

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		14,971.130	Local	1.000000	14,971.13	1.000000	14,971.13	0.00	0.00
			Base	1.000000	14,971.13	1.000000	14,971.13	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	14,971.130	Local	14,971.13		14,971.13	0.00	0.00
		Base	14,971.13		14,971.13	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	14,971.130	Base	14,971.13		14,971.13	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		4,227,567.040	Local	100.000000	4,227,567.04	2.912079	31 Dec 2030	4,227,567.04	0.00	0.42
			Base	100.000000	4,227,567.04	100.000000		4,227,567.04	0.00	0.42

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,227,567.040	Local	4,227,567.04		4,227,567.04	0.00	0.42
		Base	4,227,567.04		4,227,567.04	0.00	0.42

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,227,567.040	Base	4,227,567.04		4,227,567.04	0.00	0.42

EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		32,335.000	Local	49.355480	1,595,909.44	96.170000	3,109,656.95	1,513,747.51	0.31
			Base	49.355480	1,595,909.44	96.170000	3,109,656.95	1,513,747.51	0.31

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00191U102	ASGN INC COMMON STOCK USD.01							
		27,032.000	Local 67.714932	1,830,470.04	90.370000	2,442,881.84	612,411.80	0.24
			Base 67.714932	1,830,470.04	90.370000	2,442,881.84	612,411.80	0.24
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		47,888.000	Local 41.712687	1,997,537.15	78.180000	3,743,883.84	1,746,346.69	0.37
			Base 41.712687	1,997,537.15	78.180000	3,743,883.84	1,746,346.69	0.37
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		60,722.000	Local 15.622567	948,633.49	20.900000	1,269,089.80	320,456.31	0.13
			Base 15.622567	948,633.49	20.900000	1,269,089.80	320,456.31	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		18,293.000	Local 121.650300	2,225,348.94	157.470000	2,880,598.71	655,249.77	0.29
			Base 121.650300	2,225,348.94	157.470000	2,880,598.71	655,249.77	0.29
00766T100	AECOM COMMON STOCK USD.01							
		26,019.000	Local 41.666043	1,084,108.78	68.370000	1,778,919.03	694,810.25	0.18
			Base 41.666043	1,084,108.78	68.370000	1,778,919.03	694,810.25	0.18
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		20,459.000	Local 86.452955	1,768,741.00	111.850000	2,288,339.15	519,598.15	0.23
			Base 86.452955	1,768,741.00	111.850000	2,288,339.15	519,598.15	0.23
013872106	ALCOA CORP COMMON STOCK USD.01							
		97,572.000	Local 59.107758	5,767,262.13	33.660000	3,284,273.52	-2,482,988.61	0.33
			Base 59.107758	5,767,262.13	33.660000	3,284,273.52	-2,482,988.61	0.33
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		7,118.000	Local 440.025156	3,132,099.06	839.370000	5,974,635.66	2,842,536.60	0.59
			Base 440.025156	3,132,099.06	839.370000	5,974,635.66	2,842,536.60	0.59
018522300	ALLETE INC COMMON STOCK							
		30,147.000	Local 66.499481	2,004,759.84	50.050000	1,508,857.35	-495,902.49	0.15
			Base 66.499481	2,004,759.84	50.050000	1,508,857.35	-495,902.49	0.15
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
		26,331.000	Local 39.304350	1,034,922.83	31.450000	828,109.95	-206,812.88	0.08
			Base 39.304350	1,034,922.83	31.450000	828,109.95	-206,812.88	0.08

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023436108	AMEDISYS INC COMMON STOCK USD.001							
		17,231.000	Local 134.060052	2,309,988.75	96.790000	1,667,788.49	-642,200.26	0.17
			Base 134.060052	2,309,988.75	96.790000	1,667,788.49	-642,200.26	0.17
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		35,114.000	Local 57.932371	2,034,237.28	122.930000	4,316,564.02	2,282,326.74	0.43
			Base 57.932371	2,034,237.28	122.930000	4,316,564.02	2,282,326.74	0.43
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		53,089.000	Local 25.002531	1,327,359.38	17.050000	905,167.45	-422,191.93	0.09
			Base 25.002531	1,327,359.38	17.050000	905,167.45	-422,191.93	0.09
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
		167,723.000	Local 17.420933	2,921,891.16	17.160000	2,878,126.68	-43,764.48	0.29
			Base 17.420933	2,921,891.16	17.160000	2,878,126.68	-43,764.48	0.29
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		172,102.000	Local 7.199889	1,239,115.31	9.180000	1,579,896.36	340,781.05	0.16
			Base 7.199889	1,239,115.31	9.180000	1,579,896.36	340,781.05	0.16
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		83,103.000	Local 39.343045	3,269,525.09	38.620000	3,209,437.86	-60,087.23	0.32
			Base 39.343045	3,269,525.09	38.620000	3,209,437.86	-60,087.23	0.32
038336103	APTARGROUP INC COMMON STOCK USD.01							
		34,687.000	Local 61.343889	2,127,835.49	95.030000	3,296,305.61	1,168,470.12	0.33
			Base 61.343889	2,127,835.49	95.030000	3,296,305.61	1,168,470.12	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		34,934.000	Local 44.791268	1,564,738.15	92.190000	3,220,565.46	1,655,827.31	0.32
			Base 44.791268	1,564,738.15	92.190000	3,220,565.46	1,655,827.31	0.32
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		55,934.000	Local 57.172637	3,197,894.27	33.050000	1,848,618.70	-1,349,275.57	0.18
			Base 57.172637	3,197,894.27	33.050000	1,848,618.70	-1,349,275.57	0.18
044186104	ASHLAND INC COMMON STOCK							
		26,829.000	Local 40.386458	1,083,528.27	94.970000	2,547,950.13	1,464,421.86	0.25
			Base 40.386458	1,083,528.27	94.970000	2,547,950.13	1,464,421.86	0.25

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045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01	79,372.000	Local 18.344490	1,456,038.85	20.080000	1,593,789.76	137,750.91	0.16
			Base 18.344490	1,456,038.85	20.080000	1,593,789.76	137,750.91	0.16
05329W102	AUTONATION INC COMMON STOCK USD.01	18,821.000	Local 47.292242	890,087.28	101.870000	1,917,295.27	1,027,207.99	0.19
			Base 47.292242	890,087.28	101.870000	1,917,295.27	1,027,207.99	0.19
05368V106	AVIENT CORP COMMON STOCK USD.01	48,364.000	Local 34.932908	1,689,495.18	30.300000	1,465,429.20	-224,065.98	0.15
			Base 34.932908	1,689,495.18	30.300000	1,465,429.20	-224,065.98	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01	18,137.000	Local 47.929394	869,295.42	148.460000	2,692,619.02	1,823,323.60	0.27
			Base 47.929394	869,295.42	148.460000	2,692,619.02	1,823,323.60	0.27
053807103	AVNET INC COMMON STOCK USD1.0	51,674.000	Local 30.977008	1,600,705.91	36.120000	1,866,464.88	265,758.97	0.18
			Base 30.977008	1,600,705.91	36.120000	1,866,464.88	265,758.97	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001	37,499.000	Local 74.322011	2,787,001.08	115.750000	4,340,509.25	1,553,508.17	0.43
			Base 74.322011	2,787,001.08	115.750000	4,340,509.25	1,553,508.17	0.43
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	71,366.000	Local 30.137533	2,150,795.19	72.810000	5,196,158.46	3,045,363.27	0.51
			Base 30.137533	2,150,795.19	72.810000	5,196,158.46	3,045,363.27	0.51
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	21,312.000	Local 58.109049	1,238,420.05	76.120000	1,622,269.44	383,849.39	0.16
			Base 58.109049	1,238,420.05	76.120000	1,622,269.44	383,849.39	0.16
06417N103	BANK OZK COMMON STOCK	59,730.000	Local 40.437748	2,415,346.70	39.560000	2,362,918.80	-52,427.90	0.23
			Base 40.437748	2,415,346.70	39.560000	2,362,918.80	-52,427.90	0.23
077454106	BELDEN INC COMMON STOCK USD.01	23,412.000	Local 65.456040	1,532,456.82	60.020000	1,405,188.24	-127,268.58	0.14
			Base 65.456040	1,532,456.82	60.020000	1,405,188.24	-127,268.58	0.14

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07831C103	BELLRING BRANDS INC COMMON STOCK USD.01	64,728.000	Local 18.458151	1,194,759.17	20.610000	1,334,044.08	139,284.91	0.13
			Base 18.458151	1,194,759.17	20.610000	1,334,044.08	139,284.91	0.13
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	34,296.000	Local 48.564640	1,665,572.90	67.730000	2,322,868.08	657,295.18	0.23
			Base 48.564640	1,665,572.90	67.730000	2,322,868.08	657,295.18	0.23
09227Q100	BLACKBAUD INC COMMON STOCK USD.001	24,085.000	Local 80.488849	1,938,573.92	44.060000	1,061,185.10	-877,388.82	0.11
			Base 80.488849	1,938,573.92	44.060000	1,061,185.10	-877,388.82	0.11
093671105	H+R BLOCK INC COMMON STOCK	84,425.000	Local 17.167893	1,449,399.34	42.540000	3,591,439.50	2,142,040.16	0.36
			Base 17.167893	1,449,399.34	42.540000	3,591,439.50	2,142,040.16	0.36
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	4,971.000	Local 331.821428	1,649,484.32	323.650000	1,608,864.15	-40,620.17	0.16
			Base 331.821428	1,649,484.32	323.650000	1,608,864.15	-40,620.17	0.16
103304101	BOYD GAMING CORP COMMON STOCK USD.01	42,318.000	Local 34.883991	1,476,220.71	47.650000	2,016,452.70	540,231.99	0.20
			Base 34.883991	1,476,220.71	47.650000	2,016,452.70	540,231.99	0.20
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	39,619.000	Local 38.232408	1,514,729.79	43.420000	1,720,256.98	205,527.19	0.17
			Base 38.232408	1,514,729.79	43.420000	1,720,256.98	205,527.19	0.17
109696104	BRINK S CO/THE COMMON STOCK USD1.0	24,876.000	Local 76.598811	1,905,472.01	48.440000	1,204,993.44	-700,478.57	0.12
			Base 76.598811	1,905,472.01	48.440000	1,204,993.44	-700,478.57	0.12
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01	158,452.000	Local 17.555021	2,781,628.12	18.470000	2,926,608.44	144,980.32	0.29
			Base 17.555021	2,781,628.12	18.470000	2,926,608.44	144,980.32	0.29
114340102	AZENTA INC COMMON STOCK USD.01	39,666.000	Local 79.184634	3,140,937.69	42.860000	1,700,084.76	-1,440,852.93	0.17
			Base 79.184634	3,140,937.69	42.860000	1,700,084.76	-1,440,852.93	0.17

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116794108	BRUKER CORP COMMON STOCK USD.01							
		52,901.000	Local 83.061317	4,394,026.74	53.060000	2,806,927.06	-1,587,099.68	0.28
			Base 83.061317	4,394,026.74	53.060000	2,806,927.06	-1,587,099.68	0.28
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		40,061.000	Local 32.995269	1,321,823.46	65.450000	2,621,992.45	1,300,168.99	0.26
			Base 32.995269	1,321,823.46	65.450000	2,621,992.45	1,300,168.99	0.26
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		91,392.000	Local 37.540716	3,430,921.12	58.920000	5,384,816.64	1,953,895.52	0.53
			Base 37.540716	3,430,921.12	58.920000	5,384,816.64	1,953,895.52	0.53
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		61,305.000	Local 17.360063	1,064,258.64	17.970000	1,101,650.85	37,392.21	0.11
			Base 17.360063	1,064,258.64	17.970000	1,101,650.85	37,392.21	0.11
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		103,183.000	Local 10.838941	1,118,394.49	15.530000	1,602,431.99	484,037.50	0.16
			Base 10.838941	1,118,394.49	15.530000	1,602,431.99	484,037.50	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,600.000	Local 736.993546	1,916,183.22	853.050000	2,217,930.00	301,746.78	0.22
			Base 736.993546	1,916,183.22	853.050000	2,217,930.00	301,746.78	0.22
127055101	CABOT CORP COMMON STOCK USD1.0							
		29,853.000	Local 34.946930	1,043,270.70	63.890000	1,907,308.17	864,037.47	0.19
			Base 34.946930	1,043,270.70	63.890000	1,907,308.17	864,037.47	0.19
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		12,385.000	Local 182.762552	2,263,514.21	261.060000	3,233,228.10	969,713.89	0.32
			Base 182.762552	2,263,514.21	261.060000	3,233,228.10	969,713.89	0.32
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		97,066.000	Local 25.978748	2,521,653.19	25.410000	2,466,447.06	-55,206.13	0.24
			Base 25.978748	2,521,653.19	25.410000	2,466,447.06	-55,206.13	0.24
13100M509	CALIX INC COMMON STOCK							
		29,394.000	Local 62.240044	1,829,483.86	61.140000	1,797,149.16	-32,334.70	0.18
			Base 62.240044	1,829,483.86	61.140000	1,797,149.16	-32,334.70	0.18

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131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		61,554.000	Local 32.469895	1,998,651.89	19.260000	1,185,530.04	-813,121.85	0.12
			Base 32.469895	1,998,651.89	19.260000	1,185,530.04	-813,121.85	0.12
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		27,349.000	Local 79.842038	2,183,599.90	280.410000	7,668,933.09	5,485,333.19	0.76
			Base 79.842038	2,183,599.90	280.410000	7,668,933.09	5,485,333.19	0.76
146229109	CARTER S INC COMMON STOCK USD.01							
		21,315.000	Local 59.526399	1,268,805.19	65.530000	1,396,771.95	127,966.76	0.14
			Base 59.526399	1,268,805.19	65.530000	1,396,771.95	127,966.76	0.14
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		19,631.000	Local 116.830716	2,293,503.79	202.520000	3,975,670.12	1,682,166.33	0.39
			Base 116.830716	2,293,503.79	202.520000	3,975,670.12	1,682,166.33	0.39
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		39,754.000	Local 20.530280	816,160.74	38.460000	1,528,938.84	712,778.10	0.15
			Base 20.530280	816,160.74	38.460000	1,528,938.84	712,778.10	0.15
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		20,968.000	Local 90.557700	1,898,813.85	90.680000	1,901,378.24	2,564.39	0.19
			Base 90.557700	1,898,813.85	90.680000	1,901,378.24	2,564.39	0.19
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		107,598.000	Local 21.676248	2,332,320.88	19.570000	2,105,692.86	-226,628.02	0.21
			Base 21.676248	2,332,320.88	19.570000	2,105,692.86	-226,628.02	0.21
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		18,966.000	Local 171.353067	3,249,882.26	184.350000	3,496,382.10	246,499.84	0.35
			Base 171.353067	3,249,882.26	184.350000	3,496,382.10	246,499.84	0.35
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		7,919.000	Local 354.350977	2,806,105.39	436.560000	3,457,118.64	651,013.25	0.34
			Base 354.350977	2,806,105.39	436.560000	3,457,118.64	651,013.25	0.34
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
		82,243.000	Local 22.378902	1,840,508.05	24.650000	2,027,289.95	186,781.90	0.20
			Base 22.378902	1,840,508.05	24.650000	2,027,289.95	186,781.90	0.20

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		17,406.000	Local 106.130681	1,847,310.64	109.520000	1,906,305.12	58,994.48	0.19
			Base 106.130681	1,847,310.64	109.520000	1,906,305.12	58,994.48	0.19
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		18,104.000	Local 68.468384	1,239,551.63	184.150000	3,333,851.60	2,094,299.97	0.33
			Base 68.468384	1,239,551.63	184.150000	3,333,851.60	2,094,299.97	0.33
171779309	CIENA CORP COMMON STOCK USD.01							
		80,475.000	Local 25.687167	2,067,174.80	40.430000	3,253,604.25	1,186,429.45	0.32
			Base 25.687167	2,067,174.80	40.430000	3,253,604.25	1,186,429.45	0.32
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		30,302.000	Local 59.941901	1,816,359.49	68.800000	2,084,777.60	268,418.11	0.21
			Base 59.941901	1,816,359.49	68.800000	2,084,777.60	268,418.11	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		26,489.000	Local 49.635153	1,314,785.56	109.980000	2,913,260.22	1,598,474.66	0.29
			Base 49.635153	1,314,785.56	109.980000	2,913,260.22	1,598,474.66	0.29
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		252,601.000	Local 17.525640	4,426,994.19	13.470000	3,402,535.47	-1,024,458.72	0.34
			Base 17.525640	4,426,994.19	13.470000	3,402,535.47	-1,024,458.72	0.34
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		2,424.000	Local 445.687554	1,080,346.63	411.730000	998,033.52	-82,313.11	0.10
			Base 445.687554	1,080,346.63	411.730000	998,033.52	-82,313.11	0.10
192422103	COGNEX CORP COMMON STOCK USD.002							
		91,907.000	Local 29.254036	2,688,650.69	41.450000	3,809,545.15	1,120,894.46	0.38
			Base 29.254036	2,688,650.69	41.450000	3,809,545.15	1,120,894.46	0.38
19247G107	COHERENT CORP COMMON STOCK							
		68,258.000	Local 39.054778	2,665,801.01	34.850000	2,378,791.30	-287,009.71	0.24
			Base 39.054778	2,665,801.01	34.850000	2,378,791.30	-287,009.71	0.24
194014502	ENOVIS CORP COMMON STOCK USD.001							
		24,866.000	Local 54.428813	1,353,426.87	46.070000	1,145,576.62	-207,850.25	0.11
			Base 54.428813	1,353,426.87	46.070000	1,145,576.62	-207,850.25	0.11

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198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK	17,627.000	Local 95.274523	1,679,404.02	67.300000	1,186,297.10	-493,106.92	0.12
			Base 95.274523	1,679,404.02	67.300000	1,186,297.10	-493,106.92	0.12
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0	58,118.000	Local 33.471227	1,945,280.78	66.160000	3,845,086.88	1,899,806.10	0.38
			Base 33.471227	1,945,280.78	66.160000	3,845,086.88	1,899,806.10	0.38
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01	64,271.000	Local 17.368615	1,116,298.25	35.480000	2,280,335.08	1,164,036.83	0.23
			Base 17.368615	1,116,298.25	35.480000	2,280,335.08	1,164,036.83	0.23
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01	23,594.000	Local 63.910370	1,507,901.26	53.040000	1,251,425.76	-256,475.50	0.12
			Base 63.910370	1,507,901.26	53.040000	1,251,425.76	-256,475.50	0.12
20602D101	CONCENTRIX CORP COMMON STOCK	22,759.000	Local 57.959640	1,319,103.44	111.630000	2,540,587.17	1,221,483.73	0.25
			Base 57.959640	1,319,103.44	111.630000	2,540,587.17	1,221,483.73	0.25
219798105	QUIDELORTHO CORP COMMON STOCK USD.001	26,461.000	Local 168.712425	4,464,299.48	71.480000	1,891,432.28	-2,572,867.20	0.19
			Base 168.712425	4,464,299.48	71.480000	1,891,432.28	-2,572,867.20	0.19
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01	59,467.000	Local 29.915708	1,778,997.39	23.230000	1,381,418.41	-397,578.98	0.14
			Base 29.915708	1,778,997.39	23.230000	1,381,418.41	-397,578.98	0.14
222070203	COTY INC CL A COMMON STOCK USD.01	182,011.000	Local 4.289821	780,794.56	6.320000	1,150,309.52	369,514.96	0.11
			Base 4.289821	780,794.56	6.320000	1,150,309.52	369,514.96	0.11
222795502	COUSINS PROPERTIES INC REIT USD1.0	78,695.000	Local 37.120331	2,921,184.42	23.350000	1,837,528.25	-1,083,656.17	0.18
			Base 37.120331	2,921,184.42	23.350000	1,837,528.25	-1,083,656.17	0.18
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01	12,287.000	Local 141.860795	1,743,043.59	92.580000	1,137,530.46	-605,513.13	0.11
			Base 141.860795	1,743,043.59	92.580000	1,137,530.46	-605,513.13	0.11

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224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0								
	25,205.000	Local	48.655898	1,226,371.91	87.540000	2,206,445.70	980,073.79	0.22	
		Base	48.655898	1,226,371.91	87.540000	2,206,445.70	980,073.79	0.22	
227046109	CROCS INC COMMON STOCK USD.001								
	32,572.000	Local	104.318148	3,397,850.72	68.660000	2,236,393.52	-1,161,457.20	0.22	
		Base	104.318148	3,397,850.72	68.660000	2,236,393.52	-1,161,457.20	0.22	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	30,177.000	Local	71.987546	2,172,368.19	132.220000	3,990,002.94	1,817,634.75	0.40	
		Base	71.987546	2,172,368.19	132.220000	3,990,002.94	1,817,634.75	0.40	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	20,338.000	Local	83.322974	1,694,622.65	139.160000	2,830,236.08	1,135,613.43	0.28	
		Base	83.322974	1,694,622.65	139.160000	2,830,236.08	1,135,613.43	0.28	
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK								
	51,171.000	Local	41.535391	2,125,407.50	51.890000	2,655,263.19	529,855.69	0.26	
		Base	41.535391	2,125,407.50	51.890000	2,655,263.19	529,855.69	0.26	
235825205	DANA INC COMMON STOCK USD.01								
	75,824.000	Local	19.305728	1,463,837.53	11.430000	866,668.32	-597,169.21	0.09	
		Base	19.305728	1,463,837.53	11.430000	866,668.32	-597,169.21	0.09	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	85,440.000	Local	31.809728	2,717,823.12	66.150000	5,651,856.00	2,934,032.88	0.56	
		Base	31.809728	2,717,823.12	66.150000	5,651,856.00	2,934,032.88	0.56	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	14,410.000	Local	95.518165	1,376,416.76	312.610000	4,504,710.10	3,128,293.34	0.45	
		Base	95.518165	1,376,416.76	312.610000	4,504,710.10	3,128,293.34	0.45	
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	30,710.000	Local	36.998110	1,136,211.95	104.640000	3,213,494.40	2,077,282.45	0.32	
		Base	36.998110	1,136,211.95	104.640000	3,213,494.40	2,077,282.45	0.32	
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
	65,361.000	Local	31.906840	2,085,462.96	49.010000	3,203,342.61	1,117,879.65	0.32	
		Base	31.906840	2,085,462.96	49.010000	3,203,342.61	1,117,879.65	0.32	

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25960P109	DOUGLAS EMMETT INC REIT USD.01		92,989.000	Local 31.600152	2,938,466.57	17.930000	1,667,292.77	-1,271,173.80	0.17
				Base 31.600152	2,938,466.57	17.930000	1,667,292.77	-1,271,173.80	0.17
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333		15,674.000	Local 78.321300	1,227,608.05	95.530000	1,497,337.22	269,729.17	0.15
				Base 78.321300	1,227,608.05	95.530000	1,497,337.22	269,729.17	0.15
268150109	DYNATRACE INC COMMON STOCK USD.001		105,084.000	Local 34.160100	3,589,679.95	34.810000	3,657,974.04	68,294.09	0.36
				Base 34.160100	3,589,679.95	34.810000	3,657,974.04	68,294.09	0.36
26884L109	EQT CORP COMMON STOCK		156,387.000	Local 19.310610	3,019,928.34	40.750000	6,372,770.25	3,352,841.91	0.63
				Base 19.310610	3,019,928.34	40.750000	6,372,770.25	3,352,841.91	0.63
26884U109	EPR PROPERTIES REIT USD.01		39,658.000	Local 54.602826	2,165,438.89	35.860000	1,422,135.88	-743,303.01	0.14
				Base 54.602826	2,165,438.89	35.860000	1,422,135.88	-743,303.01	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01		20,898.000	Local 75.447470	1,576,701.22	107.180000	2,239,847.64	663,146.42	0.22
				Base 75.447470	1,576,701.22	107.180000	2,239,847.64	663,146.42	0.22
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001		75,068.000	Local 30.228524	2,269,194.83	67.140000	5,040,065.52	2,770,870.69	0.50
				Base 30.228524	2,269,194.83	67.140000	5,040,065.52	2,770,870.69	0.50
277276101	EASTGROUP PROPERTIES INC REIT		22,048.000	Local 123.539517	2,723,799.26	144.340000	3,182,408.32	458,609.06	0.32
				Base 123.539517	2,723,799.26	144.340000	3,182,408.32	458,609.06	0.32
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01		27,054.000	Local 57.931041	1,567,266.37	115.480000	3,124,195.92	1,556,929.55	0.31
				Base 57.931041	1,567,266.37	115.480000	3,124,195.92	1,556,929.55	0.31
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK		14,810.000	Local 182.755181	2,706,604.23	238.200000	3,527,742.00	821,137.77	0.35
				Base 182.755181	2,706,604.23	238.200000	3,527,742.00	821,137.77	0.35

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29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	52,795.000	Local	38.400216	2,027,339.43	45.230000	2,387,917.85	360,578.42	0.24	
		Base	38.400216	2,027,339.43	45.230000	2,387,917.85	360,578.42	0.24	
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
	34,675.000	Local	30.274189	1,049,757.51	25.140000	871,729.50	-178,028.01	0.09	
		Base	30.274189	1,049,757.51	25.140000	871,729.50	-178,028.01	0.09	
29275Y102	ENERSYS COMMON STOCK USD.01								
	21,821.000	Local	66.242062	1,445,468.04	58.170000	1,269,327.57	-176,140.47	0.13	
		Base	66.242062	1,445,468.04	58.170000	1,269,327.57	-176,140.47	0.13	
29404K106	ENVESTNET INC COMMON STOCK								
	29,193.000	Local	78.011161	2,277,379.81	44.400000	1,296,169.20	-981,210.61	0.13	
		Base	78.011161	2,277,379.81	44.400000	1,296,169.20	-981,210.61	0.13	
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01								
	86,024.000	Local	43.364299	3,730,370.43	32.810000	2,822,447.44	-907,922.99	0.28	
		Base	43.364299	3,730,370.43	32.810000	2,822,447.44	-907,922.99	0.28	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
	215,194.000	Local	13.589574	2,924,394.69	7.480000	1,609,651.12	-1,314,743.57	0.16	
		Base	13.589574	2,924,394.69	7.480000	1,609,651.12	-1,314,743.57	0.16	
29605J106	ESAB CORP COMMON STOCK USD.001								
	24,135.000	Local	45.416337	1,096,123.29	33.360000	805,143.60	-290,979.69	0.08	
		Base	45.416337	1,096,123.29	33.360000	805,143.60	-290,979.69	0.08	
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	121,796.000	Local	28.177240	3,431,875.11	41.380000	5,039,918.48	1,608,043.37	0.50	
		Base	28.177240	3,431,875.11	41.380000	5,039,918.48	1,608,043.37	0.50	
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02								
	26,742.000	Local	129.793791	3,470,945.57	75.760000	2,025,973.92	-1,444,971.65	0.20	
		Base	129.793791	3,470,945.57	75.760000	2,025,973.92	-1,444,971.65	0.20	
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	21,474.000	Local	83.236711	1,787,425.14	82.250000	1,766,236.50	-21,188.64	0.17	
		Base	83.236711	1,787,425.14	82.250000	1,766,236.50	-21,188.64	0.17	

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30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	169,670.000	Local	20.737295	3,518,496.76	15.680000	2,660,425.60	-858,071.16	0.26	
		Base	20.737295	3,518,496.76	15.680000	2,660,425.60	-858,071.16	0.26	
302520101	FNB CORP COMMON STOCK USD.01								
	178,490.000	Local	12.161397	2,170,687.68	11.600000	2,070,484.00	-100,203.68	0.21	
		Base	12.161397	2,170,687.68	11.600000	2,070,484.00	-100,203.68	0.21	
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	18,234.000	Local	115.480093	2,105,664.01	165.710000	3,021,556.14	915,892.13	0.30	
		Base	115.480093	2,105,664.01	165.710000	3,021,556.14	915,892.13	0.30	
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	13,718.000	Local	112.478420	1,542,978.97	412.010000	5,651,953.18	4,108,974.21	0.56	
		Base	112.478420	1,542,978.97	412.010000	5,651,953.18	4,108,974.21	0.56	
314211103	FEDERATED HERMES INC COMMON STOCK								
	48,492.000	Local	23.892128	1,158,577.09	33.120000	1,606,055.04	447,477.95	0.16	
		Base	23.892128	1,158,577.09	33.120000	1,606,055.04	447,477.95	0.16	
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
	56,817.000	Local	27.294471	1,550,789.97	46.100000	2,619,263.70	1,068,473.73	0.26	
		Base	27.294471	1,550,789.97	46.100000	2,619,263.70	1,068,473.73	0.26	
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
	67,948.000	Local	28.915114	1,964,724.20	41.830000	2,842,264.84	877,540.64	0.28	
		Base	28.915114	1,964,724.20	41.830000	2,842,264.84	877,540.64	0.28	
320517105	FIRST HORIZON CORP COMMON STOCK USD.625								
	282,947.000	Local	12.493624	3,535,033.40	22.900000	6,479,486.30	2,944,452.90	0.64	
		Base	12.493624	3,535,033.40	22.900000	6,479,486.30	2,944,452.90	0.64	
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
	69,828.000	Local	29.146134	2,035,216.22	44.810000	3,128,992.68	1,093,776.46	0.31	
		Base	29.146134	2,035,216.22	44.810000	3,128,992.68	1,093,776.46	0.31	
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
	52,435.000	Local	50.495907	2,647,752.87	132.270000	6,935,577.45	4,287,824.58	0.69	
		Base	50.495907	2,647,752.87	132.270000	6,935,577.45	4,287,824.58	0.69	

