,793,902.80	414.24	0.65
912797LV7	TREASURY BILL 10/24 0.00000				0.010000	29 Oct 2024		
	20,000,000.000	Local	98.275326	19,655,065.20	98.276153	19,655,230.60	165.40	0.65
		Base	98.275326	19,655,065.20	98.276153	19,655,230.60	165.40	0.65
US DOLLAR Total								
	1,050,000,000.000	Local		1,043,168,964.51		1,043,165,209.80	-3,754.71	34.32
		Base		1,043,168,964.51		1,043,165,209.80	-3,754.71	34.32
FIXED INCOME Total								
	1,050,000,000.000	Base		1,043,168,964.51		1,043,165,209.80	-3,754.71	34.32

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Books Closed

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Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,050,201,992.470	Base	3,039,742,137.98		3,039,733,540.37	-8,597.61	100.00



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				4.111980	31 Dec 2030			
		9,555,991.500	Local	99.990000	9,555,035.92	99.990000	9,555,035.90	-0.02	2.14
			Base	99.990000	9,555,035.92	99.990000	9,555,035.90	-0.02	2.14

US DOLLAR Total		9,555,991.500	Local		9,555,035.92		9,555,035.90	-0.02	2.14
			Base		9,555,035.92		9,555,035.90	-0.02	2.14

CASH EQUIVALENT Total

		9,555,991.500	Base		9,555,035.92		9,555,035.90	-0.02	2.14
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025			
		7,500,000.000	Local	102.896727	7,717,254.55	101.869160	7,640,187.00	-77,067.55	1.71
			Base	102.896727	7,717,254.55	101.869160	7,640,187.00	-77,067.55	1.71

083023QJ3	BENTON CNTY WA SCH DIST 400 R BENS CD 12/26 FIXED 5				5.000000	01 Dec 2026			
		2,360,000.000	Local	105.656456	2,493,492.35	104.181570	2,458,685.05	-34,807.30	0.55
			Base	105.656456	2,493,492.35	104.181570	2,458,685.05	-34,807.30	0.55

100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025			
		1,965,000.000	Local	103.218002	2,028,233.73	102.523150	2,014,579.90	-13,653.83	0.45
			Base	103.218002	2,028,233.73	102.523150	2,014,579.90	-13,653.83	0.45

100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026			
		18,035,000.000	Local	105.818790	19,084,418.73	104.531220	18,852,205.53	-232,213.20	4.22
			Base	105.818790	19,084,418.73	104.531220	18,852,205.53	-232,213.20	4.22

101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025			
		13,460,000.000	Local	103.456557	13,925,252.56	102.578860	13,807,114.56	-118,138.00	3.09
			Base	103.456557	13,925,252.56	102.578860	13,807,114.56	-118,138.00	3.09

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
	6,595,000.000	Local	101.559847	6,697,871.89	100.722680	6,642,660.75	-55,211.14	1.49
		Base	101.559847	6,697,871.89	100.722680	6,642,660.75	-55,211.14	1.49
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				3.950000	01 Jul 2029		
	11,610,000.000	Local	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.60
Original Face:	11,610,000.000	Base	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.60
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	5,250,000.000	Local	103.214358	5,418,753.80	104.716600	5,497,621.50	78,867.70	1.23
		Base	103.214358	5,418,753.80	104.716600	5,497,621.50	78,867.70	1.23
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				3.850000	01 Apr 2038		
	8,080,000.000	Local	100.000000	8,080,000.00	100.000000	8,080,000.00	0.00	1.81
		Base	100.000000	8,080,000.00	100.000000	8,080,000.00	0.00	1.81
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				3.860000	15 Aug 2038		
	275,000.000	Local	100.000000	275,000.00	100.000000	275,000.00	0.00	0.06
Original Face:	275,000.000	Base	100.000000	275,000.00	100.000000	275,000.00	0.00	0.06
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				3.850000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.46
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.46
358776F72	FRISCO TX FSC 02/26 FIXED 4				4.000000	15 Feb 2026		
	3,175,000.000	Local	102.237258	3,246,032.94	101.335570	3,217,404.35	-28,628.59	0.72
		Base	102.237258	3,246,032.94	101.335570	3,217,404.35	-28,628.59	0.72
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	100.299295	19,909,410.13	100.117390	19,873,301.92	-36,108.21	4.45
		Base	100.299295	19,909,410.13	100.117390	19,873,301.92	-36,108.21	4.45
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	100.097602	3,448,362.39	100.054500	3,446,877.53	-1,484.86	0.77
		Base	100.097602	3,448,362.39	100.054500	3,446,877.53	-1,484.86	0.77
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	102.793770	5,139,688.49	101.364620	5,068,231.00	-71,457.49	1.14
		Base	102.793770	5,139,688.49	101.364620	5,068,231.00	-71,457.49	1.14

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
	2,810,000.000	Local		102.290697	2,874,368.59	101.062190	2,839,847.54	-34,521.05	0.64
		Base		102.290697	2,874,368.59	101.062190	2,839,847.54	-34,521.05	0.64
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR					3.900000	01 Nov 2038		
	14,000,000.000	Local		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	3.14
Original Face:	14,000,000.000	Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	3.14
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5					3.500000	01 Feb 2026		
	6,410,000.000	Local		100.000000	6,410,000.00	99.914160	6,404,497.66	-5,502.34	1.43
		Base		100.000000	6,410,000.00	99.914160	6,404,497.66	-5,502.34	1.43
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					3.930000	15 May 2034		
	20,070,000.000	Local		100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.49
Original Face:	20,070,000.000	Base		100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.49
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					3.850000	01 Nov 2039		
	20,000,000.000	Local		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.48
Original Face:	20,000,000.000	Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.48
46246K5D0	IOWA ST FIN AUTH REVENUE IASGEN 12/41 ADJUSTABLE VAR					3.800000	01 Dec 2041		
	18,085,000.000	Local		100.000000	18,085,000.00	100.000000	18,085,000.00	0.00	4.05
Original Face:	18,085,000.000	Base		100.000000	18,085,000.00	100.000000	18,085,000.00	0.00	4.05
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5					5.000000	15 Aug 2026		
	1,710,000.000	Local		104.831744	1,792,622.83	103.459450	1,769,156.60	-23,466.23	0.40
		Base		104.831744	1,792,622.83	103.459450	1,769,156.60	-23,466.23	0.40
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					4.180000	15 Feb 2038		
	15,375,000.000	Local		100.000000	15,375,000.00	100.000000	15,375,000.00	0.00	3.44
Original Face:	15,375,000.000	Base		100.000000	15,375,000.00	100.000000	15,375,000.00	0.00	3.44
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					3.850000	01 Oct 2039		
	16,100,000.000	Local		100.000000	16,100,000.00	100.000000	16,100,000.00	0.00	3.61
Original Face:	9,215,000.000	Base		100.000000	16,100,000.00	100.000000	16,100,000.00	0.00	3.61
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR					3.850000	01 Oct 2043		
	1,100,000.000	Local		100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.25
Original Face:	1,100,000.000	Base		100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.25

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024			
		3,250,000.000	Local	100.000000	3,250,000.01	100.000000	3,250,000.01	0.00	0.73
			Base	100.000000	3,250,000.01	100.000000	3,250,000.01	0.00	0.73
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026			
		4,195,000.000	Local	104.164113	4,369,684.53	103.058570	4,323,307.01	-46,377.52	0.97
			Base	104.164113	4,369,684.53	103.058570	4,323,307.01	-46,377.52	0.97
574193TV0	MARYLAND ST MDS 03/26 FIXED 5				5.000000	01 Mar 2026			
		12,425,000.000	Local	102.240950	12,703,438.06	102.985970	12,796,006.77	92,568.71	2.87
			Base	102.240950	12,703,438.06	102.985970	12,796,006.77	92,568.71	2.87
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				3.820000	01 Dec 2030			
		17,300,000.000	Local	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.87
			Base	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.87
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026			
		13,390,000.000	Local	103.153007	13,812,187.65	104.096190	13,938,479.84	126,292.19	3.12
			Base	103.153007	13,812,187.65	104.096190	13,938,479.84	126,292.19	3.12
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				3.900000	01 Jul 2035			
		10,655,000.000	Local	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.39
			Base	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.39
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026			
		9,410,000.000	Local	104.725220	9,854,643.23	102.903790	9,683,246.64	-171,396.59	2.17
			Base	104.725220	9,854,643.23	102.903790	9,683,246.64	-171,396.59	2.17
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025			
		3,020,000.000	Local	101.614870	3,068,769.07	100.858190	3,045,917.34	-22,851.73	0.68
			Base	101.614870	3,068,769.07	100.858190	3,045,917.34	-22,851.73	0.68
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR				3.850000	01 Dec 2050			
		10,295,000.000	Local	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.31
		Original Face: 10,295,000.000	Base	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.31
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024			
		1,600,000.000	Local	100.000000	1,600,000.00	100.000000	1,600,000.00	0.00	0.36
			Base	100.000000	1,600,000.00	100.000000	1,600,000.00	0.00	0.36

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026			
		6,925,000.000	Local	105.022123	7,272,781.99	103.824940	7,189,877.10	-82,904.89	1.61
			Base	105.022123	7,272,781.99	103.824940	7,189,877.10	-82,904.89	1.61
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.820000	01 Dec 2044			
		20,250,000.000	Local	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.53
			Base	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.53
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026			
		7,500,000.000	Local	104.129439	7,809,707.92	103.614900	7,771,117.50	-38,590.42	1.74
			Base	104.129439	7,809,707.92	103.614900	7,771,117.50	-38,590.42	1.74
87638TDC4	TARRANT CNTY TX CULTURAL EDU F TAREDU 07/47 ADJUSTABLE VAR				3.950000	01 Jul 2047			
		18,415,000.000	Local	100.000000	18,415,000.00	100.000000	18,415,000.00	0.00	4.12
Original Face:		18,415,000.000	Base	100.000000	18,415,000.00	100.000000	18,415,000.00	0.00	4.12
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				4.000000	01 Dec 2043			
		5,960,000.000	Local	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.33
Original Face:		6,168,326.930	Base	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.33
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026			
		16,510,000.000	Local	104.838090	17,308,768.69	103.403680	17,071,947.57	-236,821.12	3.82
			Base	104.838090	17,308,768.69	103.403680	17,071,947.57	-236,821.12	3.82
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026			
		5,910,000.000	Local	102.548069	6,060,590.88	103.307120	6,105,450.79	44,859.91	1.37
			Base	102.548069	6,060,590.88	103.307120	6,105,450.79	44,859.91	1.37
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				3.880000	01 Jun 2034			
		15,955,000.000	Local	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	3.57
Original Face:		15,955,000.000	Base	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	3.57
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026			
		20,025,000.000	Local	103.845597	20,795,080.76	102.904350	20,606,596.09	-188,484.67	4.61
			Base	103.845597	20,795,080.76	102.904350	20,606,596.09	-188,484.67	4.61
US DOLLAR Total									
		431,785,000.000	Local		438,151,415.77		436,974,317.55	-1,177,098.22	97.86
Original Face:		167,098,326.930	Base		438,151,415.77		436,974,317.55	-1,177,098.22	97.86

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

	431,785,000.000	Base		438,151,415.77		436,974,317.55	-1,177,098.22	97.86
Original Face:	167,098,326.930							

Holdings

ST OF AZ POOL 10 ST MED NONAMT
 U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		441,340,991.500	Base	447,706,451.69		446,529,353.45	-1,177,098.24	100.00
Original Face:		167,098,326.930						

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.01
			Base	1.000000	50,000.00	1.000000	50,000.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	50,000.00		50,000.00	0.00	0.01
		Base	50,000.00		50,000.00	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Base	50,000.00		50,000.00	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665JJ68	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	98.965222	4,948,261.11	98.913056	4,945,652.80	0.85
			Base	98.965222	4,948,261.11	98.913056	4,945,652.80	0.85

15963TG86	CHARIOT FNDG LLC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.895972	9,989,597.22	99.895972	9,989,597.20	1.72
			Base	99.895972	9,989,597.22	99.895972	9,989,597.20	1.72

40060WJJ2	GTA FDG LLC DISC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	98.821583	4,941,079.16	98.768937	4,938,446.85	0.85
			Base	98.821583	4,941,079.16	98.768937	4,938,446.85	0.85

40060WLK6	GTA FDG LLC DISC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	97.904583	4,895,229.17	97.850000	4,892,500.00	0.84
			Base	97.904583	4,895,229.17	97.850000	4,892,500.00	0.84

4820P2GC3	JUPITER SECT CO LLC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.835917	4,991,795.83	99.835917	4,991,795.85	0.86
			Base	99.835917	4,991,795.83	99.835917	4,991,795.85	0.86

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
70109LGW0	PARKER HANNIFIN CORP	5,000,000.000	Local	99.565000	4,978,250.00	99.565000	4,978,250.00	0.00	0.86
			Base	99.565000	4,978,250.00	99.565000	4,978,250.00	0.00	0.86
73044DG83	PODIUM FDG TR	5,000,000.000	Local	99.895972	4,994,798.61	99.895972	4,994,798.61	0.00	0.86
			Base	99.895972	4,994,798.61	99.895972	4,994,798.61	0.00	0.86
91842JHC6	VW CR INC	5,000,000.000	Local	99.354833	4,967,741.67	99.354833	4,967,741.65	-0.02	0.86
			Base	99.354833	4,967,741.67	99.354833	4,967,741.65	-0.02	0.86
92646KKW1	VICTORY RECEIVABLES	5,000,000.000	Local	98.195083	4,909,754.17	98.139426	4,906,971.30	-2,782.87	0.85
			Base	98.195083	4,909,754.17	98.139426	4,906,971.30	-2,782.87	0.85
979QHR003	SOUTH STREET REPO	50,488,085.070	Local	100.000000	50,488,085.07	100.000000	50,488,085.07	0.00	8.72
			Base	100.000000	50,488,085.07	100.000000	50,488,085.07	0.00	8.72
US DOLLAR Total		100,488,085.070	Local		100,104,592.01		100,093,839.33	-10,752.68	17.28
			Base		100,104,592.01		100,093,839.33	-10,752.68	17.28
CASH EQUIVALENT Total		100,488,085.070	Base		100,104,592.01		100,093,839.33	-10,752.68	17.28
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	5,000,000.000	Local	99.967084	4,998,354.22	93.365811	4,668,290.55	-330,063.67	0.81
			Base	99.967084	4,998,354.22	93.365811	4,668,290.55	-330,063.67	0.81
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45	5,000,000.000	Local	99.718400	4,985,920.02	81.536381	4,076,819.05	-909,100.97	0.70
			Base	99.718400	4,985,920.02	81.536381	4,076,819.05	-909,100.97	0.70

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.995679	4,999,783.97	93.493456	4,674,672.80	-325,111.17	0.81
			Base	99.995679	4,999,783.97	93.493456	4,674,672.80	-325,111.17	0.81
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		7,500,000.000	Local	99.848948	7,488,671.07	89.142061	6,685,654.58	-803,016.49	1.15
			Base	99.848948	7,488,671.07	89.142061	6,685,654.58	-803,016.49	1.15
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.990000	04 Nov 2026			
		6,000,000.000	Local	100.000000	6,000,000.00	100.081882	6,004,912.92	4,912.92	1.04
			Base	100.000000	6,000,000.00	100.081882	6,004,912.92	4,912.92	1.04
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.270000	04 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.251900	5,012,595.00	12,595.00	0.87
			Base	100.000000	5,000,000.00	100.251900	5,012,595.00	12,595.00	0.87
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,309,000.000	Local	98.938876	5,252,664.94	89.157610	4,733,377.51	-519,287.43	0.82
			Base	98.938876	5,252,664.94	89.157610	4,733,377.51	-519,287.43	0.82
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.877712	4,993,885.60	92.969753	4,648,487.65	-345,397.95	0.80
			Base	99.877712	4,993,885.60	92.969753	4,648,487.65	-345,397.95	0.80
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.726708	3,490,434.78	85.206921	2,982,242.24	-508,192.54	0.51
			Base	99.726708	3,490,434.78	85.206921	2,982,242.24	-508,192.54	0.51
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	92.759444	2,318,986.10	-181,013.90	0.40
			Base	100.000000	2,500,000.00	92.759444	2,318,986.10	-181,013.90	0.40
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026			
		10,000,000.000	Local	99.801370	9,980,137.01	97.275159	9,727,515.90	-252,621.11	1.68
			Base	99.801370	9,980,137.01	97.275159	9,727,515.90	-252,621.11	1.68
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	103.949020	2,598,725.49	96.940341	2,423,508.53	-175,216.96	0.42
			Base	103.949020	2,598,725.49	96.940341	2,423,508.53	-175,216.96	0.42

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Books Closed

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		5,000,000.000	Local	99.993378	4,999,668.90	99.654631	4,982,731.55	-16,937.35	0.86
			Base	99.993378	4,999,668.90	99.654631	4,982,731.55	-16,937.35	0.86
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	97.222682	4,861,134.10	-138,865.90	0.84
			Base	100.000000	5,000,000.00	97.222682	4,861,134.10	-138,865.90	0.84
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				5.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.943352	4,997,167.60	-2,832.40	0.86
			Base	100.000000	5,000,000.00	99.943352	4,997,167.60	-2,832.40	0.86
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.980003	4,999,000.16	98.909023	4,945,451.15	-53,549.01	0.85
			Base	99.980003	4,999,000.16	98.909023	4,945,451.15	-53,549.01	0.85
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.954533	2,498,863.32	87.356923	2,183,923.08	-314,940.24	0.38
			Base	99.954533	2,498,863.32	87.356923	2,183,923.08	-314,940.24	0.38
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local	99.937781	4,996,889.04	85.676624	4,283,831.20	-713,057.84	0.74
			Base	99.937781	4,996,889.04	85.676624	4,283,831.20	-713,057.84	0.74
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062			
		5,048,049.700	Local	91.320460	4,609,902.22	92.857200	4,687,477.61	77,575.39	0.81
		Original Face: 5,000,000.000	Base	91.320460	4,609,902.22	92.857200	4,687,477.61	77,575.39	0.81
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		3,560,893.250	Local	95.746087	3,409,415.96	87.569970	3,118,273.15	-291,142.81	0.54
		Original Face: 5,000,000.000	Base	95.746087	3,409,415.96	87.569970	3,118,273.15	-291,142.81	0.54
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
		9,822,181.930	Local	93.169522	9,151,279.92	90.526980	8,891,724.67	-259,555.25	1.54
		Original Face: 12,250,000.000	Base	93.169522	9,151,279.92	90.526980	8,891,724.67	-259,555.25	1.54
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062			
		4,153,990.490	Local	95.497943	3,966,975.46	88.212570	3,664,341.77	-302,633.69	0.63
		Original Face: 5,000,000.000	Base	95.497943	3,966,975.46	88.212570	3,664,341.77	-302,633.69	0.63

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12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
	5,000,000.000	Local		99.989398	4,999,469.90	100.709260	5,035,463.00	35,993.10	0.87
Original Face:	5,000,000.000	Base		99.989398	4,999,469.90	100.709260	5,035,463.00	35,993.10	0.87
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	0.85
		Base		100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.85
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local		99.687725	4,984,386.25	88.873300	4,443,665.00	-540,721.25	0.77
		Base		99.687725	4,984,386.25	88.873300	4,443,665.00	-540,721.25	0.77
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
	1,240,000.000	Local		105.878324	1,312,891.22	101.498769	1,258,584.74	-54,306.48	0.22
		Base		105.878324	1,312,891.22	101.498769	1,258,584.74	-54,306.48	0.22
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.980000	06 Oct 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	97.481528	4,874,076.40	-125,923.60	0.84
		Base		100.000000	5,000,000.00	97.481528	4,874,076.40	-125,923.60	0.84
17330RFZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 09/24 VAR					5.477000	23 Sep 2024		
	5,000,000.000	Local		99.954414	4,997,720.68	99.865946	4,993,297.30	-4,423.38	0.86
		Base		99.954414	4,997,720.68	99.865946	4,993,297.30	-4,423.38	0.86
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15					5.150000	30 Mar 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	97.267276	4,863,363.80	-136,636.20	0.84
		Base		100.000000	5,000,000.00	97.267276	4,863,363.80	-136,636.20	0.84
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local		99.477916	2,486,947.90	83.506231	2,087,655.78	-399,292.12	0.36
		Base		99.477916	2,486,947.90	83.506231	2,087,655.78	-399,292.12	0.36
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local		99.951776	2,998,553.28	98.477792	2,954,333.76	-44,219.52	0.51
		Base		99.951776	2,998,553.28	98.477792	2,954,333.76	-44,219.52	0.51
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	94.564676	2,364,116.90	-135,883.10	0.41
		Base		100.000000	2,500,000.00	94.564676	2,364,116.90	-135,883.10	0.41

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3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	568,768.850	Local	101.030501	574,630.02	88.351051	502,513.26	-72,116.76	0.09	
Original Face:	5,000,000.000	Base	101.030501	574,630.02	88.351051	502,513.26	-72,116.76	0.09	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	661,729.450	Local	101.953523	674,656.49	97.056433	642,251.00	-32,405.49	0.11	
Original Face:	5,000,000.000	Base	101.953523	674,656.49	97.056433	642,251.00	-32,405.49	0.11	
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	93.337797	2,333,444.93	-166,555.07	0.40	
		Base	100.000000	2,500,000.00	93.337797	2,333,444.93	-166,555.07	0.40	
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.831337	4,891,566.85	-108,433.15	0.84	
		Base	100.000000	5,000,000.00	97.831337	4,891,566.85	-108,433.15	0.84	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
	1,480,000.000	Local	99.816126	1,477,278.66	99.910061	1,478,668.90	1,390.24	0.26	
		Base	99.816126	1,477,278.66	99.910061	1,478,668.90	1,390.24	0.26	
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
	6,000,000.000	Local	119.102351	7,146,141.03	89.245777	5,354,746.62	-1,791,394.41	0.92	
		Base	119.102351	7,146,141.03	89.245777	5,354,746.62	-1,791,394.41	0.92	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	115.192049	4,607,681.97	93.535927	3,741,437.08	-866,244.89	0.65	
		Base	115.192049	4,607,681.97	93.535927	3,741,437.08	-866,244.89	0.65	
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local	121.129378	2,507,378.12	91.843396	1,901,158.30	-606,219.82	0.33	
		Base	121.129378	2,507,378.12	91.843396	1,901,158.30	-606,219.82	0.33	
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08					6.080000	28 Apr 2033		
	8,000,000.000	Local	100.000000	8,000,000.00	99.999888	7,999,991.04	-8.96	1.38	
		Base	100.000000	8,000,000.00	99.999888	7,999,991.04	-8.96	1.38	
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local	99.933173	2,498,329.32	88.519041	2,212,976.03	-285,353.29	0.38	
		Base	99.933173	2,498,329.32	88.519041	2,212,976.03	-285,353.29	0.38	