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Base Currency: USD - US DOLLAR

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33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	40,351.000	Local 81.216602	3,277,171.12	73.350000	2,959,745.85	-317,425.27	0.29
			Base 81.216602	3,277,171.12	73.350000	2,959,745.85	-317,425.27	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01	29,366.000	Local 84.868050	2,492,235.15	137.670000	4,042,817.22	1,550,582.07	0.40
			Base 84.868050	2,492,235.15	137.670000	4,042,817.22	1,550,582.07	0.40
343412102	FLUOR CORP COMMON STOCK USD.01	75,122.000	Local 27.769892	2,086,129.86	24.890000	1,869,786.58	-216,343.28	0.19
			Base 27.769892	2,086,129.86	24.890000	1,869,786.58	-216,343.28	0.19
343498101	FLOWERS FOODS INC COMMON STOCK USD.01	105,433.000	Local 16.314374	1,720,073.40	24.690000	2,603,140.77	883,067.37	0.26
			Base 16.314374	1,720,073.40	24.690000	2,603,140.77	883,067.37	0.26
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25	69,110.000	Local 39.175063	2,707,388.62	24.300000	1,679,373.00	-1,028,015.62	0.17
			Base 39.175063	2,707,388.62	24.300000	1,679,373.00	-1,028,015.62	0.17
344849104	FOOT LOCKER INC COMMON STOCK USD.01	44,224.000	Local 35.848816	1,585,378.06	31.130000	1,376,693.12	-208,684.94	0.14
			Base 35.848816	1,585,378.06	31.130000	1,376,693.12	-208,684.94	0.14
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	22,296.000	Local 76.969471	1,716,111.33	79.080000	1,763,167.68	47,056.35	0.17
			Base 76.969471	1,716,111.33	79.080000	1,763,167.68	47,056.35	0.17
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	87,925.000	Local 11.389275	1,001,402.03	15.800000	1,389,215.00	387,812.97	0.14
			Base 11.389275	1,001,402.03	15.800000	1,389,215.00	387,812.97	0.14
361448103	GATX CORP COMMON STOCK USD.625	18,832.000	Local 44.755143	842,828.86	85.150000	1,603,544.80	760,715.94	0.16
			Base 44.755143	842,828.86	85.150000	1,603,544.80	760,715.94	0.16
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01	53,828.000	Local 30.617116	1,648,058.13	35.060000	1,887,209.68	239,151.55	0.19
			Base 30.617116	1,648,058.13	35.060000	1,887,209.68	239,151.55	0.19

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

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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	
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	130,840.000	Local	53.025036	6,937,795.73	25.130000	3,288,009.20	-3,649,786.53	0.33
			Base	53.025036	6,937,795.73	25.130000	3,288,009.20	-3,649,786.53	0.33
364760108	GAP INC/THE COMMON STOCK USD.05	111,501.000	Local	15.476946	1,725,694.94	8.210000	915,423.21	-810,271.73	0.09
			Base	15.476946	1,725,694.94	8.210000	915,423.21	-810,271.73	0.09
371901109	GENTEX CORP COMMON STOCK USD.06	124,029.000	Local	14.293870	1,772,854.40	23.840000	2,956,851.36	1,183,996.96	0.29
			Base	14.293870	1,772,854.40	23.840000	2,956,851.36	1,183,996.96	0.29
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	57,421.000	Local	37.864910	2,174,240.99	49.130000	2,821,093.73	646,852.74	0.28
			Base	37.864910	2,174,240.99	49.130000	2,821,093.73	646,852.74	0.28
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	41,948.000	Local	33.765675	1,416,402.52	59.570000	2,498,842.36	1,082,439.84	0.25
			Base	33.765675	1,416,402.52	59.570000	2,498,842.36	1,082,439.84	0.25
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	149,423.000	Local	17.260921	2,579,178.58	10.090000	1,507,678.07	-1,071,500.51	0.15
			Base	17.260921	2,579,178.58	10.090000	1,507,678.07	-1,071,500.51	0.15
384109104	GRACO INC COMMON STOCK USD1.0	89,521.000	Local	23.401720	2,094,945.40	59.950000	5,366,783.95	3,271,838.55	0.53
			Base	23.401720	2,094,945.40	59.950000	5,366,783.95	3,271,838.55	0.53
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	2,073.000	Local	456.003632	945,295.53	537.980000	1,115,232.54	169,937.01	0.11
			Base	456.003632	945,295.53	537.980000	1,115,232.54	169,937.01	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	17,097.000	Local	93.005251	1,590,110.77	82.250000	1,406,228.25	-183,882.52	0.14
			Base	93.005251	1,590,110.77	82.250000	1,406,228.25	-183,882.52	0.14
397624107	GREIF INC CL A COMMON STOCK	14,072.000	Local	50.254872	707,186.56	59.570000	838,269.04	131,082.48	0.08
			Base	50.254872	707,186.56	59.570000	838,269.04	131,082.48	0.08

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: September 30, 2022

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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
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
		46,389.000	Local 38.308762	1,777,105.15	33.290000	1,544,289.81	-232,815.34	0.15
			Base 38.308762	1,777,105.15	33.290000	1,544,289.81	-232,815.34	0.15
403949100	HF SINCLAIR CORP COMMON STOCK							
		79,118.000	Local 34.952048	2,765,336.10	53.840000	4,259,713.12	1,494,377.02	0.42
			Base 34.952048	2,765,336.10	53.840000	4,259,713.12	1,494,377.02	0.42
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		27,038.000	Local 91.876611	2,484,159.82	74.030000	2,001,623.14	-482,536.68	0.20
			Base 91.876611	2,484,159.82	74.030000	2,001,623.14	-482,536.68	0.20
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		47,503.000	Local 27.168216	1,290,571.76	16.880000	801,850.64	-488,721.12	0.08
			Base 27.168216	1,290,571.76	16.880000	801,850.64	-488,721.12	0.08
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		72,976.000	Local 42.647654	3,112,255.19	39.540000	2,885,471.04	-226,784.15	0.29
			Base 42.647654	3,112,255.19	39.540000	2,885,471.04	-226,784.15	0.29
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		45,689.000	Local 33.549742	1,532,854.16	45.810000	2,093,013.09	560,158.93	0.21
			Base 33.549742	1,532,854.16	45.810000	2,093,013.09	560,158.93	0.21
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		184,501.000	Local 16.372548	3,020,751.55	6.960000	1,284,126.96	-1,736,624.59	0.13
			Base 16.372548	3,020,751.55	6.960000	1,284,126.96	-1,736,624.59	0.13
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
		18,826.000	Local 67.974744	1,279,692.53	128.140000	2,412,363.64	1,132,671.11	0.24
			Base 67.974744	1,279,692.53	128.140000	2,412,363.64	1,132,671.11	0.24
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
		77,963.000	Local 24.392600	1,901,720.29	34.880000	2,719,349.44	817,629.15	0.27
			Base 24.392600	1,901,720.29	34.880000	2,719,349.44	817,629.15	0.27
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
		57,888.000	Local 29.227707	1,691,933.49	34.660000	2,006,398.08	314,464.59	0.20
			Base 29.227707	1,691,933.49	34.660000	2,006,398.08	314,464.59	0.20

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

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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
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001							
		44,628.000	Local 80.415696	3,588,791.66	67.170000	2,997,662.76	-591,128.90	0.30
			Base 80.415696	3,588,791.66	67.170000	2,997,662.76	-591,128.90	0.30
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
		200,048.000	Local 26.815990	5,364,485.19	20.850000	4,171,000.80	-1,193,484.39	0.41
			Base 26.815990	5,364,485.19	20.850000	4,171,000.80	-1,193,484.39	0.41
428291108	HEXCEL CORP COMMON STOCK USD.01							
		44,462.000	Local 43.122847	1,917,328.03	51.720000	2,299,574.64	382,246.61	0.23
			Base 43.122847	1,917,328.03	51.720000	2,299,574.64	382,246.61	0.23
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		55,626.000	Local 35.391757	1,968,701.88	26.960000	1,499,676.96	-469,024.92	0.15
			Base 35.391757	1,968,701.88	26.960000	1,499,676.96	-469,024.92	0.15
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		100,079.000	Local 21.425110	2,144,203.54	22.510000	2,252,778.29	108,574.75	0.22
			Base 21.425110	2,144,203.54	22.510000	2,252,778.29	108,574.75	0.22
443510607	HUBBELL INC COMMON STOCK USD.01							
		28,387.000	Local 83.300818	2,364,660.31	223.000000	6,330,301.00	3,965,640.69	0.63
			Base 83.300818	2,364,660.31	223.000000	6,330,301.00	3,965,640.69	0.63
449253103	IAA INC COMMON STOCK USD.01							
		70,890.000	Local 50.810512	3,601,957.19	31.850000	2,257,846.50	-1,344,110.69	0.22
			Base 50.810512	3,601,957.19	31.850000	2,257,846.50	-1,344,110.69	0.22
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		10,618.000	Local 227.337288	2,413,867.32	150.600000	1,599,070.80	-814,796.52	0.16
			Base 227.337288	2,413,867.32	150.600000	1,599,070.80	-814,796.52	0.16
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		18,385.000	Local 93.231800	1,714,066.65	84.350000	1,550,774.75	-163,291.90	0.15
			Base 93.231800	1,714,066.65	84.350000	1,550,774.75	-163,291.90	0.15
45073V108	ITT INC COMMON STOCK USD1.0							
		44,172.000	Local 32.125563	1,419,050.39	65.340000	2,886,198.48	1,467,148.09	0.29
			Base 32.125563	1,419,050.39	65.340000	2,886,198.48	1,467,148.09	0.29

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
451107106	IDACORP INC COMMON STOCK	26,745.000	Local 55.543354	1,485,506.99	99.010000	2,648,022.45	1,162,515.46	0.26
			Base 55.543354	1,485,506.99	99.010000	2,648,022.45	1,162,515.46	0.26
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001	17,985.000	Local 70.361250	1,265,447.09	72.640000	1,306,430.40	40,983.31	0.13
			Base 70.361250	1,265,447.09	72.640000	1,306,430.40	40,983.31	0.13
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01	116,855.000	Local 22.164488	2,590,031.24	16.730000	1,954,984.15	-635,047.09	0.19
			Base 22.164488	2,590,031.24	16.730000	1,954,984.15	-635,047.09	0.19
45688C107	INGEVITY CORP COMMON STOCK USD.01	20,500.000	Local 92.200822	1,890,116.85	60.630000	1,242,915.00	-647,201.85	0.12
			Base 92.200822	1,890,116.85	60.630000	1,242,915.00	-647,201.85	0.12
457187102	INGREDION INC COMMON STOCK USD.01	35,031.000	Local 56.588993	1,982,369.02	80.520000	2,820,696.12	838,327.10	0.28
			Base 56.588993	1,982,369.02	80.520000	2,820,696.12	838,327.10	0.28
45778Q107	INSPERITY INC COMMON STOCK USD.01	18,846.000	Local 91.984729	1,733,544.21	102.090000	1,923,988.14	190,443.93	0.19
			Base 91.984729	1,733,544.21	102.090000	1,923,988.14	190,443.93	0.19
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	37,822.000	Local 60.355870	2,282,779.70	42.360000	1,602,139.92	-680,639.78	0.16
			Base 60.355870	2,282,779.70	42.360000	1,602,139.92	-680,639.78	0.16
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	46,262.000	Local 57.840990	2,675,839.90	63.910000	2,956,604.42	280,764.52	0.29
			Base 57.840990	2,675,839.90	63.910000	2,956,604.42	280,764.52	0.29
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	28,070.000	Local 24.387858	684,567.17	42.500000	1,192,975.00	508,407.83	0.12
			Base 24.387858	684,567.17	42.500000	1,192,975.00	508,407.83	0.12
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	67,708.000	Local 40.270650	2,726,645.15	44.370000	3,004,203.96	277,558.81	0.30
			Base 40.270650	2,726,645.15	44.370000	3,004,203.96	277,558.81	0.30

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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46590V100	JBG SMITH PROPERTIES REIT USD.01	57,514.000	Local	35.036056	2,015,063.72	18.580000	1,068,610.12	-946,453.60	0.11
			Base	35.036056	2,015,063.72	18.580000	1,068,610.12	-946,453.60	0.11
466313103	JABIL INC COMMON STOCK USD.001	74,633.000	Local	28.521587	2,128,651.62	57.710000	4,307,070.43	2,178,418.81	0.43
			Base	28.521587	2,128,651.62	57.710000	4,307,070.43	2,178,418.81	0.43
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	101,358.000	Local	18.883674	1,914,011.38	29.500000	2,990,061.00	1,076,049.62	0.30
			Base	18.883674	1,914,011.38	29.500000	2,990,061.00	1,076,049.62	0.30
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	169,696.000	Local	12.106728	2,054,463.38	6.630000	1,125,084.48	-929,378.90	0.11
			Base	12.106728	2,054,463.38	6.630000	1,125,084.48	-929,378.90	0.11
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01	25,849.000	Local	104.116687	2,691,312.23	151.070000	3,905,008.43	1,213,696.20	0.39
			Base	104.116687	2,691,312.23	151.070000	3,905,008.43	1,213,696.20	0.39
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01	25,020.000	Local	74.504849	1,864,111.31	68.480000	1,713,369.60	-150,741.71	0.17
			Base	74.504849	1,864,111.31	68.480000	1,713,369.60	-150,741.71	0.17
48242W106	KBR INC COMMON STOCK USD.001	73,827.000	Local	27.184084	2,006,919.38	43.220000	3,190,802.94	1,183,883.56	0.32
			Base	27.184084	2,006,919.38	43.220000	3,190,802.94	1,183,883.56	0.32
48666K109	KB HOME COMMON STOCK USD1.0	45,889.000	Local	17.993736	825,714.54	25.920000	1,189,442.88	363,728.34	0.12
			Base	17.993736	825,714.54	25.920000	1,189,442.88	363,728.34	0.12
488401100	KEMPER CORP COMMON STOCK USD.1	31,725.000	Local	45.205005	1,434,128.78	41.260000	1,308,973.50	-125,155.28	0.13
			Base	45.205005	1,434,128.78	41.260000	1,308,973.50	-125,155.28	0.13
489170100	KENNAMETAL INC COMMON STOCK USD1.25	43,716.000	Local	29.117200	1,272,887.50	20.580000	899,675.28	-373,212.22	0.09
			Base	29.117200	1,272,887.50	20.580000	899,675.28	-373,212.22	0.09

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ST OF AZ POOL 203 MID CAP
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
49427F108	KILROY REALTY CORP REIT USD.01		55,568.000	Local	60.428374	3,357,883.86	42.110000	2,339,968.48	-1,017,915.38	0.23
				Base	60.428374	3,357,883.86	42.110000	2,339,968.48	-1,017,915.38	0.23
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		11,391.000	Local	201.176229	2,291,598.42	255.420000	2,909,489.22	617,890.80	0.29
				Base	201.176229	2,291,598.42	255.420000	2,909,489.22	617,890.80	0.29
497266106	KIRBY CORP COMMON STOCK USD.1		31,898.000	Local	55.052205	1,756,055.22	60.770000	1,938,441.46	182,386.24	0.19
				Base	55.052205	1,756,055.22	60.770000	1,938,441.46	182,386.24	0.19
49803T300	KITE REALTY GROUP TRUST REIT USD.01		115,871.000	Local	22.020869	2,551,580.13	17.220000	1,995,298.62	-556,281.51	0.20
				Base	22.020869	2,551,580.13	17.220000	1,995,298.62	-556,281.51	0.20
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01		86,527.000	Local	43.433579	3,758,177.28	48.930000	4,233,766.11	475,588.83	0.42
				Base	43.433579	3,758,177.28	48.930000	4,233,766.11	475,588.83	0.42
500255104	KOHLS CORP COMMON STOCK USD.01		68,025.000	Local	21.481267	1,461,263.19	25.150000	1,710,828.75	249,565.56	0.17
				Base	21.481267	1,461,263.19	25.150000	1,710,828.75	249,565.56	0.17
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01		95,029.000	Local	18.046357	1,714,927.23	8.270000	785,889.83	-929,037.40	0.08
				Base	18.046357	1,714,927.23	8.270000	785,889.83	-929,037.40	0.08
50187A107	LHC GROUP INC COMMON STOCK USD.01		16,415.000	Local	129.568030	2,126,859.22	163.660000	2,686,478.90	559,619.68	0.27
				Base	129.568030	2,126,859.22	163.660000	2,686,478.90	559,619.68	0.27
512816109	LAMAR ADVERTISING CO A REIT USD.001		46,055.000	Local	49.107383	2,261,640.51	82.490000	3,799,076.95	1,537,436.44	0.38
				Base	49.107383	2,261,640.51	82.490000	3,799,076.95	1,537,436.44	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK		10,482.000	Local	83.602123	876,317.45	150.280000	1,575,234.96	698,917.51	0.16
				Base	83.602123	876,317.45	150.280000	1,575,234.96	698,917.51	0.16

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
	19,641.000	Local	63.836538	1,253,813.44	144.370000	2,835,571.17	1,581,757.73	0.28	
		Base	63.836538	1,253,813.44	144.370000	2,835,571.17	1,581,757.73	0.28	
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
	72,795.000	Local	56.868378	4,139,733.57	49.210000	3,582,241.95	-557,491.62	0.35	
		Base	56.868378	4,139,733.57	49.210000	3,582,241.95	-557,491.62	0.35	
521865204	LEAR CORP COMMON STOCK USD.01								
	31,622.000	Local	135.290886	4,278,168.39	119.690000	3,784,837.18	-493,331.21	0.37	
		Base	135.290886	4,278,168.39	119.690000	3,784,837.18	-493,331.21	0.37	
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
	70,652.000	Local	40.392365	2,853,801.38	33.220000	2,347,059.44	-506,741.94	0.23	
		Base	40.392365	2,853,801.38	33.220000	2,347,059.44	-506,741.94	0.23	
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
	17,477.000	Local	94.502173	1,651,614.48	222.670000	3,891,603.59	2,239,989.11	0.39	
		Base	94.502173	1,651,614.48	222.670000	3,891,603.59	2,239,989.11	0.39	
53223X107	LIFE STORAGE INC REIT USD.01								
	44,628.000	Local	77.833943	3,473,573.20	110.760000	4,942,997.28	1,469,424.08	0.49	
		Base	77.833943	3,473,573.20	110.760000	4,942,997.28	1,469,424.08	0.49	
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
	30,734.000	Local	52.204638	1,604,457.34	125.720000	3,863,878.48	2,259,421.14	0.38	
		Base	52.204638	1,604,457.34	125.720000	3,863,878.48	2,259,421.14	0.38	
536797103	LITHIA MOTORS INC COMMON STOCK								
	3,060.000	Local	298.487242	913,370.96	214.550000	656,523.00	-256,847.96	0.07	
		Base	298.487242	913,370.96	214.550000	656,523.00	-256,847.96	0.07	
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	13,086.000	Local	165.773645	2,169,313.92	198.690000	2,600,057.34	430,743.42	0.26	
		Base	165.773645	2,169,313.92	198.690000	2,600,057.34	430,743.42	0.26	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	43,441.000	Local	16.858820	732,364.00	51.190000	2,223,744.79	1,491,380.79	0.22	
		Base	16.858820	732,364.00	51.190000	2,223,744.79	1,491,380.79	0.22	

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
		36,501.000	Local 61.536342	2,246,138.01	68.570000	2,502,873.57	256,735.56	0.25
			Base 61.536342	2,246,138.01	68.570000	2,502,873.57	256,735.56	0.25
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
		107,572.000	Local 22.016111	2,368,317.06	27.350000	2,942,094.20	573,777.14	0.29
			Base 22.016111	2,368,317.06	27.350000	2,942,094.20	573,777.14	0.29
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		163,778.000	Local 12.606251	2,064,626.60	12.820000	2,099,633.96	35,007.36	0.21
			Base 12.606251	2,064,626.60	12.820000	2,099,633.96	35,007.36	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
		30,076.000	Local 103.923352	3,125,598.73	82.640000	2,485,480.64	-640,118.09	0.25
			Base 103.923352	3,125,598.73	82.640000	2,485,480.64	-640,118.09	0.25
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
		48,796.000	Local 27.966800	1,364,667.97	27.300000	1,332,130.80	-32,537.17	0.13
			Base 27.966800	1,364,667.97	27.300000	1,332,130.80	-32,537.17	0.13
553498106	MSA SAFETY INC COMMON STOCK							
		19,352.000	Local 58.816837	1,138,223.42	109.280000	2,114,786.56	976,563.14	0.21
			Base 58.816837	1,138,223.42	109.280000	2,114,786.56	976,563.14	0.21
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		24,962.000	Local 66.012333	1,647,799.86	72.810000	1,817,483.22	169,683.36	0.18
			Base 66.012333	1,647,799.86	72.810000	1,817,483.22	169,683.36	0.18
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
		25,594.000	Local 58.624636	1,500,438.94	51.790000	1,325,513.26	-174,925.68	0.13
			Base 58.624636	1,500,438.94	51.790000	1,325,513.26	-174,925.68	0.13
554382101	MACERICH CO/THE REIT USD.01							
		116,795.000	Local 20.795433	2,428,802.61	7.940000	927,352.30	-1,501,450.31	0.09
			Base 20.795433	2,428,802.61	7.940000	927,352.30	-1,501,450.31	0.09
55616P104	MACY S INC COMMON STOCK USD.01							
		150,691.000	Local 26.343950	3,969,796.23	15.670000	2,361,327.97	-1,608,468.26	0.23
			Base 26.343950	3,969,796.23	15.670000	2,361,327.97	-1,608,468.26	0.23

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STATE STREET

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562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	33,387.000	Local	64.341133	2,148,157.41	133.030000	4,441,472.61	2,293,315.20	0.44	
		Base	64.341133	2,148,157.41	133.030000	4,441,472.61	2,293,315.20	0.44	
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
	27,900.000	Local	57.386686	1,601,088.54	64.690000	1,804,851.00	203,762.46	0.18	
		Base	57.386686	1,601,088.54	64.690000	1,804,851.00	203,762.46	0.18	
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
	21,918.000	Local	114.579285	2,511,348.76	121.860000	2,670,927.48	159,578.72	0.26	
		Base	114.579285	2,511,348.76	121.860000	2,670,927.48	159,578.72	0.26	
574795100	MASIMO CORP COMMON STOCK USD.001								
	27,012.000	Local	113.579764	3,068,016.59	141.160000	3,813,013.92	744,997.33	0.38	
		Base	113.579764	3,068,016.59	141.160000	3,813,013.92	744,997.33	0.38	
576323109	MASTEC INC COMMON STOCK USD.1								
	30,230.000	Local	49.321538	1,490,990.08	63.500000	1,919,605.00	428,614.92	0.19	
		Base	49.321538	1,490,990.08	63.500000	1,919,605.00	428,614.92	0.19	
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	5,424.000	Local	53.623553	290,854.15	48.920000	265,342.08	-25,512.07	0.03	
		Base	53.623553	290,854.15	48.920000	265,342.08	-25,512.07	0.03	
577081102	MATTEL INC COMMON STOCK USD1.0								
	186,468.000	Local	11.975479	2,233,043.67	18.940000	3,531,703.92	1,298,660.25	0.35	
		Base	11.975479	2,233,043.67	18.940000	3,531,703.92	1,298,660.25	0.35	
577933104	MAXIMUS INC COMMON STOCK								
	32,488.000	Local	63.673414	2,068,621.86	57.870000	1,880,080.56	-188,541.30	0.19	
		Base	63.673414	2,068,621.86	57.870000	1,880,080.56	-188,541.30	0.19	
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	317,451.000	Local	16.536701	5,249,592.36	11.860000	3,764,968.86	-1,484,623.50	0.37	
		Base	16.536701	5,249,592.36	11.860000	3,764,968.86	-1,484,623.50	0.37	
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
	14,240.000	Local	115.676347	1,647,231.18	157.170000	2,238,100.80	590,869.62	0.22	
		Base	115.676347	1,647,231.18	157.170000	2,238,100.80	590,869.62	0.22	

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01		30,508.000	Local	71.523629	2,182,042.87	40.600000	1,238,624.80	-943,418.07	0.12
				Base	71.523629	2,182,042.87	40.600000	1,238,624.80	-943,418.07	0.12
596278101	MIDDLEBY CORP COMMON STOCK USD.01		28,773.000	Local	82.923115	2,385,946.78	128.170000	3,687,835.41	1,301,888.63	0.37
				Base	82.923115	2,385,946.78	128.170000	3,687,835.41	1,301,888.63	0.37
600544100	MILLERKNOLL INC COMMON STOCK USD.2		40,094.000	Local	27.647711	1,108,507.32	15.600000	625,466.40	-483,040.92	0.06
				Base	27.647711	1,108,507.32	15.600000	625,466.40	-483,040.92	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.0		77,259.000	Local	25.766305	1,990,678.95	35.170000	2,717,199.03	726,520.08	0.27
				Base	25.766305	1,990,678.95	35.170000	2,717,199.03	726,520.08	0.27
626755102	MURPHY USA INC COMMON STOCK		11,779.000	Local	66.001842	777,435.70	274.910000	3,238,164.89	2,460,729.19	0.32
				Base	66.001842	777,435.70	274.910000	3,238,164.89	2,460,729.19	0.32
62886E108	NCR CORPORATION COMMON STOCK USD.01		72,260.000	Local	21.007258	1,517,984.47	19.010000	1,373,662.60	-144,321.87	0.14
				Base	21.007258	1,517,984.47	19.010000	1,373,662.60	-144,321.87	0.14
62955J103	NOV INC COMMON STOCK USD.01		207,788.000	Local	12.702974	2,639,525.61	16.180000	3,362,009.84	722,484.23	0.33
				Base	12.702974	2,639,525.61	16.180000	3,362,009.84	722,484.23	0.33
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0		48,379.000	Local	46.609150	2,254,904.08	61.550000	2,977,727.45	722,823.37	0.29
				Base	46.609150	2,254,904.08	61.550000	2,977,727.45	722,823.37	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01		69,391.000	Local	29.796851	2,067,633.29	37.740000	2,618,816.34	551,183.05	0.26
				Base	29.796851	2,067,633.29	37.740000	2,618,816.34	551,183.05	0.26
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01		93,056.000	Local	35.723578	3,324,293.31	39.860000	3,709,212.16	384,918.85	0.37
				Base	35.723578	3,324,293.31	39.860000	3,709,212.16	384,918.85	0.37

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ST OF AZ POOL 203 MID CAP
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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01		44,512.000	Local	47.677472	2,122,219.63	41.580000	1,850,808.96	-271,410.67	0.18
				Base	47.677472	2,122,219.63	41.580000	1,850,808.96	-271,410.67	0.18
63938C108	NAVIENT CORP COMMON STOCK USD.01		78,234.000	Local	12.339739	965,387.14	14.690000	1,149,257.46	183,870.32	0.11
				Base	12.339739	965,387.14	14.690000	1,149,257.46	183,870.32	0.11
640491106	NEOGEN CORP COMMON STOCK USD.16		113,726.000	Local	25.988187	2,955,532.57	13.970000	1,588,752.22	-1,366,780.35	0.16
				Base	25.988187	2,955,532.57	13.970000	1,588,752.22	-1,366,780.35	0.16
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001		50,559.000	Local	94.465172	4,776,064.62	106.210000	5,369,871.39	593,806.77	0.53
				Base	94.465172	4,776,064.62	106.210000	5,369,871.39	593,806.77	0.53
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		50,864.000	Local	36.086515	1,835,504.51	38.700000	1,968,436.80	132,932.29	0.19
				Base	36.086515	1,835,504.51	38.700000	1,968,436.80	132,932.29	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		247,061.000	Local	14.374469	3,551,370.66	8.530000	2,107,430.33	-1,443,940.33	0.21
				Base	14.374469	3,551,370.66	8.530000	2,107,430.33	-1,443,940.33	0.21
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1		88,183.000	Local	21.391739	1,886,387.76	28.750000	2,535,261.25	648,873.49	0.25
				Base	21.391739	1,886,387.76	28.750000	2,535,261.25	648,873.49	0.25
651587107	NEWMARKET CORP COMMON STOCK		3,581.000	Local	218.946769	784,048.38	300.830000	1,077,272.23	293,223.85	0.11
				Base	218.946769	784,048.38	300.830000	1,077,272.23	293,223.85	0.11
655664100	NORDSTROM INC COMMON STOCK		59,025.000	Local	16.939149	999,833.29	16.730000	987,488.25	-12,345.04	0.10
				Base	16.939149	999,833.29	16.730000	987,488.25	-12,345.04	0.10
668074305	NORTHWESTERN CORP COMMON STOCK USD.01		28,639.000	Local	60.670151	1,737,532.46	49.280000	1,411,329.92	-326,202.54	0.14
				Base	60.670151	1,737,532.46	49.280000	1,411,329.92	-326,202.54	0.14

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67000B104	NOVANTA INC COMMON STOCK							
		18,689.000	Local 132.491202	2,476,128.07	115.650000	2,161,382.85	-314,745.22	0.21
			Base 132.491202	2,476,128.07	115.650000	2,161,382.85	-314,745.22	0.21
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		26,559.000	Local 50.422586	1,339,173.46	33.370000	886,273.83	-452,899.63	0.09
			Base 50.422586	1,339,173.46	33.370000	886,273.83	-452,899.63	0.09
670704105	NUVASIVE INC COMMON STOCK USD.001							
		27,529.000	Local 65.020961	1,789,962.03	43.810000	1,206,045.49	-583,916.54	0.12
			Base 65.020961	1,789,962.03	43.810000	1,206,045.49	-583,916.54	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		105,906.000	Local 24.910883	2,638,211.99	36.460000	3,861,332.76	1,223,120.77	0.38
			Base 24.910883	2,638,211.99	36.460000	3,861,332.76	1,223,120.77	0.38
67098H104	O I GLASS INC COMMON STOCK							
		74,442.000	Local 14.254322	1,061,120.21	12.950000	964,023.90	-97,096.31	0.10
			Base 14.254322	1,061,120.21	12.950000	964,023.90	-97,096.31	0.10
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		154,975.000	Local 16.388663	2,539,833.03	16.470000	2,552,438.25	12,605.22	0.25
			Base 16.388663	2,539,833.03	16.470000	2,552,438.25	12,605.22	0.25
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
		151,674.000	Local 16.991056	2,577,101.36	20.930000	3,174,536.82	597,435.46	0.31
			Base 16.991056	2,577,101.36	20.930000	3,174,536.82	597,435.46	0.31
680665205	OLIN CORP COMMON STOCK USD1.0							
		73,419.000	Local 21.712554	1,594,114.01	42.880000	3,148,206.72	1,554,092.71	0.31
			Base 21.712554	1,594,114.01	42.880000	3,148,206.72	1,554,092.71	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
		30,862.000	Local 68.341202	2,109,146.19	51.600000	1,592,479.20	-516,666.99	0.16
			Base 68.341202	2,109,146.19	51.600000	1,592,479.20	-516,666.99	0.16
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		124,430.000	Local 29.998788	3,732,749.24	29.490000	3,669,440.70	-63,308.54	0.36
			Base 29.998788	3,732,749.24	29.490000	3,669,440.70	-63,308.54	0.36

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

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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
68213N109	OMNICELL INC COMMON STOCK USD.001								
	23,286.000	Local	115.880000	2,698,381.68	87.030000	2,026,580.58	-671,801.10	0.20	
		Base	115.880000	2,698,381.68	87.030000	2,026,580.58	-671,801.10	0.20	
68235P108	ONE GAS INC COMMON STOCK								
	28,613.000	Local	49.350188	1,412,056.93	70.390000	2,014,069.07	602,012.14	0.20	
		Base	49.350188	1,412,056.93	70.390000	2,014,069.07	602,012.14	0.20	
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
	78,413.000	Local	28.594567	2,242,185.78	31.470000	2,467,657.11	225,471.33	0.24	
		Base	28.594567	2,242,185.78	31.470000	2,467,657.11	225,471.33	0.24	
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
	23,534.000	Local	84.594649	1,990,850.47	86.200000	2,028,630.80	37,780.33	0.20	
		Base	84.594649	1,990,850.47	86.200000	2,028,630.80	37,780.33	0.20	
688239201	OSHKOSH CORP COMMON STOCK USD.01								
	34,806.000	Local	46.389976	1,614,649.52	70.290000	2,446,513.74	831,864.22	0.24	
		Base	46.389976	1,614,649.52	70.290000	2,446,513.74	831,864.22	0.24	
690742101	OWENS CORNING COMMON STOCK USD.001								
	51,354.000	Local	61.313234	3,148,679.81	78.610000	4,036,937.94	888,258.13	0.40	
		Base	61.313234	3,148,679.81	78.610000	4,036,937.94	888,258.13	0.40	
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
	50,482.000	Local	72.361759	3,652,966.30	57.790000	2,917,354.78	-735,611.52	0.29	
		Base	72.361759	3,652,966.30	57.790000	2,917,354.78	-735,611.52	0.29	
69349H107	PNM RESOURCES INC COMMON STOCK								
	45,406.000	Local	24.417453	1,108,698.86	45.730000	2,076,416.38	967,717.52	0.21	
		Base	24.417453	1,108,698.86	45.730000	2,076,416.38	967,717.52	0.21	
693656100	PVH CORP COMMON STOCK USD1.0								
	35,395.000	Local	46.277000	1,637,974.41	44.800000	1,585,696.00	-52,278.41	0.16	
		Base	46.277000	1,637,974.41	44.800000	1,585,696.00	-52,278.41	0.16	
695263103	PACWEST BANCORP COMMON STOCK								
	62,130.000	Local	39.912284	2,479,750.19	22.600000	1,404,138.00	-1,075,612.19	0.14	
		Base	39.912284	2,479,750.19	22.600000	1,404,138.00	-1,075,612.19	0.14	

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		16,853.000	Local 82.822414	1,395,806.15	70.010000	1,179,878.53	-215,927.62	0.12
			Base 82.822414	1,395,806.15	70.010000	1,179,878.53	-215,927.62	0.12
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		123,453.000	Local 22.149810	2,734,460.55	11.260000	1,390,080.78	-1,344,379.77	0.14
			Base 22.149810	2,734,460.55	11.260000	1,390,080.78	-1,344,379.77	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		45,961.000	Local 22.784622	1,047,204.03	24.020000	1,103,983.22	56,779.19	0.11
			Base 22.784622	1,047,204.03	24.020000	1,103,983.22	56,779.19	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,995.000	Local 145.330812	3,051,220.40	241.580000	5,071,972.10	2,020,751.70	0.50
			Base 145.330812	3,051,220.40	241.580000	5,071,972.10	2,020,751.70	0.50
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		118,704.000	Local 30.588265	3,630,949.37	14.510000	1,722,395.04	-1,908,554.33	0.17
			Base 30.588265	3,630,949.37	14.510000	1,722,395.04	-1,908,554.33	0.17
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
		32,864.000	Local 26.731100	878,490.87	27.510000	904,088.64	25,597.77	0.09
			Base 26.731100	878,490.87	27.510000	904,088.64	25,597.77	0.09
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,735.000	Local 144.333408	2,704,086.40	189.600000	3,552,156.00	848,069.60	0.35
			Base 144.333408	2,704,086.40	189.600000	3,552,156.00	848,069.60	0.35
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		81,995.000	Local 45.297843	3,714,196.65	42.950000	3,521,685.25	-192,511.40	0.35
			Base 45.297843	3,714,196.65	42.950000	3,521,685.25	-192,511.40	0.35
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		119,180.000	Local 17.043460	2,031,239.52	15.040000	1,792,467.20	-238,772.32	0.18
			Base 17.043460	2,031,239.52	15.040000	1,792,467.20	-238,772.32	0.18
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		25,427.000	Local 29.341313	746,061.56	23.020000	585,329.54	-160,732.02	0.06
			Base 29.341313	746,061.56	23.020000	585,329.54	-160,732.02	0.06

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		40,407.000	Local 62.543597	2,527,199.14	81.100000	3,277,007.70	749,808.56	0.32
			Base 62.543597	2,527,199.14	81.100000	3,277,007.70	749,808.56	0.32
731068102	POLARIS INC COMMON STOCK USD.01							
		29,586.000	Local 64.901861	1,920,186.46	95.650000	2,829,900.90	909,714.44	0.28
			Base 64.901861	1,920,186.46	95.650000	2,829,900.90	909,714.44	0.28
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		47,106.000	Local 48.357084	2,277,908.82	43.460000	2,047,226.76	-230,682.06	0.20
			Base 48.357084	2,277,908.82	43.460000	2,047,226.76	-230,682.06	0.20
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		29,564.000	Local 39.484321	1,167,314.47	81.910000	2,421,587.24	1,254,272.77	0.24
			Base 39.484321	1,167,314.47	81.910000	2,421,587.24	1,254,272.77	0.24
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		45,248.000	Local 40.784251	1,845,405.77	41.040000	1,856,977.92	11,572.15	0.18
			Base 40.784251	1,845,405.77	41.040000	1,856,977.92	11,572.15	0.18
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		30,845.000	Local 92.138677	2,842,017.48	64.320000	1,983,950.40	-858,067.08	0.20
			Base 92.138677	2,842,017.48	64.320000	1,983,950.40	-858,067.08	0.20
74164M108	PRIMERICA INC COMMON STOCK							
		20,357.000	Local 55.394302	1,127,661.81	123.450000	2,513,071.65	1,385,409.84	0.25
			Base 55.394302	1,127,661.81	123.450000	2,513,071.65	1,385,409.84	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		27,520.000	Local 22.685867	624,315.05	14.980000	412,249.60	-212,065.45	0.04
			Base 22.685867	624,315.05	14.980000	412,249.60	-212,065.45	0.04
74340E103	PROGYNY INC COMMON STOCK USD.0001							
		37,451.000	Local 56.318598	2,109,187.83	37.060000	1,387,934.06	-721,253.77	0.14
			Base 56.318598	2,109,187.83	37.060000	1,387,934.06	-721,253.77	0.14
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		48,763.000	Local 55.289895	2,696,101.13	66.680000	3,251,516.84	555,415.71	0.32
			Base 55.289895	2,696,101.13	66.680000	3,251,516.84	555,415.71	0.32

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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
74758T303	QUALYS INC COMMON STOCK USD.001							
		17,667.000	Local 104.011798	1,837,576.44	139.390000	2,462,603.13	625,026.69	0.24
			Base 104.011798	1,837,576.44	139.390000	2,462,603.13	625,026.69	0.24
749607107	RLI CORP COMMON STOCK USD1.0							
		2,224.000	Local 111.684366	248,386.03	102.380000	227,693.12	-20,692.91	0.02
			Base 111.684366	248,386.03	102.380000	227,693.12	-20,692.91	0.02
74967X103	RH COMMON STOCK USD.0001							
		1,538.000	Local 383.796112	590,278.42	246.070000	378,455.66	-211,822.76	0.04
			Base 383.796112	590,278.42	246.070000	378,455.66	-211,822.76	0.04
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		68,502.000	Local 37.957625	2,600,173.22	83.310000	5,706,901.62	3,106,728.40	0.57
			Base 37.957625	2,600,173.22	83.310000	5,706,901.62	3,106,728.40	0.57
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		137,113.000	Local 30.723681	4,212,616.12	25.260000	3,463,474.38	-749,141.74	0.34
			Base 30.723681	4,212,616.12	25.260000	3,463,474.38	-749,141.74	0.34
754907103	RAYONIER INC REIT							
		77,388.000	Local 25.955038	2,008,608.49	29.970000	2,319,318.36	310,709.87	0.23
			Base 25.955038	2,008,608.49	29.970000	2,319,318.36	310,709.87	0.23
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
		35,445.000	Local 109.409088	3,878,005.11	140.360000	4,975,060.20	1,097,055.09	0.49
			Base 109.409088	3,878,005.11	140.360000	4,975,060.20	1,097,055.09	0.49
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		35,437.000	Local 67.585798	2,395,037.92	125.810000	4,458,328.97	2,063,291.05	0.44
			Base 67.585798	2,395,037.92	125.810000	4,458,328.97	2,063,291.05	0.44
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		32,771.000	Local 61.157730	2,004,199.98	174.410000	5,715,590.11	3,711,390.13	0.57
			Base 61.157730	2,004,199.98	174.410000	5,715,590.11	3,711,390.13	0.57
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		27,271.000	Local 93.134660	2,539,875.30	187.110000	5,102,676.81	2,562,801.51	0.51
			Base 93.134660	2,539,875.30	187.110000	5,102,676.81	2,562,801.51	0.51

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01	87,295.000	Local 52.976534	4,624,586.55	52.000000	4,539,340.00	-85,246.55	0.45
			Base 52.976534	4,624,586.55	52.000000	4,539,340.00	-85,246.55	0.45
77634L105	R1 RCM INC COMMON STOCK USD.01	71,022.000	Local 22.965582	1,631,061.57	18.530000	1,316,037.66	-315,023.91	0.13
			Base 22.965582	1,631,061.57	18.530000	1,316,037.66	-315,023.91	0.13
780287108	ROYAL GOLD INC COMMON STOCK USD.01	34,722.000	Local 84.410534	2,930,902.57	93.820000	3,257,618.04	326,715.47	0.32
			Base 84.410534	2,930,902.57	93.820000	3,257,618.04	326,715.47	0.32
783549108	RYDER SYSTEM INC COMMON STOCK USD.5	27,052.000	Local 66.279073	1,792,981.48	75.490000	2,042,155.48	249,174.00	0.20
			Base 66.279073	1,792,981.48	75.490000	2,042,155.48	249,174.00	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01	55,187.000	Local 33.097660	1,826,560.55	49.050000	2,706,922.35	880,361.80	0.27
			Base 33.097660	1,826,560.55	49.050000	2,706,922.35	880,361.80	0.27
78440X887	SL GREEN REALTY CORP REIT USD.01	34,848.000	Local 74.183081	2,585,132.02	40.160000	1,399,495.68	-1,185,636.34	0.14
			Base 74.183081	2,585,132.02	40.160000	1,399,495.68	-1,185,636.34	0.14
78442P106	SLM CORP COMMON STOCK USD.2	142,414.000	Local 9.999599	1,424,082.91	13.990000	1,992,371.86	568,288.95	0.20
			Base 9.999599	1,424,082.91	13.990000	1,992,371.86	568,288.95	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST	14,658.000	Local 421.267390	6,174,937.40	401.660000	5,887,532.28	-287,405.12	0.58
			Base 421.267390	6,174,937.40	401.660000	5,887,532.28	-287,405.12	0.58
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01	122,172.000	Local 21.505436	2,627,362.10	13.120000	1,602,896.64	-1,024,465.46	0.16
			Base 21.505436	2,627,362.10	13.120000	1,602,896.64	-1,024,465.46	0.16
78573M104	SABRE CORP COMMON STOCK USD.01	172,659.000	Local 18.654077	3,220,794.33	5.150000	889,193.85	-2,331,600.48	0.09
			Base 18.654077	3,220,794.33	5.150000	889,193.85	-2,331,600.48	0.09

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78709Y105	SAIA INC COMMON STOCK USD.001								
	13,969.000	Local	336.545547	4,701,204.75	190.000000	2,654,110.00	-2,047,094.75	0.26	
		Base	336.545547	4,701,204.75	190.000000	2,654,110.00	-2,047,094.75	0.26	
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
	29,529.000	Local	58.468453	1,726,514.96	88.430000	2,611,249.47	884,734.51	0.26	
		Base	58.468453	1,726,514.96	88.430000	2,611,249.47	884,734.51	0.26	
80874P109	LIGHT + WONDER INC COMMON STOCK USD.01								
	50,607.000	Local	52.597822	2,661,817.99	42.880000	2,170,028.16	-491,789.83	0.21	
		Base	52.597822	2,661,817.99	42.880000	2,170,028.16	-491,789.83	0.21	
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
	21,390.000	Local	64.381657	1,377,123.64	42.750000	914,422.50	-462,701.14	0.09	
		Base	64.381657	1,377,123.64	42.750000	914,422.50	-462,701.14	0.09	
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
	31,926.000	Local	71.789603	2,291,954.87	81.400000	2,598,776.40	306,821.53	0.26	
		Base	71.789603	2,291,954.87	81.400000	2,598,776.40	306,821.53	0.26	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	33,574.000	Local	52.302197	1,755,993.95	29.410000	987,411.34	-768,582.61	0.10	
		Base	52.302197	1,755,993.95	29.410000	987,411.34	-768,582.61	0.10	
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
	22,235.000	Local	39.268050	873,125.10	69.340000	1,541,774.90	668,649.80	0.15	
		Base	39.268050	873,125.10	69.340000	1,541,774.90	668,649.80	0.15	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	83,971.000	Local	20.620081	1,731,488.86	57.740000	4,848,485.54	3,116,996.68	0.48	
		Base	20.620081	1,731,488.86	57.740000	4,848,485.54	3,116,996.68	0.48	
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001								
	18,944.000	Local	168.636900	3,194,657.43	278.070000	5,267,758.08	2,073,100.65	0.52	
		Base	168.636900	3,194,657.43	278.070000	5,267,758.08	2,073,100.65	0.52	
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
	19,352.000	Local	63.749118	1,233,672.93	123.440000	2,388,810.88	1,155,137.95	0.24	
		Base	63.749118	1,233,672.93	123.440000	2,388,810.88	1,155,137.95	0.24	

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STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	44,545.000	Local	22.870684	1,018,774.61	42.040000	1,872,671.80	853,897.19	0.19	
		Base	22.870684	1,018,774.61	42.040000	1,872,671.80	853,897.19	0.19	
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	22,832.000	Local	91.568644	2,090,695.27	78.400000	1,790,028.80	-300,666.47	0.18	
		Base	91.568644	2,090,695.27	78.400000	1,790,028.80	-300,666.47	0.18	
82982T106	SITIME CORP COMMON STOCK USD.0001								
	8,237.000	Local	280.271890	2,308,599.56	78.730000	648,499.01	-1,660,100.55	0.06	
		Base	280.271890	2,308,599.56	78.730000	648,499.01	-1,660,100.55	0.06	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	71,352.000	Local	35.625737	2,541,967.58	31.720000	2,263,285.44	-278,682.14	0.22	
		Base	35.625737	2,541,967.58	31.720000	2,263,285.44	-278,682.14	0.22	
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	51,574.000	Local	37.199224	1,918,512.79	56.730000	2,925,793.02	1,007,280.23	0.29	
		Base	37.199224	1,918,512.79	56.730000	2,925,793.02	1,007,280.23	0.29	
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
	52,418.000	Local	20.140700	1,055,735.22	6.820000	357,490.76	-698,244.46	0.04	
		Base	20.140700	1,055,735.22	6.820000	357,490.76	-698,244.46	0.04	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	35,364.000	Local	78.991756	2,793,464.47	69.750000	2,466,639.00	-326,825.47	0.24	
		Base	78.991756	2,793,464.47	69.750000	2,466,639.00	-326,825.47	0.24	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	590,219.000	Local	6.055083	3,573,825.16	6.120000	3,612,140.28	38,315.12	0.36	
		Base	6.055083	3,573,825.16	6.120000	3,612,140.28	38,315.12	0.36	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	27,572.000	Local	76.929892	2,121,110.98	62.330000	1,718,562.76	-402,548.22	0.17	
		Base	76.929892	2,121,110.98	62.330000	1,718,562.76	-402,548.22	0.17	
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	71,048.000	Local	43.073115	3,060,258.65	36.160000	2,569,095.68	-491,162.97	0.25	
		Base	43.073115	3,060,258.65	36.160000	2,569,095.68	-491,162.97	0.25	

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85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	57,991.000	Local	21.674589	1,256,931.09	27.750000	1,609,250.25	352,319.16	0.16	
		Base	21.674589	1,256,931.09	27.750000	1,609,250.25	352,319.16	0.16	
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	25,291.000	Local	107.928857	2,729,628.71	70.550000	1,784,280.05	-945,348.66	0.18	
		Base	107.928857	2,729,628.71	70.550000	1,784,280.05	-945,348.66	0.18	
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	94,826.000	Local	21.384714	2,027,826.89	70.950000	6,727,904.70	4,700,077.81	0.67	
		Base	21.384714	2,027,826.89	70.950000	6,727,904.70	4,700,077.81	0.67	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	48,714.000	Local	48.441090	2,359,759.28	42.110000	2,051,346.54	-308,412.74	0.20	
		Base	48.441090	2,359,759.28	42.110000	2,051,346.54	-308,412.74	0.20	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	56,378.000	Local	35.840063	2,020,591.05	51.910000	2,926,581.98	905,990.93	0.29	
		Base	35.840063	2,020,591.05	51.910000	2,926,581.98	905,990.93	0.29	
862121100	STORE CAPITAL CORP REIT USD.01								
	133,577.000	Local	23.936135	3,197,317.08	31.330000	4,184,967.41	987,650.33	0.41	
		Base	23.936135	3,197,317.08	31.330000	4,184,967.41	987,650.33	0.41	
867652406	SUNPOWER CORP COMMON STOCK USD.001								
	44,146.000	Local	29.061923	1,282,967.66	23.040000	1,017,123.84	-265,843.82	0.10	
		Base	29.061923	1,282,967.66	23.040000	1,017,123.84	-265,843.82	0.10	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	111,149.000	Local	60.184840	6,689,484.77	27.590000	3,066,600.91	-3,622,883.86	0.30	
		Base	60.184840	6,689,484.77	27.590000	3,066,600.91	-3,622,883.86	0.30	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	20,951.000	Local	104.162702	2,182,312.78	99.010000	2,074,358.51	-107,954.27	0.21	
		Base	104.162702	2,182,312.78	99.010000	2,074,358.51	-107,954.27	0.21	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	76,884.000	Local	25.689835	1,975,137.31	37.510000	2,883,918.84	908,781.53	0.29	
		Base	25.689835	1,975,137.31	37.510000	2,883,918.84	908,781.53	0.29	

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87162W100	TD SYNEX CORP COMMON STOCK USD.001	21,860.000	Local 51.393905	1,123,470.76	81.190000	1,774,813.40	651,342.64	0.18
			Base 51.393905	1,123,470.76	81.190000	1,774,813.40	651,342.64	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01	54,262.000	Local 58.959593	3,199,265.42	47.150000	2,558,453.30	-640,812.12	0.25
			Base 58.959593	3,199,265.42	47.150000	2,558,453.30	-640,812.12	0.25
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01	53,924.000	Local 14.219437	766,768.93	15.110000	814,791.64	48,022.71	0.08
			Base 14.219437	766,768.93	15.110000	814,791.64	48,022.71	0.08
875372203	TANDEM DIABETES CARE INC COMMON STOCK	33,836.000	Local 127.686033	4,320,384.60	47.850000	1,619,052.60	-2,701,332.00	0.16
			Base 127.686033	4,320,384.60	47.850000	1,619,052.60	-2,701,332.00	0.16
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001	120,605.000	Local 47.555259	5,735,402.05	60.340000	7,277,305.70	1,541,903.65	0.72
			Base 47.555259	5,735,402.05	60.340000	7,277,305.70	1,541,903.65	0.72
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	63,289.000	Local 24.644602	1,559,732.20	23.320000	1,475,899.48	-83,832.72	0.15
			Base 24.644602	1,559,732.20	23.320000	1,475,899.48	-83,832.72	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0	117,056.000	Local 14.918468	1,746,296.24	20.680000	2,420,718.08	674,421.84	0.24
			Base 14.918468	1,746,296.24	20.680000	2,420,718.08	674,421.84	0.24
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	92,863.000	Local 16.418970	1,524,714.80	24.140000	2,241,712.82	716,998.02	0.22
			Base 16.418970	1,524,714.80	24.140000	2,241,712.82	716,998.02	0.22
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	56,985.000	Local 32.107073	1,829,621.58	51.580000	2,939,286.30	1,109,664.72	0.29
			Base 32.107073	1,829,621.58	51.580000	2,939,286.30	1,109,664.72	0.29
88076W103	TERADATA CORP COMMON STOCK USD.01	55,386.000	Local 29.672479	1,643,439.90	31.060000	1,720,289.16	76,849.26	0.17
			Base 29.672479	1,643,439.90	31.060000	1,720,289.16	76,849.26	0.17

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880779103	TEREX CORP COMMON STOCK USD.01								
	36,660.000	Local	23.766915	871,295.10	29.740000	1,090,268.40	218,973.30	0.11	
		Base	23.766915	871,295.10	29.740000	1,090,268.40	218,973.30	0.11	
88162G103	TETRA TECH INC COMMON STOCK USD.01								
	28,399.000	Local	83.670674	2,376,163.48	128.530000	3,650,123.47	1,273,959.99	0.36	
		Base	83.670674	2,376,163.48	128.530000	3,650,123.47	1,273,959.99	0.36	
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
	26,832.000	Local	70.868415	1,901,541.30	59.030000	1,583,892.96	-317,648.34	0.16	
		Base	70.868415	1,901,541.30	59.030000	1,583,892.96	-317,648.34	0.16	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	36,061.000	Local	50.829726	1,832,970.74	87.260000	3,146,682.86	1,313,712.12	0.31	
		Base	50.829726	1,832,970.74	87.260000	3,146,682.86	1,313,712.12	0.31	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	29,111.000	Local	46.582098	1,356,051.46	69.980000	2,037,187.78	681,136.32	0.20	
		Base	46.582098	1,356,051.46	69.980000	2,037,187.78	681,136.32	0.20	
887389104	TIMKEN CO COMMON STOCK								
	35,686.000	Local	31.780047	1,134,102.77	59.040000	2,106,901.44	972,798.67	0.21	
		Base	31.780047	1,134,102.77	59.040000	2,106,901.44	972,798.67	0.21	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	58,328.000	Local	30.703963	1,790,900.76	42.000000	2,449,776.00	658,875.24	0.24	
		Base	30.703963	1,790,900.76	42.000000	2,449,776.00	658,875.24	0.24	
89055F103	TOPBUILD CORP COMMON STOCK								
	17,340.000	Local	126.081592	2,186,254.80	164.780000	2,857,285.20	671,030.40	0.28	
		Base	126.081592	2,186,254.80	164.780000	2,857,285.20	671,030.40	0.28	
891092108	TORO CO COMMON STOCK USD1.0								
	55,300.000	Local	45.439543	2,512,806.73	86.480000	4,782,344.00	2,269,537.27	0.47	
		Base	45.439543	2,512,806.73	86.480000	4,782,344.00	2,269,537.27	0.47	
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
	45,185.000	Local	43.727244	1,975,815.53	34.120000	1,541,712.20	-434,103.33	0.15	
		Base	43.727244	1,975,815.53	34.120000	1,541,712.20	-434,103.33	0.15	

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89531P105	TREX COMPANY INC COMMON STOCK USD.01	59,882.000	Local 35.852578	2,146,924.09	43.940000	2,631,215.08	484,290.99	0.26
			Base 35.852578	2,146,924.09	43.940000	2,631,215.08	484,290.99	0.26
896945201	TRIPADVISOR INC COMMON STOCK USD.001	52,998.000	Local 28.428709	1,506,664.72	22.080000	1,170,195.84	-336,468.88	0.12
			Base 28.428709	1,506,664.72	22.080000	1,170,195.84	-336,468.88	0.12
902681105	UGI CORP COMMON STOCK	111,085.000	Local 28.187237	3,131,179.19	32.330000	3,591,378.05	460,198.86	0.36
			Base 28.187237	3,131,179.19	32.330000	3,591,378.05	460,198.86	0.36
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0	22,788.000	Local 74.876427	1,706,284.02	84.290000	1,920,800.52	214,516.50	0.19
			Base 74.876427	1,706,284.02	84.290000	1,920,800.52	214,516.50	0.19
904214103	UMPQUA HOLDINGS CORP COMMON STOCK	114,816.000	Local 17.322247	1,988,871.06	17.090000	1,962,205.44	-26,665.62	0.19
			Base 17.322247	1,988,871.06	17.090000	1,962,205.44	-26,665.62	0.19
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	99,805.000	Local 8.888000	887,066.84	6.650000	663,703.25	-223,363.59	0.07
			Base 8.888000	887,066.84	6.650000	663,703.25	-223,363.59	0.07
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	107,238.000	Local 8.082000	866,697.52	5.960000	639,138.48	-227,559.04	0.06
			Base 8.082000	866,697.52	5.960000	639,138.48	-227,559.04	0.06
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5	71,794.000	Local 36.212058	2,599,808.47	35.750000	2,566,635.50	-33,172.97	0.25
			Base 36.212058	2,599,808.47	35.750000	2,566,635.50	-33,172.97	0.25
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0	137,875.000	Local 22.497241	3,101,807.06	18.120000	2,498,295.00	-603,512.06	0.25
			Base 22.497241	3,101,807.06	18.120000	2,498,295.00	-603,512.06	0.25
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	23,963.000	Local 83.492860	2,000,739.41	209.380000	5,017,372.94	3,016,633.53	0.50
			Base 83.492860	2,000,739.41	209.380000	5,017,372.94	3,016,633.53	0.50