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3135G06G3	FANNIE MAE UNSECURED 11/25 0.5	4,000,000.000	Local	99.902882	3,996,115.28	94.224530	3,768,981.20	-227,134.08	0.65
			Base	99.902882	3,996,115.28	94.224530	3,768,981.20	-227,134.08	0.65
3136A53R5	FANNIE MAE FNR 2012 55 PD	557,546.840	Local	102.091033	569,205.33	91.938610	512,600.81	-56,604.52	0.09
		Original Face: 5,100,000.000	Base	102.091033	569,205.33	91.938610	512,600.81	-56,604.52	0.09
3136B02X3	FANNIE MAE FNR 2018 13 PA	295,955.880	Local	98.904685	292,714.23	85.913490	254,266.03	-38,448.20	0.04
		Original Face: 2,025,000.000	Base	98.904685	292,714.23	85.913490	254,266.03	-38,448.20	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE	791,139.850	Local	98.904985	782,476.75	90.677580	717,386.47	-65,090.28	0.12
		Original Face: 5,000,000.000	Base	98.904985	782,476.75	90.677580	717,386.47	-65,090.28	0.12
3136B32C3	FANNIE MAE FNR 2019 7 AL	514,851.780	Local	101.111829	520,576.05	90.222280	464,511.01	-56,065.04	0.08
		Original Face: 3,000,000.000	Base	101.111829	520,576.05	90.222280	464,511.01	-56,065.04	0.08
3136B32E9	FANNIE MAE FNR 2019 7 LE	514,851.780	Local	99.884180	514,255.48	90.222280	464,511.01	-49,744.47	0.08
		Original Face: 3,000,000.000	Base	99.884180	514,255.48	90.222280	464,511.01	-49,744.47	0.08
3136BBU75	FANNIE MAE FNR 2020 70 VA	2,819,487.200	Local	103.364246	2,914,341.69	89.156370	2,513,752.44	-400,589.25	0.43
		Original Face: 4,036,000.000	Base	103.364246	2,914,341.69	89.156370	2,513,752.44	-400,589.25	0.43
3136BBV74	FANNIE MAE FNR 2020 70 VC	3,492,155.100	Local	103.610984	3,618,256.26	89.151720	3,113,316.34	-504,939.92	0.54
		Original Face: 5,000,000.000	Base	103.610984	3,618,256.26	89.151720	3,113,316.34	-504,939.92	0.54
3136BHBB4	FANNIE MAE FNR 2021 27 JD	1,628,850.770	Local	100.388227	1,635,174.41	71.522750	1,164,998.86	-470,175.55	0.20
		Original Face: 3,015,000.000	Base	100.388227	1,635,174.41	71.522750	1,164,998.86	-470,175.55	0.20
3136BL6F2	FANNIE MAE FNR 2022 13 LV	2,665,930.040	Local	99.000461	2,639,283.02	91.418710	2,437,158.85	-202,124.17	0.42
		Original Face: 3,250,145.000	Base	99.000461	2,639,283.02	91.418710	2,437,158.85	-202,124.17	0.42

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3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		1,220,392.080	Local	100.566656	1,227,307.51	91.473030	1,116,329.61	-110,977.90	0.19
Original Face:	1,500,000.000		Base	100.566656	1,227,307.51	91.473030	1,116,329.61	-110,977.90	0.19
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		5,000,000.000	Local	99.938337	4,996,916.84	81.653074	4,082,653.70	-914,263.14	0.70
			Base	99.938337	4,996,916.84	81.653074	4,082,653.70	-914,263.14	0.70
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		85,429.650	Local	98.625981	84,255.83	96.651000	82,568.61	-1,687.22	0.01
Original Face:	5,000,000.000		Base	98.625981	84,255.83	96.651000	82,568.61	-1,687.22	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		44,142.620	Local	100.505883	44,365.93	98.502500	43,481.58	-884.35	0.01
Original Face:	2,000,000.000		Base	100.505883	44,365.93	98.502500	43,481.58	-884.35	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		256,811.360	Local	101.094297	259,621.64	97.877880	251,361.51	-8,260.13	0.04
Original Face:	2,000,000.000		Base	101.094297	259,621.64	97.877880	251,361.51	-8,260.13	0.04
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		64,778.940	Local	100.079131	64,830.20	97.136610	62,924.07	-1,906.13	0.01
Original Face:	2,000,000.000		Base	100.079131	64,830.20	97.136610	62,924.07	-1,906.13	0.01
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
		2,969,883.720	Local	99.621984	2,958,657.07	98.774150	2,933,477.40	-25,179.67	0.51
Original Face:	3,000,000.000		Base	99.621984	2,958,657.07	98.774150	2,933,477.40	-25,179.67	0.51
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
		343,790.360	Local	99.822752	343,181.00	99.283280	341,326.35	-1,854.65	0.06
Original Face:	5,990,000.000		Base	99.822752	343,181.00	99.283280	341,326.35	-1,854.65	0.06
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
		2,310,965.710	Local	98.453959	2,275,237.23	99.138900	2,291,065.98	15,828.75	0.40
Original Face:	11,779,000.000		Base	98.453959	2,275,237.23	99.138900	2,291,065.98	15,828.75	0.40
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		27,958.260	Local	98.897142	27,649.92	99.614480	27,850.48	200.56	0.00
Original Face:	5,500,000.000		Base	98.897142	27,649.92	99.614480	27,850.48	200.56	0.00

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3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.530000	25 Oct 2026		
	3,048,816.100	Local		99.717082	3,040,190.44	99.318310	3,028,032.63	-12,157.81	0.52
Original Face:	5,000,000.000	Base		99.717082	3,040,190.44	99.318310	3,028,032.63	-12,157.81	0.52
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
	1,259,683.920	Local		97.749171	1,231,330.59	95.382050	1,201,512.35	-29,818.24	0.21
Original Face:	1,466,009.000	Base		97.749171	1,231,330.59	95.382050	1,201,512.35	-29,818.24	0.21
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
	3,518,918.560	Local		99.188774	3,490,372.19	99.328880	3,495,302.39	4,930.20	0.60
Original Face:	3,643,671.000	Base		99.188774	3,490,372.19	99.328880	3,495,302.39	4,930.20	0.60
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	14,048.310	Local		100.474933	14,115.03	97.038464	13,632.26	-482.77	0.00
Original Face:	500,000.000	Base		100.474933	14,115.03	97.038464	13,632.26	-482.77	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	655,513.250	Local		100.358084	657,860.54	94.844043	621,715.27	-36,145.27	0.11
Original Face:	5,000,000.000	Base		100.358084	657,860.54	94.844043	621,715.27	-36,145.27	0.11
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,153,600.910	Local		103.178600	1,190,269.27	96.900668	1,117,846.99	-72,422.28	0.19
Original Face:	7,000,000.000	Base		103.178600	1,190,269.27	96.900668	1,117,846.99	-72,422.28	0.19
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	1,209,771.360	Local		101.503903	1,227,965.15	97.755660	1,182,619.98	-45,345.17	0.20
Original Face:	7,000,000.000	Base		101.503903	1,227,965.15	97.755660	1,182,619.98	-45,345.17	0.20
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	59,603.800	Local		103.956040	61,961.75	98.296050	58,588.18	-3,373.57	0.01
Original Face:	5,000,000.000	Base		103.956040	61,961.75	98.296050	58,588.18	-3,373.57	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	788,114.670	Local		101.665517	801,240.85	94.993177	748,655.16	-52,585.69	0.13
Original Face:	7,000,000.000	Base		101.665517	801,240.85	94.993177	748,655.16	-52,585.69	0.13
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
	2,000,000.000	Local		98.145047	1,962,900.93	94.741100	1,894,822.00	-68,078.93	0.33
Original Face:	2,000,000.000	Base		98.145047	1,962,900.93	94.741100	1,894,822.00	-68,078.93	0.33

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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		99.806960	5,738,900.21	94.446870	5,430,695.03	-308,205.18	0.94
Original Face:	5,750,000.000	Base		99.806960	5,738,900.21	94.446870	5,430,695.03	-308,205.18	0.94
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local		100.407380	6,024,442.80	98.648240	5,918,894.40	-105,548.40	1.02
Original Face:	6,000,000.000	Base		100.407380	6,024,442.80	98.648240	5,918,894.40	-105,548.40	1.02
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
	4,241,368.600	Local		97.904181	4,152,477.21	96.640605	4,098,884.28	-53,592.93	0.71
Original Face:	5,000,000.000	Base		97.904181	4,152,477.21	96.640605	4,098,884.28	-53,592.93	0.71
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
	5,000,000.000	Local		99.959613	4,997,980.66	88.784773	4,439,238.65	-558,742.01	0.77
		Base		99.959613	4,997,980.66	88.784773	4,439,238.65	-558,742.01	0.77
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
	1,200,000.000	Local		103.755098	1,245,061.18	87.690388	1,052,284.66	-192,776.52	0.18
		Base		103.755098	1,245,061.18	87.690388	1,052,284.66	-192,776.52	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.840000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.019628	5,000,981.40	981.40	0.86
		Base		100.000000	5,000,000.00	100.019628	5,000,981.40	981.40	0.86
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					6.160000	10 Sep 2027		
	2,600,000.000	Local		99.743840	2,593,339.85	99.836651	2,595,752.93	2,413.08	0.45
		Base		99.743840	2,593,339.85	99.836651	2,595,752.93	2,413.08	0.45
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.809666	4,990,483.30	-9,516.70	0.86
		Base		100.000000	5,000,000.00	99.809666	4,990,483.30	-9,516.70	0.86
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	92.112912	4,605,645.60	-394,354.40	0.80
		Base		100.000000	5,000,000.00	92.112912	4,605,645.60	-394,354.40	0.80
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	95.950865	4,797,543.25	-202,456.75	0.83
		Base		100.000000	5,000,000.00	95.950865	4,797,543.25	-202,456.75	0.83

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	88,355.440	Local		99.862102	88,233.60	95.384590	84,277.47	-3,956.13	0.01
Original Face:	3,000,000.000	Base		99.862102	88,233.60	95.384590	84,277.47	-3,956.13	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	159,023.980	Local		96.881389	154,064.64	86.890700	138,177.05	-15,887.59	0.02
Original Face:	675,000.000	Base		96.881389	154,064.64	86.890700	138,177.05	-15,887.59	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	252,241.610	Local		100.688257	253,977.68	84.652550	213,528.96	-40,448.72	0.04
Original Face:	5,000,000.000	Base		100.688257	253,977.68	84.652550	213,528.96	-40,448.72	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	449,407.260	Local		96.456951	433,484.54	81.430510	365,954.62	-67,529.92	0.06
Original Face:	1,600,000.000	Base		96.456951	433,484.54	81.430510	365,954.62	-67,529.92	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,558,040.700	Local		101.241617	2,589,801.76	94.120084	2,407,630.06	-182,171.70	0.42
Original Face:	5,000,000.000	Base		101.241617	2,589,801.76	94.120084	2,407,630.06	-182,171.70	0.42
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
	1,758,679.930	Local		101.862364	1,791,432.96	97.198810	1,709,415.96	-82,017.00	0.30
Original Face:	10,465,550.000	Base		101.862364	1,791,432.96	97.198810	1,709,415.96	-82,017.00	0.30
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	2,334,136.020	Local		100.538966	2,346,716.23	96.719150	2,257,556.52	-89,159.71	0.39
Original Face:	7,878,829.000	Base		100.538966	2,346,716.23	96.719150	2,257,556.52	-89,159.71	0.39
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					6.420000	20 Aug 2070		
	3,053,642.900	Local		103.504018	3,160,643.09	101.424270	3,097,135.02	-63,508.07	0.53
Original Face:	5,000,000.000	Base		103.504018	3,160,643.09	101.424270	3,097,135.02	-63,508.07	0.53
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.420000	20 Aug 2070		
	3,054,420.300	Local		104.476611	3,191,154.82	101.980280	3,114,906.37	-76,248.45	0.54
Original Face:	5,000,000.000	Base		104.476611	3,191,154.82	101.980280	3,114,906.37	-76,248.45	0.54
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
	2,050,776.130	Local		100.468289	2,060,379.68	98.866460	2,027,529.76	-32,849.92	0.35
Original Face:	6,180,040.000	Base		100.468289	2,060,379.68	98.866460	2,027,529.76	-32,849.92	0.35

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38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC						2.500000	20 Dec 2049		
	982,405.840	Local		100.484620	98,716.78	86.074740	845,603.27		-141,563.51	0.15
Original Face:	6,993,000.000	Base		100.484620	987,166.78	86.074740	845,603.27		-141,563.51	0.15
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB						3.767430	20 Jul 2067		
	1,877,032.380	Local		97.702540	1,833,908.31	98.100750	1,841,382.84		7,474.53	0.32
Original Face:	7,000,000.000	Base		97.702540	1,833,908.31	98.100750	1,841,382.84		7,474.53	0.32
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA						4.500000	20 Oct 2048		
	4,188,707.220	Local		98.253236	4,115,540.38	97.653940	4,090,437.64		-25,102.74	0.71
Original Face:	5,000,000.000	Base		98.253236	4,115,540.38	97.653940	4,090,437.64		-25,102.74	0.71
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA						6.000000	20 Feb 2050		
	4,097,273.320	Local		100.607238	4,122,153.53	100.951240	4,136,248.22		14,094.69	0.71
Original Face:	5,000,000.000	Base		100.607238	4,122,153.53	100.951240	4,136,248.22		14,094.69	0.71
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA						6.000000	20 Nov 2049		
	2,169,710.950	Local		99.892159	2,167,371.12	100.677660	2,184,414.21		17,043.09	0.38
Original Face:	2,628,000.000	Base		99.892159	2,167,371.12	100.677660	2,184,414.21		17,043.09	0.38
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA						6.000000	20 Nov 2049		
	4,133,829.280	Local		99.976883	4,132,873.68	100.141490	4,139,678.24		6,804.56	0.71
Original Face:	5,000,000.000	Base		99.976883	4,132,873.68	100.141490	4,139,678.24		6,804.56	0.71
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA						5.000000	20 Jun 2044		
	4,514,018.490	Local		98.737078	4,457,009.96	99.004730	4,469,091.82		12,081.86	0.77
Original Face:	5,000,000.000	Base		98.737078	4,457,009.96	99.004730	4,469,091.82		12,081.86	0.77
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9						0.900000	01 Jun 2025		
	1,500,000.000	Local		99.966059	1,499,490.89	96.008562	1,440,128.43		-59,362.46	0.25
		Base		99.966059	1,499,490.89	96.008562	1,440,128.43		-59,362.46	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5						2.500000	15 Apr 2027		
	5,000,000.000	Local		99.807245	4,990,362.25	93.658836	4,682,941.80		-307,420.45	0.81
		Base		99.807245	4,990,362.25	93.658836	4,682,941.80		-307,420.45	0.81
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25						4.250000	15 Jan 2029		
	5,000,000.000	Local		99.813065	4,990,653.23	97.929623	4,896,481.15		-94,172.08	0.85
		Base		99.813065	4,990,653.23	97.929623	4,896,481.15		-94,172.08	0.85

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45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
	7,000,000.000	Local	99.922320	6,994,562.38	96.775090	6,774,256.30	-220,306.08	1.17	
		Base	99.922320	6,994,562.38	96.775090	6,774,256.30	-220,306.08	1.17	
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
	1,000,000.000	Local	139.510738	1,395,107.38	100.743236	1,007,432.36	-387,675.02	0.17	
		Base	139.510738	1,395,107.38	100.743236	1,007,432.36	-387,675.02	0.17	
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
	3,212,000.000	Local	97.702961	3,138,219.12	97.680037	3,137,482.79	-736.33	0.54	
		Base	97.702961	3,138,219.12	97.680037	3,137,482.79	-736.33	0.54	
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.940000	10 Dec 2025		
	5,000,000.000	Local	100.022341	5,001,117.06	100.150019	5,007,500.95	6,383.89	0.86	
		Base	100.022341	5,001,117.06	100.150019	5,007,500.95	6,383.89	0.86	
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4					3.800000	15 May 2029		
	3,750,000.000	Local	99.973690	3,749,013.38	97.570710	3,658,901.63	-90,111.75	0.63	
	Original Face: 3,750,000.000	Base	99.973690	3,749,013.38	97.570710	3,658,901.63	-90,111.75	0.63	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local	99.462870	4,973,143.52	67.012856	3,350,642.80	-1,622,500.72	0.58	
		Base	99.462870	4,973,143.52	67.012856	3,350,642.80	-1,622,500.72	0.58	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.849527	4,992,476.35	90.907306	4,545,365.30	-447,111.05	0.78	
		Base	99.849527	4,992,476.35	90.907306	4,545,365.30	-447,111.05	0.78	
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local	99.882186	2,497,054.65	99.687406	2,492,185.15	-4,869.50	0.43	
		Base	99.882186	2,497,054.65	99.687406	2,492,185.15	-4,869.50	0.43	
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
	5,000,000.000	Local	104.890611	5,244,530.54	101.857781	5,092,889.05	-151,641.49	0.88	
		Base	104.890611	5,244,530.54	101.857781	5,092,889.05	-151,641.49	0.88	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.935410	4,946,770.48	58.629241	2,931,462.05	-2,015,308.43	0.51	
		Base	98.935410	4,946,770.48	58.629241	2,931,462.05	-2,015,308.43	0.51	

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61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		10,000,000.000	Local	100.075639	10,007,563.94	99.403953	9,940,395.30	-67,168.64	1.72
			Base	100.075639	10,007,563.94	99.403953	9,940,395.30	-67,168.64	1.72
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028			
		5,000,000.000	Local	99.990475	4,999,523.76	100.270926	5,013,546.30	14,022.54	0.87
			Base	99.990475	4,999,523.76	100.270926	5,013,546.30	14,022.54	0.87
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.786679	4,989,333.95	88.993905	4,449,695.25	-539,638.70	0.77
			Base	99.786679	4,989,333.95	88.993905	4,449,695.25	-539,638.70	0.77
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,500,000.000	Local	100.086616	2,502,165.39	100.191093	2,504,777.33	2,611.94	0.43
			Base	100.086616	2,502,165.39	100.191093	2,504,777.33	2,611.94	0.43
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.778951	3,492,263.28	84.987530	2,974,563.55	-517,699.73	0.51
			Base	99.778951	3,492,263.28	84.987530	2,974,563.55	-517,699.73	0.51
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.903472	999,034.72	97.628620	976,286.20	-22,748.52	0.17
			Base	99.903472	999,034.72	97.628620	976,286.20	-22,748.52	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		5,000,000.000	Local	99.983396	4,999,169.78	93.730144	4,686,507.20	-312,662.58	0.81
			Base	99.983396	4,999,169.78	93.730144	4,686,507.20	-312,662.58	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	106.324502	5,316,225.10	89.638792	4,481,939.60	-834,285.50	0.77
			Base	106.324502	5,316,225.10	89.638792	4,481,939.60	-834,285.50	0.77
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.816395	9,981,639.52	83.650699	8,365,069.90	-1,616,569.62	1.44
			Base	99.816395	9,981,639.52	83.650699	8,365,069.90	-1,616,569.62	1.44
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.924121	4,996,206.06	85.463242	4,273,162.10	-723,043.96	0.74
			Base	99.924121	4,996,206.06	85.463242	4,273,162.10	-723,043.96	0.74

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78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.340000	18 Nov 2027			
		2,500,000.000	Local	100.000000	2,500,000.00	99.073000	2,476,825.00	-23,175.00	0.43
			Base	100.000000	2,500,000.00	99.073000	2,476,825.00	-23,175.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.712344	4,935,617.20	-64,382.80	0.85
			Base	100.000000	5,000,000.00	98.712344	4,935,617.20	-64,382.80	0.85
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				5.522000	09 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.594088	4,979,704.40	-20,295.60	0.86
			Base	100.000000	5,000,000.00	99.594088	4,979,704.40	-20,295.60	0.86
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.390000	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.960000	5,048,000.00	48,000.00	0.87
			Base	100.000000	5,000,000.00	100.960000	5,048,000.00	48,000.00	0.87
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047			
		3,771,984.520	Local	100.000000	3,771,984.52	99.444967	3,751,048.76	-20,935.76	0.65
		Original Face: 5,000,000.000	Base	100.000000	3,771,984.52	99.444967	3,751,048.76	-20,935.76	0.65
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.925184	4,996,259.21	84.865567	4,243,278.35	-752,980.86	0.73
			Base	99.925184	4,996,259.21	84.865567	4,243,278.35	-752,980.86	0.73
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local	99.905050	4,995,252.52	101.462908	5,073,145.40	77,892.88	0.88
			Base	99.905050	4,995,252.52	101.462908	5,073,145.40	77,892.88	0.88
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.801528	2,994,045.84	86.700847	2,601,025.41	-393,020.43	0.45
			Base	99.801528	2,994,045.84	86.700847	2,601,025.41	-393,020.43	0.45
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024			
		4,000,000.000	Local	100.000000	4,000,000.00	99.990785	3,999,631.40	-368.60	0.69
			Base	100.000000	4,000,000.00	99.990785	3,999,631.40	-368.60	0.69
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.984446	2,499,611.16	92.184334	2,304,608.35	-195,002.81	0.40
			Base	99.984446	2,499,611.16	92.184334	2,304,608.35	-195,002.81	0.40

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local	99.903683	4,995,184.17	98.294925	4,914,746.25	-80,437.92	0.85
			Base	99.903683	4,995,184.17	98.294925	4,914,746.25	-80,437.92	0.85
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.997107	2,999,913.20	99.389878	2,981,696.34	-18,216.86	0.51
			Base	99.997107	2,999,913.20	99.389878	2,981,696.34	-18,216.86	0.51
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local	100.356370	5,017,818.52	99.390625	4,969,531.25	-48,287.27	0.86
			Base	100.356370	5,017,818.52	99.390625	4,969,531.25	-48,287.27	0.86
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		5,000,000.000	Local	99.998649	4,999,932.47	99.304688	4,965,234.40	-34,698.07	0.86
			Base	99.998649	4,999,932.47	99.304688	4,965,234.40	-34,698.07	0.86
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		5,000,000.000	Local	99.881981	4,994,099.03	101.778825	5,088,941.25	94,842.22	0.88
			Base	99.881981	4,994,099.03	101.778825	5,088,941.25	94,842.22	0.88
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.931005	1,998,620.09	81.668653	1,633,373.06	-365,247.03	0.28
			Base	99.931005	1,998,620.09	81.668653	1,633,373.06	-365,247.03	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.130000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.726800	5,036,340.00	36,340.00	0.87
			Base	100.000000	5,000,000.00	100.726800	5,036,340.00	36,340.00	0.87
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A				0.990000	20 Apr 2028			
		3,830,000.000	Local	98.673149	3,779,181.61	98.574470	3,775,402.20	-3,779.41	0.65
		Original Face: 3,830,000.000	Base	98.673149	3,779,181.61	98.574470	3,775,402.20	-3,779.41	0.65
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	102.933417	5,146,670.84	85.910157	4,295,507.85	-851,162.99	0.74
			Base	102.933417	5,146,670.84	85.910157	4,295,507.85	-851,162.99	0.74
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.951347	4,997,567.33	88.606672	4,430,333.60	-567,233.73	0.77
			Base	99.951347	4,997,567.33	88.606672	4,430,333.60	-567,233.73	0.77

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
		2,000,000.000	Local 99.857137	1,997,142.73	97.480119	1,949,602.38	-47,540.35	0.34
			Base 99.857137	1,997,142.73	97.480119	1,949,602.38	-47,540.35	0.34
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
		5,000,000.000	Local 97.846939	4,892,346.93	97.403344	4,870,167.20	-22,179.73	0.84
			Base 97.846939	4,892,346.93	97.403344	4,870,167.20	-22,179.73	0.84
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058		
		476,847.460	Local 94.687924	451,516.96	98.022050	467,415.66	15,898.70	0.08
Original Face:		520,000.000	Base 94.687924	451,516.96	98.022050	467,415.66	15,898.70	0.08
US DOLLAR Total		508,281,508.820	Local	509,990,153.86		478,964,688.65	-31,025,465.21	82.71
Original Face:		274,325,244.000	Base	509,990,153.86		478,964,688.65	-31,025,465.21	82.71
FIXED INCOME Total		508,281,508.820	Base	509,990,153.86		478,964,688.65	-31,025,465.21	82.71
Original Face:		274,325,244.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		608,819,593.890	Base	610,144,745.87		579,108,527.98	-31,036,217.89	100.00
Original Face:		274,325,244.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

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

US DOLLAR Total	Units	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.980	Local 49,999.98		49,999.98	0.00	0.00
		Base 49,999.98		49,999.98	0.00	0.00

CASH Total

	49,999.980	Base	49,999.98	49,999.98	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665JG87	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,000,000.000	Local	99.894806	24,973,701.39	99.894806	08 Jul 2024 24,973,701.50	0.11	0.70
		Base	99.894806	24,973,701.39	99.894806	24,973,701.50	0.11	0.70

03265EGR8	ANALOG DEVICES INC DISC COML P 07/24 ZCP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,000,000.000	Local	99.644000	24,911,000.00	99.644000	25 Jul 2024 24,911,000.00	0.00	0.70
		Base	99.644000	24,911,000.00	99.644000	24,911,000.00	0.00	0.70

03785DGA8	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,000,000.000	Local	99.868000	24,967,000.00	99.868000	10 Jul 2024 24,967,000.00	0.00	0.70
		Base	99.868000	24,967,000.00	99.868000	24,967,000.00	0.00	0.70

05333TG15	AUTOZONE INC.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	01 Jul 2024 25,000,000.00	0.00	0.70
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	275,000,000.000	Local	100.000000	275,000,000.00	100.000000	01 Jul 2024 275,000,000.00	0.00	7.70
		Base	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	7.70

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
138994009	CANTOR FITZGERALD REPO REPO				5.400000	03 Jul 2024			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.12
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.12
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Aug 2024			
		58,000,000.000	Local	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00	1.62
			Base	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00	1.62
17277AL13	CISCO SYSTEMS INC				5.310000	01 Nov 2024			
		10,220,000.000	Local	98.185750	10,034,583.65	98.146400	10,030,562.08	-4,021.57	0.28
			Base	98.185750	10,034,583.65	98.146400	10,030,562.08	-4,021.57	0.28
19121AG13	COCA COLA COMPANY				5.320000	01 Jul 2024			
		1,350,000.000	Local	100.000000	1,350,000.00	100.000000	1,350,000.00	0.00	0.04
			Base	100.000000	1,350,000.00	100.000000	1,350,000.00	0.00	0.04
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		10,000,000.000	Local	99.766667	9,976,666.67	99.766667	9,976,666.70	0.03	0.28
			Base	99.766667	9,976,666.67	99.766667	9,976,666.70	0.03	0.28
22599G006	CREDIT AGRICOLE REPO REPO				5.330000	01 Jul 2024			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.00
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.00
23102UGJ5	CUMMINS INC 07/24 ZCP				5.400000	18 Jul 2024			
		20,000,000.000	Local	99.745000	19,949,000.00	99.745000	19,949,000.00	0.00	0.56
			Base	99.745000	19,949,000.00	99.745000	19,949,000.00	0.00	0.56
24422LG80	JOHN DEERE CAPITAL C				5.300000	08 Jul 2024			
		20,000,000.000	Local	99.896944	19,979,388.89	99.896944	19,979,388.80	-0.09	0.56
			Base	99.896944	19,979,388.89	99.896944	19,979,388.80	-0.09	0.56
24422LGF4	JOHN DEERE CAPITAL C				5.300000	15 Jul 2024			
		25,000,000.000	Local	99.793889	24,948,472.22	99.793889	24,948,472.25	0.03	0.70
			Base	99.793889	24,948,472.22	99.793889	24,948,472.25	0.03	0.70
53245PGB8	ELI LILLY + COMPANY				5.330000	11 Jul 2024			
		25,000,000.000	Local	99.851944	24,962,986.11	99.851944	24,962,986.00	-0.11	0.70
			Base	99.851944	24,962,986.11	99.851944	24,962,986.00	-0.11	0.70

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
53245PH19	ELI LILLY + COMPANY	25,000,000.000	Local	99.541889	24,885,472.23	99.541889	24,885,472.25	0.02	0.70
			Base	99.541889	24,885,472.23	99.541889	24,885,472.25	0.02	0.70
57978CGC9	MCCORMICK + COMPANY	25,000,000.000	Local	99.833778	24,958,444.45	99.833778	24,958,444.50	0.05	0.70
			Base	99.833778	24,958,444.45	99.833778	24,958,444.50	0.05	0.70
59515MHG3	MICROSOFT CORP	25,000,000.000	Local	99.325333	24,831,333.34	99.325333	24,831,333.25	-0.09	0.69
			Base	99.325333	24,831,333.34	99.325333	24,831,333.25	-0.09	0.69
63254EH78	NATL AUSTRALIA BK LT	20,000,000.000	Local	99.471722	19,894,344.44	99.471722	19,894,344.40	-0.04	0.56
			Base	99.471722	19,894,344.44	99.471722	19,894,344.40	-0.04	0.56
67983THK5	OLD LINE FUNDING LLC	25,000,000.000	Local	99.273167	24,818,291.67	99.273167	24,818,291.75	0.08	0.69
			Base	99.273167	24,818,291.67	99.273167	24,818,291.75	0.08	0.69
6840C2HT5	ORACLE CORPORATION	10,000,000.000	Local	99.151333	9,915,133.33	99.151333	9,915,133.30	-0.03	0.28
			Base	99.151333	9,915,133.33	99.151333	9,915,133.30	-0.03	0.28
71708EMB8	PFIZER INC	25,000,000.000	Local	97.622917	24,405,729.16	97.584085	24,396,021.25	-9,707.91	0.68
			Base	97.622917	24,405,729.16	97.584085	24,396,021.25	-9,707.91	0.68
78015CGF3	ROYAL BK CDA	20,000,000.000	Local	99.782222	19,956,444.44	99.782222	19,956,444.40	-0.04	0.56
			Base	99.782222	19,956,444.44	99.782222	19,956,444.40	-0.04	0.56
86563GJQ6	SUMITOMO MITSUI TRUST NY	25,000,000.000	Local	98.734444	24,683,611.11	98.684530	24,671,132.50	-12,478.61	0.69
			Base	98.734444	24,683,611.11	98.684530	24,671,132.50	-12,478.61	0.69
90782AGF3	UNION PACIFIC CORP 07/24 ZCP	25,000,000.000	Local	99.792333	24,948,083.34	99.792333	24,948,083.25	-0.09	0.70
			Base	99.792333	24,948,083.34	99.792333	24,948,083.25	-0.09	0.70

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	01 Jul 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.40
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	01 Jul 2024			
		175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	4.90
			Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	4.90
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.310000	01 Jul 2024			
		325,000,000.000	Local	100.000000	325,000,000.00	100.000000	325,000,000.00	0.00	9.10
			Base	100.000000	325,000,000.00	100.000000	325,000,000.00	0.00	9.10
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.370000	31 Jul 2024			
		70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.96
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.96
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				5.370000	02 Aug 2024			
		75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.10
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.10
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.270000	01 Jul 2024			
		292,167,366.320	Local	100.000000	292,167,366.32	100.000000	292,167,366.32	0.00	8.18
			Base	100.000000	292,167,366.32	100.000000	292,167,366.32	0.00	8.18
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.310000	12 Jul 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.40
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.40
94107MGA8	WASTE MANAGEMENT INC				5.430000	10 Jul 2024			
		25,000,000.000	Local	99.864250	24,966,062.50	99.864250	24,966,062.50	0.00	0.70
			Base	99.864250	24,966,062.50	99.864250	24,966,062.50	0.00	0.70
979QHR003	SOUTH STREET REPO				5.420000	01 Jul 2024			
		172,606,713.260	Local	100.000000	172,606,713.26	100.000000	172,606,713.26	0.00	4.83
			Base	100.000000	172,606,713.26	100.000000	172,606,713.26	0.00	4.83
979QHR003	SOUTH STREET REPO				5.430000	10 Jul 2024			
		400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	11.19
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	11.19

& 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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9838T2G51	XCEL ENERGY INC 07/24 ZCP				5.470000	05 Jul 2024		
	23,320,000.000	Local	99.939222	23,305,826.62	99.939222	23,305,826.57	-0.05	0.65
		Base	99.939222	23,305,826.62	99.939222	23,305,826.57	-0.05	0.65
985FHY004	mitsubishi ufj REPO				5.310000	01 Jul 2024		
	284,225,501.310	Local	100.000000	284,225,501.31	100.000000	284,225,501.31	0.00	7.95
		Base	100.000000	284,225,501.31	100.000000	284,225,501.31	0.00	7.95
US DOLLAR Total								
	3,001,889,580.890	Local		2,999,621,156.45		2,999,594,948.14	-26,208.31	83.95
		Base		2,999,621,156.45		2,999,594,948.14	-26,208.31	83.95
CASH EQUIVALENT Total								
	3,001,889,580.890	Base		2,999,621,156.45		2,999,594,948.14	-26,208.31	83.95
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	251,664,474.890	Local	1.000000	251,664,474.89	1.000000	251,664,474.89	0.00	7.04
		Base	1.000000	251,664,474.89	1.000000	251,664,474.89	0.00	7.04
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	105,301,440.840	Local	1.000000	105,301,440.84	1.000000	105,301,440.84	0.00	2.95
		Base	1.000000	105,301,440.84	1.000000	105,301,440.84	0.00	2.95
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	215,622,861.110	Local	1.000000	215,622,861.11	1.000000	215,622,861.11	0.00	6.03
		Base	1.000000	215,622,861.11	1.000000	215,622,861.11	0.00	6.03
US DOLLAR Total								
	572,588,776.840	Local		572,588,776.84		572,588,776.84	0.00	16.02
		Base		572,588,776.84		572,588,776.84	0.00	16.02
EQUITY Total								
	572,588,776.840	Base		572,588,776.84		572,588,776.84	0.00	16.02

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Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		1,028,907.490	Local	100.000000	1,028,907.49	99.999240	1,028,899.67	-7.82	0.03
Original Face:		15,000,000.000	Base	100.000000	1,028,907.49	99.999240	1,028,899.67	-7.82	0.03

US DOLLAR Total		1,028,907.490	Local		1,028,907.49		1,028,899.67	-7.82	0.03
Original Face:		15,000,000.000	Base		1,028,907.49		1,028,899.67	-7.82	0.03

FIXED INCOME Total		1,028,907.490	Base		1,028,907.49		1,028,899.67	-7.82	0.03
Original Face:		15,000,000.000							

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,575,557,265.200	Base	3,573,288,840.76		3,573,262,624.63	-26,216.13	100.00
Original Face:		15,000,000.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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								
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.03
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.03

US DOLLAR Total		50,000.000	Local		50,000.00		50,000.00	0.00	0.03
			Base		50,000.00		50,000.00	0.00	0.03

CASH Total		50,000.000	Base		50,000.00		50,000.00	0.00	0.03
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

43707LGP8	HOME DEPOT (THE)				5.400000	23 Jul 2024			
		3,240,000.000	Local	99.670000	3,229,308.00	99.670000	3,229,308.00	0.00	1.71
			Base	99.670000	3,229,308.00	99.670000	3,229,308.00	0.00	1.71

979QHR003	SOUTH STREET REPO				5.420000	01 Jul 2024			
		17,413,030.610	Local	100.000000	17,413,030.61	100.000000	17,413,030.61	0.00	9.24
			Base	100.000000	17,413,030.61	100.000000	17,413,030.61	0.00	9.24

US DOLLAR Total		20,653,030.610	Local		20,642,338.61		20,642,338.61	0.00	10.96
			Base		20,642,338.61		20,642,338.61	0.00	10.96

CASH EQUIVALENT Total		20,653,030.610	Base		20,642,338.61		20,642,338.61	0.00	10.96
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.995679	4,999,783.97	93.493456	4,674,672.80	-325,111.17	2.48
			Base	99.995679	4,999,783.97	93.493456	4,674,672.80	-325,111.17	2.48
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		5,000,000.000	Local	99.848948	4,992,447.38	89.142061	4,457,103.05	-535,344.33	2.37
			Base	99.848948	4,992,447.38	89.142061	4,457,103.05	-535,344.33	2.37
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,000,000.000	Local	98.938876	4,946,943.82	89.157610	4,457,880.50	-489,063.32	2.37
			Base	98.938876	4,946,943.82	89.157610	4,457,880.50	-489,063.32	2.37
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.877712	4,993,885.60	92.969753	4,648,487.65	-345,397.95	2.47
			Base	99.877712	4,993,885.60	92.969753	4,648,487.65	-345,397.95	2.47
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.726708	3,490,434.78	85.206921	2,982,242.24	-508,192.54	1.58
			Base	99.726708	3,490,434.78	85.206921	2,982,242.24	-508,192.54	1.58
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	92.759444	2,318,986.10	-181,013.90	1.23
			Base	100.000000	2,500,000.00	92.759444	2,318,986.10	-181,013.90	1.23
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	103.949020	2,598,725.49	96.940341	2,423,508.53	-175,216.96	1.29
			Base	103.949020	2,598,725.49	96.940341	2,423,508.53	-175,216.96	1.29
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		2,500,000.000	Local	100.000000	2,500,000.00	97.222682	2,430,567.05	-69,432.95	1.29
			Base	100.000000	2,500,000.00	97.222682	2,430,567.05	-69,432.95	1.29
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				5.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.943352	4,997,167.60	-2,832.40	2.65
			Base	100.000000	5,000,000.00	99.943352	4,997,167.60	-2,832.40	2.65
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.980003	4,999,000.16	98.909023	4,945,451.15	-53,549.01	2.62
			Base	99.980003	4,999,000.16	98.909023	4,945,451.15	-53,549.01	2.62

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.954533	2,498,863.32	87.356923	2,183,923.08	-314,940.24	1.16	
		Base	99.954533	2,498,863.32	87.356923	2,183,923.08	-314,940.24	1.16	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.937781	4,996,889.04	85.676624	4,283,831.20	-713,057.84	2.27	
		Base	99.937781	4,996,889.04	85.676624	4,283,831.20	-713,057.84	2.27	
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
	647,309.970	Local	94.411935	611,137.87	95.657830	619,202.67	8,064.80	0.33	
Original Face:	675,000.000	Base	94.411935	611,137.87	95.657830	619,202.67	8,064.80	0.33	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,560,893.250	Local	95.746087	3,409,415.96	87.569970	3,118,273.15	-291,142.81	1.65	
Original Face:	5,000,000.000	Base	95.746087	3,409,415.96	87.569970	3,118,273.15	-291,142.81	1.65	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	4,810,864.620	Local	94.049224	4,524,580.84	90.526980	4,355,130.45	-169,450.39	2.31	
Original Face:	6,000,000.000	Base	94.049224	4,524,580.84	90.526980	4,355,130.45	-169,450.39	2.31	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local	99.994903	4,999,745.15	99.801671	4,990,083.55	-9,661.60	2.65	
		Base	99.994903	4,999,745.15	99.801671	4,990,083.55	-9,661.60	2.65	
17330RFZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 09/24 VAR					5.477000	23 Sep 2024		
	5,000,000.000	Local	99.954414	4,997,720.68	99.865946	4,993,297.30	-4,423.38	2.65	
		Base	99.954414	4,997,720.68	99.865946	4,993,297.30	-4,423.38	2.65	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.477916	2,486,947.90	83.506231	2,087,655.78	-399,292.12	1.11	
		Base	99.477916	2,486,947.90	83.506231	2,087,655.78	-399,292.12	1.11	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	94.564676	2,364,116.90	-135,883.10	1.25	
		Base	100.000000	2,500,000.00	94.564676	2,364,116.90	-135,883.10	1.25	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					5.794500	15 May 2036		
	123,351.360	Local	100.030798	123,389.35	99.048768	122,178.00	-1,211.35	0.06	
Original Face:	16,000,000.000	Base	100.030798	123,389.35	99.048768	122,178.00	-1,211.35	0.06	

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Books Closed

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Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	568,768.850	Local	101.030501	574,630.02	88.351051	502,513.26	-72,116.76	0.27	
Original Face:	5,000,000.000	Base	101.030501	574,630.02	88.351051	502,513.26	-72,116.76	0.27	
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	1,039,717.800	Local	103.596869	1,077,115.09	89.637238	931,974.32	-145,140.77	0.49	
Original Face:	10,000,000.000	Base	103.596869	1,077,115.09	89.637238	931,974.32	-145,140.77	0.49	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
	5,000,000.000	Local	92.268712	4,613,435.60	90.664360	4,533,218.00	-80,217.60	2.41	
		Base	92.268712	4,613,435.60	90.664360	4,533,218.00	-80,217.60	2.41	
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
	2,500,000.000	Local	104.491840	2,612,296.00	101.611580	2,540,289.50	-72,006.50	1.35	
		Base	104.491840	2,612,296.00	101.611580	2,540,289.50	-72,006.50	1.35	
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
	2,500,000.000	Local	104.431903	2,610,797.57	101.603161	2,540,079.03	-70,718.54	1.35	
		Base	104.431903	2,610,797.57	101.603161	2,540,079.03	-70,718.54	1.35	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	115.192049	4,607,681.97	93.535927	3,741,437.08	-866,244.89	1.99	
		Base	115.192049	4,607,681.97	93.535927	3,741,437.08	-866,244.89	1.99	
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08					6.080000	28 Apr 2033		
	4,395,000.000	Local	100.000000	4,395,000.00	99.999888	4,394,995.08	-4.92	2.33	
		Base	100.000000	4,395,000.00	99.999888	4,394,995.08	-4.92	2.33	
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local	99.933173	2,498,329.32	88.519041	2,212,976.03	-285,353.29	1.17	
		Base	99.933173	2,498,329.32	88.519041	2,212,976.03	-285,353.29	1.17	
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	343,234.520	Local	99.884178	342,836.98	90.222280	309,674.01	-33,162.97	0.16	
Original Face:	2,000,000.000	Base	99.884178	342,836.98	90.222280	309,674.01	-33,162.97	0.16	
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	2,700,000.000	Local	99.938337	2,698,335.09	81.653074	2,204,633.00	-493,702.09	1.17	
		Base	99.938337	2,698,335.09	81.653074	2,204,633.00	-493,702.09	1.17	

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Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

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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	
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
	235,502.000	Local	100.591116	236,894.09	93.775480	220,843.13	-16,050.96		0.12
Original Face:	5,000,000.000	Base	100.591116	236,894.09	93.775480	220,843.13	-16,050.96		0.12
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	385,217.040	Local	101.095297	389,436.31	97.877880	377,042.27	-12,394.04		0.20
Original Face:	3,000,000.000	Base	101.095297	389,436.31	97.877880	377,042.27	-12,394.04		0.20
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	2,821,868.590	Local	100.813719	2,844,830.66	95.191850	2,686,188.92	-158,641.74		1.43
Original Face:	5,565,000.000	Base	100.813719	2,844,830.66	95.191850	2,686,188.92	-158,641.74		1.43
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	1,224,137.560	Local	104.397045	1,277,963.44	98.290900	1,203,215.82	-74,747.62		0.64
Original Face:	4,494,000.000	Base	104.397045	1,277,963.44	98.290900	1,203,215.82	-74,747.62		0.64
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	64,778.940	Local	100.079131	64,830.20	97.136610	62,924.07	-1,906.13		0.03
Original Face:	2,000,000.000	Base	100.079131	64,830.20	97.136610	62,924.07	-1,906.13		0.03
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	283,906.250	Local	100.295682	284,745.71	90.819560	257,842.41	-26,903.30		0.14
Original Face:	5,000,000.000	Base	100.295682	284,745.71	90.819560	257,842.41	-26,903.30		0.14
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	346,559.850	Local	100.297773	347,591.81	90.267610	312,831.29	-34,760.52		0.17
Original Face:	14,878,168.000	Base	100.297773	347,591.81	90.267610	312,831.29	-34,760.52		0.17
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	4,365,751.200	Local	99.280003	4,334,317.91	91.154570	3,979,581.73	-354,736.18		2.11
Original Face:	5,000,000.000	Base	99.280003	4,334,317.91	91.154570	3,979,581.73	-354,736.18		2.11
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	19,678.150	Local	99.698041	19,618.73	99.405090	19,561.08	-57.65		0.01
Original Face:	5,000,000.000	Base	99.698041	19,618.73	99.405090	19,561.08	-57.65		0.01
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
	877,504.000	Local	102.890472	902,868.01	91.504197	802,952.99	-99,915.02		0.43
Original Face:	5,000,000.000	Base	102.890472	902,868.01	91.504197	802,952.99	-99,915.02		0.43

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
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		
	655,513.250	Local	100.358084	657,860.54	94.844043	621,715.27	-36,145.27	0.33	
Original Face:	5,000,000.000	Base	100.358084	657,860.54	94.844043	621,715.27	-36,145.27	0.33	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	127,843.500	Local	104.985251	134,216.82	96.505390	123,375.87	-10,840.95	0.07	
Original Face:	10,000,000.000	Base	104.985251	134,216.82	96.505390	123,375.87	-10,840.95	0.07	
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,044,530.760	Local	105.511420	1,102,099.24	97.723820	1,020,755.36	-81,343.88	0.54	
Original Face:	6,000,000.000	Base	105.511420	1,102,099.24	97.723820	1,020,755.36	-81,343.88	0.54	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	59,603.800	Local	103.956040	61,961.75	98.296050	58,588.18	-3,373.57	0.03	
Original Face:	5,000,000.000	Base	103.956040	61,961.75	98.296050	58,588.18	-3,373.57	0.03	
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.840000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.019628	5,000,981.40	981.40	2.65	
		Base	100.000000	5,000,000.00	100.019628	5,000,981.40	981.40	2.65	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.809666	4,990,483.30	-9,516.70	2.65	
		Base	100.000000	5,000,000.00	99.809666	4,990,483.30	-9,516.70	2.65	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,319,546.400	Local	95.154649	1,255,609.74	82.096440	1,083,300.62	-172,309.12	0.57	
Original Face:	5,000,000.000	Base	95.154649	1,255,609.74	82.096440	1,083,300.62	-172,309.12	0.57	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	252,241.610	Local	100.688257	253,977.68	84.652550	213,528.96	-40,448.72	0.11	
Original Face:	5,000,000.000	Base	100.688257	253,977.68	84.652550	213,528.96	-40,448.72	0.11	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,046,432.560	Local	101.241616	2,071,841.39	94.120084	1,926,104.04	-145,737.35	1.02	
Original Face:	4,000,000.000	Base	101.241616	2,071,841.39	94.120084	1,926,104.04	-145,737.35	1.02	
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.767430	20 Jul 2067		
	804,442.450	Local	97.702542	785,960.72	98.100750	789,164.08	3,203.36	0.42	
Original Face:	3,000,000.000	Base	97.702542	785,960.72	98.100750	789,164.08	3,203.36	0.42	

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Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA				4.000000	20 Aug 2042			
		3,340,664.800	Local	99.845988	3,335,519.77	97.756640	3,265,721.66	-69,798.11	1.73
Original Face:		5,675,162.000	Base	99.845988	3,335,519.77	97.756640	3,265,721.66	-69,798.11	1.73
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		1,500,000.000	Local	99.966059	1,499,490.89	96.008562	1,440,128.43	-59,362.46	0.76
			Base	99.966059	1,499,490.89	96.008562	1,440,128.43	-59,362.46	0.76
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.940000	10 Dec 2025			
		2,000,000.000	Local	100.022341	2,000,446.81	100.150019	2,003,000.38	2,553.57	1.06
			Base	100.022341	2,000,446.81	100.150019	2,003,000.38	2,553.57	1.06
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		2,500,000.000	Local	99.462870	2,486,571.75	67.012856	1,675,321.40	-811,250.35	0.89
			Base	99.462870	2,486,571.75	67.012856	1,675,321.40	-811,250.35	0.89
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.849527	4,992,476.35	90.907306	4,545,365.30	-447,111.05	2.41
			Base	99.849527	4,992,476.35	90.907306	4,545,365.30	-447,111.05	2.41
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		2,500,000.000	Local	99.882186	2,497,054.65	99.687406	2,492,185.15	-4,869.50	1.32
			Base	99.882186	2,497,054.65	99.687406	2,492,185.15	-4,869.50	1.32
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.935410	4,946,770.48	58.629241	2,931,462.05	-2,015,308.43	1.56
			Base	98.935410	4,946,770.48	58.629241	2,931,462.05	-2,015,308.43	1.56
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.786679	4,989,333.95	88.993905	4,449,695.25	-539,638.70	2.36
			Base	99.786679	4,989,333.95	88.993905	4,449,695.25	-539,638.70	2.36
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,500,000.000	Local	100.086616	2,502,165.39	100.191093	2,504,777.33	2,611.94	1.33
			Base	100.086616	2,502,165.39	100.191093	2,504,777.33	2,611.94	1.33
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.778951	3,492,263.28	84.987530	2,974,563.55	-517,699.73	1.58
			Base	99.778951	3,492,263.28	84.987530	2,974,563.55	-517,699.73	1.58