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91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01	89,524.000	Local	17.767863	1,590,650.17	22.740000	2,035,775.76	445,125.59	0.20
			Base	17.767863	1,590,650.17	22.740000	2,035,775.76	445,125.59	0.20
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	22,977.000	Local	106.863055	2,455,392.41	94.350000	2,167,879.95	-287,512.46	0.21
			Base	106.863055	2,455,392.41	94.350000	2,167,879.95	-287,512.46	0.21
91529Y106	UNUM GROUP COMMON STOCK USD.1	106,379.000	Local	26.259307	2,793,438.81	38.800000	4,127,505.20	1,334,066.39	0.41
			Base	26.259307	2,793,438.81	38.800000	4,127,505.20	1,334,066.39	0.41
919794107	VALLEY NATIONAL BANCORP COMMON STOCK	222,302.000	Local	10.752122	2,390,218.13	10.800000	2,400,861.60	10,643.47	0.24
			Base	10.752122	2,390,218.13	10.800000	2,400,861.60	10,643.47	0.24
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0	11,273.000	Local	113.990635	1,285,016.43	268.620000	3,028,153.26	1,743,136.83	0.30
			Base	113.990635	1,285,016.43	268.620000	3,028,153.26	1,743,136.83	0.30
92047W101	VALVOLINE INC COMMON STOCK USD.01	94,267.000	Local	14.144897	1,333,396.98	25.340000	2,388,725.78	1,055,328.80	0.24
			Base	14.144897	1,333,396.98	25.340000	2,388,725.78	1,055,328.80	0.24
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF	36,000.000	Local	182.732900	6,578,384.40	148.600000	5,349,600.00	-1,228,784.40	0.53
			Base	182.732900	6,578,384.40	148.600000	5,349,600.00	-1,228,784.40	0.53
92552V100	VIASAT INC COMMON STOCK USD.0001	39,376.000	Local	62.836695	2,474,257.70	30.230000	1,190,336.48	-1,283,921.22	0.12
			Base	62.836695	2,474,257.70	30.230000	1,190,336.48	-1,283,921.22	0.12
925815102	VICOR CORP COMMON STOCK USD.01	11,415.000	Local	120.319678	1,373,449.13	59.140000	675,083.10	-698,366.03	0.07
			Base	120.319678	1,373,449.13	59.140000	675,083.10	-698,366.03	0.07
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01	35,929.000	Local	57.481536	2,065,254.10	29.120000	1,046,252.48	-1,019,001.62	0.10
			Base	57.481536	2,065,254.10	29.120000	1,046,252.48	-1,019,001.62	0.10

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928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		69,789.000	Local 11.461149	799,862.10	17.790000	1,241,546.31	441,684.21	0.12
			Base 11.461149	799,862.10	17.790000	1,241,546.31	441,684.21	0.12
92839U206	VISTEON CORP COMMON STOCK							
		14,870.000	Local 117.792431	1,751,573.45	106.060000	1,577,112.20	-174,461.25	0.16
			Base 117.792431	1,751,573.45	106.060000	1,577,112.20	-174,461.25	0.16
928881101	VONTIER CORP COMMON STOCK USD.0001							
		85,173.000	Local 30.753482	2,619,366.31	16.710000	1,423,240.83	-1,196,125.48	0.14
			Base 30.753482	2,619,366.31	16.710000	1,423,240.83	-1,196,125.48	0.14
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		54,051.000	Local 66.317413	3,584,522.47	60.500000	3,270,085.50	-314,436.97	0.32
			Base 66.317413	3,584,522.47	60.500000	3,270,085.50	-314,436.97	0.32
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		34,547.000	Local 20.396359	704,633.00	29.980000	1,035,719.06	331,086.06	0.10
			Base 20.396359	704,633.00	29.980000	1,035,719.06	331,086.06	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
		17,544.000	Local 115.218770	2,021,398.10	257.460000	4,516,878.24	2,495,480.14	0.45
			Base 115.218770	2,021,398.10	257.460000	4,516,878.24	2,495,480.14	0.45
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		14,510.000	Local 151.289244	2,195,206.93	125.730000	1,824,342.30	-370,864.63	0.18
			Base 151.289244	2,195,206.93	125.730000	1,824,342.30	-370,864.63	0.18
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
		94,214.000	Local 38.054511	3,585,267.72	45.200000	4,258,472.80	673,205.08	0.42
			Base 38.054511	3,585,267.72	45.200000	4,258,472.80	673,205.08	0.42
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
		90,669.000	Local 9.014213	817,309.65	18.690000	1,694,603.61	877,293.96	0.17
			Base 9.014213	817,309.65	18.690000	1,694,603.61	877,293.96	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		31,319.000	Local 31.319312	980,889.52	37.600000	1,177,594.40	196,704.88	0.12
			Base 31.319312	980,889.52	37.600000	1,177,594.40	196,704.88	0.12

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
959802109	WESTERN UNION CO COMMON STOCK USD.01								
	204,211.000	Local	17.996272	3,675,036.78	13.500000	2,756,848.50	-918,188.28	0.27	
		Base	17.996272	3,675,036.78	13.500000	2,756,848.50	-918,188.28	0.27	
96208T104	WEX INC COMMON STOCK USD.01								
	23,799.000	Local	101.929209	2,425,813.24	126.940000	3,021,045.06	595,231.82	0.30	
		Base	101.929209	2,425,813.24	126.940000	3,021,045.06	595,231.82	0.30	
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
	22,960.000	Local	43.718416	1,003,774.82	37.560000	862,377.60	-141,397.22	0.09	
		Base	43.718416	1,003,774.82	37.560000	862,377.60	-141,397.22	0.09	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	37,047.000	Local	44.187229	1,637,004.29	117.850000	4,365,988.95	2,728,984.66	0.43	
		Base	44.187229	1,637,004.29	117.850000	4,365,988.95	2,728,984.66	0.43	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	15,804.000	Local	133.626743	2,111,837.05	125.420000	1,982,137.68	-129,699.37	0.20	
		Base	133.626743	2,111,837.05	125.420000	1,982,137.68	-129,699.37	0.20	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	31,739.000	Local	70.228236	2,228,973.98	81.550000	2,588,315.45	359,341.47	0.26	
		Base	70.228236	2,228,973.98	81.550000	2,588,315.45	359,341.47	0.26	
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
	65,402.000	Local	46.749038	3,057,480.58	103.360000	6,759,950.72	3,702,470.14	0.67	
		Base	46.749038	3,057,480.58	103.360000	6,759,950.72	3,702,470.14	0.67	
980745103	WOODWARD INC COMMON STOCK USD.001455								
	32,082.000	Local	51.879209	1,664,388.78	80.260000	2,574,901.32	910,512.54	0.26	
		Base	51.879209	1,664,388.78	80.260000	2,574,901.32	910,512.54	0.26	
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
	22,877.000	Local	71.549175	1,636,830.47	70.170000	1,605,279.09	-31,551.38	0.16	
		Base	71.549175	1,636,830.47	70.170000	1,605,279.09	-31,551.38	0.16	
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
	16,973.000	Local	22.091548	374,959.85	38.140000	647,350.22	272,390.37	0.06	
		Base	22.091548	374,959.85	38.140000	647,350.22	272,390.37	0.06	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		48,721.000	Local 58.140397	2,832,658.29	61.350000	2,989,033.35	156,375.06	0.30
			Base 58.140397	2,832,658.29	61.350000	2,989,033.35	156,375.06	0.30
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
		52,325.000	Local 40.623962	2,125,648.82	44.520000	2,329,509.00	203,860.18	0.23
			Base 40.623962	2,125,648.82	44.520000	2,329,509.00	203,860.18	0.23
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		63,080.000	Local 24.381862	1,538,007.84	13.080000	825,086.40	-712,921.44	0.08
			Base 24.381862	1,538,007.84	13.080000	825,086.40	-712,921.44	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		45,579.000	Local 74.911154	3,414,375.49	28.520000	1,299,913.08	-2,114,462.41	0.13
			Base 74.911154	3,414,375.49	28.520000	1,299,913.08	-2,114,462.41	0.13
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		50,154.000	Local 37.209480	1,866,204.27	27.750000	1,391,773.50	-474,430.77	0.14
			Base 37.209480	1,866,204.27	27.750000	1,391,773.50	-474,430.77	0.14
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		78,087.000	Local 43.694514	3,411,973.49	38.440000	3,001,664.28	-410,309.21	0.30
			Base 43.694514	3,411,973.49	38.440000	3,001,664.28	-410,309.21	0.30
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		56,921.000	Local 35.743685	2,034,566.31	34.870000	1,984,835.27	-49,731.04	0.20
			Base 35.743685	2,034,566.31	34.870000	1,984,835.27	-49,731.04	0.20
G3922B107	GENPACT LTD COMMON STOCK USD.01							
		90,107.000	Local 44.871407	4,043,227.87	43.770000	3,943,983.39	-99,244.48	0.39
			Base 44.871407	4,043,227.87	43.770000	3,943,983.39	-99,244.48	0.39
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		12,613.000	Local 118.801694	1,498,445.77	96.440000	1,216,397.72	-282,048.05	0.12
			Base 118.801694	1,498,445.77	96.440000	1,216,397.72	-282,048.05	0.12
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
		88,760.000	Local 26.675463	2,367,714.10	20.310000	1,802,715.60	-564,998.50	0.18
			Base 26.675463	2,367,714.10	20.310000	1,802,715.60	-564,998.50	0.18

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: October 5, 2022



STATE STREET

As of: September 30, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
	32,966.000	Local	143.801222	4,740,551.09	133.290000	4,394,038.14	-346,512.95	0.44	
		Base	143.801222	4,740,551.09	133.290000	4,394,038.14	-346,512.95	0.44	
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
	28,270.000	Local	71.304526	2,015,778.95	50.770000	1,435,267.90	-580,511.05	0.14	
		Base	71.304526	2,015,778.95	50.770000	1,435,267.90	-580,511.05	0.14	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
	87,998.000	Local	25.526671	2,246,295.98	31.610000	2,781,616.78	535,320.80	0.28	
		Base	25.526671	2,246,295.98	31.610000	2,781,616.78	535,320.80	0.28	
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
	23,375.000	Local	121.574015	2,841,792.60	140.390000	3,281,616.25	439,823.65	0.33	
		Base	121.574015	2,841,792.60	140.390000	3,281,616.25	439,823.65	0.33	
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local	247.764919	1,533,169.32	166.280000	1,028,940.64	-504,228.68	0.10	
		Base	247.764919	1,533,169.32	166.280000	1,028,940.64	-504,228.68	0.10	
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
	71,177.000	Local	38.990213	2,775,206.41	35.660000	2,538,171.82	-237,034.59	0.25	
		Base	38.990213	2,775,206.41	35.660000	2,538,171.82	-237,034.59	0.25	
US DOLLAR Total									
	23,751,425.000	Local		878,608,370.10		1,005,361,898.02	126,753,527.92	99.58	
		Base		878,608,370.10		1,005,361,898.02	126,753,527.92	99.58	
EQUITY Total									
	23,751,425.000	Base		878,608,370.10		1,005,361,898.02	126,753,527.92	99.58	

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		27,993,963.170	Base	882,850,908.27		1,009,604,436.19	126,753,527.92	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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							
-100,325.580	Local	1.000000	-100,325.58	1.000000	-100,325.58	0.00	0.02	
	Base	1.000000	-100,325.58	1.000000	-100,325.58	0.00	0.02	

US DOLLAR Total								
-100,325.580	Local		-100,325.58		-100,325.58	0.00	0.02	
	Base		-100,325.58		-100,325.58	0.00	0.02	

CASH Total								
-100,325.580	Base		-100,325.58		-100,325.58	0.00	0.02	

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				2.912079	31 Dec 2030		
1,848,472.630	Local	100.000000	1,848,472.63	100.000000	1,848,472.63	0.00	0.28	
	Base	100.000000	1,848,472.63	100.000000	1,848,472.63	0.00	0.28	

US DOLLAR Total								
1,848,472.630	Local		1,848,472.63		1,848,472.63	0.00	0.28	
	Base		1,848,472.63		1,848,472.63	0.00	0.28	

CASH EQUIVALENT Total								
1,848,472.630	Base		1,848,472.63		1,848,472.63	0.00	0.28	

EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004							
33,327.000	Local	29.940430	997,824.70	53.880000	1,795,658.76	797,834.06	0.27	
	Base	29.940430	997,824.70	53.880000	1,795,658.76	797,834.06	0.27	

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
000361105	AAR CORP COMMON STOCK USD1.0							
		26,692.000	Local 28.777718	768,134.86	35.820000	956,107.44	187,972.58	0.14
			Base 28.777718	768,134.86	35.820000	956,107.44	187,972.58	0.14
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		53,002.000	Local 30.152823	1,598,159.90	38.230000	2,026,266.46	428,106.56	0.31
			Base 30.152823	1,598,159.90	38.230000	2,026,266.46	428,106.56	0.31
00164V103	AMC NETWORKS INC A COMMON STOCK							
		22,202.000	Local 35.958408	798,348.58	20.300000	450,700.60	-347,647.98	0.07
			Base 35.958408	798,348.58	20.300000	450,700.60	-347,647.98	0.07
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		34,341.000	Local 39.350036	1,351,319.60	105.960000	3,638,772.36	2,287,452.76	0.55
			Base 39.350036	1,351,319.60	105.960000	3,638,772.36	2,287,452.76	0.55
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		9,575.000	Local 50.090010	479,611.85	32.140000	307,740.50	-171,871.35	0.05
			Base 50.090010	479,611.85	32.140000	307,740.50	-171,871.35	0.05
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		52,591.000	Local 14.076511	740,297.77	13.270000	697,882.57	-42,415.20	0.11
			Base 14.076511	740,297.77	13.270000	697,882.57	-42,415.20	0.11
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		8,497.000	Local 48.038374	408,182.06	38.570000	327,729.29	-80,452.77	0.05
			Base 48.038374	408,182.06	38.570000	327,729.29	-80,452.77	0.05
002474104	AZZ INC COMMON STOCK USD1.0							
		19,672.000	Local 33.925920	667,390.70	36.510000	718,224.72	50,834.02	0.11
			Base 33.925920	667,390.70	36.510000	718,224.72	50,834.02	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		24,424.000	Local 19.092636	466,318.53	9.720000	237,401.28	-228,917.25	0.04
			Base 19.092636	466,318.53	9.720000	237,401.28	-228,917.25	0.04
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		40,034.000	Local 17.129147	685,748.28	15.550000	622,528.70	-63,219.58	0.09
			Base 17.129147	685,748.28	15.550000	622,528.70	-63,219.58	0.09

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		67,532.000	Local 38.297840	2,586,329.70	42.180000	2,848,499.76	262,170.06	0.43
			Base 38.297840	2,586,329.70	42.180000	2,848,499.76	262,170.06	0.43
004239109	ACADIA REALTY TRUST REIT USD.001							
		75,337.000	Local 22.925857	1,727,165.32	12.620000	950,752.94	-776,412.38	0.14
			Base 22.925857	1,727,165.32	12.620000	950,752.94	-776,412.38	0.14
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		61,361.000	Local 18.661209	1,145,070.47	19.580000	1,201,448.38	56,377.91	0.18
			Base 18.661209	1,145,070.47	19.580000	1,201,448.38	56,377.91	0.18
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		60,841.000	Local 23.231288	1,413,414.78	18.780000	1,142,593.98	-270,820.80	0.17
			Base 23.231288	1,413,414.78	18.780000	1,142,593.98	-270,820.80	0.17
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,761.000	Local 76.763458	979,578.49	95.240000	1,215,357.64	235,779.15	0.18
			Base 76.763458	979,578.49	95.240000	1,215,357.64	235,779.15	0.18
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		35,873.000	Local 35.252091	1,264,598.26	36.450000	1,307,570.85	42,972.59	0.20
			Base 35.252091	1,264,598.26	36.450000	1,307,570.85	42,972.59	0.20
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		22,226.000	Local 21.526385	478,445.43	32.100000	713,454.60	235,009.17	0.11
			Base 21.526385	478,445.43	32.100000	713,454.60	235,009.17	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		60,005.000	Local 24.567018	1,474,143.89	39.990000	2,399,599.95	925,456.06	0.36
			Base 24.567018	1,474,143.89	39.990000	2,399,599.95	925,456.06	0.36
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		29,648.000	Local 37.248125	1,104,332.42	77.410000	2,295,051.68	1,190,719.26	0.35
			Base 37.248125	1,104,332.42	77.410000	2,295,051.68	1,190,719.26	0.35
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		19,833.000	Local 49.706017	985,819.44	83.360000	1,653,278.88	667,459.44	0.25
			Base 49.706017	985,819.44	83.360000	1,653,278.88	667,459.44	0.25

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		15,694.000	Local 19.250647	302,119.66	55.350000	868,662.90	566,543.24	0.13
			Base 19.250647	302,119.66	55.350000	868,662.90	566,543.24	0.13
008492100	AGREE REALTY CORP REIT USD.0001							
		63,354.000	Local 58.698764	3,718,801.47	67.580000	4,281,463.32	562,661.85	0.65
			Base 58.698764	3,718,801.47	67.580000	4,281,463.32	562,661.85	0.65
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,167.000	Local 84.756977	692,210.23	122.270000	998,579.09	306,368.86	0.15
			Base 84.756977	692,210.23	122.270000	998,579.09	306,368.86	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		39,473.000	Local 50.038170	1,975,156.68	64.860000	2,560,218.78	585,062.10	0.39
			Base 50.038170	1,975,156.68	64.860000	2,560,218.78	585,062.10	0.39
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		24,681.000	Local 47.728972	1,177,998.76	78.830000	1,945,603.23	767,604.47	0.29
			Base 47.728972	1,177,998.76	78.830000	1,945,603.23	767,604.47	0.29
014491104	ALEXANDER + BALDWIN INC REIT							
		57,694.000	Local 20.263291	1,169,070.33	16.580000	956,566.52	-212,503.81	0.14
			Base 20.263291	1,169,070.33	16.580000	956,566.52	-212,503.81	0.14
01741R102	ATI INC COMMON STOCK USD.1							
		103,089.000	Local 12.378725	1,276,110.41	26.610000	2,743,198.29	1,467,087.88	0.41
			Base 12.378725	1,276,110.41	26.610000	2,743,198.29	1,467,087.88	0.41
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		14,890.000	Local 34.764228	517,639.35	41.630000	619,870.70	102,231.35	0.09
			Base 34.764228	517,639.35	41.630000	619,870.70	102,231.35	0.09
01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD.001							
		12,264.000	Local 104.149286	1,277,286.84	72.980000	895,026.72	-382,260.12	0.14
			Base 104.149286	1,277,286.84	72.980000	895,026.72	-382,260.12	0.14
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		87,924.000	Local 8.927796	784,967.56	15.230000	1,339,082.52	554,114.96	0.20
			Base 8.927796	784,967.56	15.230000	1,339,082.52	554,114.96	0.20

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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
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		35,682.000	Local 17.467193	623,264.37	12.750000	454,945.50	-168,318.87	0.07
			Base 17.467193	623,264.37	12.750000	454,945.50	-168,318.87	0.07
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		41,309.000	Local 35.021186	1,446,690.16	25.720000	1,062,467.48	-384,222.68	0.16
			Base 35.021186	1,446,690.16	25.720000	1,062,467.48	-384,222.68	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		90,906.000	Local 12.606471	1,146,003.89	6.830000	620,887.98	-525,115.91	0.09
			Base 12.606471	1,146,003.89	6.830000	620,887.98	-525,115.91	0.09
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		125,025.000	Local 10.773105	1,346,907.43	9.730000	1,216,493.25	-130,414.18	0.18
			Base 10.773105	1,346,907.43	9.730000	1,216,493.25	-130,414.18	0.18
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		56,334.000	Local 26.604835	1,498,756.75	37.290000	2,100,694.86	601,938.11	0.32
			Base 26.604835	1,498,756.75	37.290000	2,100,694.86	601,938.11	0.32
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		29,329.000	Local 47.318710	1,387,810.44	77.950000	2,286,195.55	898,385.11	0.35
			Base 47.318710	1,387,810.44	77.950000	2,286,195.55	898,385.11	0.35
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		23,028.000	Local 15.672107	360,897.28	18.700000	430,623.60	69,726.32	0.06
			Base 15.672107	360,897.28	18.700000	430,623.60	69,726.32	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		13,169.000	Local 53.204210	700,646.24	43.860000	577,592.34	-123,053.90	0.09
			Base 53.204210	700,646.24	43.860000	577,592.34	-123,053.90	0.09
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		4,719.000	Local 94.646843	446,638.45	61.020000	287,953.38	-158,685.07	0.04
			Base 94.646843	446,638.45	61.020000	287,953.38	-158,685.07	0.04
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		15,304.000	Local 39.823329	609,456.22	46.730000	715,155.92	105,699.70	0.11
			Base 39.823329	609,456.22	46.730000	715,155.92	105,699.70	0.11

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03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		51,741.000	Local 33.700007	1,743,672.07	44.710000	2,313,340.11	569,668.04	0.35
			Base 33.700007	1,743,672.07	44.710000	2,313,340.11	569,668.04	0.35
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		30,340.000	Local 21.533203	653,317.38	28.100000	852,554.00	199,236.62	0.13
			Base 21.533203	653,317.38	28.100000	852,554.00	199,236.62	0.13
034164103	ANDERSONS INC/THE COMMON STOCK							
		25,259.000	Local 29.707646	750,385.44	31.030000	783,786.77	33,401.33	0.12
			Base 29.707646	750,385.44	31.030000	783,786.77	33,401.33	0.12
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		30,926.000	Local 16.867719	521,651.07	20.460000	632,745.96	111,094.89	0.10
			Base 16.867719	521,651.07	20.460000	632,745.96	111,094.89	0.10
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		11,586.000	Local 34.943191	404,851.81	23.800000	275,746.80	-129,105.01	0.04
			Base 34.943191	404,851.81	23.800000	275,746.80	-129,105.01	0.04
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		17,584.000	Local 25.423192	447,041.40	38.220000	672,060.48	225,019.08	0.10
			Base 25.423192	447,041.40	38.220000	672,060.48	225,019.08	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		102,649.000	Local 16.149777	1,657,758.50	8.300000	851,986.70	-805,771.80	0.13
			Base 16.149777	1,657,758.50	8.300000	851,986.70	-805,771.80	0.13
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		31,136.000	Local 75.208484	2,341,691.36	39.000000	1,214,304.00	-1,127,387.36	0.18
			Base 75.208484	2,341,691.36	39.000000	1,214,304.00	-1,127,387.36	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		30,509.000	Local 52.219994	1,593,179.81	102.780000	3,135,715.02	1,542,535.21	0.47
			Base 52.219994	1,593,179.81	102.780000	3,135,715.02	1,542,535.21	0.47
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		19,466.000	Local 35.435063	689,778.93	72.730000	1,415,762.18	725,983.25	0.21
			Base 35.435063	689,778.93	72.730000	1,415,762.18	725,983.25	0.21

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03957W106	ARCHROCK INC COMMON STOCK USD.01	106,212.000	Local 9.558557	1,015,233.45	6.420000	681,881.04	-333,352.41	0.10
			Base 9.558557	1,015,233.45	6.420000	681,881.04	-333,352.41	0.10
039653100	ARCOSA INC COMMON STOCK USD.01	38,376.000	Local 35.006827	1,343,421.99	57.180000	2,194,339.68	850,917.69	0.33
			Base 35.006827	1,343,421.99	57.180000	2,194,339.68	850,917.69	0.33
03966V107	ARCONIC CORP COMMON STOCK USD.01	81,473.000	Local 13.469208	1,097,376.75	17.040000	1,388,299.92	290,923.17	0.21
			Base 13.469208	1,097,376.75	17.040000	1,388,299.92	290,923.17	0.21
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	41,231.000	Local 30.278401	1,248,408.77	26.160000	1,078,602.96	-169,805.81	0.16
			Base 30.278401	1,248,408.77	26.160000	1,078,602.96	-169,805.81	0.16
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001	69,544.000	Local 6.545961	455,232.30	4.640000	322,684.16	-132,548.14	0.05
			Base 6.545961	455,232.30	4.640000	322,684.16	-132,548.14	0.05
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01	53,731.000	Local 13.467509	723,622.70	10.380000	557,727.78	-165,894.92	0.08
			Base 13.467509	723,622.70	10.380000	557,727.78	-165,894.92	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001	90,973.000	Local 13.841612	1,259,212.98	4.870000	443,038.51	-816,174.47	0.07
			Base 13.841612	1,259,212.98	4.870000	443,038.51	-816,174.47	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	17,564.000	Local 91.899069	1,614,115.25	151.100000	2,653,920.40	1,039,805.15	0.40
			Base 91.899069	1,614,115.25	151.100000	2,653,920.40	1,039,805.15	0.40
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2	18,145.000	Local 39.303910	713,169.44	31.190000	565,942.55	-147,226.89	0.09
			Base 39.303910	713,169.44	31.190000	565,942.55	-147,226.89	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	20,453.000	Local 47.090625	963,144.55	95.570000	1,954,693.21	991,548.66	0.30
			Base 47.090625	963,144.55	95.570000	1,954,693.21	991,548.66	0.30

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01	36,892.000	Local 37.026716	1,365,989.62	21.780000	803,507.76	-562,481.86	0.12
			Base 37.026716	1,365,989.62	21.780000	803,507.76	-562,481.86	0.12
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01	26,922.000	Local 26.321121	708,617.22	23.260000	626,205.72	-82,411.50	0.09
			Base 26.321121	708,617.22	23.260000	626,205.72	-82,411.50	0.09
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001	49,071.000	Local 28.755343	1,411,053.45	19.120000	938,237.52	-472,815.93	0.14
			Base 28.755343	1,411,053.45	19.120000	938,237.52	-472,815.93	0.14
05379B107	AVISTA CORP COMMON STOCK	57,914.000	Local 34.889348	2,020,581.69	37.050000	2,145,713.70	125,132.01	0.32
			Base 34.889348	2,020,581.69	37.050000	2,145,713.70	125,132.01	0.32
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	26,215.000	Local 35.732825	936,736.01	60.560000	1,587,580.40	650,844.39	0.24
			Base 35.732825	936,736.01	60.560000	1,587,580.40	650,844.39	0.24
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01	42,221.000	Local 25.778667	1,088,401.09	34.230000	1,445,224.83	356,823.74	0.22
			Base 25.778667	1,088,401.09	34.230000	1,445,224.83	356,823.74	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01	56,876.000	Local 24.099194	1,370,665.74	16.490000	937,885.24	-432,780.50	0.14
			Base 24.099194	1,370,665.74	16.490000	937,885.24	-432,780.50	0.14
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001	12,572.000	Local 70.270426	883,439.79	44.520000	559,705.44	-323,734.35	0.08
			Base 70.270426	883,439.79	44.520000	559,705.44	-323,734.35	0.08
056525108	BADGER METER INC COMMON STOCK USD1.0	23,228.000	Local 42.048338	976,698.80	92.390000	2,146,034.92	1,169,336.12	0.32
			Base 42.048338	976,698.80	92.390000	2,146,034.92	1,169,336.12	0.32
057665200	BALCHEM CORP COMMON STOCK USD.0667	25,491.000	Local 73.056758	1,862,289.81	121.580000	3,099,195.78	1,236,905.97	0.47
			Base 73.056758	1,862,289.81	121.580000	3,099,195.78	1,236,905.97	0.47