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local		106.324502	1,636,334.09	89.638792	1,379,541.01	-256,793.08	0.73
		Base		106.324502	1,636,334.09	89.638792	1,379,541.01	-256,793.08	0.73
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.924121	4,996,206.06	85.463242	4,273,162.10	-723,043.96	2.27
		Base		99.924121	4,996,206.06	85.463242	4,273,162.10	-723,043.96	2.27
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.390000	03 Mar 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	100.960000	5,048,000.00	48,000.00	2.68
		Base		100.000000	5,000,000.00	100.960000	5,048,000.00	48,000.00	2.68
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local		99.984446	2,499,611.16	92.184334	2,304,608.35	-195,002.81	1.22
		Base		99.984446	2,499,611.16	92.184334	2,304,608.35	-195,002.81	1.22
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.903684	1,998,073.67	98.294925	1,965,898.50	-32,175.17	1.04
		Base		99.903684	1,998,073.67	98.294925	1,965,898.50	-32,175.17	1.04
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
	2,500,000.000	Local		100.356370	2,508,909.26	99.390625	2,484,765.63	-24,143.63	1.32
		Base		100.356370	2,508,909.26	99.390625	2,484,765.63	-24,143.63	1.32
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		97.846939	4,892,346.93	97.403344	4,870,167.20	-22,179.73	2.58
		Base		97.846939	4,892,346.93	97.403344	4,870,167.20	-22,179.73	2.58
US DOLLAR Total									
	181,503,863.080	Local			181,500,568.19		167,724,892.14	-13,775,676.05	89.02
Original Face:	148,287,330.000	Base			181,500,568.19		167,724,892.14	-13,775,676.05	89.02
FIXED INCOME Total									
	181,503,863.080	Base			181,500,568.19		167,724,892.14	-13,775,676.05	89.02
Original Face:	148,287,330.000								

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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 16 ECDHB
 STATE OF ARIZONA
 FUND: ATZL



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		202,206,893.690	Base	202,192,906.80		188,417,230.75	-13,775,676.05	100.00
Original Face:		148,287,330.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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	
		447,565.960	Local	1.000000	447,565.96	1.000000	447,565.96	0.00	0.04
			Base	1.000000	447,565.96	1.000000	447,565.96	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	447,565.960	Local	447,565.96		447,565.96	0.00	0.04
		Base	447,565.96		447,565.96	0.00	0.04

CASH Total

	447,565.960	Base	447,565.96		447,565.96	0.00	0.04
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

04821TG25	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.985194	4,999,259.72	99.985194	4,999,259.70	-0.02	0.46
			Base	99.985194	4,999,259.72	99.985194	4,999,259.70	-0.02	0.46

04821TH24	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.522667	4,976,133.33	99.522667	4,976,133.35	0.02	0.46
			Base	99.522667	4,976,133.33	99.522667	4,976,133.35	0.02	0.46

06417M4Q5	BANK OF NOVA SCOTIA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.077847	5,003,892.35	3,892.35	0.46
			Base	100.000000	5,000,000.00	100.077847	5,003,892.35	3,892.35	0.46

06741FH75	BARCLAYS BK PLC / BARCLAYS US	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.447056	4,972,352.78	99.447056	4,972,352.80	0.02	0.46
			Base	99.447056	4,972,352.78	99.447056	4,972,352.80	0.02	0.46

07644AKR4	BEDFORD ROW FDG CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.279333	4,913,966.67	98.226283	4,911,314.15	-2,652.52	0.45
			Base	98.279333	4,913,966.67	98.226283	4,911,314.15	-2,652.52	0.45

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
07644AKU7	BEDFORD ROW FDG CORP				5.360000	28 Oct 2024			
		5,000,000.000	Local	98.228222	4,911,411.11	98.182426	4,909,121.30	-2,289.81	0.45
			Base	98.228222	4,911,411.11	98.182426	4,909,121.30	-2,289.81	0.45
13738JHN3	CAN AST + CAN LTD JT				5.360000	22 Aug 2024			
		5,000,000.000	Local	99.225778	4,961,288.89	99.225778	4,961,288.89	0.00	0.46
			Base	99.225778	4,961,288.89	99.225778	4,961,288.89	0.00	0.46
138994009	CANTOR FITZGERALD REPO REPO				5.400000	03 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Aug 2024			
		17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.56
			Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.56
15963THK8	CHARIOT FNDG LLC				5.380000	19 Aug 2024			
		5,000,000.000	Local	99.267722	4,963,386.11	99.267722	4,963,386.11	0.00	0.46
			Base	99.267722	4,963,386.11	99.267722	4,963,386.11	0.00	0.46
15963TJW0	CHARIOT FNDG LLC				5.360000	30 Sep 2024			
		5,000,000.000	Local	98.645111	4,932,255.56	98.590836	4,929,541.80	-2,713.76	0.45
			Base	98.645111	4,932,255.56	98.590836	4,929,541.80	-2,713.76	0.45
17277AJ99	CISCO SYSTEMS INC				5.320000	09 Sep 2024			
		5,000,000.000	Local	98.965556	4,948,277.78	98.918316	4,945,915.80	-2,361.98	0.45
			Base	98.965556	4,948,277.78	98.918316	4,945,915.80	-2,361.98	0.45
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		5,000,000.000	Local	99.766667	4,988,333.33	99.766667	4,988,333.35	0.02	0.46
			Base	99.766667	4,988,333.33	99.766667	4,988,333.35	0.02	0.46
23102UGA4	CUMMINS INC				5.350000	10 Jul 2024			
		5,000,000.000	Local	99.866250	4,993,312.50	99.866250	4,993,312.50	0.00	0.46
			Base	99.866250	4,993,312.50	99.866250	4,993,312.50	0.00	0.46
24422LH22	JOHN DEERE CAPITAL C				5.320000	02 Aug 2024			
		3,000,000.000	Local	99.527111	2,985,813.33	99.527111	2,985,813.33	0.00	0.27
			Base	99.527111	2,985,813.33	99.527111	2,985,813.33	0.00	0.27

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: June 30, 2024

View Date: July 1, 2024

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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	
30601VGJ4	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.747833	4,987,391.67	99.747833	4,987,391.65	-0.02	0.46
			Base	99.747833	4,987,391.67	99.747833	4,987,391.65	-0.02	0.46
30601VHK0	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.267722	4,963,386.11	99.267722	4,963,386.11	0.00	0.46
			Base	99.267722	4,963,386.11	99.267722	4,963,386.11	0.00	0.46
30601VHP9	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.210889	4,960,544.45	99.210889	4,960,544.45	0.00	0.45
			Base	99.210889	4,960,544.45	99.210889	4,960,544.45	0.00	0.45
38346LGG5	GOTHAM FDG CORP	5,000,000.000	Local	99.776667	4,988,833.33	99.776667	4,988,833.35	0.02	0.46
			Base	99.776667	4,988,833.33	99.776667	4,988,833.35	0.02	0.46
38346LGQ3	GOTHAM FDG CORP	5,000,000.000	Local	99.655639	4,982,781.94	99.655639	4,982,781.94	0.00	0.46
			Base	99.655639	4,982,781.94	99.655639	4,982,781.94	0.00	0.46
40060WHP0	GTA FDG LLC DISC	5,000,000.000	Local	99.210889	4,960,544.44	99.210889	4,960,544.44	0.00	0.45
			Base	99.210889	4,960,544.44	99.210889	4,960,544.44	0.00	0.45
40060WKQ4	GTA FDG LLC DISC	5,000,000.000	Local	98.284583	4,914,229.16	98.231508	4,911,575.40	-2,653.76	0.45
			Base	98.284583	4,914,229.16	98.231508	4,911,575.40	-2,653.76	0.45
40588LH69	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.462000	4,973,100.00	99.462000	4,973,100.00	0.00	0.46
			Base	99.462000	4,973,100.00	99.462000	4,973,100.00	0.00	0.46
40588LJR1	HALKIN FINANCE LLC USC	5,000,000.000	Local	98.721944	4,936,097.22	98.665082	4,933,254.10	-2,843.12	0.45
			Base	98.721944	4,936,097.22	98.665082	4,933,254.10	-2,843.12	0.45
43707LGP8	HOME DEPOT (THE)	5,000,000.000	Local	99.671222	4,983,561.11	99.671222	4,983,561.11	0.00	0.46
			Base	99.671222	4,983,561.11	99.671222	4,983,561.11	0.00	0.46

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OP INT MED
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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	
43851THN9	HONEYWELL INTERNATN	5,000,000.000	Local	99.234444	4,961,722.22	99.234444	4,961,722.20	-0.02	0.46
			Base	99.234444	4,961,722.22	99.234444	4,961,722.20	-0.02	0.46
45826CGV6	INTEL CORPORATION	2,449,000.000	Local	99.571444	2,438,504.67	99.571444	2,438,504.67	0.00	0.22
			Base	99.571444	2,438,504.67	99.571444	2,438,504.67	0.00	0.22
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	94.314818	3,301,018.63	-198,981.37	0.30
			Base	100.000000	3,500,000.00	94.314818	3,301,018.63	-198,981.37	0.30
46651VEY8	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	99.879616	4,993,980.80	-6,019.20	0.46
			Base	100.000000	5,000,000.00	99.879616	4,993,980.80	-6,019.20	0.46
4820P2GB5	JUPITER SECT CO LLC	5,000,000.000	Local	99.851667	4,992,583.33	99.851667	4,992,583.35	0.02	0.46
			Base	99.851667	4,992,583.33	99.851667	4,992,583.35	0.02	0.46
49271JGH4	KEURIG DR PEPPER	5,000,000.000	Local	99.755556	4,987,777.78	99.755556	4,987,777.80	0.02	0.46
			Base	99.755556	4,987,777.78	99.755556	4,987,777.80	0.02	0.46
53127TG80	LIBERTY FUNDING LLC	5,000,000.000	Local	99.895778	4,994,788.89	99.895778	4,994,788.89	0.00	0.46
			Base	99.895778	4,994,788.89	99.895778	4,994,788.89	0.00	0.46
53127TGX5	LIBERTY FUNDING LLC	5,000,000.000	Local	99.552500	4,977,625.00	99.552500	4,977,625.00	0.00	0.46
			Base	99.552500	4,977,625.00	99.552500	4,977,625.00	0.00	0.46
53127TJ38	LIBERTY FUNDING LLC	5,000,000.000	Local	99.047111	4,952,355.55	98.997854	4,949,892.70	-2,462.85	0.45
			Base	99.047111	4,952,355.55	98.997854	4,949,892.70	-2,462.85	0.45
53127TJG9	LIBERTY FUNDING LLC	5,000,000.000	Local	98.853556	4,942,677.78	98.801481	4,940,074.05	-2,603.73	0.45
			Base	98.853556	4,942,677.78	98.801481	4,940,074.05	-2,603.73	0.45

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53245PG85	ELI LILLY + COMPANY	5,000,000.000	Local	99.896167	4,994,808.33	99.896167	4,994,808.35	0.02	0.46
			Base	99.896167	4,994,808.33	99.896167	4,994,808.35	0.02	0.46
53245PGB8	ELI LILLY + COMPANY	5,000,000.000	Local	99.851667	4,992,583.33	99.851667	4,992,583.35	0.02	0.46
			Base	99.851667	4,992,583.33	99.851667	4,992,583.35	0.02	0.46
56274LGC2	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.836833	4,991,841.67	99.836833	4,991,841.65	-0.02	0.46
			Base	99.836833	4,991,841.67	99.836833	4,991,841.65	-0.02	0.46
56274LGJ7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.747833	4,987,391.67	99.747833	4,987,391.65	-0.02	0.46
			Base	99.747833	4,987,391.67	99.747833	4,987,391.65	-0.02	0.46
56274LGS7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.628472	4,981,423.61	99.628472	4,981,423.61	0.00	0.46
			Base	99.628472	4,981,423.61	99.628472	4,981,423.61	0.00	0.46
59515MHG3	MICROSOFT CORP	5,000,000.000	Local	99.326611	4,966,330.55	99.326611	4,966,330.55	0.00	0.46
			Base	99.326611	4,966,330.55	99.326611	4,966,330.55	0.00	0.46
63763PH10	NATIONAL SECS CLEARING	5,000,000.000	Local	99.541889	4,977,094.44	99.541889	4,977,094.44	0.00	0.46
			Base	99.541889	4,977,094.44	99.541889	4,977,094.44	0.00	0.46
64106GGX5	NESTLE FIN FRANCE S.	5,000,000.000	Local	99.561667	4,978,083.33	99.561667	4,978,083.35	0.02	0.46
			Base	99.561667	4,978,083.33	99.561667	4,978,083.35	0.02	0.46
67983TG18	OLD LINE FUNDING LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
67983TKA3	OLD LINE FUNDING LLC	5,000,000.000	Local	98.516667	4,925,833.33	98.446124	4,922,306.20	-3,527.13	0.45
			Base	98.516667	4,925,833.33	98.446124	4,922,306.20	-3,527.13	0.45

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67983TKA3	OLD LINE FUNDING LLC	5,000,000.000	Local	98.496222	4,924,811.11	98.446124	4,922,306.20	-2,504.91	0.45
			Base	98.496222	4,924,811.11	98.446124	4,922,306.20	-2,504.91	0.45
69372AGC0	PACCAR FINANCIAL COR	5,000,000.000	Local	99.837444	4,991,872.22	99.837444	4,991,872.20	-0.02	0.46
			Base	99.837444	4,991,872.22	99.837444	4,991,872.20	-0.02	0.46
71708EK12	PFIZER INC	5,000,000.000	Local	98.640444	4,932,022.22	98.587491	4,929,374.55	-2,647.67	0.45
			Base	98.640444	4,932,022.22	98.587491	4,929,374.55	-2,647.67	0.45
71708EK38	PFIZER INC	5,000,000.000	Local	98.608278	4,930,413.89	98.558544	4,927,927.20	-2,486.69	0.45
			Base	98.608278	4,930,413.89	98.558544	4,927,927.20	-2,486.69	0.45
74271TJ38	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.054222	4,952,711.11	99.013177	4,950,658.85	-2,052.26	0.45
			Base	99.054222	4,952,711.11	99.013177	4,950,658.85	-2,052.26	0.45
74271TJ53	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.024667	4,951,233.34	98.983592	4,949,179.60	-2,053.74	0.45
			Base	99.024667	4,951,233.34	98.983592	4,949,179.60	-2,053.74	0.45
77119LGV5	ROCHE HOLDING INC	5,000,000.000	Local	99.587000	4,979,350.00	99.587000	4,979,350.00	0.00	0.46
			Base	99.587000	4,979,350.00	99.587000	4,979,350.00	0.00	0.46
78015CGF3	ROYAL BK CDA	5,000,000.000	Local	99.782222	4,989,111.11	99.782222	4,989,111.11	0.00	0.46
			Base	99.782222	4,989,111.11	99.782222	4,989,111.11	0.00	0.46
82124LJ60	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.002445	4,950,122.23	98.948704	4,947,435.20	-2,687.03	0.45
			Base	99.002445	4,950,122.23	98.948704	4,947,435.20	-2,687.03	0.45
88602TJ61	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.002445	4,950,122.23	98.953889	4,947,694.45	-2,427.78	0.45
			Base	99.002445	4,950,122.23	98.953889	4,947,694.45	-2,427.78	0.45

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91058TJW7	UNITED HEALTHCARE CO	5,000,000.000	Local	98.635000	4,931,750.00	98.590836	4,929,541.80	-2,208.20	0.45
			Base	98.635000	4,931,750.00	98.590836	4,929,541.80	-2,208.20	0.45
912797KS5	TREASURY BILL 04/25 0.00000	25,000,000.000	Local	96.066875	24,016,718.75	96.045998	24,011,499.50	-5,219.25	2.20
			Base	96.066875	24,016,718.75	96.045998	24,011,499.50	-5,219.25	2.20
92646KGQ9	VICTORY RECEIVABLES	5,000,000.000	Local	99.655639	4,982,781.94	99.655639	4,982,781.94	0.00	0.46
			Base	99.655639	4,982,781.94	99.655639	4,982,781.94	0.00	0.46
92646KH21	VICTORY RECEIVABLES	5,000,000.000	Local	99.525333	4,976,266.67	99.525333	4,976,266.65	-0.02	0.46
			Base	99.525333	4,976,266.67	99.525333	4,976,266.65	-0.02	0.46
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
979QHR003	SOUTH STREET REPO	323,470,520.840	Local	100.000000	323,470,520.84	100.000000	323,470,520.84	0.00	29.67
			Base	100.000000	323,470,520.84	100.000000	323,470,520.84	0.00	29.67
US DOLLAR Total		664,419,520.840	Local		661,669,493.68		661,419,989.31	-249,504.37	60.66
			Base		661,669,493.68		661,419,989.31	-249,504.37	60.66
CASH EQUIVALENT Total		664,419,520.840	Base		661,669,493.68		661,419,989.31	-249,504.37	60.66
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	

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00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027			
		3,000,000.000	Local	99.953770	2,998,613.10	100.022805	3,000,684.15	2,071.05	0.28
			Base	99.953770	2,998,613.10	100.022805	3,000,684.15	2,071.05	0.28
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		2,000,000.000	Local	99.881134	1,997,622.68	95.909977	1,918,199.54	-79,423.14	0.18
			Base	99.881134	1,997,622.68	95.909977	1,918,199.54	-79,423.14	0.18
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		2,000,000.000	Local	99.997065	1,999,941.30	99.370639	1,987,412.78	-12,528.52	0.18
			Base	99.997065	1,999,941.30	99.370639	1,987,412.78	-12,528.52	0.18
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.115394	5,005,769.70	5,769.70	0.46
			Base	100.000000	5,000,000.00	100.115394	5,005,769.70	5,769.70	0.46
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.997549	1,999,950.98	99.469057	1,989,381.14	-10,569.84	0.18
			Base	99.997549	1,999,950.98	99.469057	1,989,381.14	-10,569.84	0.18
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		2,000,000.000	Local	99.985703	1,999,714.06	97.896142	1,957,922.84	-41,791.22	0.18
			Base	99.985703	1,999,714.06	97.896142	1,957,922.84	-41,791.22	0.18
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.260000	12 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.666200	2,013,324.00	13,324.00	0.18
			Base	100.000000	2,000,000.00	100.666200	2,013,324.00	13,324.00	0.18
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.341560	2,980,246.80	-19,753.20	0.27
			Base	100.000000	3,000,000.00	99.341560	2,980,246.80	-19,753.20	0.27
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.187468	1,983,749.36	-16,250.64	0.18
			Base	100.000000	2,000,000.00	99.187468	1,983,749.36	-16,250.64	0.18
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	99.610070	1,992,201.40	-7,798.60	0.18
			Base	100.000000	2,000,000.00	99.610070	1,992,201.40	-7,798.60	0.18

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06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	99.614359	4,980,717.95	-19,282.05	0.46
		Base		100.000000	5,000,000.00	99.614359	4,980,717.95	-19,282.05	0.46
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	100.208866	5,010,443.30	10,443.30	0.46
		Base		100.000000	5,000,000.00	100.208866	5,010,443.30	10,443.30	0.46
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
		Base		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					6.000000	13 Feb 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	99.976000	4,998,800.00	-1,200.00	0.46
		Base		100.000000	5,000,000.00	99.976000	4,998,800.00	-1,200.00	0.46
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	5,000,000.000	Local		89.467778	4,473,388.89	89.063007	4,453,150.35	-20,238.54	0.41
		Base		89.467778	4,473,388.89	89.063007	4,453,150.35	-20,238.54	0.41
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	97.956668	2,938,700.04	-61,299.96	0.27
		Base		100.000000	3,000,000.00	97.956668	2,938,700.04	-61,299.96	0.27
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	99.833174	2,994,995.22	-5,004.78	0.27
		Base		100.000000	3,000,000.00	99.833174	2,994,995.22	-5,004.78	0.27
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.960000	25 Apr 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	100.314827	2,006,296.54	6,296.54	0.18
		Base		100.000000	2,000,000.00	100.314827	2,006,296.54	6,296.54	0.18
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.800000	10 Jan 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	100.082470	2,001,649.40	1,649.40	0.18
		Base		100.000000	2,000,000.00	100.082470	2,001,649.40	1,649.40	0.18
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
	2,000,000.000	Local		99.988069	1,999,761.37	97.841121	1,956,822.42	-42,938.95	0.18
		Base		99.988069	1,999,761.37	97.841121	1,956,822.42	-42,938.95	0.18

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06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.769000	18 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.011608	2,000,232.16	232.16	0.18
			Base	100.000000	2,000,000.00	100.011608	2,000,232.16	232.16	0.18
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	98.572666	2,957,179.98	-42,820.02	0.27
			Base	100.000000	3,000,000.00	98.572666	2,957,179.98	-42,820.02	0.27
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A				5.420000	25 Feb 2027			
		2,250,000.000	Local	99.998040	2,249,955.89	100.006420	2,250,144.45	188.56	0.21
		Original Face: 2,250,000.000	Base	99.998040	2,249,955.89	100.006420	2,250,144.45	188.56	0.21
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		4,190,670.610	Local	99.998200	4,190,595.18	100.108470	4,195,216.23	4,621.05	0.38
		Original Face: 5,000,000.000	Base	99.998200	4,190,595.18	100.108470	4,195,216.23	4,621.05	0.38
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.955000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.219305	1,984,386.10	-15,613.90	0.18
			Base	100.000000	2,000,000.00	99.219305	1,984,386.10	-15,613.90	0.18
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3				5.300000	28 Feb 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.313488	2,979,404.64	-20,595.36	0.27
			Base	100.000000	3,000,000.00	99.313488	2,979,404.64	-20,595.36	0.27
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.207000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.041192	3,001,235.76	1,235.76	0.28
			Base	100.000000	3,000,000.00	100.041192	3,001,235.76	1,235.76	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.990802	1,999,816.04	99.003185	1,980,063.70	-19,752.34	0.18
			Base	99.990802	1,999,816.04	99.003185	1,980,063.70	-19,752.34	0.18
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.961993	1,999,239.86	98.360383	1,967,207.66	-32,032.20	0.18
			Base	99.961993	1,999,239.86	98.360383	1,967,207.66	-32,032.20	0.18
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.986942	1,999,738.83	99.504840	1,990,096.80	-9,642.03	0.18
			Base	99.986942	1,999,738.83	99.504840	1,990,096.80	-9,642.03	0.18

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17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.534718	4,976,735.90	-23,264.10	0.46
			Base	100.000000	5,000,000.00	99.534718	4,976,735.90	-23,264.10	0.46
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.372750	4,968,637.50	-31,362.50	0.46
			Base	100.000000	5,000,000.00	99.372750	4,968,637.50	-31,362.50	0.46
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.702000	21 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.817521	1,996,350.42	-3,649.58	0.18
			Base	100.000000	2,000,000.00	99.817521	1,996,350.42	-3,649.58	0.18
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025			
		909,992.190	Local	100.000000	909,992.19	99.999700	909,989.46	-2.73	0.08
		Original Face: 2,500,000.000	Base	100.000000	909,992.19	99.999700	909,989.46	-2.73	0.08
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027			
		2,300,000.000	Local	99.992434	2,299,825.98	100.022600	2,300,519.80	693.82	0.21
		Original Face: 2,300,000.000	Base	99.992434	2,299,825.98	100.022600	2,300,519.80	693.82	0.21
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		5,000,000.000	Local	99.995861	4,999,793.03	99.634410	4,981,720.50	-18,072.53	0.46
			Base	99.995861	4,999,793.03	99.634410	4,981,720.50	-18,072.53	0.46
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local	99.995790	2,999,873.70	99.011855	2,970,355.65	-29,518.05	0.27
			Base	99.995790	2,999,873.70	99.011855	2,970,355.65	-29,518.05	0.27
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		3,000,000.000	Local	99.905805	2,997,174.15	98.977037	2,969,311.11	-27,863.04	0.27
			Base	99.905805	2,997,174.15	98.977037	2,969,311.11	-27,863.04	0.27
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		63,676.090	Local	100.492241	63,989.53	97.109808	61,835.73	-2,153.80	0.01
		Original Face: 2,096,032.000	Base	100.492241	63,989.53	97.109808	61,835.73	-2,153.80	0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		321,647.100	Local	100.627999	323,667.04	98.598783	317,140.13	-6,526.91	0.03
		Original Face: 5,000,000.000	Base	100.627999	323,667.04	98.598783	317,140.13	-6,526.91	0.03

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3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	97.935542	2,448,388.55	-51,611.45	0.22	
		Base	100.000000	2,500,000.00	97.935542	2,448,388.55	-51,611.45	0.22	
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.659390	4,982,969.50	-17,030.50	0.46	
		Base	100.000000	5,000,000.00	99.659390	4,982,969.50	-17,030.50	0.46	
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
	5,000,000.000	Local	100.111082	5,005,554.12	99.630400	4,981,520.00	-24,034.12	0.46	
		Base	100.111082	5,005,554.12	99.630400	4,981,520.00	-24,034.12	0.46	
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					5.540000	13 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.083613	5,004,180.65	4,180.65	0.46	
		Base	100.000000	5,000,000.00	100.083613	5,004,180.65	4,180.65	0.46	
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55					5.550000	29 Jan 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	99.981862	4,999,093.10	-906.90	0.46	
		Base	100.000000	5,000,000.00	99.981862	4,999,093.10	-906.90	0.46	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	1,554,082.140	Local	103.789663	1,612,976.62	91.756441	1,425,970.46	-187,006.16	0.13	
	Original Face: 8,645,247.000	Base	103.789663	1,612,976.62	91.756441	1,425,970.46	-187,006.16	0.13	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	441,055.310	Local	103.727040	457,493.62	91.621319	404,100.69	-53,392.93	0.04	
	Original Face: 4,322,624.000	Base	103.727040	457,493.62	91.621319	404,100.69	-53,392.93	0.04	
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR					5.475000	18 Mar 2026		
	5,000,000.000	Local	100.007711	5,000,385.57	100.055700	5,002,785.00	2,399.43	0.46	
		Base	100.007711	5,000,385.57	100.055700	5,002,785.00	2,399.43	0.46	
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					5.505000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.012981	5,000,649.05	649.05	0.46	
		Base	100.000000	5,000,000.00	100.012981	5,000,649.05	649.05	0.46	
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375					5.375000	21 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.948491	4,997,424.55	-2,575.45	0.46	
		Base	100.000000	5,000,000.00	99.948491	4,997,424.55	-2,575.45	0.46	

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3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				5.510000	02 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.034882	5,001,744.10	1,744.10	0.46
			Base	100.000000	5,000,000.00	100.034882	5,001,744.10	1,744.10	0.46
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36				5.360000	05 Sep 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.072416	5,003,620.80	3,620.80	0.46
			Base	100.000000	5,000,000.00	100.072416	5,003,620.80	3,620.80	0.46
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.940930	4,997,046.50	-2,953.50	0.46
			Base	100.000000	5,000,000.00	99.940930	4,997,046.50	-2,953.50	0.46
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.901784	2,967,053.52	-32,946.48	0.27
			Base	100.000000	3,000,000.00	98.901784	2,967,053.52	-32,946.48	0.27
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.897816	4,994,890.80	-5,109.20	0.46
			Base	100.000000	5,000,000.00	99.897816	4,994,890.80	-5,109.20	0.46
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.920664	4,996,033.20	-3,966.80	0.46
			Base	100.000000	5,000,000.00	99.920664	4,996,033.20	-3,966.80	0.46
3134GYER9	FREDDIE MAC NOTES 01/25 5				5.000000	27 Jan 2025			
		2,730,000.000	Local	100.000000	2,730,000.00	99.850651	2,725,922.77	-4,077.23	0.25
			Base	100.000000	2,730,000.00	99.850651	2,725,922.77	-4,077.23	0.25
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15				5.150000	22 May 2026			
		3,145,000.000	Local	100.000000	3,145,000.00	99.876406	3,141,112.97	-3,887.03	0.29
			Base	100.000000	3,145,000.00	99.876406	3,141,112.97	-3,887.03	0.29
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.832176	4,991,608.80	-8,391.20	0.46
			Base	100.000000	5,000,000.00	99.832176	4,991,608.80	-8,391.20	0.46
3134H1G31	FREDDIE MAC NOTES 04/29 6.05				6.050000	17 Apr 2029			
		2,000,000.000	Local	100.000000	2,000,000.00	100.012562	2,000,251.24	251.24	0.18
			Base	100.000000	2,000,000.00	100.012562	2,000,251.24	251.24	0.18

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3134H1RP0	FREDDIE MAC NOTES 02/26 5.45					5.450000	09 Feb 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	99.286241	4,964,312.05	-35,687.95	0.46
		Base		100.000000	5,000,000.00	99.286241	4,964,312.05	-35,687.95	0.46
3135GAH20	FANNIE MAE NOTES 01/25 5.25					5.250000	27 Jan 2025		
	4,725,000.000	Local		100.000000	4,725,000.00	99.940647	4,722,195.57	-2,804.43	0.43
		Base		100.000000	4,725,000.00	99.940647	4,722,195.57	-2,804.43	0.43
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	222,775.720	Local		101.207232	225,465.14	89.420800	199,207.83	-26,257.31	0.02
	Original Face: 4,322,624.000	Base		101.207232	225,465.14	89.420800	199,207.83	-26,257.31	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	295,338.920	Local		101.116487	298,636.34	86.838940	256,469.19	-42,167.15	0.02
	Original Face: 4,322,624.000	Base		101.116487	298,636.34	86.838940	256,469.19	-42,167.15	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	290,908.640	Local		100.642229	292,776.94	92.826440	270,040.13	-22,736.81	0.02
	Original Face: 5,111,816.000	Base		100.642229	292,776.94	92.826440	270,040.13	-22,736.81	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	255,741.130	Local		99.882854	255,441.54	94.172930	240,838.92	-14,602.62	0.02
	Original Face: 4,322,624.000	Base		99.882854	255,441.54	94.172930	240,838.92	-14,602.62	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	497,543.630	Local		101.227098	503,648.98	92.260600	459,036.74	-44,612.24	0.04
	Original Face: 5,326,337.000	Base		101.227098	503,648.98	92.260600	459,036.74	-44,612.24	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	255,741.130	Local		100.113376	256,031.08	94.522170	241,732.07	-14,299.01	0.02
	Original Face: 4,322,624.000	Base		100.113376	256,031.08	94.522170	241,732.07	-14,299.01	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	470,705.170	Local		100.560527	473,343.60	87.095990	409,965.33	-63,378.27	0.04
	Original Face: 8,645,247.000	Base		100.560527	473,343.60	87.095990	409,965.33	-63,378.27	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	540,825.860	Local		101.266576	547,675.83	86.838940	469,647.44	-78,028.39	0.04
	Original Face: 6,483,935.000	Base		101.266576	547,675.83	86.838940	469,647.44	-78,028.39	0.04

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3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		173,717.790	Local	99.942182	173,617.35	95.498430	165,897.76	-7,719.59	0.02
Original Face:		4,322,624.000	Base	99.942182	173,617.35	95.498430	165,897.76	-7,719.59	0.02
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		404,999.900	Local	99.695526	403,766.78	90.236420	365,457.41	-38,309.37	0.03
Original Face:		4,507,221.000	Base	99.695526	403,766.78	90.236420	365,457.41	-38,309.37	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		791,139.850	Local	98.904985	782,476.75	90.677580	717,386.47	-65,090.28	0.07
Original Face:		5,000,000.000	Base	98.904985	782,476.75	90.677580	717,386.47	-65,090.28	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		36,928.030	Local	98.625976	36,420.63	96.651000	35,691.31	-729.32	0.00
Original Face:		2,161,312.000	Base	98.625976	36,420.63	96.651000	35,691.31	-729.32	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		71,751.500	Local	99.982049	71,738.62	96.108050	68,958.97	-2,779.65	0.01
Original Face:		2,161,312.000	Base	99.982049	71,738.62	96.108050	68,958.97	-2,779.65	0.01
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		58,435.120	Local	99.964200	58,414.20	96.605540	56,451.56	-1,962.64	0.01
Original Face:		2,472,541.000	Base	99.964200	58,414.20	96.605540	56,451.56	-1,962.64	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		140,007.500	Local	100.079124	140,118.28	97.136610	135,998.54	-4,119.74	0.01
Original Face:		4,322,624.000	Base	100.079124	140,118.28	97.136610	135,998.54	-4,119.74	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		334,686.670	Local	100.030103	334,787.42	94.658390	316,809.01	-17,978.41	0.03
Original Face:		5,619,411.000	Base	100.030103	334,787.42	94.658390	316,809.01	-17,978.41	0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		796,298.020	Local	101.035425	804,543.09	88.807250	707,170.37	-97,372.72	0.06
Original Face:		4,322,624.000	Base	101.035425	804,543.09	88.807250	707,170.37	-97,372.72	0.06
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		458,772.920	Local	100.019474	458,862.26	90.288680	414,220.01	-44,642.25	0.04
Original Face:		4,322,624.000	Base	100.019474	458,862.26	90.288680	414,220.01	-44,642.25	0.04

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Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,146,932.200	Local	100.603600	1,153,855.08	90.904920	1,042,617.80	-111,237.28	0.10
Original Face:	10,806,559.000	Base	100.603600	1,153,855.08	90.904920	1,042,617.80	-111,237.28	0.10
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	42,530.620	Local	100.385510	42,694.58	99.405090	42,277.60	-416.98	0.00
Original Face:	10,806,559.000	Base	100.385510	42,694.58	99.405090	42,277.60	-416.98	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	757,997.870	Local	99.922599	757,411.17	88.865700	673,600.11	-83,811.06	0.06
Original Face:	6,483,935.000	Base	99.922599	757,411.17	88.865700	673,600.11	-83,811.06	0.06
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	409,105.920	Local	101.633873	415,790.19	96.180630	393,480.65	-22,309.54	0.04
Original Face:	6,000,000.000	Base	101.633873	415,790.19	96.180630	393,480.65	-22,309.54	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,886,047.440	Local	100.358083	1,892,801.05	94.844043	1,788,803.64	-103,997.41	0.16
Original Face:	14,386,036.000	Base	100.358083	1,892,801.05	94.844043	1,788,803.64	-103,997.41	0.16
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	647,142.040	Local	101.245671	655,203.30	95.644748	618,957.37	-36,245.93	0.06
Original Face:	6,483,935.000	Base	101.245671	655,203.30	95.644748	618,957.37	-36,245.93	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	172,732.860	Local	100.803408	174,120.61	95.987500	165,801.95	-8,318.66	0.02
Original Face:	33,932,595.000	Base	100.803408	174,120.61	95.987500	165,801.95	-8,318.66	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	242,351.210	Local	104.985620	254,433.92	96.505390	233,881.98	-20,551.94	0.02
Original Face:	18,956,866.000	Base	104.985620	254,433.92	96.505390	233,881.98	-20,551.94	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	77,293.430	Local	103.956002	80,351.16	98.296050	75,976.39	-4,374.77	0.01
Original Face:	6,483,935.000	Base	103.956002	80,351.16	98.296050	75,976.39	-4,374.77	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.398000	01 May 2053		
	2,596,146.270	Local	100.220557	2,601,872.26	99.773190	2,590,257.95	-11,614.31	0.24
Original Face:	3,000,000.000	Base	100.220557	2,601,872.26	99.773190	2,590,257.95	-11,614.31	0.24

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38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.211904	1,964,238.08	-35,761.92	0.18
			Base	100.000000	2,000,000.00	98.211904	1,964,238.08	-35,761.92	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		812,640.280	Local	101.669803	826,209.77	90.808490	737,946.37	-88,263.40	0.07
		Original Face: 7,989,505.000	Base	101.669803	826,209.77	90.808490	737,946.37	-88,263.40	0.07
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		2,639,092.800	Local	95.154649	2,511,219.50	82.096440	2,166,601.24	-344,618.26	0.20
		Original Face: 10,000,000.000	Base	95.154649	2,511,219.50	82.096440	2,166,601.24	-344,618.26	0.20
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		499,384.000	Local	97.991940	489,356.07	89.877310	448,832.91	-40,523.16	0.04
		Original Face: 5,000,000.000	Base	97.991940	489,356.07	89.877310	448,832.91	-40,523.16	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		504,483.220	Local	100.688243	507,955.29	84.652550	427,057.91	-80,897.38	0.04
		Original Face: 10,000,000.000	Base	100.688243	507,955.29	84.652550	427,057.91	-80,897.38	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		1,918,629.150	Local	96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.15
		Original Face: 5,000,000.000	Base	96.807347	1,857,373.97	84.511260	1,621,457.67	-235,916.30	0.15
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		1,795,029.900	Local	103.079067	1,850,300.08	100.788450	1,809,182.81	-41,117.27	0.17
		Original Face: 3,000,000.000	Base	103.079067	1,850,300.08	100.788450	1,809,182.81	-41,117.27	0.17
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,498,122.800	Local	99.648640	2,489,345.40	99.901420	2,495,660.15	6,314.75	0.23
		Original Face: 3,000,000.000	Base	99.648640	2,489,345.40	99.901420	2,495,660.15	6,314.75	0.23
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027			
		2,000,000.000	Local	99.670699	1,993,413.98	99.815296	1,996,305.92	2,891.94	0.18
			Base	99.670699	1,993,413.98	99.815296	1,996,305.92	2,891.94	0.18
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2				5.480000	18 Nov 2026			
		6,000,000.000	Local	99.998264	5,999,895.84	100.024870	6,001,492.20	1,596.36	0.55
		Original Face: 6,000,000.000	Base	99.998264	5,999,895.84	100.024870	6,001,492.20	1,596.36	0.55

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449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027			
		15,000,000.000	Local	99.862064	14,979,309.64	98.793037	14,818,955.55	-160,354.09	1.36
			Base	99.862064	14,979,309.64	98.793037	14,818,955.55	-160,354.09	1.36
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.573730	1,971,474.60	-28,525.40	0.18
			Base	100.000000	2,000,000.00	98.573730	1,971,474.60	-28,525.40	0.18
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		3,000,000.000	Local	99.891746	2,996,752.39	98.996734	2,969,902.02	-26,850.37	0.27
			Base	99.891746	2,996,752.39	98.996734	2,969,902.02	-26,850.37	0.27
46514BBF3	ISRAEL ST 04/25 4.94				4.940000	01 Apr 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.769629	4,988,481.45	-11,518.55	0.46
			Base	100.000000	5,000,000.00	99.769629	4,988,481.45	-11,518.55	0.46
46514BCL9	ISRAEL ST 06/26 5.1				5.100000	01 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.998653	4,999,932.65	-67.35	0.46
			Base	100.000000	5,000,000.00	99.998653	4,999,932.65	-67.35	0.46
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A				5.420000	17 May 2027			
		4,000,000.000	Local	99.994269	3,999,770.76	100.080840	4,003,233.60	3,462.84	0.37
		Original Face: 4,000,000.000	Base	99.994269	3,999,770.76	100.080840	4,003,233.60	3,462.84	0.37
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026			
		4,063,386.830	Local	99.995040	4,063,185.28	100.061280	4,065,876.87	2,691.59	0.37
		Original Face: 5,000,000.000	Base	99.995040	4,063,185.28	100.061280	4,065,876.87	2,691.59	0.37
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		2,555,239.590	Local	99.996032	2,555,138.19	99.982180	2,554,784.25	-353.94	0.23
		Original Face: 4,000,000.000	Base	99.996032	2,555,138.19	99.982180	2,554,784.25	-353.94	0.23
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	99.981493	1,999,629.86	-370.14	0.18
			Base	100.000000	2,000,000.00	99.981493	1,999,629.86	-370.14	0.18
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.563000	1,991,260.00	-8,740.00	0.18
			Base	100.000000	2,000,000.00	99.563000	1,991,260.00	-8,740.00	0.18

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532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		2,000,000.000	Local	99.905912	1,998,118.24	99.944109	1,998,882.18	763.94	0.18
			Base	99.905912	1,998,118.24	99.944109	1,998,882.18	763.94	0.18
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.984491	1,999,689.81	98.619888	1,972,397.76	-27,292.05	0.18
			Base	99.984491	1,999,689.81	98.619888	1,972,397.76	-27,292.05	0.18
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.709864	2,961,295.92	-38,704.08	0.27
			Base	100.000000	3,000,000.00	98.709864	2,961,295.92	-38,704.08	0.27
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027			
		4,000,000.000	Local	99.940749	3,997,629.97	99.993015	3,999,720.60	2,090.63	0.37
			Base	99.940749	3,997,629.97	99.993015	3,999,720.60	2,090.63	0.37
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029			
		5,000,000.000	Local	99.858136	4,992,906.79	99.108864	4,955,443.20	-37,463.59	0.45
			Base	99.858136	4,992,906.79	99.108864	4,955,443.20	-37,463.59	0.45
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		3,000,000.000	Local	99.980661	2,999,419.83	100.312795	3,009,383.85	9,964.02	0.28
			Base	99.980661	2,999,419.83	100.312795	3,009,383.85	9,964.02	0.28
64953BBP2	NEW YORK LIFE GLOBAL FDG SR UNSECURED 144A 06/27 VAR				5.990000	28 Jun 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.009180	5,000,459.00	459.00	0.46
			Base	100.000000	5,000,000.00	100.009180	5,000,459.00	459.00	0.46
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		3,000,000.000	Local	99.959929	2,998,797.87	98.993362	2,969,800.86	-28,997.01	0.27
			Base	99.959929	2,998,797.87	98.993362	2,969,800.86	-28,997.01	0.27
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.740000	13 Feb 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.229800	3,006,894.00	6,894.00	0.28
			Base	100.000000	3,000,000.00	100.229800	3,006,894.00	6,894.00	0.28
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.900000	10 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.183327	2,003,666.54	3,666.54	0.18
			Base	100.000000	2,000,000.00	100.183327	2,003,666.54	3,666.54	0.18

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78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.851231	2,995,536.93	-4,463.07	0.27
			Base 100.000000	3,000,000.00	99.851231	2,995,536.93	-4,463.07	0.27
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	97.747893	4,887,394.65	-112,605.35	0.45
			Base 100.000000	5,000,000.00	97.747893	4,887,394.65	-112,605.35	0.45
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.881461	4,994,073.05	-5,926.95	0.46
			Base 100.000000	5,000,000.00	99.881461	4,994,073.05	-5,926.95	0.46
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	99.048181	4,952,409.05	-47,590.95	0.45
			Base 100.000000	5,000,000.00	99.048181	4,952,409.05	-47,590.95	0.45
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
		3,000,000.000	Local 99.988012	2,999,640.35	98.688107	2,960,643.21	-38,997.14	0.27
			Base 99.988012	2,999,640.35	98.688107	2,960,643.21	-38,997.14	0.27
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.140000	25 Jan 2029		
		383,273.770	Local 100.000003	383,273.78	97.696160	374,443.76	-8,830.02	0.03
Original Face:		2,161,312.000	Base 100.000003	383,273.78	97.696160	374,443.76	-8,830.02	0.03
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.390000	03 Mar 2027		
		2,000,000.000	Local 100.000000	2,000,000.00	100.960000	2,019,200.00	19,200.00	0.19
			Base 100.000000	2,000,000.00	100.960000	2,019,200.00	19,200.00	0.19
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032		
		2,721,711.860	Local 100.000000	2,721,711.86	99.580017	2,710,281.13	-11,430.73	0.25
Original Face:		3,000,000.000	Base 100.000000	2,721,711.86	99.580017	2,710,281.13	-11,430.73	0.25
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	99.991763	1,999,835.26	-164.74	0.18
			Base 100.000000	2,000,000.00	99.991763	1,999,835.26	-164.74	0.18
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
		3,000,000.000	Local 100.514271	3,015,428.13	99.463312	2,983,899.36	-31,528.77	0.27
			Base 100.514271	3,015,428.13	99.463312	2,983,899.36	-31,528.77	0.27

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880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.377570	2,981,327.09	97.861132	2,935,833.96	-45,493.13	0.27
			Base	99.377570	2,981,327.09	97.861132	2,935,833.96	-45,493.13	0.27
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	96.036938	2,881,108.14	-118,891.86	0.26
			Base	100.000000	3,000,000.00	96.036938	2,881,108.14	-118,891.86	0.26
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.564614	2,986,938.42	-13,061.58	0.27
			Base	100.000000	3,000,000.00	99.564614	2,986,938.42	-13,061.58	0.27
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.383273	1,967,665.46	-32,334.54	0.18
			Base	100.000000	2,000,000.00	98.383273	1,967,665.46	-32,334.54	0.18
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.360000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.618000	2,012,360.00	12,360.00	0.18
			Base	100.000000	2,000,000.00	100.618000	2,012,360.00	12,360.00	0.18
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.630638	4,981,531.90	-18,468.10	0.46
			Base	100.000000	5,000,000.00	99.630638	4,981,531.90	-18,468.10	0.46
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	99.933150	1,998,663.00	-1,337.00	0.18
			Base	100.000000	2,000,000.00	99.933150	1,998,663.00	-1,337.00	0.18
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		205,303.510	Local	100.000000	205,303.51	99.922060	205,143.50	-160.01	0.02
		Original Face: 5,000,000.000	Base	100.000000	205,303.51	99.922060	205,143.50	-160.01	0.02
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.994929	1,999,898.57	94.978328	1,899,566.56	-100,332.01	0.17
			Base	99.994929	1,999,898.57	94.978328	1,899,566.56	-100,332.01	0.17
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.964910	1,999,298.20	98.184913	1,963,698.26	-35,599.94	0.18
			Base	99.964910	1,999,298.20	98.184913	1,963,698.26	-35,599.94	0.18

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		2,000,000.000	Local	99.944252	1,998,885.04	100.235927	2,004,718.54	5,833.50	0.18
			Base	99.944252	1,998,885.04	100.235927	2,004,718.54	5,833.50	0.18
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		3,000,000.000	Local	99.988294	2,999,648.82	99.698016	2,990,940.48	-8,708.34	0.27
			Base	99.988294	2,999,648.82	99.698016	2,990,940.48	-8,708.34	0.27
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		342,969.170	Local	100.000000	342,969.17	99.999240	342,966.56	-2.61	0.03
		Original Face: 5,000,000.000	Base	100.000000	342,969.17	99.999240	342,966.56	-2.61	0.03
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027			
		5,000,000.000	Local	99.717905	4,985,895.25	100.618780	5,030,939.00	45,043.75	0.46
			Base	99.717905	4,985,895.25	100.618780	5,030,939.00	45,043.75	0.46
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		3,000,000.000	Local	99.773565	2,993,206.95	99.393229	2,981,796.87	-11,410.08	0.27
			Base	99.773565	2,993,206.95	99.393229	2,981,796.87	-11,410.08	0.27
912828YE4	US TREASURY N/B 08/24 1.25				1.250000	31 Aug 2024			
		3,000,000.000	Local	99.316043	2,979,481.30	99.300781	2,979,023.43	-457.87	0.27
			Base	99.316043	2,979,481.30	99.300781	2,979,023.43	-457.87	0.27
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		3,000,000.000	Local	98.361125	2,950,833.75	97.664062	2,929,921.86	-20,911.89	0.27
			Base	98.361125	2,950,833.75	97.664062	2,929,921.86	-20,911.89	0.27
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.28
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.28
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		3,000,000.000	Local	99.886656	2,996,599.69	99.803607	2,994,108.21	-2,491.48	0.27
			Base	99.886656	2,996,599.69	99.803607	2,994,108.21	-2,491.48	0.27
91282CFD8	US TREASURY FRN 07/24 VAR				5.342203	31 Jul 2024			
		2,000,000.000	Local	100.000334	2,000,006.67	99.979921	1,999,598.42	-408.25	0.18
			Base	100.000334	2,000,006.67	99.979921	1,999,598.42	-408.25	0.18