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05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		13,791.000	Local 52.479590	723,746.03	89.470000	1,233,880.77	510,134.74	0.19
			Base 52.479590	723,746.03	89.470000	1,233,880.77	510,134.74	0.19
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		44,883.000	Local 24.021691	1,078,165.55	21.980000	986,528.34	-91,637.21	0.15
			Base 24.021691	1,078,165.55	21.980000	986,528.34	-91,637.21	0.15
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		44,272.000	Local 17.174789	760,362.28	15.970000	707,023.84	-53,338.44	0.11
			Base 17.174789	760,362.28	15.970000	707,023.84	-53,338.44	0.11
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		61,839.000	Local 24.934438	1,541,920.72	34.170000	2,113,038.63	571,117.91	0.32
			Base 24.934438	1,541,920.72	34.170000	2,113,038.63	571,117.91	0.32
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		27,134.000	Local 45.464376	1,233,630.37	59.080000	1,603,076.72	369,446.35	0.24
			Base 45.464376	1,233,630.37	59.080000	1,603,076.72	369,446.35	0.24
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		40,090.000	Local 33.206302	1,331,240.65	28.880000	1,157,799.20	-173,441.45	0.17
			Base 33.206302	1,331,240.65	28.880000	1,157,799.20	-173,441.45	0.17
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		55,205.000	Local 10.648593	587,855.60	6.090000	336,198.45	-251,657.15	0.05
			Base 10.648593	587,855.60	6.090000	336,198.45	-251,657.15	0.05
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		27,903.000	Local 20.086740	560,480.32	24.780000	691,436.34	130,956.02	0.10
			Base 20.086740	560,480.32	24.780000	691,436.34	130,956.02	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		36,337.000	Local 30.624991	1,112,820.29	27.300000	992,000.10	-120,820.19	0.15
			Base 30.624991	1,112,820.29	27.300000	992,000.10	-120,820.19	0.15
089302103	BIG LOTS INC COMMON STOCK USD.01							
		22,948.000	Local 31.829619	730,426.09	15.610000	358,218.28	-372,207.81	0.05
			Base 31.829619	730,426.09	15.610000	358,218.28	-372,207.81	0.05

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09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		27,049.000	Local 45.957144	1,243,094.78	22.750000	615,364.75	-627,730.03	0.09
			Base 45.957144	1,243,094.78	22.750000	615,364.75	-627,730.03	0.09
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		18,613.000	Local 36.860754	686,089.21	23.850000	443,920.05	-242,169.16	0.07
			Base 36.860754	686,089.21	23.850000	443,920.05	-242,169.16	0.07
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		70,865.000	Local 18.125071	1,284,433.14	18.330000	1,298,955.45	14,522.31	0.20
			Base 18.125071	1,284,433.14	18.330000	1,298,955.45	14,522.31	0.20
095229100	BLUCORA INC COMMON STOCK USD.0001							
		37,891.000	Local 14.693144	556,737.92	19.340000	732,811.94	176,074.02	0.11
			Base 14.693144	556,737.92	19.340000	732,811.94	176,074.02	0.11
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		31,305.000	Local 38.427253	1,202,965.17	59.460000	1,861,395.30	658,430.13	0.28
			Base 38.427253	1,202,965.17	59.460000	1,861,395.30	658,430.13	0.28
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		23,654.000	Local 41.501838	981,684.48	58.460000	1,382,812.84	401,128.36	0.21
			Base 41.501838	981,684.48	58.460000	1,382,812.84	401,128.36	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		37,050.000	Local 37.090659	1,374,208.91	41.730000	1,546,096.50	171,887.59	0.23
			Base 37.090659	1,374,208.91	41.730000	1,546,096.50	171,887.59	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		136,156.000	Local 10.427324	1,419,742.67	6.750000	919,053.00	-500,689.67	0.14
			Base 10.427324	1,419,742.67	6.750000	919,053.00	-500,689.67	0.14
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		25,648.000	Local 12.588530	322,870.61	14.910000	382,411.68	59,541.07	0.06
			Base 12.588530	322,870.61	14.910000	382,411.68	59,541.07	0.06
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		34,792.000	Local 24.808095	863,123.24	24.980000	869,104.16	5,980.92	0.13
			Base 24.808095	863,123.24	24.980000	869,104.16	5,980.92	0.13

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11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		18,623.000	Local 29.341724	546,430.93	23.490000	437,454.27	-108,976.66	0.07
			Base 29.341724	546,430.93	23.490000	437,454.27	-108,976.66	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		60,855.000	Local 11.524788	701,340.96	11.650000	708,960.75	7,619.79	0.11
			Base 11.524788	701,340.96	11.650000	708,960.75	7,619.79	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		23,455.000	Local 35.970712	843,693.06	31.660000	742,585.30	-101,107.76	0.11
			Base 35.970712	843,693.06	31.660000	742,585.30	-101,107.76	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		25,460.000	Local 33.645849	856,623.32	52.880000	1,346,324.80	489,701.48	0.20
			Base 33.645849	856,623.32	52.880000	1,346,324.80	489,701.48	0.20
126501105	CTS CORP COMMON STOCK							
		25,288.000	Local 19.382817	490,152.67	41.650000	1,053,245.20	563,092.53	0.16
			Base 19.382817	490,152.67	41.650000	1,053,245.20	563,092.53	0.16
126600105	CVB FINANCIAL CORP COMMON STOCK							
		104,285.000	Local 17.776597	1,853,832.47	25.320000	2,640,496.20	786,663.73	0.40
			Base 17.776597	1,853,832.47	25.320000	2,640,496.20	786,663.73	0.40
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		30,125.000	Local 33.614953	1,012,650.46	55.590000	1,674,648.75	661,998.29	0.25
			Base 33.614953	1,012,650.46	55.590000	1,674,648.75	661,998.29	0.25
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		14,080.000	Local 41.241060	580,674.13	31.750000	447,040.00	-133,634.13	0.07
			Base 41.241060	580,674.13	31.750000	447,040.00	-133,634.13	0.07
129500104	CALERES INC COMMON STOCK USD.01							
		29,155.000	Local 16.135191	470,421.50	24.220000	706,134.10	235,712.60	0.11
			Base 16.135191	470,421.50	24.220000	706,134.10	235,712.60	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		43,136.000	Local 38.653081	1,667,339.32	52.690000	2,272,835.84	605,496.52	0.34
			Base 38.653081	1,667,339.32	52.690000	2,272,835.84	605,496.52	0.34

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13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01	40,647.000	Local 64.593168	2,625,518.51	35.010000	1,423,051.47	-1,202,467.04	0.21
			Base 64.593168	2,625,518.51	35.010000	1,423,051.47	-1,202,467.04	0.21
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	102,479.000	Local 11.638507	1,192,702.55	8.300000	850,575.70	-342,126.85	0.13
			Base 11.638507	1,192,702.55	8.300000	850,575.70	-342,126.85	0.13
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001	35,814.000	Local 14.214886	509,091.92	9.360000	335,219.04	-173,872.88	0.05
			Base 14.214886	509,091.92	9.360000	335,219.04	-173,872.88	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK	32,366.000	Local 35.124665	1,136,844.90	13.860000	448,592.76	-688,252.14	0.07
			Base 35.124665	1,136,844.90	13.860000	448,592.76	-688,252.14	0.07
14174T107	CARETRUST REIT INC REIT USD.01	84,319.000	Local 16.019268	1,350,728.68	18.110000	1,527,017.09	176,288.41	0.23
			Base 16.019268	1,350,728.68	18.110000	1,527,017.09	176,288.41	0.23
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	38,314.000	Local 23.164386	887,520.29	31.140000	1,193,097.96	305,577.67	0.18
			Base 23.164386	887,520.29	31.140000	1,193,097.96	305,577.67	0.18
14575E105	CARS.COM INC COMMON STOCK USD.01	50,086.000	Local 15.555489	779,112.20	11.500000	575,989.00	-203,123.20	0.09
			Base 15.555489	779,112.20	11.500000	575,989.00	-203,123.20	0.09
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001	75,069.000	Local 13.539727	1,016,413.79	12.830000	963,135.27	-53,278.52	0.15
			Base 13.539727	1,016,413.79	12.830000	963,135.27	-53,278.52	0.15
149205106	CATO CORP CLASS A COMMON STOCK USD.033	12,875.000	Local 22.303181	287,153.46	9.540000	122,827.50	-164,325.96	0.02
			Base 22.303181	287,153.46	9.540000	122,827.50	-164,325.96	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01	6,565.000	Local 142.646879	936,476.76	205.760000	1,350,814.40	414,337.64	0.20
			Base 142.646879	936,476.76	205.760000	1,350,814.40	414,337.64	0.20

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15202L107	CENTERSPACE REIT	12,199.000	Local 77.274833	942,675.69	67.320000	821,236.68	-121,439.01	0.12
			Base 77.274833	942,675.69	67.320000	821,236.68	-121,439.01	0.12
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	7,722.000	Local 24.368213	188,171.34	36.040000	278,300.88	90,129.54	0.04
			Base 24.368213	188,171.34	36.040000	278,300.88	90,129.54	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	32,893.000	Local 22.575239	742,567.32	34.160000	1,123,624.88	381,057.56	0.17
			Base 22.575239	742,567.32	34.160000	1,123,624.88	381,057.56	0.17
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	21,731.000	Local 22.150406	481,350.48	20.690000	449,614.39	-31,736.09	0.07
			Base 22.150406	481,350.48	20.690000	449,614.39	-31,736.09	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	40,600.000	Local 11.850433	481,127.60	5.280000	214,368.00	-266,759.60	0.03
			Base 11.850433	481,127.60	5.280000	214,368.00	-266,759.60	0.03
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01	22,794.000	Local 32.529480	741,476.96	42.780000	975,127.32	233,650.36	0.15
			Base 32.529480	741,476.96	42.780000	975,127.32	233,650.36	0.15
156727109	CERENCE INC COMMON STOCK USD.01	31,254.000	Local 35.275896	1,102,512.86	15.750000	492,250.50	-610,262.36	0.07
			Base 35.275896	1,102,512.86	15.750000	492,250.50	-610,262.36	0.07
157210105	CEVA INC COMMON STOCK USD.001	18,437.000	Local 28.380349	523,248.49	26.230000	483,602.51	-39,645.98	0.07
			Base 28.380349	523,248.49	26.230000	483,602.51	-39,645.98	0.07
16208T102	CHATHAM LODGING TRUST REIT USD.01	38,733.000	Local 16.866230	653,279.67	9.870000	382,294.71	-270,984.96	0.06
			Base 16.866230	653,279.67	9.870000	382,294.71	-270,984.96	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	38,546.000	Local 27.690245	1,067,348.17	29.280000	1,128,626.88	61,278.71	0.17
			Base 27.690245	1,067,348.17	29.280000	1,128,626.88	61,278.71	0.17

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163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		27,023.000	Local 29.226419	789,785.51	28.970000	782,856.31	-6,929.20	0.12
			Base 29.226419	789,785.51	28.970000	782,856.31	-6,929.20	0.12
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		14,077.000	Local 101.596211	1,430,169.86	115.390000	1,624,345.03	194,175.17	0.25
			Base 101.596211	1,430,169.86	115.390000	1,624,345.03	194,175.17	0.25
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		99,312.000	Local 6.555194	651,009.42	4.840000	480,670.08	-170,339.34	0.07
			Base 6.555194	651,009.42	4.840000	480,670.08	-170,339.34	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		10,455.000	Local 50.678879	529,847.68	30.890000	322,954.95	-206,892.73	0.05
			Base 50.678879	529,847.68	30.890000	322,954.95	-206,892.73	0.05
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		14,956.000	Local 25.470438	380,935.87	23.180000	346,680.08	-34,255.79	0.05
			Base 25.470438	380,935.87	23.180000	346,680.08	-34,255.79	0.05
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		85,150.000	Local 15.869893	1,351,321.41	12.110000	1,031,166.50	-320,154.91	0.16
			Base 15.869893	1,351,321.41	12.110000	1,031,166.50	-320,154.91	0.16
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		16,158.000	Local 34.262393	553,611.75	16.490000	266,445.42	-287,166.33	0.04
			Base 34.262393	553,611.75	16.490000	266,445.42	-287,166.33	0.04
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		11,789.000	Local 53.560316	631,422.56	88.690000	1,045,566.41	414,143.85	0.16
			Base 53.560316	631,422.56	88.690000	1,045,566.41	414,143.85	0.16
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		41,324.000	Local 55.597852	2,297,525.62	57.390000	2,371,584.36	74,058.74	0.36
			Base 55.597852	2,297,525.62	57.390000	2,371,584.36	74,058.74	0.36
18482P103	CLEARFIELD INC COMMON STOCK USD.01							
		9,075.000	Local 105.964994	961,632.32	104.640000	949,608.00	-12,024.32	0.14
			Base 105.964994	961,632.32	104.640000	949,608.00	-12,024.32	0.14

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18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		13,285.000	Local 35.594270	472,869.88	37.600000	499,516.00	26,646.12	0.08
			Base 35.594270	472,869.88	37.600000	499,516.00	26,646.12	0.08
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		33,856.000	Local 50.129249	1,697,175.84	52.160000	1,765,928.96	68,753.12	0.27
			Base 50.129249	1,697,175.84	52.160000	1,765,928.96	68,753.12	0.27
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		51,196.000	Local 16.420520	840,664.92	9.610000	491,993.56	-348,671.36	0.07
			Base 16.420520	840,664.92	9.610000	491,993.56	-348,671.36	0.07
192576106	COHU INC COMMON STOCK USD1.0							
		38,272.000	Local 18.546946	709,828.71	25.780000	986,652.16	276,823.45	0.15
			Base 18.546946	709,828.71	25.780000	986,652.16	276,823.45	0.15
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
		27,082.000	Local 21.966228	594,889.38	16.020000	433,853.64	-161,035.74	0.07
			Base 21.966228	594,889.38	16.020000	433,853.64	-161,035.74	0.07
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		62,415.000	Local 28.820858	1,798,853.85	28.890000	1,803,169.35	4,315.50	0.27
			Base 28.820858	1,798,853.85	28.890000	1,803,169.35	4,315.50	0.27
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		28,391.000	Local 33.700232	956,783.30	97.330000	2,763,296.03	1,806,512.73	0.42
			Base 33.700232	956,783.30	97.330000	2,763,296.03	1,806,512.73	0.42
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		42,641.000	Local 45.264336	1,930,116.55	60.080000	2,561,871.28	631,754.73	0.39
			Base 45.264336	1,930,116.55	60.080000	2,561,871.28	631,754.73	0.39
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		99,414.000	Local 9.080731	902,751.80	2.150000	213,740.10	-689,011.70	0.03
			Base 9.080731	902,751.80	2.150000	213,740.10	-689,011.70	0.03
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		18,524.000	Local 33.617584	622,732.13	32.750000	606,661.00	-16,071.13	0.09
			Base 33.617584	622,732.13	32.750000	606,661.00	-16,071.13	0.09

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	27,110.000	Local 58.569609	1,587,822.11	38.530000	1,044,548.30	-543,273.81	0.16
			Base 58.569609	1,587,822.11	38.530000	1,044,548.30	-543,273.81	0.16
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	11,717.000	Local 42.756355	500,976.21	27.880000	326,669.96	-174,306.25	0.05
			Base 42.756355	500,976.21	27.880000	326,669.96	-174,306.25	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	21,832.000	Local 21.323967	465,544.84	10.010000	218,538.32	-247,006.52	0.03
			Base 21.323967	465,544.84	10.010000	218,538.32	-247,006.52	0.03
207410101	CONMED CORP COMMON STOCK USD.01	24,177.000	Local 62.386864	1,508,327.22	80.170000	1,938,270.09	429,942.87	0.29
			Base 62.386864	1,508,327.22	80.170000	1,938,270.09	429,942.87	0.29
208242107	CONN S INC COMMON STOCK USD.01	10,194.000	Local 17.185330	175,187.25	7.080000	72,173.52	-103,013.73	0.01
			Base 17.185330	175,187.25	7.080000	72,173.52	-103,013.73	0.01
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01	14,004.000	Local 56.879752	796,544.05	47.300000	662,389.20	-134,154.85	0.10
			Base 56.879752	796,544.05	47.300000	662,389.20	-134,154.85	0.10
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01	26,011.000	Local 24.124255	627,496.00	64.320000	1,673,027.52	1,045,531.52	0.25
			Base 24.124255	627,496.00	64.320000	1,673,027.52	1,045,531.52	0.25
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	58,609.000	Local 15.523885	909,839.38	4.160000	243,813.44	-666,025.94	0.04
			Base 15.523885	909,839.38	4.160000	243,813.44	-666,025.94	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	75,648.000	Local 19.028611	1,439,476.35	25.640000	1,939,614.72	500,138.37	0.29
			Base 19.028611	1,439,476.35	25.640000	1,939,614.72	500,138.37	0.29
21871N101	CORECIVIC INC COMMON STOCK USD.01	93,341.000	Local 9.976541	931,220.28	8.840000	825,134.44	-106,085.84	0.12
			Base 9.976541	931,220.28	8.840000	825,134.44	-106,085.84	0.12

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22041X102	CORSAIR GAMING INC COMMON STOCK		30,408.000	Local	19.256071	585,538.61	11.350000	345,130.80	-240,407.81	0.05
				Base	19.256071	585,538.61	11.350000	345,130.80	-240,407.81	0.05
221006109	CORVEL CORP COMMON STOCK USD.0001		7,321.000	Local	67.316928	492,827.23	138.430000	1,013,446.03	520,618.80	0.15
				Base	67.316928	492,827.23	138.430000	1,013,446.03	520,618.80	0.15
22304C100	COVETRUS INC COMMON STOCK		83,309.000	Local	12.915586	1,075,984.59	20.880000	1,739,491.92	663,507.33	0.26
				Base	12.915586	1,075,984.59	20.880000	1,739,491.92	663,507.33	0.26
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		28,823.000	Local	11.723773	337,914.32	28.370000	817,708.51	479,794.19	0.12
				Base	11.723773	337,914.32	28.370000	817,708.51	479,794.19	0.12
228903100	ARTIVION INC COMMON STOCK USD.01		31,994.000	Local	14.989653	479,578.95	13.840000	442,796.96	-36,781.99	0.07
				Base	14.989653	479,578.95	13.840000	442,796.96	-36,781.99	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		24,206.000	Local	28.541423	690,873.69	29.480000	713,592.88	22,719.19	0.11
				Base	28.541423	690,873.69	29.480000	713,592.88	22,719.19	0.11
232109108	CUTERA INC COMMON STOCK USD.001		14,136.000	Local	37.185849	525,659.16	45.600000	644,601.60	118,942.44	0.10
				Base	37.185849	525,659.16	45.600000	644,601.60	118,942.44	0.10
23282W605	CYTOKINETICS INC COMMON STOCK USD.001		74,712.000	Local	25.948566	1,938,669.30	48.450000	3,619,796.40	1,681,127.10	0.55
				Base	25.948566	1,938,669.30	48.450000	3,619,796.40	1,681,127.10	0.55
23291C103	DMC GLOBAL INC COMMON STOCK USD.05		14,722.000	Local	51.966133	765,045.41	15.980000	235,257.56	-529,787.85	0.04
				Base	51.966133	765,045.41	15.980000	235,257.56	-529,787.85	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01		12,564.000	Local	44.380980	557,602.63	23.680000	297,515.52	-260,087.11	0.04
				Base	44.380980	557,602.63	23.680000	297,515.52	-260,087.11	0.04

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238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		33,786.000	Local 32.117720	1,085,129.30	31.030000	1,048,379.58	-36,749.72	0.16
			Base 32.117720	1,085,129.30	31.030000	1,048,379.58	-36,749.72	0.16
24790A127	DENBURY INC DENBURY CW23							
		1,126.000	Local 708.923739	798,248.13	53.500000	60,241.00	-738,007.13	0.01
			Base 708.923739	798,248.13	53.500000	60,241.00	-738,007.13	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0							
		34,192.000	Local 28.658914	979,905.59	16.650000	569,296.80	-410,608.79	0.09
			Base 28.658914	979,905.59	16.650000	569,296.80	-410,608.79	0.09
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		44,726.000	Local 16.633002	743,927.65	15.310000	684,755.06	-59,172.59	0.10
			Base 16.633002	743,927.65	15.310000	684,755.06	-59,172.59	0.10
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		167,386.000	Local 9.546897	1,598,016.91	7.510000	1,257,068.86	-340,948.05	0.19
			Base 9.546897	1,598,016.91	7.510000	1,257,068.86	-340,948.05	0.19
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		58,978.000	Local 9.775739	576,553.56	2.440000	143,906.32	-432,647.24	0.02
			Base 9.775739	576,553.56	2.440000	143,906.32	-432,647.24	0.02
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		27,843.000	Local 13.916443	387,475.52	34.570000	962,532.51	575,056.99	0.15
			Base 13.916443	387,475.52	34.570000	962,532.51	575,056.99	0.15
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
		71,381.000	Local 17.621397	1,257,832.96	14.410000	1,028,600.21	-229,232.75	0.16
			Base 17.621397	1,257,832.96	14.410000	1,028,600.21	-229,232.75	0.16
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		25,729.000	Local 27.636419	711,057.43	29.280000	753,345.12	42,287.69	0.11
			Base 27.636419	711,057.43	29.280000	753,345.12	42,287.69	0.11
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		12,444.000	Local 61.696743	767,754.27	63.560000	790,940.64	23,186.37	0.12
			Base 61.696743	767,754.27	63.560000	790,940.64	23,186.37	0.12

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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
254543101	DIODES INC COMMON STOCK USD.667								
	36,093.000	Local	44.133105	1,592,896.15	64.910000	2,342,796.63	749,900.48	0.35	
		Base	44.133105	1,592,896.15	64.910000	2,342,796.63	749,900.48	0.35	
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
	189,765.000	Local	3.778631	717,051.98	0.990100	187,886.33	-529,165.65	0.03	
		Base	3.778631	717,051.98	0.990100	187,886.33	-529,165.65	0.03	
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
	20,281.000	Local	23.304685	472,642.32	36.970000	749,788.57	277,146.25	0.11	
		Base	23.304685	472,642.32	36.970000	749,788.57	277,146.25	0.11	
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
	22,450.000	Local	56.472355	1,267,804.37	82.120000	1,843,594.00	575,789.63	0.28	
		Base	56.472355	1,267,804.37	82.120000	1,843,594.00	575,789.63	0.28	
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK								
	53,535.000	Local	6.239829	334,049.24	4.100000	219,493.50	-114,555.74	0.03	
		Base	6.239829	334,049.24	4.100000	219,493.50	-114,555.74	0.03	
262037104	DRIL QUIP INC COMMON STOCK USD.01								
	27,279.000	Local	35.079777	956,941.24	19.520000	532,486.08	-424,455.16	0.08	
		Base	35.079777	956,941.24	19.520000	532,486.08	-424,455.16	0.08	
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	93,342.000	Local	10.538260	983,662.31	10.440000	974,490.48	-9,171.83	0.15	
		Base	10.538260	983,662.31	10.440000	974,490.48	-9,171.83	0.15	
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
	39,523.000	Local	26.077550	1,030,663.01	37.620000	1,486,855.26	456,192.25	0.22	
		Base	26.077550	1,030,663.01	37.620000	1,486,855.26	456,192.25	0.22	
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
	15,564.000	Local	12.445161	193,696.49	8.920000	138,830.88	-54,865.61	0.02	
		Base	12.445161	193,696.49	8.920000	138,830.88	-54,865.61	0.02	
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
	25,462.000	Local	51.692260	1,316,188.33	44.820000	1,141,206.84	-174,981.49	0.17	
		Base	51.692260	1,316,188.33	44.820000	1,141,206.84	-174,981.49	0.17	

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269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
	8,434.000	Local	52.008903	438,643.09	26.420000	222,826.28	-215,816.81	0.03	
		Base	52.008903	438,643.09	26.420000	222,826.28	-215,816.81	0.03	
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
	72,071.000	Local	21.253349	1,531,750.10	15.770000	1,136,559.67	-395,190.43	0.17	
		Base	21.253349	1,531,750.10	15.770000	1,136,559.67	-395,190.43	0.17	
278715206	EBIX INC COMMON STOCK USD.1								
	18,640.000	Local	23.955344	446,527.62	18.970000	353,600.80	-92,926.82	0.05	
		Base	23.955344	446,527.62	18.970000	353,600.80	-92,926.82	0.05	
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
	41,128.000	Local	42.999247	1,768,473.03	37.400000	1,538,187.20	-230,285.83	0.23	
		Base	42.999247	1,768,473.03	37.400000	1,538,187.20	-230,285.83	0.23	
282914100	8X8 INC COMMON STOCK USD.001								
	95,203.000	Local	12.515822	1,191,543.84	3.450000	328,450.35	-863,093.49	0.05	
		Base	12.515822	1,191,543.84	3.450000	328,450.35	-863,093.49	0.05	
28852N109	ELLINGTON FINANCIAL INC REIT								
	45,203.000	Local	17.956921	811,706.70	11.370000	513,958.11	-297,748.59	0.08	
		Base	17.956921	811,706.70	11.370000	513,958.11	-297,748.59	0.08	
29082K105	EMBECTA CORP COMMON STOCK USD.01								
	45,868.000	Local	32.305188	1,481,774.38	28.790000	1,320,539.72	-161,234.66	0.20	
		Base	32.305188	1,481,774.38	28.790000	1,320,539.72	-161,234.66	0.20	
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
	35,217.000	Local	42.503766	1,496,855.14	20.990000	739,204.83	-757,650.31	0.11	
		Base	42.503766	1,496,855.14	20.990000	739,204.83	-757,650.31	0.11	
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
	21,669.000	Local	26.656763	577,625.40	34.490000	747,363.81	169,738.41	0.11	
		Base	26.656763	577,625.40	34.490000	747,363.81	169,738.41	0.11	
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
	15,460.000	Local	51.738820	799,882.15	51.870000	801,910.20	2,028.05	0.12	
		Base	51.738820	799,882.15	51.870000	801,910.20	2,028.05	0.12	

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		18,952.000	Local 35.811117	678,692.29	45.480000	861,936.96	183,244.67	0.13
			Base 35.811117	678,692.29	45.480000	861,936.96	183,244.67	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		15,178.000	Local 51.243363	777,771.76	115.540000	1,753,666.12	975,894.36	0.26
			Base 51.243363	777,771.76	115.540000	1,753,666.12	975,894.36	0.26
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		46,141.000	Local 23.017679	1,062,058.73	17.830000	822,694.03	-239,364.70	0.12
			Base 23.017679	1,062,058.73	17.830000	822,694.03	-239,364.70	0.12
29332G102	ENHABIT INC COMMON STOCK USD.01							
		39,376.000	Local 20.781342	818,286.13	14.040000	552,839.04	-265,447.09	0.08
			Base 20.781342	818,286.13	14.040000	552,839.04	-265,447.09	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		16,508.000	Local 58.094042	959,016.45	84.980000	1,402,849.84	443,833.39	0.21
			Base 58.094042	959,016.45	84.980000	1,402,849.84	443,833.39	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		25,404.000	Local 23.788997	604,335.68	29.270000	743,575.08	139,239.40	0.11
			Base 23.788997	604,335.68	29.270000	743,575.08	139,239.40	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		43,877.000	Local 34.108801	1,496,591.86	79.500000	3,488,221.50	1,991,629.64	0.53
			Base 34.108801	1,496,591.86	79.500000	3,488,221.50	1,991,629.64	0.53
294268107	EPLUS INC COMMON STOCK USD.01							
		21,341.000	Local 29.831100	636,625.51	41.540000	886,505.14	249,879.63	0.13
			Base 29.831100	636,625.51	41.540000	886,505.14	249,879.63	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		20,517.000	Local 51.962049	1,066,105.35	73.440000	1,506,768.48	440,663.13	0.23
			Base 51.962049	1,066,105.35	73.440000	1,506,768.48	440,663.13	0.23
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		112,072.000	Local 22.894098	2,565,787.35	19.450000	2,179,800.40	-385,986.95	0.33
			Base 22.894098	2,565,787.35	19.450000	2,179,800.40	-385,986.95	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
	18,086.000	Local		20.702533	374,426.01	21.140000	382,338.04	7,912.03	0.06
		Base		20.702533	374,426.01	21.140000	382,338.04	7,912.03	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01								
	52,357.000	Local		25.887742	1,355,404.51	31.350000	1,641,391.95	285,987.44	0.25
		Base		25.887742	1,355,404.51	31.350000	1,641,391.95	285,987.44	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
	26,238.000	Local		56.270359	1,476,421.67	147.360000	3,866,431.68	2,390,010.01	0.58
		Base		56.270359	1,476,421.67	147.360000	3,866,431.68	2,390,010.01	0.58
30214U102	EXPONENT INC COMMON STOCK USD.001								
	40,566.000	Local		41.259411	1,673,729.26	87.670000	3,556,421.22	1,882,691.96	0.54
		Base		41.259411	1,673,729.26	87.670000	3,556,421.22	1,882,691.96	0.54
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
	102,582.000	Local		11.963744	1,227,264.82	13.070000	1,340,746.74	113,481.92	0.20
		Base		11.963744	1,227,264.82	13.070000	1,340,746.74	113,481.92	0.20
302301106	EZCORP INC CL A COMMON STOCK USD.01								
	42,604.000	Local		15.599318	664,593.33	7.710000	328,476.84	-336,116.49	0.05
		Base		15.599318	664,593.33	7.710000	328,476.84	-336,116.49	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
	27,905.000	Local		33.017208	921,345.19	38.210000	1,066,250.05	144,904.86	0.16
		Base		33.017208	921,345.19	38.210000	1,066,250.05	144,904.86	0.16
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
	14,506.000	Local		44.353773	643,395.83	27.440000	398,044.64	-245,351.19	0.06
		Base		44.353773	643,395.83	27.440000	398,044.64	-245,351.19	0.06
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
	48,113.000	Local		18.189425	875,147.80	37.320000	1,795,577.16	920,429.36	0.27
		Base		18.189425	875,147.80	37.320000	1,795,577.16	920,429.36	0.27
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
	30,845.000	Local		36.481365	1,125,267.71	36.200000	1,116,589.00	-8,678.71	0.17
		Base		36.481365	1,125,267.71	36.200000	1,116,589.00	-8,678.71	0.17

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		149,183.000	Local 7.413054	1,105,901.57	13.680000	2,040,823.44	934,921.87	0.31
			Base 7.413054	1,105,901.57	13.680000	2,040,823.44	934,921.87	0.31
318910106	FIRST BANCORP/NC COMMON STOCK							
		28,318.000	Local 37.040711	1,048,918.86	36.580000	1,035,872.44	-13,046.42	0.16
			Base 37.040711	1,048,918.86	36.580000	1,035,872.44	-13,046.42	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		74,104.000	Local 9.204840	682,115.44	12.840000	951,495.36	269,379.92	0.14
			Base 9.204840	682,115.44	12.840000	951,495.36	269,379.92	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		75,291.000	Local 20.761232	1,563,133.91	21.080000	1,587,134.28	24,000.37	0.24
			Base 20.761232	1,563,133.91	21.080000	1,587,134.28	24,000.37	0.24
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		101,340.000	Local 19.230115	1,948,779.88	24.630000	2,496,004.20	547,224.32	0.38
			Base 19.230115	1,948,779.88	24.630000	2,496,004.20	547,224.32	0.38
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		42,322.000	Local 34.478898	1,459,215.90	33.400000	1,413,554.80	-45,661.10	0.21
			Base 34.478898	1,459,215.90	33.400000	1,413,554.80	-45,661.10	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		61,212.000	Local 20.629877	1,262,796.03	25.050000	1,533,360.60	270,564.57	0.23
			Base 20.629877	1,262,796.03	25.050000	1,533,360.60	270,564.57	0.23
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		8,887.000	Local 37.811405	336,029.96	36.010000	320,020.87	-16,009.09	0.05
			Base 37.811405	336,029.96	36.010000	320,020.87	-16,009.09	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		21,309.000	Local 51.872746	1,105,356.34	90.260000	1,923,350.34	817,994.00	0.29
			Base 51.872746	1,105,356.34	90.260000	1,923,350.34	817,994.00	0.29
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		79,232.000	Local 22.042724	1,746,489.12	24.190000	1,916,622.08	170,132.96	0.29
			Base 22.042724	1,746,489.12	24.190000	1,916,622.08	170,132.96	0.29

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35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01	66,484.000	Local 15.306078	1,017,609.31	10.770000	716,032.68	-301,576.63	0.11
			Base 15.306078	1,017,609.31	10.770000	716,032.68	-301,576.63	0.11
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	30,859.000	Local 42.625266	1,315,373.09	81.710000	2,521,488.89	1,206,115.80	0.38
			Base 42.625266	1,315,373.09	81.710000	2,521,488.89	1,206,115.80	0.38
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001	72,915.000	Local 9.873249	719,907.95	2.630000	191,766.45	-528,141.50	0.03
			Base 9.873249	719,907.95	2.630000	191,766.45	-528,141.50	0.03
35905A109	FRONTDOOR INC COMMON STOCK USD.01	64,669.000	Local 23.589804	1,525,529.04	20.390000	1,318,600.91	-206,928.13	0.20
			Base 23.589804	1,525,529.04	20.390000	1,318,600.91	-206,928.13	0.20
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	16,093.000	Local 53.703955	864,257.74	38.120000	613,465.16	-250,792.58	0.09
			Base 53.703955	864,257.74	38.120000	613,465.16	-250,792.58	0.09
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	42,189.000	Local 38.611371	1,628,975.15	60.100000	2,535,558.90	906,583.75	0.38
			Base 38.611371	1,628,975.15	60.100000	2,535,558.90	906,583.75	0.38
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	20,491.000	Local 12.793696	262,155.62	6.040000	123,765.64	-138,389.98	0.02
			Base 12.793696	262,155.62	6.040000	123,765.64	-138,389.98	0.02
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01	98,476.000	Local 8.478876	834,965.81	7.700000	758,265.20	-76,700.61	0.11
			Base 8.478876	834,965.81	7.700000	758,265.20	-76,700.61	0.11
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	34,444.000	Local 30.915077	1,064,838.91	14.950000	514,937.80	-549,901.11	0.08
			Base 30.915077	1,064,838.91	14.950000	514,937.80	-549,901.11	0.08
36251C103	GMS INC COMMON STOCK USD.01	33,844.000	Local 26.224961	887,557.59	40.010000	1,354,098.44	466,540.85	0.20
			Base 26.224961	887,557.59	40.010000	1,354,098.44	466,540.85	0.20

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36472T109	GANNETT CO INC COMMON STOCK USD.01		112,221.000	7.307718	820,079.39	1.530000	171,698.13	-648,381.26	0.03
		Local		7.307718	820,079.39	1.530000	171,698.13	-648,381.26	0.03
371532102	GENESCO INC COMMON STOCK USD1.0		10,350.000	49.154672	508,750.86	39.320000	406,962.00	-101,788.86	0.06
		Local		49.154672	508,750.86	39.320000	406,962.00	-101,788.86	0.06
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		399,743.000	4.033264	1,612,269.00	3.500000	1,399,100.50	-213,168.50	0.21
		Local		4.033264	1,612,269.00	3.500000	1,399,100.50	-213,168.50	0.21
37253A103	GENTHERM INC COMMON STOCK		26,319.000	52.770105	1,388,856.39	49.730000	1,308,843.87	-80,012.52	0.20
		Local		52.770105	1,388,856.39	49.730000	1,308,843.87	-80,012.52	0.20
374297109	GETTY REALTY CORP REIT USD.01		33,997.000	24.210266	823,076.41	26.890000	914,179.33	91,102.92	0.14
		Local		24.210266	823,076.41	26.890000	914,179.33	91,102.92	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		25,100.000	27.830761	698,552.11	40.930000	1,027,343.00	328,790.89	0.16
		Local		27.830761	698,552.11	40.930000	1,027,343.00	328,790.89	0.16
377322102	GLAUKOS CORP COMMON STOCK USD.001		37,772.000	39.293108	1,484,179.28	53.240000	2,010,981.28	526,802.00	0.30
		Local		39.293108	1,484,179.28	53.240000	2,010,981.28	526,802.00	0.30
379378201	GLOBAL NET LEASE INC REIT USD.01		82,286.000	16.421000	1,351,218.41	10.650000	876,345.90	-474,872.51	0.13
		Local		16.421000	1,351,218.41	10.650000	876,345.90	-474,872.51	0.13
38046C109	GOGO INC COMMON STOCK USD.0001		52,084.000	22.681739	1,181,355.69	12.120000	631,258.08	-550,097.61	0.10
		Local		22.681739	1,181,355.69	12.120000	631,258.08	-550,097.61	0.10
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01		17,418.000	55.526907	967,167.66	34.890000	607,714.02	-359,453.64	0.09
		Local		55.526907	967,167.66	34.890000	607,714.02	-359,453.64	0.09

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387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
	34,985.000	Local		27.023996	945,434.49	25.390000	888,269.15	-57,165.34	0.13
		Base		27.023996	945,434.49	25.390000	888,269.15	-57,165.34	0.13
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
	41,545.000	Local		15.535094	645,405.46	6.440000	267,549.80	-377,855.66	0.04
		Base		15.535094	645,405.46	6.440000	267,549.80	-377,855.66	0.04
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01								
	21,556.000	Local		22.925697	494,186.32	21.380000	460,867.28	-33,319.04	0.07
		Base		22.925697	494,186.32	21.380000	460,867.28	-33,319.04	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
	37,963.000	Local		33.348916	1,266,024.90	18.980000	720,537.74	-545,487.16	0.11
		Base		33.348916	1,266,024.90	18.980000	720,537.74	-545,487.16	0.11
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
	46,101.000	Local		25.869151	1,192,593.74	29.070000	1,340,156.07	147,562.33	0.20
		Base		25.869151	1,192,593.74	29.070000	1,340,156.07	147,562.33	0.20
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
	25,861.000	Local		32.983738	852,992.46	24.270000	627,646.47	-225,345.99	0.09
		Base		32.983738	852,992.46	24.270000	627,646.47	-225,345.99	0.09
398433102	GRIFFON CORP COMMON STOCK USD.25								
	37,587.000	Local		18.123923	681,223.91	29.520000	1,109,568.24	428,344.33	0.17
		Base		18.123923	681,223.91	29.520000	1,109,568.24	428,344.33	0.17
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
	12,529.000	Local		85.903798	1,076,288.69	142.870000	1,790,018.23	713,729.54	0.27
		Base		85.903798	1,076,288.69	142.870000	1,790,018.23	713,729.54	0.27
401617105	GUESS? INC COMMON STOCK USD.01								
	26,485.000	Local		14.898810	394,594.97	14.670000	388,534.95	-6,060.02	0.06
		Base		14.898810	394,594.97	14.670000	388,534.95	-6,060.02	0.06
40416E103	HCI GROUP INC COMMON STOCK								
	5,671.000	Local		55.812724	316,513.96	39.200000	222,303.20	-94,210.76	0.03
		Base		55.812724	316,513.96	39.200000	222,303.20	-94,210.76	0.03

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404251100	HNI CORP COMMON STOCK USD1.0							
		32,801.000	Local 42.545045	1,395,520.02	26.510000	869,554.51	-525,965.51	0.13
			Base 42.545045	1,395,520.02	26.510000	869,554.51	-525,965.51	0.13
41043F208	HANGER INC COMMON STOCK USD.01							
		30,973.000	Local 20.758509	642,953.29	18.720000	579,814.56	-63,138.73	0.09
			Base 20.758509	642,953.29	18.720000	579,814.56	-63,138.73	0.09
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		24,193.000	Local 14.700587	355,651.30	23.680000	572,890.24	217,238.94	0.09
			Base 14.700587	355,651.30	23.680000	572,890.24	217,238.94	0.09
413160102	HARMONIC INC COMMON STOCK USD.001							
		83,374.000	Local 7.017968	585,116.05	13.070000	1,089,698.18	504,582.13	0.16
			Base 7.017968	585,116.05	13.070000	1,089,698.18	504,582.13	0.16
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
		23,475.000	Local 39.623355	930,158.27	44.290000	1,039,707.75	109,549.48	0.16
			Base 39.623355	930,158.27	44.290000	1,039,707.75	109,549.48	0.16
415864107	HARSCO CORP COMMON STOCK USD1.25							
		63,036.000	Local 13.926100	877,845.63	3.740000	235,754.64	-642,090.99	0.04
			Base 13.926100	877,845.63	3.740000	235,754.64	-642,090.99	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		10,631.000	Local 16.943200	180,123.16	24.900000	264,711.90	84,588.74	0.04
			Base 16.943200	180,123.16	24.900000	264,711.90	84,588.74	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		40,779.000	Local 23.419079	955,006.62	13.150000	536,243.85	-418,762.77	0.08
			Base 23.419079	955,006.62	13.150000	536,243.85	-418,762.77	0.08
420261109	HAWKINS INC COMMON STOCK USD.01							
		15,004.000	Local 22.844469	342,758.41	38.990000	585,005.96	242,247.55	0.09
			Base 22.844469	342,758.41	38.990000	585,005.96	242,247.55	0.09
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		9,890.000	Local 44.820895	443,278.65	35.120000	347,336.80	-95,941.85	0.05
			Base 44.820895	443,278.65	35.120000	347,336.80	-95,941.85	0.05

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		58,768.000	Local 17.504066	1,028,678.95	12.090000	710,505.12	-318,173.83	0.11
			Base 17.504066	1,028,678.95	12.090000	710,505.12	-318,173.83	0.11
42222N103	HEALTHSTREAM INC COMMON STOCK							
		19,165.000	Local 25.560713	489,871.06	21.260000	407,447.90	-82,423.16	0.06
			Base 25.560713	489,871.06	21.260000	407,447.90	-82,423.16	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		36,959.000	Local 17.637511	651,864.78	14.310000	528,883.29	-122,981.49	0.08
			Base 17.637511	651,864.78	14.310000	528,883.29	-122,981.49	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		15,663.000	Local 25.254755	395,565.23	25.990000	407,081.37	11,516.14	0.06
			Base 25.254755	395,565.23	25.990000	407,081.37	11,516.14	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		113,186.000	Local 5.398002	610,978.21	3.860000	436,897.96	-174,080.25	0.07
			Base 5.398002	610,978.21	3.860000	436,897.96	-174,080.25	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		83,557.000	Local 23.910839	1,997,917.99	36.970000	3,089,102.29	1,091,184.30	0.47
			Base 23.910839	1,997,917.99	36.970000	3,089,102.29	1,091,184.30	0.47
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		27,858.000	Local 29.749994	828,775.32	26.470000	737,401.26	-91,374.06	0.11
			Base 29.749994	828,775.32	26.470000	737,401.26	-91,374.06	0.11
427825500	HERSHA HOSPITALITY TRUST A REIT USD.01							
		26,080.000	Local 15.432973	402,491.94	7.980000	208,118.40	-194,373.54	0.03
			Base 15.432973	402,491.94	7.980000	208,118.40	-194,373.54	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
		8,071.000	Local 106.499631	859,558.52	72.920000	588,537.32	-271,021.20	0.09
			Base 106.499631	859,558.52	72.920000	588,537.32	-271,021.20	0.09
428567101	HIBBETT INC COMMON STOCK USD.01							
		10,265.000	Local 38.254724	392,684.74	49.810000	511,299.65	118,614.91	0.08
			Base 38.254724	392,684.74	49.810000	511,299.65	118,614.91	0.08

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431571108	HILLENBRAND INC COMMON STOCK							
		55,120.000	Local 27.565254	1,519,396.78	36.720000	2,024,006.40	504,609.62	0.31
			Base 27.565254	1,519,396.78	36.720000	2,024,006.40	504,609.62	0.31
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		36,385.000	Local 34.864557	1,268,546.90	24.850000	904,167.25	-364,379.65	0.14
			Base 34.864557	1,268,546.90	24.850000	904,167.25	-364,379.65	0.14
43785V102	HOMESTREET INC COMMON STOCK							
		14,111.000	Local 31.797632	448,696.39	28.810000	406,537.91	-42,158.48	0.06
			Base 31.797632	448,696.39	28.810000	406,537.91	-42,158.48	0.06
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		94,815.000	Local 11.022663	1,045,113.80	12.640000	1,198,461.60	153,347.80	0.18
			Base 11.022663	1,045,113.80	12.640000	1,198,461.60	153,347.80	0.18
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		32,455.000	Local 26.928967	873,979.64	35.290000	1,145,336.95	271,357.31	0.17
			Base 26.928967	873,979.64	35.290000	1,145,336.95	271,357.31	0.17
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001							
		108,322.000	Local 20.864389	2,260,072.31	23.240000	2,517,403.28	257,330.97	0.38
			Base 20.864389	2,260,072.31	23.240000	2,517,403.28	257,330.97	0.38
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		26,972.000	Local 45.947874	1,239,306.05	68.980000	1,860,528.56	621,222.51	0.28
			Base 45.947874	1,239,306.05	68.980000	1,860,528.56	621,222.51	0.28
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
		102,300.000	Local 11.474441	1,173,835.34	10.950000	1,120,185.00	-53,650.34	0.17
			Base 11.474441	1,173,835.34	10.950000	1,120,185.00	-53,650.34	0.17
45031U101	ISTAR INC REIT USD.001							
		67,754.000	Local 13.010794	881,533.34	9.260000	627,402.04	-254,131.30	0.09
			Base 13.010794	881,533.34	9.260000	627,402.04	-254,131.30	0.09
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		36,426.000	Local 63.076846	2,297,637.21	74.530000	2,714,829.78	417,192.57	0.41
			Base 63.076846	2,297,637.21	74.530000	2,714,829.78	417,192.57	0.41

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45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	28,097.000	Local 48.295208	1,356,950.46	61.390000	1,724,874.83	367,924.37	0.26
			Base 48.295208	1,356,950.46	61.390000	1,724,874.83	367,924.37	0.26
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	51,922.000	Local 19.977137	1,037,252.93	5.500000	285,571.00	-751,681.93	0.04
			Base 19.977137	1,037,252.93	5.500000	285,571.00	-751,681.93	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	24,230.000	Local 40.165896	973,219.65	82.410000	1,996,794.30	1,023,574.65	0.30
			Base 40.165896	973,219.65	82.410000	1,996,794.30	1,023,574.65	0.30
45768S105	INNOSPEC INC COMMON STOCK USD.01	19,674.000	Local 63.050067	1,240,447.02	85.670000	1,685,471.58	445,024.56	0.25
			Base 63.050067	1,240,447.02	85.670000	1,685,471.58	445,024.56	0.25
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	15,480.000	Local 34.688430	536,976.90	26.530000	410,684.40	-126,292.50	0.06
			Base 34.688430	536,976.90	26.530000	410,684.40	-126,292.50	0.06
45780L104	INOGEN INC COMMON STOCK USD.001	18,146.000	Local 41.829753	759,042.70	24.280000	440,584.88	-318,457.82	0.07
			Base 41.829753	759,042.70	24.280000	440,584.88	-318,457.82	0.07
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	18,706.000	Local 53.214713	995,434.43	80.990000	1,514,998.94	519,564.51	0.23
			Base 53.214713	995,434.43	80.990000	1,514,998.94	519,564.51	0.23
45781M101	INNOVIVA INC COMMON STOCK USD.01	49,786.000	Local 12.102508	602,535.46	11.610000	578,015.46	-24,520.00	0.09
			Base 12.102508	602,535.46	11.610000	578,015.46	-24,520.00	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001	22,199.000	Local 112.040411	2,487,185.09	88.500000	1,964,611.50	-522,573.59	0.30
			Base 112.040411	2,487,185.09	88.500000	1,964,611.50	-522,573.59	0.30
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001	26,286.000	Local 49.428279	1,299,271.75	62.230000	1,635,777.78	336,506.03	0.25
			Base 49.428279	1,299,271.75	62.230000	1,635,777.78	336,506.03	0.25

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458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		14,158.000	Local 40.874304	578,698.40	75.460000	1,068,362.68	489,664.28	0.16
			Base 40.874304	578,698.40	75.460000	1,068,362.68	489,664.28	0.16
458665304	INTERFACE INC COMMON STOCK USD.1							
		46,633.000	Local 14.692437	685,152.41	8.990000	419,230.67	-265,921.74	0.06
			Base 14.692437	685,152.41	8.990000	419,230.67	-265,921.74	0.06
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		23,535.000	Local 72.336888	1,702,448.67	40.420000	951,284.70	-751,163.97	0.14
			Base 72.336888	1,702,448.67	40.420000	951,284.70	-751,163.97	0.14
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
		27,656.000	Local 86.867772	2,402,415.10	11.100000	306,981.60	-2,095,433.50	0.05
			Base 86.867772	2,402,415.10	11.100000	306,981.60	-2,095,433.50	0.05
462726100	IROBOT CORP COMMON STOCK USD.01							
		21,609.000	Local 40.465308	874,414.85	56.330000	1,217,234.97	342,820.12	0.18
			Base 40.465308	874,414.85	56.330000	1,217,234.97	342,820.12	0.18
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		105,794.000	Local 11.637993	1,231,229.83	10.360000	1,096,025.84	-135,203.99	0.17
			Base 11.637993	1,231,229.83	10.360000	1,096,025.84	-135,203.99	0.17
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
		19,480.000	Local 35.583205	693,160.83	19.050000	371,094.00	-322,066.83	0.06
			Base 35.583205	693,160.83	19.050000	371,094.00	-322,066.83	0.06
465741106	ITRON INC COMMON STOCK							
		35,822.000	Local 47.278977	1,693,627.51	42.110000	1,508,464.42	-185,163.09	0.23
			Base 47.278977	1,693,627.51	42.110000	1,508,464.42	-185,163.09	0.23
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		11,880.000	Local 95.687573	1,136,768.37	129.470000	1,538,103.60	401,335.23	0.23
			Base 95.687573	1,136,768.37	129.470000	1,538,103.60	401,335.23	0.23
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		16,711.000	Local 88.747586	1,483,060.91	74.070000	1,237,783.77	-245,277.14	0.19
			Base 88.747586	1,483,060.91	74.070000	1,237,783.77	-245,277.14	0.19

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477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		25,285.000	Local 58.817215	1,487,193.29	86.000000	2,174,510.00	687,316.71	0.33
			Base 58.817215	1,487,193.29	86.000000	2,174,510.00	687,316.71	0.33
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		11,503.000	Local 72.289265	831,543.41	15.710000	180,712.13	-650,831.28	0.03
			Base 72.289265	831,543.41	15.710000	180,712.13	-650,831.28	0.03
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		91,921.000	Local 15.519501	1,426,568.05	11.170000	1,026,757.57	-399,810.48	0.15
			Base 15.519501	1,426,568.05	11.170000	1,026,757.57	-399,810.48	0.15
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		46,165.000	Local 19.263840	889,315.19	16.250000	750,181.25	-139,133.94	0.11
			Base 19.263840	889,315.19	16.250000	750,181.25	-139,133.94	0.11
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		12,651.000	Local 70.400386	890,635.28	61.350000	776,138.85	-114,496.43	0.12
			Base 70.400386	890,635.28	61.350000	776,138.85	-114,496.43	0.12
483548103	KAMAN CORP COMMON STOCK USD1.0							
		22,228.000	Local 38.397871	853,507.88	27.930000	620,828.04	-232,679.84	0.09
			Base 38.397871	853,507.88	27.930000	620,828.04	-232,679.84	0.09
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		27,449.000	Local 17.322297	475,479.73	13.590000	373,031.91	-102,447.82	0.06
			Base 17.322297	475,479.73	13.590000	373,031.91	-102,447.82	0.06
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		72,725.000	Local 15.188996	1,104,619.73	12.170000	885,063.25	-219,556.48	0.13
			Base 15.188996	1,104,619.73	12.170000	885,063.25	-219,556.48	0.13
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		39,118.000	Local 36.638732	1,433,233.91	33.610000	1,314,755.98	-118,477.93	0.20
			Base 36.638732	1,433,233.91	33.610000	1,314,755.98	-118,477.93	0.20
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		16,584.000	Local 30.033902	498,082.23	20.780000	344,615.52	-153,466.71	0.05
			Base 30.033902	498,082.23	20.780000	344,615.52	-153,466.71	0.05

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500643200	KORN FERRY COMMON STOCK USD.01							
		43,336.000	Local 32.404428	1,404,278.31	46.950000	2,034,625.20	630,346.89	0.31
			Base 32.404428	1,404,278.31	46.950000	2,034,625.20	630,346.89	0.31
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		46,082.000	Local 21.426585	987,379.90	38.530000	1,775,539.46	788,159.56	0.27
			Base 21.426585	987,379.90	38.530000	1,775,539.46	788,159.56	0.27
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		16,253.000	Local 58.809598	955,832.40	81.370000	1,322,506.61	366,674.21	0.20
			Base 58.809598	955,832.40	81.370000	1,322,506.61	366,674.21	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		20,181.000	Local 62.683424	1,265,014.18	101.460000	2,047,564.26	782,550.08	0.31
			Base 62.683424	1,265,014.18	101.460000	2,047,564.26	782,550.08	0.31
502175102	LTC PROPERTIES INC REIT USD.01							
		32,144.000	Local 35.969283	1,156,196.64	37.450000	1,203,792.80	47,596.16	0.18
			Base 35.969283	1,156,196.64	37.450000	1,203,792.80	47,596.16	0.18
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		34,437.000	Local 18.592200	640,259.58	22.570000	777,243.09	136,983.51	0.12
			Base 18.592200	640,259.58	22.570000	777,243.09	136,983.51	0.12
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		20,119.000	Local 71.048512	1,429,425.01	72.810000	1,464,864.39	35,439.38	0.22
			Base 71.048512	1,429,425.01	72.810000	1,464,864.39	35,439.38	0.22
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		54,553.000	Local 27.316243	1,490,183.03	70.330000	3,836,712.49	2,346,529.46	0.58
			Base 27.316243	1,490,183.03	70.330000	3,836,712.49	2,346,529.46	0.58
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		13,574.000	Local 74.827395	1,015,707.06	62.850000	853,125.90	-162,581.16	0.13
			Base 74.827395	1,015,707.06	62.850000	853,125.90	-162,581.16	0.13
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		15,338.000	Local 35.404019	543,026.85	50.680000	777,329.84	234,302.99	0.12
			Base 35.404019	543,026.85	50.680000	777,329.84	234,302.99	0.12

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52603B107	LENDINGTREE INC COMMON STOCK USD.01							
		8,625.000	Local 112.855321	973,377.14	23.860000	205,792.50	-767,584.64	0.03
			Base 112.855321	973,377.14	23.860000	205,792.50	-767,584.64	0.03
527064109	LESLIE S INC COMMON STOCK USD.001							
		11,195.000	Local 14.731501	164,919.15	14.710000	164,678.45	-240.70	0.02
			Base 14.731501	164,919.15	14.710000	164,678.45	-240.70	0.02
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
		222,121.000	Local 10.550055	2,343,388.81	9.160000	2,034,628.36	-308,760.45	0.31
			Base 10.550055	2,343,388.81	9.160000	2,034,628.36	-308,760.45	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		12,728.000	Local 147.138376	1,872,777.25	86.110000	1,096,008.08	-776,769.17	0.17
			Base 147.138376	1,872,777.25	86.110000	1,096,008.08	-776,769.17	0.17
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		8,713.000	Local 88.201330	768,498.19	143.280000	1,248,398.64	479,900.45	0.19
			Base 88.201330	768,498.19	143.280000	1,248,398.64	479,900.45	0.19
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		21,462.000	Local 18.339621	393,604.94	16.260000	348,972.12	-44,632.82	0.05
			Base 18.339621	393,604.94	16.260000	348,972.12	-44,632.82	0.05
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		55,104.000	Local 18.095281	997,122.35	9.420000	519,079.68	-478,042.67	0.08
			Base 18.095281	997,122.35	9.420000	519,079.68	-478,042.67	0.08
53814L108	LIVENT CORP COMMON STOCK USD.001							
		142,247.000	Local 17.107671	2,433,514.91	30.650000	4,359,870.55	1,926,355.64	0.66
			Base 17.107671	2,433,514.91	30.650000	4,359,870.55	1,926,355.64	0.66
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		53,283.000	Local 27.637246	1,472,595.39	18.160000	967,619.28	-504,976.11	0.15
			Base 27.637246	1,472,595.39	18.160000	967,619.28	-504,976.11	0.15
55003T107	LL FLOORING HOLDINGS INC COMMON STOCK USD.001							
		23,281.000	Local 20.660941	481,007.37	6.930000	161,337.33	-319,670.04	0.02
			Base 20.660941	481,007.37	6.930000	161,337.33	-319,670.04	0.02

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		45,175.000	Local 25.720529	1,161,924.89	27.420000	1,238,698.50	76,773.61	0.19
			Base 25.720529	1,161,924.89	27.420000	1,238,698.50	76,773.61	0.19
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		12,217.000	Local 82.307368	1,005,549.11	106.160000	1,296,956.72	291,407.61	0.20
			Base 82.307368	1,005,549.11	106.160000	1,296,956.72	291,407.61	0.20
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		22,031.000	Local 26.248792	578,287.13	36.230000	798,183.13	219,896.00	0.12
			Base 26.248792	578,287.13	36.230000	798,183.13	219,896.00	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		13,219.000	Local 42.169405	557,437.36	84.730000	1,120,045.87	562,608.51	0.17
			Base 42.169405	557,437.36	84.730000	1,120,045.87	562,608.51	0.17
554489104	VERIS RESIDENTIAL INC REIT USD.01							
		62,884.000	Local 13.193700	829,672.62	11.370000	714,991.08	-114,681.54	0.11
			Base 13.193700	829,672.62	11.370000	714,991.08	-114,681.54	0.11
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		58,932.000	Local 24.023168	1,415,733.36	26.670000	1,571,716.44	155,983.08	0.24
			Base 24.023168	1,415,733.36	26.670000	1,571,716.44	155,983.08	0.24
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		19,980.000	Local 36.521031	729,690.20	32.780000	654,944.40	-74,745.80	0.10
			Base 36.521031	729,690.20	32.780000	654,944.40	-74,745.80	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		19,360.000	Local 16.969644	328,532.30	13.890000	268,910.40	-59,621.90	0.04
			Base 16.969644	328,532.30	13.890000	268,910.40	-59,621.90	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
		17,089.000	Local 18.195096	310,935.99	29.790000	509,081.31	198,145.32	0.08
			Base 18.195096	310,935.99	29.790000	509,081.31	198,145.32	0.08
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		45,650.000	Local 11.447968	522,599.75	19.160000	874,654.00	352,054.25	0.13
			Base 11.447968	522,599.75	19.160000	874,654.00	352,054.25	0.13