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.990591	1,999,811.81	99.619141	1,992,382.82	-7,428.99	0.18
			Base	99.990591	1,999,811.81	99.619141	1,992,382.82	-7,428.99	0.18
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		5,000,000.000	Local	99.999345	4,999,967.25	99.515030	4,975,751.50	-24,215.75	0.46
		Original Face: 5,000,000.000	Base	99.999345	4,999,967.25	99.515030	4,975,751.50	-24,215.75	0.46
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030			
		4,000,000.000	Local	99.979207	3,999,168.28	100.887420	4,035,496.80	36,328.52	0.37
		Original Face: 4,000,000.000	Base	99.979207	3,999,168.28	100.887420	4,035,496.80	36,328.52	0.37
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A				5.210000	20 Jun 2029			
		5,000,000.000	Local	99.994483	4,999,724.15	99.806880	4,990,344.00	-9,380.15	0.46
		Original Face: 5,000,000.000	Base	99.994483	4,999,724.15	99.806880	4,990,344.00	-9,380.15	0.46
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		5,000,000.000	Local	99.897088	4,994,854.42	101.259312	5,062,965.60	68,111.18	0.46
			Base	99.897088	4,994,854.42	101.259312	5,062,965.60	68,111.18	0.46
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		2,000,000.000	Local	99.973075	1,999,461.49	98.403544	1,968,070.88	-31,390.61	0.18
			Base	99.973075	1,999,461.49	98.403544	1,968,070.88	-31,390.61	0.18
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027			
		2,000,000.000	Local	99.879000	1,997,580.00	99.863087	1,997,261.74	-318.26	0.18
			Base	99.879000	1,997,580.00	99.863087	1,997,261.74	-318.26	0.18
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026			
		2,000,000.000	Local	99.994255	1,999,885.10	100.339222	2,006,784.44	6,899.34	0.18
			Base	99.994255	1,999,885.10	100.339222	2,006,784.44	6,899.34	0.18
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.400000	07 Aug 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	101.057169	2,021,143.38	21,143.38	0.19
			Base	100.000000	2,000,000.00	101.057169	2,021,143.38	21,143.38	0.19
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	100.173654	2,003,473.08	3,473.08	0.18
			Base	100.000000	2,000,000.00	100.173654	2,003,473.08	3,473.08	0.18

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
		2,000,000.000	Local 100.000000	2,000,000.00	100.266443	2,005,328.86	5,328.86	0.18
			Base 100.000000	2,000,000.00	100.266443	2,005,328.86	5,328.86	0.18
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	0.46
			Base 100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	0.46
US DOLLAR Total		433,144,987.680	Local	432,475,011.18		428,475,501.07	-3,999,510.11	39.30
Original Face:		323,675,264.000	Base	432,475,011.18		428,475,501.07	-3,999,510.11	39.30
FIXED INCOME Total		433,144,987.680	Base	432,475,011.18		428,475,501.07	-3,999,510.11	39.30
Original Face:		323,675,264.000						

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,098,012,074.480	Base	1,094,592,070.82		1,090,343,056.34	-4,249,014.48	100.00
Original Face:		323,675,264.000						

Holdings

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

02665JJ68	AMERICAN HONDA FINAN				5.560000	06 Sep 2024			
		15,000,000.000	Local	98.965222	14,844,783.33	98.913056	14,836,958.40	-7,824.93	3.71
			Base	98.965222	14,844,783.33	98.913056	14,836,958.40	-7,824.93	3.71
15963TG86	CHARIOT FNDG LLC				5.350000	08 Jul 2024			
		15,000,000.000	Local	99.895972	14,984,395.83	99.895972	14,984,395.80	-0.03	3.75
			Base	99.895972	14,984,395.83	99.895972	14,984,395.80	-0.03	3.75
15963TGJ2	CHARIOT FNDG LLC				5.350000	18 Jul 2024			
		15,000,000.000	Local	99.747361	14,962,104.17	99.747361	14,962,104.15	-0.02	3.74
			Base	99.747361	14,962,104.17	99.747361	14,962,104.15	-0.02	3.74
26244HGV9	DUKE ENERGY CORP				5.450000	29 Jul 2024			
		20,000,000.000	Local	99.576111	19,915,222.22	99.576111	19,915,222.20	-0.02	4.98
			Base	99.576111	19,915,222.22	99.576111	19,915,222.20	-0.02	4.98
38346LLC8	GOTHAM FDG CORP				5.360000	12 Nov 2024			
		5,000,000.000	Local	98.004889	4,900,244.45	97.959905	4,897,995.25	-2,249.20	1.23
			Base	98.004889	4,900,244.45	97.959905	4,897,995.25	-2,249.20	1.23
40060WJJ2	GTA FDG LLC DISC				5.370000	18 Sep 2024			
		10,000,000.000	Local	98.821583	9,882,158.34	98.768937	9,876,893.70	-5,264.64	2.47
			Base	98.821583	9,882,158.34	98.768937	9,876,893.70	-5,264.64	2.47
40060WLK6	GTA FDG LLC DISC				5.350000	19 Nov 2024			
		10,000,000.000	Local	97.904583	9,790,458.33	97.850000	9,785,000.00	-5,458.33	2.45
			Base	97.904583	9,790,458.33	97.850000	9,785,000.00	-5,458.33	2.45
41282JGS4	HARLEY DAVIDSON FND CP				6.010000	26 Jul 2024			
		10,000,000.000	Local	99.582639	9,958,263.89	99.582639	9,958,263.89	0.00	2.49
			Base	99.582639	9,958,263.89	99.582639	9,958,263.89	0.00	2.49
4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030			
		47,228,331.210	Local	100.000000	47,228,331.21	100.000000	47,228,331.21	0.00	11.81
			Base	100.000000	47,228,331.21	100.000000	47,228,331.21	0.00	11.81

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Books Open

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Holdings

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN



As of: June 30, 2024

View Date: July 1, 2024

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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	
4820P2GC3	JUPITER SECT CO LLC	12,150,000.000	Local	99.835917	12,130,063.88	99.835917	12,130,063.92	0.04	3.03
			Base	99.835917	12,130,063.88	99.835917	12,130,063.92	0.04	3.03
52953AGV1	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.582333	19,916,466.67	99.582333	19,916,466.60	-0.07	4.98
			Base	99.582333	19,916,466.67	99.582333	19,916,466.60	-0.07	4.98
56274LH72	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.451167	14,917,675.00	99.451167	14,917,675.05	0.05	3.73
			Base	99.451167	14,917,675.00	99.451167	14,917,675.05	0.05	3.73
56274LHG2	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.315111	14,897,266.67	99.315111	14,897,266.65	-0.02	3.73
			Base	99.315111	14,897,266.67	99.315111	14,897,266.65	-0.02	3.73
65339MGJ9	NEXTERA ENERGY CAP HLDGS INC	20,000,000.000	Local	99.736972	19,947,394.44	99.736972	19,947,394.40	-0.04	4.99
			Base	99.736972	19,947,394.44	99.736972	19,947,394.40	-0.04	4.99
70109LGW0	PARKER HANNIFIN CORP	20,000,000.000	Local	99.565000	19,913,000.00	99.565000	19,913,000.00	0.00	4.98
			Base	99.565000	19,913,000.00	99.565000	19,913,000.00	0.00	4.98
73044DG83	PODIUM FDG TR	10,000,000.000	Local	99.895972	9,989,597.22	99.895972	9,989,597.20	-0.02	2.50
			Base	99.895972	9,989,597.22	99.895972	9,989,597.20	-0.02	2.50
82434TGB0	SHERWIN WILLIAMS CO	15,000,000.000	Local	99.848611	14,977,291.67	99.848611	14,977,291.65	-0.02	3.75
			Base	99.848611	14,977,291.67	99.848611	14,977,291.65	-0.02	3.75
82434TGX2	SHERWIN WILLIAMS CO	22,180,000.000	Local	99.545000	22,079,081.00	99.545000	22,079,081.00	0.00	5.52
			Base	99.545000	22,079,081.00	99.545000	22,079,081.00	0.00	5.52
912797KD8	TREASURY BILL 08/24 0.00000	20,000,000.000	Local	99.143541	19,828,708.25	99.138354	19,827,670.80	-1,037.45	4.96
			Base	99.143541	19,828,708.25	99.138354	19,827,670.80	-1,037.45	4.96

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Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

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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	
912797KQ9	TREASURY BILL 07/24 0.00000				5.235000	23 Jul 2024			
		25,000,000.000	Local	99.680083	24,920,020.83	99.680083	24,920,020.75	-0.08	6.23
			Base	99.680083	24,920,020.83	99.680083	24,920,020.75	-0.08	6.23
91842JHC6	VW CR INC				5.530000	12 Aug 2024			
		10,000,000.000	Local	99.354833	9,935,483.33	99.354833	9,935,483.30	-0.03	2.49
			Base	99.354833	9,935,483.33	99.354833	9,935,483.30	-0.03	2.49
92646KG97	VICTORY RECEIVABLES				5.350000	09 Jul 2024			
		25,000,000.000	Local	99.881111	24,970,277.78	99.881111	24,970,277.75	-0.03	6.25
			Base	99.881111	24,970,277.78	99.881111	24,970,277.75	-0.03	6.25
92646KGW6	VICTORY RECEIVABLES				5.390000	30 Jul 2024			
		10,000,000.000	Local	99.565806	9,956,580.55	99.565806	9,956,580.60	0.05	2.49
			Base	99.565806	9,956,580.55	99.565806	9,956,580.60	0.05	2.49
94107MGA8	WASTE MANAGEMENT INC				5.470000	10 Jul 2024			
		15,000,000.000	Local	99.863250	14,979,487.50	99.863250	14,979,487.50	0.00	3.75
			Base	99.863250	14,979,487.50	99.863250	14,979,487.50	0.00	3.75
US DOLLAR Total									
		401,558,331.210	Local			399,824,356.56			
			Base			399,824,356.56			
							-21,834.79	100.00	
							-21,834.79	100.00	
CASH EQUIVALENT Total									
		401,558,331.210	Base			399,824,356.56			
							-21,834.79	100.00	

Holdings

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



As of: June 30, 2024

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		401,558,331.210	Base	399,824,356.56		399,802,521.77	-21,834.79	100.00

Holdings

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030		
		2,003.090	Local	100.000000				
			Base	100.000000				
				2,003.09	100.000000	2,003.09	0.00	0.01
				2,003.09	100.000000	2,003.09	0.00	0.01

US DOLLAR Total								
		2,003.090	Local			2,003.09	0.00	0.01
			Base			2,003.09	0.00	0.01

CASH EQUIVALENT Total								
		2,003.090	Base			2,003.09	0.00	0.01

EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		57,322.000	Local	403.455507		23,126,876.55	544.220000	31,195,778.84
			Base	403.455507		23,126,876.55	544.220000	31,195,778.84
							8,068,902.29	98.26
							8,068,902.29	98.26

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500		450,421.95	500.130000	550,143.00
			Base	409.474500		450,421.95	500.130000	550,143.00
							99,721.05	1.73
							99,721.05	1.73

US DOLLAR Total								
		58,422.000	Local			23,577,298.50		31,745,921.84
			Base			23,577,298.50		31,745,921.84
							8,168,623.34	99.99
							8,168,623.34	99.99

EQUITY Total								
		58,422.000	Base			23,577,298.50		31,745,921.84
							8,168,623.34	99.99

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		60,425.090	Base	23,579,301.59		31,747,924.93	8,168,623.34	100.00

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030		
		4,007.580	Local	100.000000			4,007.58	0.00
			Base	100.000000			4,007.58	0.03

US DOLLAR Total		4,007.580	Local				4,007.58	0.00
			Base				4,007.58	0.03

CASH EQUIVALENT Total

		4,007.580	Base				4,007.58	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							
		22,843.000	Local	450.989239			10,301,947.18	535.080000
			Base	450.989239			10,301,947.18	535.080000

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240			411,046.94	99.110000
			Base	89.748240			411,046.94	99.110000

US DOLLAR Total		27,423.000	Local				10,712,994.12	12,676,756.24
			Base				10,712,994.12	12,676,756.24

EQUITY Total

		27,423.000	Base				10,712,994.12	12,676,756.24
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Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		31,430.580	Base	10,717,001.70		12,680,763.82	1,963,762.12	100.00

Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030		
		3,367.390	Local	100.000000				
			Base	100.000000				
				3,367.39	100.000000	3,367.39	0.00	0.04
				3,367.39	100.000000	3,367.39	0.00	0.04

US DOLLAR Total		3,367.390	Local			3,367.39	0.00	0.04
			Base			3,367.39	0.00	0.04

CASH EQUIVALENT Total

		3,367.390	Base			3,367.39	0.00	0.04
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EQUITY

US DOLLAR Exchange Rate: 1.000000

921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		86,531.000	Local	91.622886		7,928,219.93	98.210000	8,498,209.51
			Base	91.622886		7,928,219.93	98.210000	8,498,209.51
								569,989.58
								569,989.58

US DOLLAR Total		86,531.000	Local			7,928,219.93		8,498,209.51
			Base			7,928,219.93		8,498,209.51
								569,989.58
								569,989.58

EQUITY Total

		86,531.000	Base			7,928,219.93		8,498,209.51
								569,989.58
								569,989.58

Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		89,898.390	Base	7,931,587.32		8,501,576.90	569,989.58	100.00

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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

4499929H1	ILA FINANCIAL SQUARE GOVT				5.213185	31 Dec 2030		
		691.720	Local	100.000000		691.72	0.00	0.00
			Base	100.000000		691.72	0.00	0.00

US DOLLAR Total		691.720	Local			691.72	0.00	0.00
			Base			691.72	0.00	0.00

CASH EQUIVALENT Total

		691.720	Base			691.72	0.00	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		120,664.000	Local	114.602483	13,828,394.06	97.070000	11,712,854.48	-2,115,539.58	33.56
			Base	114.602483	13,828,394.06	97.070000	11,712,854.48	-2,115,539.58	33.56

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		395,465.000	Local	25.721255	10,171,856.14	25.090000	9,922,216.85	-249,639.29	28.43
			Base	25.721255	10,171,856.14	25.090000	9,922,216.85	-249,639.29	28.43

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		184,055.000	Local	74.617547	13,733,732.62	72.050000	13,261,162.75	-472,569.87	38.00
			Base	74.617547	13,733,732.62	72.050000	13,261,162.75	-472,569.87	38.00

US DOLLAR Total		700,184.000	Local		37,733,982.82		34,896,234.08	-2,837,748.74	100.00
			Base		37,733,982.82		34,896,234.08	-2,837,748.74	100.00

EQUITY Total

		700,184.000	Base		37,733,982.82		34,896,234.08	-2,837,748.74	100.00
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

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



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: 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 305 FIXED INC
 STATE OF ARIZONA
 FUND: ATZS



As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		700,875.720	Base	37,734,674.54		34,896,925.80	-2,837,748.74	100.00

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
-1.890	Local	-1.89	-1.89	0.00	0.00			0.00
	Base	-1.89	-1.89	0.00	0.00		0.00	0.00
CASH EQUIVALENT								
21,755,773.520	Local	21,755,773.52	21,755,773.52	1.68	0.00			0.00
	Base	21,755,773.52	21,755,773.52	1.68	0.00		0.00	0.00
EQUITY								
22,740,616.000	Local	928,186,154.97	1,271,516,474.61	98.32	343,330,319.64			343,330,319.64
	Base	928,186,154.97	1,271,516,474.61	98.32	343,330,319.64		0.00	343,330,319.64
US DOLLAR Total								
44,496,387.630	Local	949,941,926.60	1,293,272,246.24	100.00	343,330,319.64			343,330,319.64
	Base	949,941,926.60	1,293,272,246.24	100.00	343,330,319.64		0.00	343,330,319.64
FUND Total								
44,496,387.630	Base	949,941,926.60	1,293,272,246.24	100.00	343,330,319.64		0.00	343,330,319.64

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	-2.860	Local	-2.86	-2.86	0.00	0.00		0.00
		Base	-2.86	-2.86	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	10,156,563.250	Local	10,156,563.25	10,156,563.25	1.20	0.00		0.00
		Base	10,156,563.25	10,156,563.25	1.20	0.00	0.00	0.00
EQUITY								
	28,831,625.000	Local	686,775,155.45	834,859,179.38	98.80	148,084,023.93		148,084,023.93
		Base	686,775,155.45	834,859,179.38	98.80	148,084,023.93	0.00	148,084,023.93
US DOLLAR Total								
	38,988,185.390	Local	696,931,715.84	845,015,739.77	100.00	148,084,023.93		148,084,023.93
		Base	696,931,715.84	845,015,739.77	100.00	148,084,023.93	0.00	148,084,023.93
FUND Total								
	38,988,185.390	Base	696,931,715.84	845,015,739.77	100.00	148,084,023.93	0.00	148,084,023.93

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	5,000,000.000	Local	5,000,000.00	5,000,000.00	0.17	0.00		0.00
		Base	5,000,000.00	5,000,000.00	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	227,933,497.050	Local	226,505,338.25	226,474,302.36	7.70	-31,035.89		-31,035.89
		Base	226,505,338.25	226,474,302.36	7.70	-31,035.89	0.00	-31,035.89
EQUITY								
	1,082,687.000	Local	59,367,285.00	51,626,233.46	1.75	-7,741,051.54		-7,741,051.54
		Base	59,367,285.00	51,626,233.46	1.75	-7,741,051.54	0.00	-7,741,051.54
FIXED INCOME								
	2,756,488,548.610	Local	2,772,160,573.51	2,659,799,202.88	90.38	-112,361,370.63		-112,361,370.63
Original Face:	2,368,202,241.000	Base	2,772,160,573.51	2,659,799,202.88	90.38	-112,361,370.63	0.00	-112,361,370.63
US DOLLAR Total								
	2,990,504,732.660	Local	3,063,033,196.76	2,942,899,738.70	100.00	-120,133,458.06		-120,133,458.06
Original Face:	2,368,202,241.000	Base	3,063,033,196.76	2,942,899,738.70	100.00	-120,133,458.06	0.00	-120,133,458.06
FUND Total								
	2,990,504,732.660	Base	3,063,033,196.76	2,942,899,738.70	100.00	-120,133,458.06	0.00	-120,133,458.06
Original Face:	2,368,202,241.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	115,849,367.890	Local	115,596,872.05	115,597,626.95	16.60	754.90		754.90
		Base	115,596,872.05	115,597,626.95	16.60	754.90	0.00	754.90
FIXED INCOME								
	592,875,775.150	Local	592,379,905.81	580,872,240.08	83.40	-11,507,665.73		-11,507,665.73
Original Face:	221,416,732.000	Base	592,379,905.81	580,872,240.08	83.40	-11,507,665.73	0.00	-11,507,665.73
US DOLLAR Total								
	708,775,143.040	Local	708,026,777.86	696,519,867.03	100.00	-11,506,910.83		-11,506,910.83
Original Face:	221,416,732.000	Base	708,026,777.86	696,519,867.03	100.00	-11,506,910.83	0.00	-11,506,910.83
FUND Total								
	708,775,143.040	Base	708,026,777.86	696,519,867.03	100.00	-11,506,910.83	0.00	-11,506,910.83
Original Face:	221,416,732.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	50,000.010	Local	50,000.01	50,000.01	0.02	0.00		0.00
		Base	50,000.01	50,000.01	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	112,487,725.720	Local	112,487,725.72	112,487,725.72	52.48	0.00		0.00
		Base	112,487,725.72	112,487,725.72	52.48	0.00	0.00	0.00
FIXED INCOME								
	105,167,593.340	Local	105,928,298.45	101,811,460.71	47.50	-4,116,837.74		-4,116,837.74
Original Face:	112,263,606.000	Base	105,928,298.45	101,811,460.71	47.50	-4,116,837.74	0.00	-4,116,837.74
US DOLLAR Total								
	217,705,319.070	Local	218,466,024.18	214,349,186.44	100.00	-4,116,837.74		-4,116,837.74
Original Face:	112,263,606.000	Base	218,466,024.18	214,349,186.44	100.00	-4,116,837.74	0.00	-4,116,837.74
FUND Total								
	217,705,319.070	Base	218,466,024.18	214,349,186.44	100.00	-4,116,837.74	0.00	-4,116,837.74
Original Face:	112,263,606.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	15,781.350	Local	15,781.35	15,781.35	0.00	0.00		0.00
		Base	15,781.35	15,781.35	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,159,836.670	Local	2,159,836.67	2,159,836.67	0.07	0.00		0.00
		Base	2,159,836.67	2,159,836.67	0.07	0.00	0.00	0.00
EQUITY								
	23,720,712.000	Local	1,176,445,828.16	3,169,438,841.01	99.93	1,992,993,012.85		1,992,993,012.85
		Base	1,176,445,828.16	3,169,438,841.01	99.93	1,992,993,012.85	0.00	1,992,993,012.85
US DOLLAR Total								
	25,896,330.020	Local	1,178,621,446.18	3,171,614,459.03	100.00	1,992,993,012.85		1,992,993,012.85
		Base	1,178,621,446.18	3,171,614,459.03	100.00	1,992,993,012.85	0.00	1,992,993,012.85
FUND Total								
	25,896,330.020	Base	1,178,621,446.18	3,171,614,459.03	100.00	1,992,993,012.85	0.00	1,992,993,012.85