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576690101	MATERION CORP COMMON STOCK							
		16,288.000	Local 45.606344	742,836.13	80.000000	1,303,040.00	560,203.87	0.20
			Base 45.606344	742,836.13	80.000000	1,303,040.00	560,203.87	0.20
57686G105	MATSON INC COMMON STOCK							
		30,935.000	Local 39.704672	1,228,264.04	61.520000	1,903,121.20	674,857.16	0.29
			Base 39.704672	1,228,264.04	61.520000	1,903,121.20	674,857.16	0.29
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		24,289.000	Local 37.712621	916,001.84	22.410000	544,316.49	-371,685.35	0.08
			Base 37.712621	916,001.84	22.410000	544,316.49	-371,685.35	0.08
57776J100	MAXLINEAR INC COMMON STOCK							
		57,192.000	Local 32.096097	1,835,640.00	32.620000	1,865,603.04	29,963.04	0.28
			Base 32.096097	1,835,640.00	32.620000	1,865,603.04	29,963.04	0.28
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		8,744.000	Local 77.565576	678,233.40	108.360000	947,499.84	269,266.44	0.14
			Base 77.565576	678,233.40	108.360000	947,499.84	269,266.44	0.14
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
		66,942.000	Local 24.071430	1,611,389.68	16.510000	1,105,212.42	-506,177.26	0.17
			Base 24.071430	1,611,389.68	16.510000	1,105,212.42	-506,177.26	0.17
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		32,031.000	Local 12.983513	415,874.91	12.300000	393,981.30	-21,893.61	0.06
			Base 12.983513	415,874.91	12.300000	393,981.30	-21,893.61	0.06
589400100	MERCURY GENERAL CORP COMMON STOCK							
		21,092.000	Local 30.058987	634,004.15	28.420000	599,434.64	-34,569.51	0.09
			Base 30.058987	634,004.15	28.420000	599,434.64	-34,569.51	0.09
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		34,718.000	Local 18.964696	658,416.30	31.530000	1,094,658.54	436,242.24	0.17
			Base 18.964696	658,416.30	31.530000	1,094,658.54	436,242.24	0.17
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		45,047.000	Local 34.530744	1,555,506.44	56.510000	2,545,605.97	990,099.53	0.38
			Base 34.530744	1,555,506.44	56.510000	2,545,605.97	990,099.53	0.38

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59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		29,019.000	Local 49.358629	1,432,338.06	70.270000	2,039,165.13	606,827.07	0.31
			Base 49.358629	1,432,338.06	70.270000	2,039,165.13	606,827.07	0.31
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,966.000	Local 243.476054	965,626.03	140.830000	558,531.78	-407,094.25	0.08
			Base 243.476054	965,626.03	140.830000	558,531.78	-407,094.25	0.08
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
		23,057.000	Local 29.364482	677,056.87	32.960000	759,958.72	82,901.85	0.11
			Base 29.364482	677,056.87	32.960000	759,958.72	82,901.85	0.11
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		29,164.000	Local 24.381030	711,048.35	37.150000	1,083,442.60	372,394.25	0.16
			Base 24.381030	711,048.35	37.150000	1,083,442.60	372,394.25	0.16
596680108	MIDDLESEX WATER CO COMMON STOCK							
		13,975.000	Local 102.183832	1,428,019.05	77.200000	1,078,870.00	-349,149.05	0.16
			Base 102.183832	1,428,019.05	77.200000	1,078,870.00	-349,149.05	0.16
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		25,867.000	Local 51.813197	1,340,251.96	49.410000	1,278,088.47	-62,163.49	0.19
			Base 51.813197	1,340,251.96	49.410000	1,278,088.47	-62,163.49	0.19
60783X104	MODIVCARE INC COMMON STOCK USD.001							
		10,036.000	Local 64.839078	650,724.99	99.680000	1,000,388.48	349,663.49	0.15
			Base 64.839078	650,724.99	99.680000	1,000,388.48	349,663.49	0.15
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		10,492.000	Local 30.078116	315,579.59	56.140000	589,020.88	273,441.29	0.09
			Base 30.078116	315,579.59	56.140000	589,020.88	273,441.29	0.09
610236101	MONRO INC COMMON STOCK USD.01							
		25,551.000	Local 46.105147	1,178,032.60	43.460000	1,110,446.46	-67,586.14	0.17
			Base 46.105147	1,178,032.60	43.460000	1,110,446.46	-67,586.14	0.17
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		22,983.000	Local 55.872197	1,284,110.71	70.350000	1,616,854.05	332,743.34	0.24
			Base 55.872197	1,284,110.71	70.350000	1,616,854.05	332,743.34	0.24

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
		15,258.000	Local 25.998913	396,691.41	15.220000	232,226.76	-164,464.65	0.04
			Base 25.998913	396,691.41	15.220000	232,226.76	-164,464.65	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		12,723.000	Local 22.694988	288,748.33	28.180000	358,534.14	69,785.81	0.05
			Base 22.694988	288,748.33	28.180000	358,534.14	69,785.81	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		44,984.000	Local 30.057006	1,352,084.38	59.440000	2,673,848.96	1,321,764.58	0.40
			Base 30.057006	1,352,084.38	59.440000	2,673,848.96	1,321,764.58	0.40
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		56,861.000	Local 29.371421	1,670,088.36	40.500000	2,302,870.50	632,782.14	0.35
			Base 29.371421	1,670,088.36	40.500000	2,302,870.50	632,782.14	0.35
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		28,941.000	Local 15.307713	443,020.53	16.470000	476,658.27	33,637.74	0.07
			Base 15.307713	443,020.53	16.470000	476,658.27	33,637.74	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		63,991.000	Local 21.121143	1,351,563.05	19.080000	1,220,948.28	-130,614.77	0.18
			Base 21.121143	1,351,563.05	19.080000	1,220,948.28	-130,614.77	0.18
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		33,996.000	Local 27.789048	944,716.49	37.950000	1,290,148.20	345,431.71	0.19
			Base 27.789048	944,716.49	37.950000	1,290,148.20	345,431.71	0.19
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		67,219.000	Local 17.181833	1,154,945.61	20.370000	1,369,251.03	214,305.42	0.21
			Base 17.181833	1,154,945.61	20.370000	1,369,251.03	214,305.42	0.21
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
		9,872.000	Local 122.721000	1,211,501.71	123.820000	1,222,351.04	10,849.33	0.18
			Base 122.721000	1,211,501.71	123.820000	1,222,351.04	10,849.33	0.18
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		23,870.000	Local 32.890721	785,101.51	36.990000	882,951.30	97,849.79	0.13
			Base 32.890721	785,101.51	36.990000	882,951.30	97,849.79	0.13

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635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	18,518.000	Local 26.197156	485,118.94	38.540000	713,683.72	228,564.78	0.11
			Base 26.197156	485,118.94	38.540000	713,683.72	228,564.78	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	4,031.000	Local 87.502798	352,723.78	65.050000	262,216.55	-90,507.23	0.04
			Base 87.502798	352,723.78	65.050000	262,216.55	-90,507.23	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	62,604.000	Local 26.863265	1,681,747.84	32.650000	2,044,020.60	362,272.76	0.31
			Base 26.863265	1,681,747.84	32.650000	2,044,020.60	362,272.76	0.31
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	148,722.000	Local 12.543574	1,865,505.38	3.200000	475,910.40	-1,389,594.98	0.07
			Base 12.543574	1,865,505.38	3.200000	475,910.40	-1,389,594.98	0.07
64049M209	NEOGENOMICS INC COMMON STOCK USD.001	99,830.000	Local 19.589790	1,955,648.78	8.610000	859,536.30	-1,096,112.48	0.13
			Base 19.589790	1,955,648.78	8.610000	859,536.30	-1,096,112.48	0.13
64111Q104	NETGEAR INC COMMON STOCK USD.001	22,803.000	Local 22.160784	505,332.36	20.040000	456,972.12	-48,360.24	0.07
			Base 22.160784	505,332.36	20.040000	456,972.12	-48,360.24	0.07
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	53,892.000	Local 30.538558	1,645,783.95	31.320000	1,687,897.44	42,113.49	0.25
			Base 30.538558	1,645,783.95	31.320000	1,687,897.44	42,113.49	0.25
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02	299,756.000	Local 4.932742	1,478,619.05	2.340000	701,429.04	-777,190.01	0.11
			Base 4.932742	1,478,619.05	2.340000	701,429.04	-777,190.01	0.11
65341D102	NEXPOINT RESIDENTIAL REIT USD.01	18,577.000	Local 49.680948	922,922.98	46.210000	858,443.17	-64,479.81	0.13
			Base 49.680948	922,922.98	46.210000	858,443.17	-64,479.81	0.13
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01	43,723.000	Local 24.333166	1,063,919.00	17.700000	773,897.10	-290,021.90	0.12
			Base 24.333166	1,063,919.00	17.700000	773,897.10	-290,021.90	0.12

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66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		33,807.000	Local 14.350519	485,148.01	14.310000	483,778.17	-1,369.84	0.07
			Base 14.350519	485,148.01	14.310000	483,778.17	-1,369.84	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		100,687.000	Local 12.305793	1,239,033.37	13.510000	1,360,281.37	121,248.00	0.21
			Base 12.305793	1,239,033.37	13.510000	1,360,281.37	121,248.00	0.21
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		27,630.000	Local 51.671082	1,427,672.00	43.380000	1,198,589.40	-229,082.60	0.18
			Base 51.671082	1,427,672.00	43.380000	1,198,589.40	-229,082.60	0.18
67011P100	NOW INC COMMON STOCK USD.01							
		87,970.000	Local 8.942038	786,631.07	10.050000	884,098.50	97,467.43	0.13
			Base 8.942038	786,631.07	10.050000	884,098.50	97,467.43	0.13
67098H104	O I GLASS INC COMMON STOCK							
		123,574.000	Local 15.819760	1,954,911.03	12.950000	1,600,283.30	-354,627.73	0.24
			Base 15.819760	1,954,911.03	12.950000	1,600,283.30	-354,627.73	0.24
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		37,738.000	Local 17.843656	673,383.88	25.130000	948,355.94	274,972.06	0.14
			Base 17.843656	673,383.88	25.130000	948,355.94	274,972.06	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
		12,579.000	Local 62.222121	782,692.06	72.060000	906,442.74	123,750.68	0.14
			Base 62.222121	782,692.06	72.060000	906,442.74	123,750.68	0.14
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		79,565.000	Local 12.314725	979,821.07	7.960000	633,337.40	-346,483.67	0.10
			Base 12.314725	979,821.07	7.960000	633,337.40	-346,483.67	0.10
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		38,453.000	Local 45.532910	1,750,876.98	14.050000	540,264.65	-1,210,612.33	0.08
			Base 45.532910	1,750,876.98	14.050000	540,264.65	-1,210,612.33	0.08
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		50,709.000	Local 16.864478	855,180.79	3.890000	197,258.01	-657,922.78	0.03
			Base 16.864478	855,180.79	3.890000	197,258.01	-657,922.78	0.03

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68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,595.000	Local 21.806366	165,619.35	22.810000	173,241.95	7,622.60	0.03
			Base 21.806366	165,619.35	22.810000	173,241.95	7,622.60	0.03
68287N100	ONESPAN INC COMMON STOCK USD.001							
		27,966.000	Local 13.573431	379,594.58	8.610000	240,787.26	-138,807.32	0.04
			Base 13.573431	379,594.58	8.610000	240,787.26	-138,807.32	0.04
683344105	ONTO INNOVATION INC COMMON STOCK							
		39,426.000	Local 31.710731	1,250,227.29	64.050000	2,525,235.30	1,275,008.01	0.38
			Base 31.710731	1,250,227.29	64.050000	2,525,235.30	1,275,008.01	0.38
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001							
		14,303.000	Local 61.686436	882,301.09	14.820000	211,970.46	-670,330.63	0.03
			Base 61.686436	882,301.09	14.820000	211,970.46	-670,330.63	0.03
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		57,630.000	Local 10.736814	618,762.58	3.790000	218,417.70	-400,344.88	0.03
			Base 10.736814	618,762.58	3.790000	218,417.70	-400,344.88	0.03
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK							
		56,090.000	Local 12.558507	704,406.65	3.240000	181,731.60	-522,675.05	0.03
			Base 12.558507	704,406.65	3.240000	181,731.60	-522,675.05	0.03
68629Y103	ORION OFFICE REIT INC REIT USD.01							
		44,945.000	Local 17.113345	769,159.29	8.750000	393,268.75	-375,890.54	0.06
			Base 17.113345	769,159.29	8.750000	393,268.75	-375,890.54	0.06
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		15,875.000	Local 36.422263	578,203.43	19.110000	303,371.25	-274,832.18	0.05
			Base 36.422263	578,203.43	19.110000	303,371.25	-274,832.18	0.05
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		115,865.000	Local 15.426756	1,787,421.08	15.190000	1,759,989.35	-27,431.73	0.27
			Base 15.426756	1,787,421.08	15.190000	1,759,989.35	-27,431.73	0.27
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		60,509.000	Local 19.457620	1,177,361.11	24.100000	1,458,266.90	280,905.79	0.22
			Base 19.457620	1,177,361.11	24.100000	1,458,266.90	280,905.79	0.22

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691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	11,883.000	Local 55.107018	654,836.69	89.780000	1,066,855.74	412,019.05	0.16
			Base 55.107018	654,836.69	89.780000	1,066,855.74	412,019.05	0.16
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001	85,146.000	Local 12.232583	1,041,555.54	35.160000	2,993,733.36	1,952,177.82	0.45
			Base 12.232583	1,041,555.54	35.160000	2,993,733.36	1,952,177.82	0.45
69318J100	PC CONNECTION INC COMMON STOCK USD.01	8,966.000	Local 49.273088	441,782.51	45.090000	404,276.94	-37,505.57	0.06
			Base 49.273088	441,782.51	45.090000	404,276.94	-37,505.57	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015	23,370.000	Local 18.813495	439,671.37	24.530000	573,266.10	133,594.73	0.09
			Base 18.813495	439,671.37	24.530000	573,266.10	133,594.73	0.09
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	47,573.000	Local 12.684376	603,433.81	20.960000	997,130.08	393,696.27	0.15
			Base 12.684376	603,433.81	20.960000	997,130.08	393,696.27	0.15
69354N106	PRA GROUP INC COMMON STOCK USD.01	30,931.000	Local 32.794134	1,014,355.37	32.860000	1,016,392.66	2,037.29	0.15
			Base 32.794134	1,014,355.37	32.860000	1,016,392.66	2,037.29	0.15
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	75,360.000	Local 31.955442	2,408,162.12	30.960000	2,333,145.60	-75,016.52	0.35
			Base 31.955442	2,408,162.12	30.960000	2,333,145.60	-75,016.52	0.35
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	36,365.000	Local 42.890094	1,559,698.28	53.190000	1,934,254.35	374,556.07	0.29
			Base 42.890094	1,559,698.28	53.190000	1,934,254.35	374,556.07	0.29
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	20,035.000	Local 82.021815	1,643,307.06	83.720000	1,677,330.20	34,023.14	0.25
			Base 82.021815	1,643,307.06	83.720000	1,677,330.20	34,023.14	0.25
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	43,937.000	Local 17.046357	748,965.80	16.410000	721,006.17	-27,959.63	0.11
			Base 17.046357	748,965.80	16.410000	721,006.17	-27,959.63	0.11

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70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
		15,423.000	Local 20.874255	321,943.63	11.040000	170,269.92	-151,673.71	0.03
			Base 20.874255	321,943.63	11.040000	170,269.92	-151,673.71	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
		11,480.000	Local 93.756540	1,076,325.08	124.480000	1,429,030.40	352,705.32	0.22
			Base 93.756540	1,076,325.08	124.480000	1,429,030.40	352,705.32	0.22
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		17,237.000	Local 46.320755	798,430.86	43.840000	755,670.08	-42,760.78	0.11
			Base 46.320755	798,430.86	43.840000	755,670.08	-42,760.78	0.11
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		172,067.000	Local 6.463165	1,112,097.35	11.680000	2,009,742.56	897,645.21	0.30
			Base 6.463165	1,112,097.35	11.680000	2,009,742.56	897,645.21	0.30
70788V102	RANGER OIL CORP A COMMON STOCK							
		15,721.000	Local 48.062916	755,597.10	31.450000	494,425.45	-261,171.65	0.07
			Base 48.062916	755,597.10	31.450000	494,425.45	-261,171.65	0.07
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		22,279.000	Local 9.924729	221,113.04	10.410000	231,924.39	10,811.35	0.04
			Base 9.924729	221,113.04	10.410000	231,924.39	10,811.35	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		71,876.000	Local 17.266164	1,241,022.82	11.780000	846,699.28	-394,323.54	0.13
			Base 17.266164	1,241,022.82	11.780000	846,699.28	-394,323.54	0.13
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		53,771.000	Local 8.656917	465,491.07	10.300000	553,841.30	88,350.23	0.08
			Base 8.656917	465,491.07	10.300000	553,841.30	88,350.23	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		27,461.000	Local 37.357973	1,025,887.31	65.020000	1,785,514.22	759,626.91	0.27
			Base 37.357973	1,025,887.31	65.020000	1,785,514.22	759,626.91	0.27
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		16,676.000	Local 18.256457	304,444.67	19.520000	325,515.52	21,070.85	0.05
			Base 18.256457	304,444.67	19.520000	325,515.52	21,070.85	0.05

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		16,140.000	Local 27.515450	444,099.36	13.290000	214,500.60	-229,598.76	0.03
			Base 27.515450	444,099.36	13.290000	214,500.60	-229,598.76	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		48,886.000	Local 11.343585	554,542.52	14.620000	714,713.32	160,170.80	0.11
			Base 11.343585	554,542.52	14.620000	714,713.32	160,170.80	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,879.000	Local 64.095010	697,289.61	104.740000	1,139,466.46	442,176.85	0.17
			Base 64.095010	697,289.61	104.740000	1,139,466.46	442,176.85	0.17
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		128,328.000	Local 5.696436	731,012.22	2.330000	299,004.24	-432,007.98	0.05
			Base 5.696436	731,012.22	2.330000	299,004.24	-432,007.98	0.05
729132100	PLEXUS CORP COMMON STOCK USD.01							
		21,992.000	Local 48.057236	1,056,874.74	87.560000	1,925,619.52	868,744.78	0.29
			Base 48.057236	1,056,874.74	87.560000	1,925,619.52	868,744.78	0.29
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		7,200.000	Local 33.322043	239,918.71	21.080000	151,776.00	-88,142.71	0.02
			Base 33.322043	239,918.71	21.080000	151,776.00	-88,142.71	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		10,814.000	Local 62.581132	676,752.36	65.230000	705,397.22	28,644.86	0.11
			Base 62.581132	676,752.36	65.230000	705,397.22	28,644.86	0.11
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		39,491.000	Local 52.977408	2,092,130.82	49.830000	1,967,836.53	-124,294.29	0.30
			Base 52.977408	2,092,130.82	49.830000	1,967,836.53	-124,294.29	0.30
741511109	PRICESMART INC COMMON STOCK USD.0001							
		19,883.000	Local 68.874990	1,369,441.42	57.590000	1,145,061.97	-224,379.45	0.17
			Base 68.874990	1,369,441.42	57.590000	1,145,061.97	-224,379.45	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		42,824.000	Local 33.209506	1,422,163.88	19.510000	835,496.24	-586,667.64	0.13
			Base 33.209506	1,422,163.88	19.510000	835,496.24	-586,667.64	0.13

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74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		12,532.000	Local 26.498768	332,082.56	14.980000	187,729.36	-144,353.20	0.03
			Base 26.498768	332,082.56	14.980000	187,729.36	-144,353.20	0.03
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		34,491.000	Local 31.325331	1,080,441.99	42.550000	1,467,592.05	387,150.06	0.22
			Base 31.325331	1,080,441.99	42.550000	1,467,592.05	387,150.06	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		69,557.000	Local 13.505657	939,412.97	8.050000	559,933.85	-379,479.12	0.08
			Base 13.505657	939,412.97	8.050000	559,933.85	-379,479.12	0.08
743713109	PROTO LABS INC COMMON STOCK USD.001							
		21,826.000	Local 74.502059	1,626,081.93	36.430000	795,121.18	-830,960.75	0.12
			Base 74.502059	1,626,081.93	36.430000	795,121.18	-830,960.75	0.12
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		59,551.000	Local 17.324595	1,031,696.93	19.500000	1,161,244.50	129,547.57	0.18
			Base 17.324595	1,031,696.93	19.500000	1,161,244.50	129,547.57	0.18
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
		79,656.000	Local 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
			Base 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		10,813.000	Local 99.861606	1,079,803.55	144.380000	1,561,180.94	481,377.39	0.24
			Base 99.861606	1,079,803.55	144.380000	1,561,180.94	481,377.39	0.24
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		26,441.000	Local 17.220330	455,322.74	18.160000	480,168.56	24,845.82	0.07
			Base 17.220330	455,322.74	18.160000	480,168.56	24,845.82	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		40,885.000	Local 10.040511	410,506.28	10.500000	429,292.50	18,786.22	0.06
			Base 10.040511	410,506.28	10.500000	429,292.50	18,786.22	0.06
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	102.380000	1,938,565.30	1,178,042.88	0.29
			Base 40.164902	760,522.42	102.380000	1,938,565.30	1,178,042.88	0.29

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749660106	RPC INC COMMON STOCK USD.1							
		66,034.000	Local 5.498988	363,120.17	6.930000	457,615.62	94,495.45	0.07
			Base 5.498988	363,120.17	6.930000	457,615.62	94,495.45	0.07
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	246.070000	1,910,487.48	1,620,961.59	0.29
			Base 37.290815	289,525.89	246.070000	1,910,487.48	1,620,961.59	0.29
74971D101	RPT REALTY REIT USD.01							
		67,593.000	Local 12.104379	818,171.27	7.560000	511,003.08	-307,168.19	0.08
			Base 12.104379	818,171.27	7.560000	511,003.08	-307,168.19	0.08
750491102	RADNET INC COMMON STOCK USD.0001							
		38,658.000	Local 19.200472	742,251.84	20.350000	786,690.30	44,438.46	0.12
			Base 19.200472	742,251.84	20.350000	786,690.30	44,438.46	0.12
750917106	RAMBUS INC COMMON STOCK USD.001							
		87,714.000	Local 14.171437	1,243,033.40	25.420000	2,229,689.88	986,656.48	0.34
			Base 14.171437	1,243,033.40	25.420000	2,229,689.88	986,656.48	0.34
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		50,767.000	Local 12.175913	618,134.57	3.150000	159,916.05	-458,218.52	0.02
			Base 12.175913	618,134.57	3.150000	159,916.05	-458,218.52	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		14,896.000	Local 29.906382	445,485.46	18.910000	281,683.36	-163,802.10	0.04
			Base 29.906382	445,485.46	18.910000	281,683.36	-163,802.10	0.04
75574U101	READY CAPITAL CORP REIT USD.0001							
		82,848.000	Local 12.989715	1,076,171.90	10.140000	840,078.72	-236,093.18	0.13
			Base 12.989715	1,076,171.90	10.140000	840,078.72	-236,093.18	0.13
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
		90,767.000	Local 7.994729	725,657.60	8.110000	736,120.37	10,462.77	0.11
			Base 7.994729	725,657.60	8.110000	736,120.37	10,462.77	0.11
758075402	REDWOOD TRUST INC REIT USD.01							
		92,664.000	Local 11.168532	1,034,920.82	5.740000	531,891.36	-503,029.46	0.08
			Base 11.168532	1,034,920.82	5.740000	531,891.36	-503,029.46	0.08

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75901B107	REGENXBIO INC COMMON STOCK USD.0001	29,847.000	Local 52.191470	1,557,758.82	26.430000	788,856.21	-768,902.61	0.12
			Base 52.191470	1,557,758.82	26.430000	788,856.21	-768,902.61	0.12
75970E107	RENASANT CORP COMMON STOCK USD5.0	44,400.000	Local 32.119731	1,426,116.04	31.280000	1,388,832.00	-37,284.04	0.21
			Base 32.119731	1,426,116.04	31.280000	1,388,832.00	-37,284.04	0.21
76009N100	RENT A CENTER INC COMMON STOCK USD.01	42,282.000	Local 23.365633	987,945.71	17.510000	740,357.82	-247,587.89	0.11
			Base 23.365633	987,945.71	17.510000	740,357.82	-247,587.89	0.11
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	115,615.000	Local 15.113184	1,747,310.75	19.060000	2,203,621.90	456,311.15	0.33
			Base 15.113184	1,747,310.75	19.060000	2,203,621.90	456,311.15	0.33
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01	25,224.000	Local 13.150019	331,696.07	18.070000	455,797.68	124,101.61	0.07
			Base 13.150019	331,696.07	18.070000	455,797.68	124,101.61	0.07
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	98,835.000	Local 15.858137	1,567,339.01	13.760000	1,359,969.60	-207,369.41	0.21
			Base 15.858137	1,567,339.01	13.760000	1,359,969.60	-207,369.41	0.21
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	12,474.000	Local 21.686345	270,515.47	27.920000	348,274.08	77,758.61	0.05
			Base 21.686345	270,515.47	27.920000	348,274.08	77,758.61	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0	14,864.000	Local 106.041317	1,576,198.13	241.880000	3,595,304.32	2,019,106.19	0.54
			Base 106.041317	1,576,198.13	241.880000	3,595,304.32	2,019,106.19	0.54
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	24,457.000	Local 10.970922	268,315.83	16.860000	412,345.02	144,029.19	0.06
			Base 10.970922	268,315.83	16.860000	412,345.02	144,029.19	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5	31,066.000	Local 26.629050	827,258.07	29.310000	910,544.46	83,286.39	0.14
			Base 26.629050	827,258.07	29.310000	910,544.46	83,286.39	0.14

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78454L100	SM ENERGY CO COMMON STOCK USD.01							
		97,289.000	Local 16.579160	1,612,969.87	37.610000	3,659,039.29	2,046,069.42	0.55
			Base 16.579160	1,612,969.87	37.610000	3,659,039.29	2,046,069.42	0.55
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		28,581.000	Local 55.555656	1,587,836.19	124.230000	3,550,617.63	1,962,781.44	0.54
			Base 55.555656	1,587,836.19	124.230000	3,550,617.63	1,962,781.44	0.54
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		35,880.000	Local 25.344644	909,365.84	55.220000	1,981,293.60	1,071,927.76	0.30
			Base 25.344644	909,365.84	55.220000	1,981,293.60	1,071,927.76	0.30
78645L100	SAFEHOLD INC REIT USD.01							
		13,818.000	Local 43.487951	600,916.51	26.460000	365,624.28	-235,292.23	0.06
			Base 43.487951	600,916.51	26.460000	365,624.28	-235,292.23	0.06
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		11,697.000	Local 64.350320	752,705.69	81.560000	954,007.32	201,301.63	0.14
			Base 64.350320	752,705.69	81.560000	954,007.32	201,301.63	0.14
790148100	ST JOE CO/THE COMMON STOCK							
		27,114.000	Local 26.552795	719,952.48	32.030000	868,461.42	148,508.94	0.13
			Base 26.552795	719,952.48	32.030000	868,461.42	148,508.94	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		84,927.000	Local 9.795180	831,875.27	12.600000	1,070,080.20	238,204.93	0.16
			Base 9.795180	831,875.27	12.600000	1,070,080.20	238,204.93	0.16
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		7,086.000	Local 75.713100	536,503.03	75.730000	536,622.78	119.75	0.08
			Base 75.713100	536,503.03	75.730000	536,622.78	119.75	0.08
801056102	SANMINA CORP COMMON STOCK USD.01							
		45,873.000	Local 23.528622	1,079,328.48	46.080000	2,113,827.84	1,034,499.36	0.32
			Base 23.528622	1,079,328.48	46.080000	2,113,827.84	1,034,499.36	0.32
804395101	SAUL CENTERS INC REIT USD.01							
		10,234.000	Local 42.507906	435,025.91	37.500000	383,775.00	-51,250.91	0.06
			Base 42.507906	435,025.91	37.500000	383,775.00	-51,250.91	0.06