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,326,191,456.260	Local	1,318,094,210.72	1,317,935,171.01	51.24	-159,039.71		-159,039.71
		Base	1,318,094,210.72	1,317,935,171.01	51.24	-159,039.71	0.00	-159,039.71
EQUITY								
	164,941,606.430	Local	164,941,606.43	164,941,606.43	6.41	0.00		0.00
		Base	164,941,606.43	164,941,606.43	6.41	0.00	0.00	0.00
FIXED INCOME								
	1,104,059,394.220	Local	1,101,678,157.94	1,089,107,561.32	42.34	-12,570,596.62		-12,570,596.62
Original Face:	593,465,758.000	Base	1,101,678,157.94	1,089,107,561.32	42.34	-12,570,596.62	0.00	-12,570,596.62
US DOLLAR Total								
	2,595,242,456.900	Local	2,584,763,975.08	2,572,034,338.75	100.00	-12,729,636.33		-12,729,636.33
Original Face:	593,465,758.000	Base	2,584,763,975.08	2,572,034,338.75	100.00	-12,729,636.33	0.00	-12,729,636.33
FUND Total								
	2,595,242,456.900	Base	2,584,763,975.08	2,572,034,338.75	100.00	-12,729,636.33	0.00	-12,729,636.33
Original Face:	593,465,758.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	349,999.980	Local	349,999.98	349,999.98	0.01	0.00		0.00
		Base	349,999.98	349,999.98	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,761,314,717.100	Local	1,756,944,368.04	1,756,854,340.95	31.81	-90,027.09		-90,027.09
		Base	1,756,944,368.04	1,756,854,340.95	31.81	-90,027.09	0.00	-90,027.09
EQUITY								
	330,686,402.230	Local	330,686,402.23	330,686,402.23	5.99	0.00		0.00
		Base	330,686,402.23	330,686,402.23	5.99	0.00	0.00	0.00
FIXED INCOME								
	3,496,389,806.840	Local	3,493,461,522.32	3,435,866,737.75	62.20	-57,594,784.57		-57,594,784.57
Original Face:	434,234,472.000	Base	3,493,461,522.32	3,435,866,737.75	62.20	-57,594,784.57	0.00	-57,594,784.57
US DOLLAR Total								
	5,588,740,926.150	Local	5,581,442,292.57	5,523,757,480.91	100.00	-57,684,811.66		-57,684,811.66
Original Face:	434,234,472.000	Base	5,581,442,292.57	5,523,757,480.91	100.00	-57,684,811.66	0.00	-57,684,811.66
FUND Total								
	5,588,740,926.150	Base	5,581,442,292.57	5,523,757,480.91	100.00	-57,684,811.66	0.00	-57,684,811.66
Original Face:	434,234,472.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	187,086.860	Local	187,086.86	187,086.86	0.16	0.00		0.00
		Base	187,086.86	187,086.86	0.16	0.00	0.00	0.00
FIXED INCOME								
	120,381,022.730	Local	119,875,738.26	119,320,844.67	99.84	-554,893.59		-554,893.59
Original Face:	52,237,000.000	Base	119,875,738.26	119,320,844.67	99.84	-554,893.59	0.00	-554,893.59
US DOLLAR Total								
	120,568,109.590	Local	120,062,825.12	119,507,931.53	100.00	-554,893.59		-554,893.59
Original Face:	52,237,000.000	Base	120,062,825.12	119,507,931.53	100.00	-554,893.59	0.00	-554,893.59
FUND Total								
	120,568,109.590	Base	120,062,825.12	119,507,931.53	100.00	-554,893.59	0.00	-554,893.59
Original Face:	52,237,000.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	488,250,527.710	Local	486,528,267.30	486,468,120.61	38.99	-60,146.69		-60,146.69
		Base	486,528,267.30	486,468,120.61	38.99	-60,146.69	0.00	-60,146.69
EQUITY								
	84,116,644.650	Local	84,116,644.65	84,116,644.65	6.74	0.00		0.00
		Base	84,116,644.65	84,116,644.65	6.74	0.00	0.00	0.00
FIXED INCOME								
	690,256,489.800	Local	689,837,415.11	676,899,610.84	54.26	-12,937,804.27		-12,937,804.27
Original Face:	292,029,571.000	Base	689,837,415.11	676,899,610.84	54.26	-12,937,804.27	0.00	-12,937,804.27
US DOLLAR Total								
	1,262,673,662.140	Local	1,260,532,327.04	1,247,534,376.08	100.00	-12,997,950.96		-12,997,950.96
Original Face:	292,029,571.000	Base	1,260,532,327.04	1,247,534,376.08	100.00	-12,997,950.96	0.00	-12,997,950.96
FUND Total								
	1,262,673,662.140	Base	1,260,532,327.04	1,247,534,376.08	100.00	-12,997,950.96	0.00	-12,997,950.96
Original Face:	292,029,571.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,667,572,633.670	Local	2,655,461,396.71	2,655,194,545.89	82.58	-266,850.82		-266,850.82
		Base	2,655,461,396.71	2,655,194,545.89	82.58	-266,850.82	0.00	-266,850.82
EQUITY								
	44,201,069.630	Local	44,201,069.63	44,201,069.63	1.37	0.00		0.00
		Base	44,201,069.63	44,201,069.63	1.37	0.00	0.00	0.00
FIXED INCOME								
	518,651,814.020	Local	516,007,537.39	516,005,407.45	16.05	-2,129.94		-2,129.94
Original Face:	40,000,000.000	Base	516,007,537.39	516,005,407.45	16.05	-2,129.94	0.00	-2,129.94
US DOLLAR Total								
	3,230,475,517.320	Local	3,215,720,003.73	3,215,451,022.97	100.00	-268,980.76		-268,980.76
Original Face:	40,000,000.000	Base	3,215,720,003.73	3,215,451,022.97	100.00	-268,980.76	0.00	-268,980.76
FUND Total								
	3,230,475,517.320	Base	3,215,720,003.73	3,215,451,022.97	100.00	-268,980.76	0.00	-268,980.76
Original Face:	40,000,000.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.010	Local	50,000.01	50,000.01	0.00	0.00		0.00
		Base	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,936,445,764.920	Local	1,932,816,945.92	1,932,812,103.02	63.58	-4,842.90		-4,842.90
		Base	1,932,816,945.92	1,932,812,103.02	63.58	-4,842.90	0.00	-4,842.90
EQUITY								
	63,706,227.540	Local	63,706,227.54	63,706,227.54	2.10	0.00		0.00
		Base	63,706,227.54	63,706,227.54	2.10	0.00	0.00	0.00
FIXED INCOME								
	1,050,000,000.000	Local	1,043,168,964.51	1,043,165,209.80	34.32	-3,754.71		-3,754.71
		Base	1,043,168,964.51	1,043,165,209.80	34.32	-3,754.71	0.00	-3,754.71
US DOLLAR Total								
	3,050,201,992.470	Local	3,039,742,137.98	3,039,733,540.37	100.00	-8,597.61		-8,597.61
		Base	3,039,742,137.98	3,039,733,540.37	100.00	-8,597.61	0.00	-8,597.61
FUND Total								
	3,050,201,992.470	Base	3,039,742,137.98	3,039,733,540.37	100.00	-8,597.61	0.00	-8,597.61

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	9,555,991.500	Local	9,555,035.92	9,555,035.90	2.14	-0.02		-0.02
		Base	9,555,035.92	9,555,035.90	2.14	-0.02	0.00	-0.02
FIXED INCOME								
	431,785,000.000	Local	438,151,415.77	436,974,317.55	97.86	-1,177,098.22		-1,177,098.22
Original Face:	167,098,326.930	Base	438,151,415.77	436,974,317.55	97.86	-1,177,098.22	0.00	-1,177,098.22
US DOLLAR Total								
	441,340,991.500	Local	447,706,451.69	446,529,353.45	100.00	-1,177,098.24		-1,177,098.24
Original Face:	167,098,326.930	Base	447,706,451.69	446,529,353.45	100.00	-1,177,098.24	0.00	-1,177,098.24
FUND Total								
	441,340,991.500	Base	447,706,451.69	446,529,353.45	100.00	-1,177,098.24	0.00	-1,177,098.24
Original Face:	167,098,326.930							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	100,488,085.070	Local	100,104,592.01	100,093,839.33	17.28	-10,752.68		-10,752.68
		Base	100,104,592.01	100,093,839.33	17.28	-10,752.68	0.00	-10,752.68
FIXED INCOME								
	508,281,508.820	Local	509,990,153.86	478,964,688.65	82.71	-31,025,465.21		-31,025,465.21
Original Face:	274,325,244.000	Base	509,990,153.86	478,964,688.65	82.71	-31,025,465.21	0.00	-31,025,465.21
US DOLLAR Total								
	608,819,593.890	Local	610,144,745.87	579,108,527.98	100.00	-31,036,217.89		-31,036,217.89
Original Face:	274,325,244.000	Base	610,144,745.87	579,108,527.98	100.00	-31,036,217.89	0.00	-31,036,217.89
FUND Total								
	608,819,593.890	Base	610,144,745.87	579,108,527.98	100.00	-31,036,217.89	0.00	-31,036,217.89
Original Face:	274,325,244.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,001,889,580.890	Local	2,999,621,156.45	2,999,594,948.14	83.95	-26,208.31		-26,208.31
		Base	2,999,621,156.45	2,999,594,948.14	83.95	-26,208.31	0.00	-26,208.31
EQUITY								
	572,588,776.840	Local	572,588,776.84	572,588,776.84	16.02	0.00		0.00
		Base	572,588,776.84	572,588,776.84	16.02	0.00	0.00	0.00
FIXED INCOME								
	1,028,907.490	Local	1,028,907.49	1,028,899.67	0.03	-7.82		-7.82
Original Face:	15,000,000.000	Base	1,028,907.49	1,028,899.67	0.03	-7.82	0.00	-7.82
US DOLLAR Total								
	3,575,557,265.200	Local	3,573,288,840.76	3,573,262,624.63	100.00	-26,216.13		-26,216.13
Original Face:	15,000,000.000	Base	3,573,288,840.76	3,573,262,624.63	100.00	-26,216.13	0.00	-26,216.13
FUND Total								
	3,575,557,265.200	Base	3,573,288,840.76	3,573,262,624.63	100.00	-26,216.13	0.00	-26,216.13
Original Face:	15,000,000.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.03	0.00		0.00
		Base	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	20,653,030.610	Local	20,642,338.61	20,642,338.61	10.96	0.00		0.00
		Base	20,642,338.61	20,642,338.61	10.96	0.00	0.00	0.00
FIXED INCOME								
	181,503,863.080	Local	181,500,568.19	167,724,892.14	89.02	-13,775,676.05		-13,775,676.05
Original Face:	148,287,330.000	Base	181,500,568.19	167,724,892.14	89.02	-13,775,676.05	0.00	-13,775,676.05
US DOLLAR Total								
	202,206,893.690	Local	202,192,906.80	188,417,230.75	100.00	-13,775,676.05		-13,775,676.05
Original Face:	148,287,330.000	Base	202,192,906.80	188,417,230.75	100.00	-13,775,676.05	0.00	-13,775,676.05
FUND Total								
	202,206,893.690	Base	202,192,906.80	188,417,230.75	100.00	-13,775,676.05	0.00	-13,775,676.05
Original Face:	148,287,330.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	447,565.960	Local	447,565.96	447,565.96	0.04	0.00		0.00
		Base	447,565.96	447,565.96	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	664,419,520.840	Local	661,669,493.68	661,419,989.31	60.66	-249,504.37		-249,504.37
		Base	661,669,493.68	661,419,989.31	60.66	-249,504.37	0.00	-249,504.37
FIXED INCOME								
	433,144,987.680	Local	432,475,011.18	428,475,501.07	39.30	-3,999,510.11		-3,999,510.11
Original Face:	323,675,264.000	Base	432,475,011.18	428,475,501.07	39.30	-3,999,510.11	0.00	-3,999,510.11
US DOLLAR Total								
	1,098,012,074.480	Local	1,094,592,070.82	1,090,343,056.34	100.00	-4,249,014.48		-4,249,014.48
Original Face:	323,675,264.000	Base	1,094,592,070.82	1,090,343,056.34	100.00	-4,249,014.48	0.00	-4,249,014.48
FUND Total								
	1,098,012,074.480	Base	1,094,592,070.82	1,090,343,056.34	100.00	-4,249,014.48	0.00	-4,249,014.48
Original Face:	323,675,264.000							

Holdings

Currency Summary

As of: June 30, 2024

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	401,558,331.210	Local	399,824,356.56	399,802,521.77	100.00	-21,834.79		-21,834.79
		Base	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79
US DOLLAR Total								
	401,558,331.210	Local	399,824,356.56	399,802,521.77	100.00	-21,834.79		-21,834.79
		Base	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79
FUND Total								
	401,558,331.210	Base	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79

Holdings

Currency Summary

As of: June 30, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH EQUIVALENT								
	2,003.090	Local	2,003.09	2,003.09	0.01	0.00		0.00
		Base	2,003.09	2,003.09	0.01	0.00	0.00	0.00
EQUITY								
	58,422.000	Local	23,577,298.50	31,745,921.84	99.99	8,168,623.34		8,168,623.34
		Base	23,577,298.50	31,745,921.84	99.99	8,168,623.34	0.00	8,168,623.34
US DOLLAR Total								
	60,425.090	Local	23,579,301.59	31,747,924.93	100.00	8,168,623.34		8,168,623.34
		Base	23,579,301.59	31,747,924.93	100.00	8,168,623.34	0.00	8,168,623.34
FUND Total								
	60,425.090	Base	23,579,301.59	31,747,924.93	100.00	8,168,623.34	0.00	8,168,623.34

Holdings

Currency Summary

As of: June 30, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH EQUIVALENT								
4,007.580	Local	4,007.58	4,007.58	0.03	0.00			0.00
	Base	4,007.58	4,007.58	0.03	0.00		0.00	0.00
EQUITY								
27,423.000	Local	10,712,994.12	12,676,756.24	99.97	1,963,762.12			1,963,762.12
	Base	10,712,994.12	12,676,756.24	99.97	1,963,762.12		0.00	1,963,762.12
US DOLLAR Total								
31,430.580	Local	10,717,001.70	12,680,763.82	100.00	1,963,762.12			1,963,762.12
	Base	10,717,001.70	12,680,763.82	100.00	1,963,762.12		0.00	1,963,762.12
FUND Total								
31,430.580	Base	10,717,001.70	12,680,763.82	100.00	1,963,762.12		0.00	1,963,762.12

Holdings

Currency Summary

As of: June 30, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: July 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,367.390	Local	3,367.39	3,367.39	0.04	0.00		0.00
		Base	3,367.39	3,367.39	0.04	0.00	0.00	0.00
EQUITY								
	86,531.000	Local	7,928,219.93	8,498,209.51	99.96	569,989.58		569,989.58
		Base	7,928,219.93	8,498,209.51	99.96	569,989.58	0.00	569,989.58
US DOLLAR Total								
	89,898.390	Local	7,931,587.32	8,501,576.90	100.00	569,989.58		569,989.58
		Base	7,931,587.32	8,501,576.90	100.00	569,989.58	0.00	569,989.58
FUND Total								
	89,898.390	Base	7,931,587.32	8,501,576.90	100.00	569,989.58	0.00	569,989.58

Holdings

Currency Summary

As of: June 30, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: July 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	691.720	Local	691.72	691.72	0.00	0.00		0.00
		Base	691.72	691.72	0.00	0.00	0.00	0.00
EQUITY								
	700,184.000	Local	37,733,982.82	34,896,234.08	100.00	-2,837,748.74		-2,837,748.74
		Base	37,733,982.82	34,896,234.08	100.00	-2,837,748.74	0.00	-2,837,748.74
US DOLLAR Total								
	700,875.720	Local	37,734,674.54	34,896,925.80	100.00	-2,837,748.74		-2,837,748.74
		Base	37,734,674.54	34,896,925.80	100.00	-2,837,748.74	0.00	-2,837,748.74
FUND Total								
	700,875.720	Base	37,734,674.54	34,896,925.80	100.00	-2,837,748.74	0.00	-2,837,748.74

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1.890	-1.89	-1.89	0.00	0.00	0.00	0.00
CASH Total	-1.890	-1.89	-1.89	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	21,755,773.520	21,755,773.52	21,755,773.52	1.68	0.00	0.00	0.00
CASH EQUIVALENT Total	21,755,773.520	21,755,773.52	21,755,773.52	1.68	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,740,616.000	928,186,154.97	1,271,516,474.61	98.32	343,330,319.64	0.00	343,330,319.64
EQUITY Total	22,740,616.000	928,186,154.97	1,271,516,474.61	98.32	343,330,319.64	0.00	343,330,319.64

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	44,496,387.630	949,941,926.60	1,293,272,246.24	100.00	343,330,319.64	0.00	343,330,319.64

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2.860	-2.86	-2.86	0.00	0.00	0.00	0.00
CASH Total	-2.860	-2.86	-2.86	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	10,156,563.250	10,156,563.25	10,156,563.25	1.20	0.00	0.00	0.00
CASH EQUIVALENT Total	10,156,563.250	10,156,563.25	10,156,563.25	1.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	28,831,625.000	686,775,155.45	834,859,179.38	98.80	148,084,023.93	0.00	148,084,023.93
EQUITY Total	28,831,625.000	686,775,155.45	834,859,179.38	98.80	148,084,023.93	0.00	148,084,023.93

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	38,988,185.390	696,931,715.84	845,015,739.77	100.00	148,084,023.93	0.00	148,084,023.93

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,000,000.000	5,000,000.00	5,000,000.00	0.17	0.00	0.00	0.00
CASH Total	5,000,000.000	5,000,000.00	5,000,000.00	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	227,933,497.050	226,505,338.25	226,474,302.36	7.70	-31,035.89	0.00	-31,035.89
CASH EQUIVALENT Total	227,933,497.050	226,505,338.25	226,474,302.36	7.70	-31,035.89	0.00	-31,035.89

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	51,626,233.46	1.75	-7,741,051.54	0.00	-7,741,051.54
EQUITY Total	1,082,687.000	59,367,285.00	51,626,233.46	1.75	-7,741,051.54	0.00	-7,741,051.54

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,756,488,548.610	2,772,160,573.51	2,659,799,202.88	90.38	-112,361,370.63	0.00	-112,361,370.63
FIXED INCOME Total	2,756,488,548.610	2,772,160,573.51	2,659,799,202.88	90.38	-112,361,370.63	0.00	-112,361,370.63

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,990,504,732.660	3,063,033,196.76	2,942,899,738.70	100.00	-120,133,458.06	0.00	-120,133,458.06

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	115,849,367.890	115,596,872.05	115,597,626.95	16.60	754.90	0.00	754.90
CASH EQUIVALENT Total	115,849,367.890	115,596,872.05	115,597,626.95	16.60	754.90	0.00	754.90

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	592,875,775.150	592,379,905.81	580,872,240.08	83.40	-11,507,665.73	0.00	-11,507,665.73
FIXED INCOME Total	592,875,775.150	592,379,905.81	580,872,240.08	83.40	-11,507,665.73	0.00	-11,507,665.73

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	708,775,143.040	708,026,777.86	696,519,867.03	100.00	-11,506,910.83	0.00	-11,506,910.83

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.010	50,000.01	50,000.01	0.02	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	112,487,725.720	112,487,725.72	112,487,725.72	52.48	0.00	0.00	0.00
CASH EQUIVALENT Total	112,487,725.720	112,487,725.72	112,487,725.72	52.48	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	105,167,593.340	105,928,298.45	101,811,460.71	47.50	-4,116,837.74	0.00	-4,116,837.74
FIXED INCOME Total	105,167,593.340	105,928,298.45	101,811,460.71	47.50	-4,116,837.74	0.00	-4,116,837.74

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	217,705,319.070	218,466,024.18	214,349,186.44	100.00	-4,116,837.74	0.00	-4,116,837.74

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,781.350	15,781.35	15,781.35	0.00	0.00	0.00	0.00
CASH Total	15,781.350	15,781.35	15,781.35	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,159,836.670	2,159,836.67	2,159,836.67	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	2,159,836.670	2,159,836.67	2,159,836.67	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,720,712.000	1,176,445,828.16	3,169,438,841.01	99.93	1,992,993,012.85	0.00	1,992,993,012.85
EQUITY Total	23,720,712.000	1,176,445,828.16	3,169,438,841.01	99.93	1,992,993,012.85	0.00	1,992,993,012.85

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,896,330.020	1,178,621,446.18	3,171,614,459.03	100.00	1,992,993,012.85	0.00	1,992,993,012.85

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,326,191,456.260	1,318,094,210.72	1,317,935,171.01	51.24	-159,039.71	0.00	-159,039.71
CASH EQUIVALENT Total							
	1,326,191,456.260	1,318,094,210.72	1,317,935,171.01	51.24	-159,039.71	0.00	-159,039.71

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	164,941,606.430	164,941,606.43	164,941,606.43	6.41	0.00	0.00	0.00
EQUITY Total	164,941,606.430	164,941,606.43	164,941,606.43	6.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,104,059,394.220	1,101,678,157.94	1,089,107,561.32	42.34	-12,570,596.62	0.00	-12,570,596.62
FIXED INCOME Total	1,104,059,394.220	1,101,678,157.94	1,089,107,561.32	42.34	-12,570,596.62	0.00	-12,570,596.62

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,595,242,456.900	2,584,763,975.08	2,572,034,338.75	100.00	-12,729,636.33	0.00	-12,729,636.33

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	349,999.980	349,999.98	349,999.98	0.01	0.00	0.00	0.00
CASH Total	349,999.980	349,999.98	349,999.98	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,761,314,717.100	1,756,944,368.04	1,756,854,340.95	31.81	-90,027.09	0.00	-90,027.09
CASH EQUIVALENT Total							
	1,761,314,717.100	1,756,944,368.04	1,756,854,340.95	31.81	-90,027.09	0.00	-90,027.09

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	330,686,402.230	330,686,402.23	330,686,402.23	5.99	0.00	0.00	0.00
EQUITY Total	330,686,402.230	330,686,402.23	330,686,402.23	5.99	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	3,496,389,806.840	3,493,461,522.32	3,435,866,737.75	62.20	-57,594,784.57	0.00	-57,594,784.57
FIXED INCOME Total	3,496,389,806.840	3,493,461,522.32	3,435,866,737.75	62.20	-57,594,784.57	0.00	-57,594,784.57

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,588,740,926.150	5,581,442,292.57	5,523,757,480.91	100.00	-57,684,811.66	0.00	-57,684,811.66

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	187,086.860	187,086.86	187,086.86	0.16	0.00	0.00	0.00
CASH EQUIVALENT Total	187,086.860	187,086.86	187,086.86	0.16	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	120,381,022.730	119,875,738.26	119,320,844.67	99.84	-554,893.59	0.00	-554,893.59
FIXED INCOME Total	120,381,022.730	119,875,738.26	119,320,844.67	99.84	-554,893.59	0.00	-554,893.59

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD

View Date: *July 1, 2024*



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	120,568,109.590	120,062,825.12	119,507,931.53	100.00	-554,893.59	0.00	-554,893.59

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	488,250,527.710	486,528,267.30	486,468,120.61	38.99	-60,146.69	0.00	-60,146.69
CASH EQUIVALENT Total							
	488,250,527.710	486,528,267.30	486,468,120.61	38.99	-60,146.69	0.00	-60,146.69

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	84,116,644.650	84,116,644.65	84,116,644.65	6.74	0.00	0.00	0.00
EQUITY Total	84,116,644.650	84,116,644.65	84,116,644.65	6.74	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	690,256,489.800	689,837,415.11	676,899,610.84	54.26	-12,937,804.27	0.00	-12,937,804.27
FIXED INCOME Total	690,256,489.800	689,837,415.11	676,899,610.84	54.26	-12,937,804.27	0.00	-12,937,804.27

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,262,673,662.140	1,260,532,327.04	1,247,534,376.08	100.00	-12,997,950.96	0.00	-12,997,950.96

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,667,572,633.670	2,655,461,396.71	2,655,194,545.89	82.58	-266,850.82	0.00	-266,850.82
CASH EQUIVALENT Total							
	2,667,572,633.670	2,655,461,396.71	2,655,194,545.89	82.58	-266,850.82	0.00	-266,850.82

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	44,201,069.630	44,201,069.63	44,201,069.63	1.37	0.00	0.00	0.00
EQUITY Total	44,201,069.630	44,201,069.63	44,201,069.63	1.37	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	518,651,814.020	516,007,537.39	516,005,407.45	16.05	-2,129.94	0.00	-2,129.94
FIXED INCOME Total							
	518,651,814.020	516,007,537.39	516,005,407.45	16.05	-2,129.94	0.00	-2,129.94

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,230,475,517.320	3,215,720,003.73	3,215,451,022.97	100.00	-268,980.76	0.00	-268,980.76

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,936,445,764.920	1,932,816,945.92	1,932,812,103.02	63.58	-4,842.90	0.00	-4,842.90
CASH EQUIVALENT Total	1,936,445,764.920	1,932,816,945.92	1,932,812,103.02	63.58	-4,842.90	0.00	-4,842.90

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	63,706,227.540	63,706,227.54	63,706,227.54	2.10	0.00	0.00	0.00
EQUITY Total	63,706,227.540	63,706,227.54	63,706,227.54	2.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,050,000,000.000	1,043,168,964.51	1,043,165,209.80	34.32	-3,754.71	0.00	-3,754.71
FIXED INCOME Total							
	1,050,000,000.000	1,043,168,964.51	1,043,165,209.80	34.32	-3,754.71	0.00	-3,754.71

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,050,201,992.470	3,039,742,137.98	3,039,733,540.37	100.00	-8,597.61	0.00	-8,597.61

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,555,991.500	9,555,035.92	9,555,035.90	2.14	-0.02	0.00	-0.02
CASH EQUIVALENT Total	9,555,991.500	9,555,035.92	9,555,035.90	2.14	-0.02	0.00	-0.02

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	431,785,000.000	438,151,415.77	436,974,317.55	97.86	-1,177,098.22	0.00	-1,177,098.22
FIXED INCOME Total							
	431,785,000.000	438,151,415.77	436,974,317.55	97.86	-1,177,098.22	0.00	-1,177,098.22

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZH

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	441,340,991.500	447,706,451.69	446,529,353.45	100.00	-1,177,098.24	0.00	-1,177,098.24

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	100,488,085.070	100,104,592.01	100,093,839.33	17.28	-10,752.68	0.00	-10,752.68
CASH EQUIVALENT Total	100,488,085.070	100,104,592.01	100,093,839.33	17.28	-10,752.68	0.00	-10,752.68

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	508,281,508.820	509,990,153.86	478,964,688.65	82.71	-31,025,465.21	0.00	-31,025,465.21
FIXED INCOME Total	508,281,508.820	509,990,153.86	478,964,688.65	82.71	-31,025,465.21	0.00	-31,025,465.21

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	608,819,593.890	610,144,745.87	579,108,527.98	100.00	-31,036,217.89	0.00	-31,036,217.89

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	3,001,889,580.890	2,999,621,156.45	2,999,594,948.14	83.95	-26,208.31	0.00	-26,208.31
CASH EQUIVALENT Total							
	3,001,889,580.890	2,999,621,156.45	2,999,594,948.14	83.95	-26,208.31	0.00	-26,208.31

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	572,588,776.840	572,588,776.84	572,588,776.84	16.02	0.00	0.00	0.00
EQUITY Total	572,588,776.840	572,588,776.84	572,588,776.84	16.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,028,907.490	1,028,907.49	1,028,899.67	0.03	-7.82	0.00	-7.82
FIXED INCOME Total	1,028,907.490	1,028,907.49	1,028,899.67	0.03	-7.82	0.00	-7.82

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,575,557,265.200	3,573,288,840.76	3,573,262,624.63	100.00	-26,216.13	0.00	-26,216.13

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	20,653,030.610	20,642,338.61	20,642,338.61	10.96	0.00	0.00	0.00
CASH EQUIVALENT Total	20,653,030.610	20,642,338.61	20,642,338.61	10.96	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	181,503,863.080	181,500,568.19	167,724,892.14	89.02	-13,775,676.05	0.00	-13,775,676.05
FIXED INCOME Total	181,503,863.080	181,500,568.19	167,724,892.14	89.02	-13,775,676.05	0.00	-13,775,676.05

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	202,206,893.690	202,192,906.80	188,417,230.75	100.00	-13,775,676.05	0.00	-13,775,676.05

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	447,565.960	447,565.96	447,565.96	0.04	0.00	0.00	0.00
CASH Total	447,565.960	447,565.96	447,565.96	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

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

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	664,419,520.840	661,669,493.68	661,419,989.31	60.66	-249,504.37	0.00	-249,504.37
CASH EQUIVALENT Total	664,419,520.840	661,669,493.68	661,419,989.31	60.66	-249,504.37	0.00	-249,504.37

Holdings

Asset Summary

As of: June 30, 2024

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

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	433,144,987.680	432,475,011.18	428,475,501.07	39.30	-3,999,510.11	0.00	-3,999,510.11
FIXED INCOME Total	433,144,987.680	432,475,011.18	428,475,501.07	39.30	-3,999,510.11	0.00	-3,999,510.11

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,098,012,074.480	1,094,592,070.82	1,090,343,056.34	100.00	-4,249,014.48	0.00	-4,249,014.48

Holdings

Asset Summary

As of: June 30, 2024

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	401,558,331.210	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79
CASH EQUIVALENT Total	401,558,331.210	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79

Holdings

Asset Summary

As of: *June 30, 2024*

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	401,558,331.210	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79

Holdings

Asset Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,003.090	2,003.09	2,003.09	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	2,003.090	2,003.09	2,003.09	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	58,422.000	23,577,298.50	31,745,921.84	99.99	8,168,623.34	0.00	8,168,623.34
EQUITY Total	58,422.000	23,577,298.50	31,745,921.84	99.99	8,168,623.34	0.00	8,168,623.34

Holdings

Asset Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	60,425.090	23,579,301.59	31,747,924.93	100.00	8,168,623.34	0.00	8,168,623.34

Holdings

Asset Summary

As of: June 30, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,007.580	4,007.58	4,007.58	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	4,007.580	4,007.58	4,007.58	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,423.000	10,712,994.12	12,676,756.24	99.97	1,963,762.12	0.00	1,963,762.12
EQUITY Total	27,423.000	10,712,994.12	12,676,756.24	99.97	1,963,762.12	0.00	1,963,762.12

Holdings

Asset Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	31,430.580	10,717,001.70	12,680,763.82	100.00	1,963,762.12	0.00	1,963,762.12

Holdings

Asset Summary

As of: June 30, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,367.390	3,367.39	3,367.39	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	3,367.390	3,367.39	3,367.39	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	86,531.000	7,928,219.93	8,498,209.51	99.96	569,989.58	0.00	569,989.58
EQUITY Total	86,531.000	7,928,219.93	8,498,209.51	99.96	569,989.58	0.00	569,989.58

Holdings

Asset Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	89,898.390	7,931,587.32	8,501,576.90	100.00	569,989.58	0.00	569,989.58

Holdings

Asset Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	691.720	691.72	691.72	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	691.720	691.72	691.72	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	700,184.000	37,733,982.82	34,896,234.08	100.00	-2,837,748.74	0.00	-2,837,748.74
EQUITY Total	700,184.000	37,733,982.82	34,896,234.08	100.00	-2,837,748.74	0.00	-2,837,748.74

Holdings

Asset Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	700,875.720	37,734,674.54	34,896,925.80	100.00	-2,837,748.74	0.00	-2,837,748.74

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-1.890	-1.89	-1.89	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	21,755,773.520	21,755,773.52	21,755,773.52	1.68	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	22,740,616.000	928,186,154.97	1,271,516,474.61	98.32	343,330,319.64 404,363,895.58 GN -61,033,575.94 LS	0.00 0.00 GN 0.00 LS	343,330,319.64 404,363,895.58 GN -61,033,575.94 LS
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FUND Total	0.000	44,496,387.630	949,941,926.60	1,293,272,246.24	100.00	343,330,319.64 404,363,895.58 GN -61,033,575.94 LS	0.00 0.00 GN 0.00 LS

Holdings

Fund Summary

As of: June 30, 2024

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

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-2.860	-2.86	-2.86	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	10,156,563.250	10,156,563.25	10,156,563.25	1.20	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	28,831,625.000	686,775,155.45	834,859,179.38	98.80	148,084,023.93 233,028,965.96 GN -84,944,942.03 LS	0.00 0.00 GN 0.00 LS	148,084,023.93 233,028,965.96 GN -84,944,942.03 LS
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FUND Total	0.000	38,988,185.390	696,931,715.84	845,015,739.77	100.00	148,084,023.93 233,028,965.96 GN -84,944,942.03 LS	0.00 0.00 GN 0.00 LS
							148,084,023.93 233,028,965.96 GN -84,944,942.03 LS

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		5,000,000.000	5,000,000.00	5,000,000.00	0.17	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		227,933,497.050	226,505,338.25	226,474,302.36	7.70	-31,035.89 0.04 GN -31,035.93 LS	0.00 0.00 GN 0.00 LS	-31,035.89 0.04 GN -31,035.93 LS
EQUITY		1,082,687.000	59,367,285.00	51,626,233.46	1.75	-7,741,051.54 0.00 GN -7,741,051.54 LS	0.00 0.00 GN 0.00 LS	-7,741,051.54 0.00 GN -7,741,051.54 LS
FIXED INCOME		2,756,488,548.610	2,772,160,573.51	2,659,799,202.88	90.38	-112,361,370.63 10,083,271.56 GN -122,444,642.19 LS	0.00 0.00 GN 0.00 LS	-112,361,370.63 10,083,271.56 GN -122,444,642.19 LS
Original Face:	2,368,202,241.000							
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FUND Total	0.000	2,990,504,732.660	3,063,033,196.76	2,942,899,738.70	100.00	-120,133,458.06 10,083,271.60 GN -130,216,729.66 LS	0.00 0.00 GN 0.00 LS	-120,133,458.06 10,083,271.60 GN -130,216,729.66 LS
Original Face:	2,368,202,241.000							

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	50,000.000	50,000.00	50,000.00	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	115,849,367.890	115,596,872.05	115,597,626.95	16.60	754.90 3,892.39 GN -3,137.49 LS	0.00 0.00 GN 0.00 LS	754.90 3,892.39 GN -3,137.49 LS	
FIXED INCOME	592,875,775.150	592,379,905.81	580,872,240.08	83.40	-11,507,665.73 473,227.17 GN -11,980,892.90 LS	0.00 0.00 GN 0.00 LS	-11,507,665.73 473,227.17 GN -11,980,892.90 LS	
Original Face:	221,416,732.000							
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FUND Total	0.000	708,775,143.040	708,026,777.86	696,519,867.03	100.00	-11,506,910.83 477,119.56 GN -11,984,030.39 LS	0.00 0.00 GN 0.00 LS	-11,506,910.83 477,119.56 GN -11,984,030.39 LS
Original Face:	221,416,732.000							

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	50,000.010	50,000.01	50,000.01	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	112,487,725.720	112,487,725.72	112,487,725.72	52.48	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	105,167,593.340	105,928,298.45	101,811,460.71	47.50	-4,116,837.74 11,203.41 GN -4,128,041.15 LS	0.00 0.00 GN 0.00 LS	-4,116,837.74 11,203.41 GN -4,128,041.15 LS	
Original Face:	112,263,606.000							
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FUND Total	0.000	217,705,319.070	218,466,024.18	214,349,186.44	100.00	-4,116,837.74 11,203.41 GN -4,128,041.15 LS	0.00 0.00 GN 0.00 LS	-4,116,837.74 11,203.41 GN -4,128,041.15 LS
Original Face:	112,263,606.000							

Holdings

Fund Summary

As of: June 30, 2024

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

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	15,781.350	15,781.35	15,781.35	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	2,159,836.670	2,159,836.67	2,159,836.67	0.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	23,720,712.000	1,176,445,828.16	3,169,438,841.01	99.93	1,992,993,012.85 2,051,420,679.83 GN -58,427,666.98 LS	0.00 0.00 GN 0.00 LS	1,992,993,012.85 2,051,420,679.83 GN -58,427,666.98 LS
FUND Total							
0.000	25,896,330.020	1,178,621,446.18	3,171,614,459.03	100.00	1,992,993,012.85 2,051,420,679.83 GN -58,427,666.98 LS	0.00 0.00 GN 0.00 LS	1,992,993,012.85 2,051,420,679.83 GN -58,427,666.98 LS

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		49,999.990	49,999.99	49,999.99	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,326,191,456.260	1,318,094,210.72	1,317,935,171.01	51.24	-159,039.71 12,144.23 GN -171,183.94 LS	0.00 0.00 GN 0.00 LS	-159,039.71 12,144.23 GN -171,183.94 LS
EQUITY		164,941,606.430	164,941,606.43	164,941,606.43	6.41	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		1,104,059,394.220	1,101,678,157.94	1,089,107,561.32	42.34	-12,570,596.62 239,754.66 GN -12,810,351.28 LS	0.00 0.00 GN 0.00 LS	-12,570,596.62 239,754.66 GN -12,810,351.28 LS
Original Face:	593,465,758.000							
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FUND Total	0.000	2,595,242,456.900	2,584,763,975.08	2,572,034,338.75	100.00	-12,729,636.33 251,898.89 GN -12,981,535.22 LS	0.00 0.00 GN 0.00 LS	-12,729,636.33 251,898.89 GN -12,981,535.22 LS
Original Face:	593,465,758.000							

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	349,999.980	349,999.98	349,999.98	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	1,761,314,717.100	1,756,944,368.04	1,756,854,340.95	31.81	-90,027.09 10,684.57 GN -100,711.66 LS	0.00 0.00 GN 0.00 LS	-90,027.09 10,684.57 GN -100,711.66 LS
EQUITY	330,686,402.230	330,686,402.23	330,686,402.23	5.99	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	3,496,389,806.840	3,493,461,522.32	3,435,866,737.75	62.20	-57,594,784.57 2,077,222.57 GN -59,672,007.14 LS	0.00 0.00 GN 0.00 LS	-57,594,784.57 2,077,222.57 GN -59,672,007.14 LS
Original Face:	434,234,472.000						
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FUND Total	0.000	5,588,740,926.150	5,581,442,292.57	100.00	-57,684,811.66 2,087,907.14 GN -59,772,718.80 LS	0.00 0.00 GN 0.00 LS	-57,684,811.66 2,087,907.14 GN -59,772,718.80 LS
Original Face:	434,234,472.000						

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 3 ST AGCY EXT.
U.S. BANCORP ASSET MANAGEMENT, INC.

FUND: ATZD

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	187,086.860	187,086.86	187,086.86	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	120,381,022.730	119,875,738.26	119,320,844.67	99.84	-554,893.59	0.00	-554,893.59
					62,228.54 GN	0.00 GN	62,228.54 GN
					-617,122.13 LS	0.00 LS	-617,122.13 LS
Original Face:	52,237,000.000						
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FUND Total							
0.000	120,568,109.590	120,062,825.12	119,507,931.53	100.00	-554,893.59	0.00	-554,893.59
					62,228.54 GN	0.00 GN	62,228.54 GN
					-617,122.13 LS	0.00 LS	-617,122.13 LS
Original Face:	52,237,000.000						

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		49,999.980	49,999.98	49,999.98	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		488,250,527.710	486,528,267.30	486,468,120.61	38.99	-60,146.69 0.00 GN -60,146.69 LS	0.00 0.00 GN 0.00 LS	-60,146.69 0.00 GN -60,146.69 LS
EQUITY		84,116,644.650	84,116,644.65	84,116,644.65	6.74	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		690,256,489.800	689,837,415.11	676,899,610.84	54.26	-12,937,804.27 106,279.38 GN -13,044,083.65 LS	0.00 0.00 GN 0.00 LS	-12,937,804.27 106,279.38 GN -13,044,083.65 LS
Original Face:	292,029,571.000							
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FUND Total	0.000	1,262,673,662.140	1,260,532,327.04	1,247,534,376.08	100.00	-12,997,950.96 106,279.38 GN -13,104,230.34 LS	0.00 0.00 GN 0.00 LS	-12,997,950.96 106,279.38 GN -13,104,230.34 LS
Original Face:	292,029,571.000							

Holdings

Fund Summary

As of: June 30, 2024

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

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		50,000.000	50,000.00	50,000.00	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,667,572,633.670	2,655,461,396.71	2,655,194,545.89	82.58	-266,850.82 1.28 GN -266,852.10 LS	0.00 0.00 GN 0.00 LS	-266,850.82 1.28 GN -266,852.10 LS
EQUITY		44,201,069.630	44,201,069.63	44,201,069.63	1.37	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		518,651,814.020	516,007,537.39	516,005,407.45	16.05	-2,129.94 5,423.16 GN -7,553.10 LS	0.00 0.00 GN 0.00 LS	-2,129.94 5,423.16 GN -7,553.10 LS
Original Face:	40,000,000.000							
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FUND Total	0.000	3,230,475,517.320	3,215,720,003.73	3,215,451,022.97	100.00	-268,980.76 5,424.44 GN -274,405.20 LS	0.00 0.00 GN 0.00 LS	-268,980.76 5,424.44 GN -274,405.20 LS
Original Face:	40,000,000.000							

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	50,000.010	50,000.01	50,000.01	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	1,936,445,764.920	1,932,816,945.92	1,932,812,103.02	63.58	-4,842.90 1,656.55 GN -6,499.45 LS	0.00 0.00 GN 0.00 LS	-4,842.90 1,656.55 GN -6,499.45 LS
EQUITY	63,706,227.540	63,706,227.54	63,706,227.54	2.10	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	1,050,000,000.000	1,043,168,964.51	1,043,165,209.80	34.32	-3,754.71 16,935.84 GN -20,690.55 LS	0.00 0.00 GN 0.00 LS	-3,754.71 16,935.84 GN -20,690.55 LS
FUND Total							
0.000	3,050,201,992.470	3,039,742,137.98	3,039,733,540.37	100.00	-8,597.61 18,592.39 GN -27,190.00 LS	0.00 0.00 GN 0.00 LS	-8,597.61 18,592.39 GN -27,190.00 LS

Holdings

ST OF AZ POOL 10 ST MED NONAMT
U.S. BANCORP ASSET MANAGEMENT, INC.



Fund Summary

FUND: ATZH

As of: June 30, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	9,555,991.500	9,555,035.92	9,555,035.90	2.14	-0.02	0.00	-0.02
					0.00 GN	0.00 GN	0.00 GN
					-0.02 LS	0.00 LS	-0.02 LS
FIXED INCOME							
	431,785,000.000	438,151,415.77	436,974,317.55	97.86	-1,177,098.22	0.00	-1,177,098.22
					342,588.51 GN	0.00 GN	342,588.51 GN
					-1,519,686.73 LS	0.00 LS	-1,519,686.73 LS
Original Face:	167,098,326.930						
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FUND Total							
0.000	441,340,991.500	447,706,451.69	446,529,353.45	100.00	-1,177,098.24	0.00	-1,177,098.24
					342,588.51 GN	0.00 GN	342,588.51 GN
					-1,519,686.75 LS	0.00 LS	-1,519,686.75 LS
Original Face:	167,098,326.930						

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		50,000.000	50,000.00	50,000.00	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		100,488,085.070	100,104,592.01	100,093,839.33	17.28	-10,752.68 0.02 GN -10,752.70 LS	0.00 0.00 GN 0.00 LS	-10,752.68 0.02 GN -10,752.70 LS
FIXED INCOME		508,281,508.820	509,990,153.86	478,964,688.65	82.71	-31,025,465.21 510,311.54 GN -31,535,776.75 LS	0.00 0.00 GN 0.00 LS	-31,025,465.21 510,311.54 GN -31,535,776.75 LS
Original Face:	274,325,244.000							
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FUND Total	0.000	608,819,593.890	610,144,745.87	579,108,527.98	100.00	-31,036,217.89 510,311.56 GN -31,546,529.45 LS	0.00 0.00 GN 0.00 LS	-31,036,217.89 510,311.56 GN -31,546,529.45 LS
Original Face:	274,325,244.000							

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		49,999.980	49,999.98	49,999.98	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		3,001,889,580.890	2,999,621,156.45	2,999,594,948.14	83.95	-26,208.31 0.32 GN -26,208.63 LS	0.00 0.00 GN 0.00 LS	-26,208.31 0.32 GN -26,208.63 LS
EQUITY		572,588,776.840	572,588,776.84	572,588,776.84	16.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		1,028,907.490	1,028,907.49	1,028,899.67	0.03	-7.82 0.00 GN -7.82 LS	0.00 0.00 GN 0.00 LS	-7.82 0.00 GN -7.82 LS
Original Face:	15,000,000.000							
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FUND Total	0.000	3,575,557,265.200	3,573,288,840.76	3,573,262,624.63	100.00	-26,216.13 0.32 GN -26,216.45 LS	0.00 0.00 GN 0.00 LS	-26,216.13 0.32 GN -26,216.45 LS
Original Face:	15,000,000.000							

Holdings

Fund Summary

As of: June 30, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	50,000.000	50,000.00	50,000.00	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	20,653,030.610	20,642,338.61	20,642,338.61	10.96	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	181,503,863.080	181,500,568.19	167,724,892.14	89.02	-13,775,676.05 65,415.07 GN -13,841,091.12 LS	0.00 0.00 GN 0.00 LS	-13,775,676.05 65,415.07 GN -13,841,091.12 LS	
Original Face:	148,287,330.000							
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FUND Total	0.000	202,206,893.690	202,192,906.80	188,417,230.75	100.00	-13,775,676.05 65,415.07 GN -13,841,091.12 LS	0.00 0.00 GN 0.00 LS	-13,775,676.05 65,415.07 GN -13,841,091.12 LS
Original Face:	148,287,330.000							

Holdings

Fund Summary

As of: June 30, 2024

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

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	447,565.960	447,565.96	447,565.96	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	664,419,520.840	661,669,493.68	661,419,989.31	60.66	-249,504.37 3,892.53 GN -253,396.90 LS	0.00 0.00 GN 0.00 LS	-249,504.37 3,892.53 GN -253,396.90 LS	
FIXED INCOME	433,144,987.680	432,475,011.18	428,475,501.07	39.30	-3,999,510.11 327,037.83 GN -4,326,547.94 LS	0.00 0.00 GN 0.00 LS	-3,999,510.11 327,037.83 GN -4,326,547.94 LS	
Original Face:	323,675,264.000							
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FUND Total	0.000	1,098,012,074.480	1,094,592,070.82	1,090,343,056.34	100.00	-4,249,014.48 330,930.36 GN -4,579,944.84 LS	0.00 0.00 GN 0.00 LS	-4,249,014.48 330,930.36 GN -4,579,944.84 LS
Original Face:	323,675,264.000							

Holdings

Fund Summary

As of: *June 30, 2024*

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

View Date: *July 1, 2024*



Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		401,558,331.210	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79
						0.14 GN	0.00 GN	0.14 GN
						-21,834.93 LS	0.00 LS	-21,834.93 LS
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FUND Total	0.000	401,558,331.210	399,824,356.56	399,802,521.77	100.00	-21,834.79	0.00	-21,834.79
						0.14 GN	0.00 GN	0.14 GN
						-21,834.93 LS	0.00 LS	-21,834.93 LS

Holdings

Fund Summary

As of: *June 30, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,003.090	2,003.09	2,003.09	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	58,422.000	23,577,298.50	31,745,921.84	99.99	8,168,623.34	0.00	8,168,623.34
					8,168,623.34 GN	0.00 GN	8,168,623.34 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	60,425.090	23,579,301.59	31,747,924.93	100.00	8,168,623.34	0.00	8,168,623.34
					8,168,623.34 GN	0.00 GN	8,168,623.34 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: June 30, 2024

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

View Date: July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	4,007.580	4,007.58	4,007.58	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	27,423.000	10,712,994.12	12,676,756.24	99.97	1,963,762.12 1,963,762.12 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,963,762.12 1,963,762.12 GN 0.00 LS
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FUND Total	0.000	31,430.580	12,680,763.82	100.00	1,963,762.12 1,963,762.12 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,963,762.12 1,963,762.12 GN 0.00 LS

Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



Fund Summary

As of: June 30, 2024

View Date:

July 1, 2024

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,367.390	3,367.39	3,367.39	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	86,531.000	7,928,219.93	8,498,209.51	99.96	569,989.58	0.00	569,989.58
					569,989.58 GN	0.00 GN	569,989.58 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	89,898.390	7,931,587.32	8,501,576.90	100.00	569,989.58	0.00	569,989.58
					569,989.58 GN	0.00 GN	569,989.58 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: June 30, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

July 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	691.720	691.72	691.72	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	700,184.000	37,733,982.82	34,896,234.08	100.00	-2,837,748.74 0.00 GN -2,837,748.74 LS	0.00 0.00 GN 0.00 LS	-2,837,748.74 0.00 GN -2,837,748.74 LS
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FUND Total	0.000	700,875.720	37,734,674.54	100.00	-2,837,748.74 0.00 GN -2,837,748.74 LS	0.00 0.00 GN 0.00 LS	-2,837,748.74 0.00 GN -2,837,748.74 LS