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806037107	SCANSOURCE INC COMMON STOCK							
		20,024.000	Local 33.015235	661,097.06	26.410000	528,833.84	-132,263.22	0.08
			Base 33.015235	661,097.06	26.410000	528,833.84	-132,263.22	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		23,983.000	Local 32.895554	788,934.08	30.760000	737,717.08	-51,217.00	0.11
			Base 32.895554	788,934.08	30.760000	737,717.08	-51,217.00	0.11
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1							
		43,389.000	Local 29.282307	1,270,530.01	22.080000	958,029.12	-312,500.89	0.14
			Base 29.282307	1,270,530.01	22.080000	958,029.12	-312,500.89	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		45,950.000	Local 14.949747	686,940.86	11.270000	517,856.50	-169,084.36	0.08
			Base 14.949747	686,940.86	11.270000	517,856.50	-169,084.36	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		48,734.000	Local 27.920666	1,360,685.73	30.230000	1,473,228.82	112,543.09	0.22
			Base 27.920666	1,360,685.73	30.230000	1,473,228.82	112,543.09	0.22
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		81,939.000	Local 16.498737	1,351,890.02	22.100000	1,810,851.90	458,961.88	0.27
			Base 16.498737	1,351,890.02	22.100000	1,810,851.90	458,961.88	0.27
816307300	SELECTQUOTE INC COMMON STOCK USD.01							
		97,851.000	Local 11.378486	1,113,396.19	0.730000	71,431.23	-1,041,964.96	0.01
			Base 11.378486	1,113,396.19	0.730000	71,431.23	-1,041,964.96	0.01
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		4,445.000	Local 32.652911	145,142.19	50.440000	224,205.80	79,063.61	0.03
			Base 32.652911	145,142.19	50.440000	224,205.80	79,063.61	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		131,051.000	Local 11.585331	1,518,269.21	5.190000	680,154.69	-838,114.52	0.10
			Base 11.585331	1,518,269.21	5.190000	680,154.69	-838,114.52	0.10
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		38,789.000	Local 38.231882	1,482,976.46	80.000000	3,103,120.00	1,620,143.54	0.47
			Base 38.231882	1,482,976.46	80.000000	3,103,120.00	1,620,143.54	0.47

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819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		29,610.000	Local 53.560034	1,585,912.60	44.980000	1,331,857.80	-254,054.80	0.20
			Base 53.560034	1,585,912.60	44.980000	1,331,857.80	-254,054.80	0.20
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		39,740.000	Local 35.433667	1,408,133.91	17.020000	676,374.80	-731,759.11	0.10
			Base 35.433667	1,408,133.91	17.020000	676,374.80	-731,759.11	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		13,573.000	Local 17.921831	243,253.01	21.440000	291,005.12	47,752.11	0.04
			Base 17.921831	243,253.01	21.440000	291,005.12	47,752.11	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		19,124.000	Local 53.574633	1,024,561.28	50.170000	959,451.08	-65,110.20	0.14
			Base 53.574633	1,024,561.28	50.170000	959,451.08	-65,110.20	0.14
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		101,832.000	Local 23.365159	2,379,320.84	21.790000	2,218,919.28	-160,401.56	0.33
			Base 23.365159	2,379,320.84	21.790000	2,218,919.28	-160,401.56	0.33
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		67,705.000	Local 32.439122	2,196,290.74	31.990000	2,165,882.95	-30,407.79	0.33
			Base 32.439122	2,196,290.74	31.990000	2,165,882.95	-30,407.79	0.33
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		12,687.000	Local 57.854980	734,006.13	48.540000	615,826.98	-118,179.15	0.09
			Base 57.854980	734,006.13	48.540000	615,826.98	-118,179.15	0.09
82981J109	SITE CENTERS CORP REIT USD.1							
		147,779.000	Local 9.680784	1,430,616.54	10.710000	1,582,713.09	152,096.55	0.24
			Base 9.680784	1,430,616.54	10.710000	1,582,713.09	152,096.55	0.24
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		58,699.000	Local 23.520442	1,380,626.42	17.700000	1,038,972.30	-341,654.12	0.16
			Base 23.520442	1,380,626.42	17.700000	1,038,972.30	-341,654.12	0.16
830879102	SKYWEST INC COMMON STOCK							
		40,146.000	Local 22.449490	901,257.22	16.260000	652,773.96	-248,483.26	0.10
			Base 22.449490	901,257.22	16.260000	652,773.96	-248,483.26	0.10

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83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		17,430.000	Local 28.256734	492,514.87	33.810000	589,308.30	96,793.43	0.09
			Base 28.256734	492,514.87	33.810000	589,308.30	96,793.43	0.09
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		14,698.000	Local 22.018814	323,632.53	43.300000	636,423.40	312,790.87	0.10
			Base 22.018814	323,632.53	43.300000	636,423.40	312,790.87	0.10
83570H108	SONOS INC COMMON STOCK USD.001							
		100,986.000	Local 27.382592	2,765,258.48	13.900000	1,403,705.40	-1,361,553.08	0.21
			Base 27.382592	2,765,258.48	13.900000	1,403,705.40	-1,361,553.08	0.21
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		97,187.000	Local 28.351767	2,755,423.18	33.420000	3,247,989.54	492,566.36	0.49
			Base 28.351767	2,755,423.18	33.420000	3,247,989.54	492,566.36	0.49
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		24,203.000	Local 30.845845	746,561.99	35.360000	855,818.08	109,256.09	0.13
			Base 30.845845	746,561.99	35.360000	855,818.08	109,256.09	0.13
847215100	SPARTANNASH CO COMMON STOCK							
		28,669.000	Local 21.876770	627,185.11	29.020000	831,974.38	204,789.27	0.13
			Base 21.876770	627,185.11	29.020000	831,974.38	204,789.27	0.13
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		14,781.000	Local 29.734066	439,499.23	32.500000	480,382.50	40,883.27	0.07
			Base 29.734066	439,499.23	32.500000	480,382.50	40,883.27	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		9,495.000	Local 57.228678	543,386.30	81.650000	775,266.75	231,880.45	0.12
			Base 57.228678	543,386.30	81.650000	775,266.75	231,880.45	0.12
858586100	STEPAN CO COMMON STOCK USD1.0							
		16,816.000	Local 68.898113	1,158,590.66	93.670000	1,575,154.72	416,564.06	0.24
			Base 68.898113	1,158,590.66	93.670000	1,575,154.72	416,564.06	0.24
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		21,513.000	Local 33.197959	714,187.70	43.640000	938,827.32	224,639.62	0.14
			Base 33.197959	714,187.70	43.640000	938,827.32	224,639.62	0.14

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861896108	STONEX GROUP INC COMMON STOCK USD.01								
	13,668.000	Local	41.200582	563,129.56	82.940000	1,133,623.92	570,494.36	0.17	
		Base	41.200582	563,129.56	82.940000	1,133,623.92	570,494.36	0.17	
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
	17,792.000	Local	74.961030	1,333,706.64	61.410000	1,092,606.72	-241,099.92	0.16	
		Base	74.961030	1,333,706.64	61.410000	1,092,606.72	-241,099.92	0.16	
86333M108	STRIDE INC COMMON STOCK USD.0001								
	32,245.000	Local	41.201104	1,328,529.61	42.030000	1,355,257.35	26,727.74	0.20	
		Base	41.201104	1,328,529.61	42.030000	1,355,257.35	26,727.74	0.20	
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	14,022.000	Local	45.408057	636,711.77	50.790000	712,177.38	75,465.61	0.11	
		Base	45.408057	636,711.77	50.790000	712,177.38	75,465.61	0.11	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	84,834.000	Local	11.455460	971,812.53	6.720000	570,084.48	-401,728.05	0.09	
		Base	11.455460	971,812.53	6.720000	570,084.48	-401,728.05	0.09	
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001								
	25,840.000	Local	18.323672	473,483.69	13.610000	351,682.40	-121,801.29	0.05	
		Base	18.323672	473,483.69	13.610000	351,682.40	-121,801.29	0.05	
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	66,178.000	Local	9.567939	633,187.06	5.810000	384,494.18	-248,692.88	0.06	
		Base	9.567939	633,187.06	5.810000	384,494.18	-248,692.88	0.06	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	168,491.000	Local	10.868121	1,831,180.58	9.420000	1,587,185.22	-243,995.36	0.24	
		Base	10.868121	1,831,180.58	9.420000	1,587,185.22	-243,995.36	0.24	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	42,453.000	Local	21.688491	920,741.52	33.850000	1,437,034.05	516,292.53	0.22	
		Base	21.688491	920,741.52	33.850000	1,437,034.05	516,292.53	0.22	
868873100	SURMODICS INC COMMON STOCK USD.05								
	11,114.000	Local	25.774216	286,454.64	30.400000	337,865.60	51,410.96	0.05	
		Base	25.774216	286,454.64	30.400000	337,865.60	51,410.96	0.05	

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871332102	SYLVAMO CORP COMMON STOCK USD1.0							
		26,264.000	Local 32.347579	849,576.81	33.900000	890,349.60	40,772.79	0.13
			Base 32.347579	849,576.81	33.900000	890,349.60	40,772.79	0.13
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
		26,735.000	Local 19.894999	531,892.81	15.110000	403,965.85	-127,926.96	0.06
			Base 19.894999	531,892.81	15.110000	403,965.85	-127,926.96	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		81,100.000	Local 12.507916	1,014,392.01	13.180000	1,068,898.00	54,505.99	0.16
			Base 12.507916	1,014,392.01	13.180000	1,068,898.00	54,505.99	0.16
87484T108	TALOS ENERGY INC COMMON STOCK							
		51,748.000	Local 16.380276	847,646.51	16.650000	861,604.20	13,957.69	0.13
			Base 16.380276	847,646.51	16.650000	861,604.20	13,957.69	0.13
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		82,828.000	Local 14.873130	1,231,911.59	13.680000	1,133,087.04	-98,824.55	0.17
			Base 14.873130	1,231,911.59	13.680000	1,133,087.04	-98,824.55	0.17
87874R100	TECHTARGET COMMON STOCK USD.001							
		21,543.000	Local 38.914895	838,343.59	59.200000	1,275,345.60	437,002.01	0.19
			Base 38.914895	838,343.59	59.200000	1,275,345.60	437,002.01	0.19
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		79,468.000	Local 19.865759	1,578,692.16	13.900000	1,104,605.20	-474,086.96	0.17
			Base 19.865759	1,578,692.16	13.900000	1,104,605.20	-474,086.96	0.17
880345103	TENNANT CO COMMON STOCK USD.375							
		14,753.000	Local 53.643563	791,403.48	56.560000	834,429.68	43,026.20	0.13
			Base 53.643563	791,403.48	56.560000	834,429.68	43,026.20	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		79,455.000	Local 25.550080	2,030,081.63	35.150000	2,792,843.25	762,761.62	0.42
			Base 25.550080	2,030,081.63	35.150000	2,792,843.25	762,761.62	0.42
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		103,389.000	Local 11.870378	1,227,266.51	7.980000	825,044.22	-402,222.29	0.12
			Base 11.870378	1,227,266.51	7.980000	825,044.22	-402,222.29	0.12

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886029206	THRYV HOLDINGS INC COMMON STOCK							
		24,323.000	Local 30.223417	735,124.18	22.830000	555,294.09	-179,830.09	0.08
			Base 30.223417	735,124.18	22.830000	555,294.09	-179,830.09	0.08
887399103	TIMKENSTEEL CORP COMMON STOCK							
		32,648.000	Local 15.239480	497,538.53	14.990000	489,393.52	-8,145.01	0.07
			Base 15.239480	497,538.53	14.990000	489,393.52	-8,145.01	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		40,371.000	Local 15.667686	632,520.17	12.140000	490,103.94	-142,416.23	0.07
			Base 15.667686	632,520.17	12.140000	490,103.94	-142,416.23	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		10,005.000	Local 58.540157	585,694.27	72.620000	726,563.10	140,868.83	0.11
			Base 58.540157	585,694.27	72.620000	726,563.10	140,868.83	0.11
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		14,099.000	Local 35.049340	494,160.64	33.280000	469,214.72	-24,945.92	0.07
			Base 35.049340	494,160.64	33.280000	469,214.72	-24,945.92	0.07
894650100	TREDEGAR CORP COMMON STOCK							
		19,956.000	Local 17.351894	346,274.40	9.440000	188,384.64	-157,889.76	0.03
			Base 17.351894	346,274.40	9.440000	188,384.64	-157,889.76	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		40,028.000	Local 38.370381	1,535,889.60	42.420000	1,697,987.76	162,098.16	0.26
			Base 38.370381	1,535,889.60	42.420000	1,697,987.76	162,098.16	0.26
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		65,081.000	Local 23.846881	1,551,978.83	21.350000	1,389,479.35	-162,499.48	0.21
			Base 23.846881	1,551,978.83	21.350000	1,389,479.35	-162,499.48	0.21
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		18,250.000	Local 50.579476	923,075.43	54.350000	991,887.50	68,812.07	0.15
			Base 50.579476	923,075.43	54.350000	991,887.50	68,812.07	0.15
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		51,559.000	Local 21.595709	1,113,453.14	8.590000	442,891.81	-670,561.33	0.07
			Base 21.595709	1,113,453.14	8.590000	442,891.81	-670,561.33	0.07

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89785X101	TRUEBLUE INC COMMON STOCK	25,939.000	Local 19.131372	496,248.67	19.080000	494,916.12	-1,332.55	0.07
			Base 19.131372	496,248.67	19.080000	494,916.12	-1,332.55	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001	27,809.000	Local 79.820167	2,219,719.02	59.430000	1,652,688.87	-567,030.15	0.25
			Base 79.820167	2,219,719.02	59.430000	1,652,688.87	-567,030.15	0.25
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	15,179.000	Local 29.578636	448,974.12	31.420000	476,924.18	27,950.06	0.07
			Base 29.578636	448,974.12	31.420000	476,924.18	27,950.06	0.07
898402102	TRUSTMARK CORP COMMON STOCK	48,568.000	Local 31.011683	1,506,175.42	30.630000	1,487,637.84	-18,537.58	0.22
			Base 31.011683	1,506,175.42	30.630000	1,487,637.84	-18,537.58	0.22
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01	14,986.000	Local 36.700971	550,000.75	44.310000	664,029.66	114,028.91	0.10
			Base 36.700971	550,000.75	44.310000	664,029.66	114,028.91	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	30,697.000	Local 12.801350	392,963.03	6.550000	201,065.35	-191,897.68	0.03
			Base 12.801350	392,963.03	6.550000	201,065.35	-191,897.68	0.03
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0	273,344.000	Local 6.909869	1,888,771.13	3.320000	907,502.08	-981,269.05	0.14
			Base 6.909869	1,888,771.13	3.320000	907,502.08	-981,269.05	0.14
90278Q108	UFP INDUSTRIES INC COMMON STOCK	48,903.000	Local 31.441392	1,537,578.37	72.160000	3,528,840.48	1,991,262.11	0.53
			Base 31.441392	1,537,578.37	72.160000	3,528,840.48	1,991,262.11	0.53
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	8,836.000	Local 67.884221	599,824.98	56.050000	495,257.80	-104,567.18	0.07
			Base 67.884221	599,824.98	56.050000	495,257.80	-104,567.18	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	10,320.000	Local 67.452556	696,110.38	76.020000	784,526.40	88,416.02	0.12
			Base 67.452556	696,110.38	76.020000	784,526.40	88,416.02	0.12

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90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		59,960.000	Local 22.718755	1,362,216.55	10.950000	656,562.00	-705,654.55	0.10
			Base 22.718755	1,362,216.55	10.950000	656,562.00	-705,654.55	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		36,053.000	Local 26.723156	963,449.95	25.750000	928,364.75	-35,085.20	0.14
			Base 26.723156	963,449.95	25.750000	928,364.75	-35,085.20	0.14
904677200	UNIFI INC COMMON STOCK USD.1							
		10,265.000	Local 24.820182	254,779.17	9.510000	97,620.15	-157,159.02	0.01
			Base 24.820182	254,779.17	9.510000	97,620.15	-157,159.02	0.01
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		11,978.000	Local 110.741861	1,326,466.01	168.230000	2,015,058.94	688,592.93	0.30
			Base 110.741861	1,326,466.01	168.230000	2,015,058.94	688,592.93	0.30
909214306	UNISYS CORP COMMON STOCK USD.01							
		53,794.000	Local 15.814624	850,731.90	7.550000	406,144.70	-444,587.20	0.06
			Base 15.814624	850,731.90	7.550000	406,144.70	-444,587.20	0.06
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		84,170.000	Local 23.262053	1,957,966.99	33.100000	2,786,027.00	828,060.01	0.42
			Base 23.262053	1,957,966.99	33.100000	2,786,027.00	828,060.01	0.42
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		17,190.000	Local 26.721946	459,350.26	28.730000	493,868.70	34,518.44	0.07
			Base 26.721946	459,350.26	28.730000	493,868.70	34,518.44	0.07
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		46,260.000	Local 23.986784	1,109,628.65	34.370000	1,589,956.20	480,327.55	0.24
			Base 23.986784	1,109,628.65	34.370000	1,589,956.20	480,327.55	0.24
913259107	UNITIL CORP COMMON STOCK							
		12,725.000	Local 52.841423	672,407.11	46.450000	591,076.25	-81,330.86	0.09
			Base 52.841423	672,407.11	46.450000	591,076.25	-81,330.86	0.09
91325V108	UNITI GROUP INC REIT USD.0001							
		188,279.000	Local 9.139638	1,720,801.95	6.950000	1,308,539.05	-412,262.90	0.20
			Base 9.139638	1,720,801.95	6.950000	1,308,539.05	-412,262.90	0.20

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913456109	UNIVERSAL CORP/VA COMMON STOCK							
		19,524.000	Local 49.185266	960,293.14	46.040000	898,884.96	-61,408.18	0.14
			Base 49.185266	960,293.14	46.040000	898,884.96	-61,408.18	0.14
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		9,540.000	Local 32.210382	307,287.04	19.670000	187,651.80	-119,635.24	0.03
			Base 32.210382	307,287.04	19.670000	187,651.80	-119,635.24	0.03
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		10,076.000	Local 56.583417	570,134.51	43.210000	435,383.96	-134,750.55	0.07
			Base 56.583417	570,134.51	43.210000	435,383.96	-134,750.55	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		21,938.000	Local 17.020444	373,394.49	9.850000	216,089.30	-157,305.19	0.03
			Base 17.020444	373,394.49	9.850000	216,089.30	-157,305.19	0.03
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		47,800.000	Local 20.087226	960,169.42	19.650000	939,270.00	-20,899.42	0.14
			Base 20.087226	960,169.42	19.650000	939,270.00	-20,899.42	0.14
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		93,201.000	Local 18.314810	1,706,958.64	13.340000	1,243,301.34	-463,657.30	0.19
			Base 18.314810	1,706,958.64	13.340000	1,243,301.34	-463,657.30	0.19
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		23,936.000	Local 18.716771	448,004.62	15.510000	371,247.36	-76,757.26	0.06
			Base 18.716771	448,004.62	15.510000	371,247.36	-76,757.26	0.06
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		44,886.000	Local 16.446507	738,217.93	9.880000	443,473.68	-294,744.25	0.07
			Base 16.446507	738,217.93	9.880000	443,473.68	-294,744.25	0.07
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		106,681.000	Local 187.155497	19,965,935.56	161.460000	17,224,714.26	-2,741,221.30	2.60
			Base 187.155497	19,965,935.56	161.460000	17,224,714.26	-2,741,221.30	2.60
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		31,664.000	Local 26.693346	845,218.10	21.140000	669,376.96	-175,841.14	0.10
			Base 26.693346	845,218.10	21.140000	669,376.96	-175,841.14	0.10

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		104,418.000	Local 8.594100	897,378.76	8.810000	919,922.58	22,543.82	0.14
			Base 8.594100	897,378.76	8.810000	919,922.58	22,543.82	0.14
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		40,810.000	Local 27.758849	1,132,838.62	18.320000	747,639.20	-385,199.42	0.11
			Base 27.758849	1,132,838.62	18.320000	747,639.20	-385,199.42	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		42,804.000	Local 25.875268	1,107,564.98	26.590000	1,138,158.36	30,593.38	0.17
			Base 25.875268	1,107,564.98	26.590000	1,138,158.36	30,593.38	0.17
923454102	VERITIV CORP COMMON STOCK USD.01							
		11,082.000	Local 62.132496	688,552.32	97.770000	1,083,487.14	394,934.82	0.16
			Base 62.132496	688,552.32	97.770000	1,083,487.14	394,934.82	0.16
92346J108	VERICEL CORP COMMON STOCK							
		37,440.000	Local 48.768408	1,825,889.19	23.200000	868,608.00	-957,281.19	0.13
			Base 48.768408	1,825,889.19	23.200000	868,608.00	-957,281.19	0.13
92552R406	VIAD CORP COMMON STOCK USD1.5							
		16,365.000	Local 28.420156	465,095.86	31.580000	516,806.70	51,710.84	0.08
			Base 28.420156	465,095.86	31.580000	516,806.70	51,710.84	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
		180,804.000	Local 9.538829	1,724,658.51	13.050000	2,359,492.20	634,833.69	0.36
			Base 9.538829	1,724,658.51	13.050000	2,359,492.20	634,833.69	0.36
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
		59,998.000	Local 23.051748	1,383,058.76	19.280000	1,156,761.44	-226,297.32	0.17
			Base 23.051748	1,383,058.76	19.280000	1,156,761.44	-226,297.32	0.17
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		5,427.000	Local 127.294210	690,825.68	159.520000	865,715.04	174,889.36	0.13
			Base 127.294210	690,825.68	159.520000	865,715.04	174,889.36	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		44,862.000	Local 20.755523	931,134.26	24.320000	1,091,043.84	159,909.58	0.16
			Base 20.755523	931,134.26	24.320000	1,091,043.84	159,909.58	0.16

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
929236107	WD 40 CO COMMON STOCK USD.001							
		10,814.000	Local 110.528790	1,195,258.34	175.740000	1,900,452.36	705,194.02	0.29
			Base 110.528790	1,195,258.34	175.740000	1,900,452.36	705,194.02	0.29
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		50,403.000	Local 47.704270	2,404,438.30	46.460000	2,341,723.38	-62,714.92	0.35
			Base 47.704270	2,404,438.30	46.460000	2,341,723.38	-62,714.92	0.35
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		38,529.000	Local 13.402155	516,371.64	15.560000	599,511.24	83,139.60	0.09
			Base 13.402155	516,371.64	15.560000	599,511.24	83,139.60	0.09
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		24,377.000	Local 47.292834	1,152,857.41	83.730000	2,041,086.21	888,228.80	0.31
			Base 47.292834	1,152,857.41	83.730000	2,041,086.21	888,228.80	0.31
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		40,992.000	Local 20.604919	844,636.83	28.440000	1,165,812.48	321,175.65	0.18
			Base 20.604919	844,636.83	28.440000	1,165,812.48	321,175.65	0.18
939653101	WASHINGTON REIT REIT USD.01							
		69,361.000	Local 25.899940	1,796,445.77	17.560000	1,217,979.16	-578,466.61	0.18
			Base 25.899940	1,796,445.77	17.560000	1,217,979.16	-578,466.61	0.18
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		21,356.000	Local 51.846240	1,107,228.31	52.290000	1,116,705.24	9,476.93	0.17
			Base 51.846240	1,107,228.31	52.290000	1,116,705.24	9,476.93	0.17
966084204	WHITESTONE REIT REIT USD.001							
		36,829.000	Local 11.516750	424,150.37	8.460000	311,573.34	-112,577.03	0.05
			Base 11.516750	424,150.37	8.460000	311,573.34	-112,577.03	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		25,200.000	Local 30.091542	758,306.86	53.210000	1,340,892.00	582,585.14	0.20
			Base 30.091542	758,306.86	53.210000	1,340,892.00	582,585.14	0.20
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		88,409.000	Local 7.001766	619,019.13	4.680000	413,754.12	-205,265.01	0.06
			Base 7.001766	619,019.13	4.680000	413,754.12	-205,265.01	0.06

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		62,484.000	Local 21.714932	1,356,835.82	15.390000	961,628.76	-395,207.06	0.15
			Base 21.714932	1,356,835.82	15.390000	961,628.76	-395,207.06	0.15
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,891.000	Local 96.121332	277,886.77	96.820000	279,906.62	2,019.85	0.04
			Base 96.121332	277,886.77	96.820000	279,906.62	2,019.85	0.04
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		49,137.000	Local 30.813386	1,514,077.35	23.440000	1,151,771.28	-362,306.07	0.17
			Base 30.813386	1,514,077.35	23.440000	1,151,771.28	-362,306.07	0.17
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		42,450.000	Local 15.793575	670,437.25	3.930000	166,828.50	-503,608.75	0.03
			Base 15.793575	670,437.25	3.930000	166,828.50	-503,608.75	0.03
98379L100	XPEL INC COMMON STOCK							
		15,560.000	Local 60.544728	942,075.96	64.440000	1,002,686.40	60,610.44	0.15
			Base 60.544728	942,075.96	64.440000	1,002,686.40	60,610.44	0.15
98390M103	XPERI HOLDING CORP COMMON STOCK							
		82,688.000	Local 21.885035	1,809,629.74	14.140000	1,169,208.32	-640,421.42	0.18
			Base 21.885035	1,809,629.74	14.140000	1,169,208.32	-640,421.42	0.18
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		90,749.000	Local 18.984518	1,722,825.98	13.790000	1,251,428.71	-471,397.27	0.19
			Base 18.984518	1,722,825.98	13.790000	1,251,428.71	-471,397.27	0.19
98401F105	XENCOR INC COMMON STOCK USD.01							
		47,376.000	Local 38.015525	1,801,023.53	25.980000	1,230,828.48	-570,195.05	0.19
			Base 38.015525	1,801,023.53	25.980000	1,230,828.48	-570,195.05	0.19
985817105	YELP INC COMMON STOCK USD.000001							
		55,769.000	Local 29.093141	1,622,495.37	33.910000	1,891,126.79	268,631.42	0.29
			Base 29.093141	1,622,495.37	33.910000	1,891,126.79	268,631.42	0.29
98888T107	ZIMVIE INC COMMON STOCK USD.01							
		16,560.000	Local 23.758723	393,444.46	9.870000	163,447.20	-229,997.26	0.02
			Base 23.758723	393,444.46	9.870000	163,447.20	-229,997.26	0.02

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
989817101	ZUMIEZ INC COMMON STOCK								
	12,355.000	Local	27.892992	344,617.92	21.530000	266,003.15	-78,614.77	0.04	
		Base	27.892992	344,617.92	21.530000	266,003.15	-78,614.77	0.04	
98986M103	ZYNEX INC COMMON STOCK USD.001								
	17,678.000	Local	17.611110	311,329.21	9.070000	160,339.46	-150,989.75	0.02	
		Base	17.611110	311,329.21	9.070000	160,339.46	-150,989.75	0.02	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	49,128.000	Local	30.469530	1,496,907.07	48.450000	2,380,251.60	883,344.53	0.36	
		Base	30.469530	1,496,907.07	48.450000	2,380,251.60	883,344.53	0.36	
G3323L100	FABRINET COMMON STOCK USD.01								
	29,192.000	Local	46.465650	1,356,425.25	95.450000	2,786,376.40	1,429,951.15	0.42	
		Base	46.465650	1,356,425.25	95.450000	2,786,376.40	1,429,951.15	0.42	
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
	24,294.000	Local	31.501340	765,293.56	23.240000	564,592.56	-200,701.00	0.09	
		Base	31.501340	765,293.56	23.240000	564,592.56	-200,701.00	0.09	
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
	22,808.000	Local	27.517582	627,621.02	24.210000	552,181.68	-75,439.34	0.08	
		Base	27.517582	627,621.02	24.210000	552,181.68	-75,439.34	0.08	
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
	29,720.000	Local	33.544082	996,930.12	22.810000	677,913.20	-319,016.92	0.10	
		Base	33.544082	996,930.12	22.810000	677,913.20	-319,016.92	0.10	
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
	17,594.000	Local	38.400431	675,617.18	30.760000	541,191.44	-134,425.74	0.08	
		Base	38.400431	675,617.18	30.760000	541,191.44	-134,425.74	0.08	
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
	7,100.000	Local	112.164537	796,368.21	101.450000	720,295.00	-76,073.21	0.11	
		Base	112.164537	796,368.21	101.450000	720,295.00	-76,073.21	0.11	
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
	36,913.000	Local	27.472398	1,014,088.63	57.190000	2,111,054.47	1,096,965.84	0.32	
		Base	27.472398	1,014,088.63	57.190000	2,111,054.47	1,096,965.84	0.32	

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: September 30, 2022

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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
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		67,420.000	Local 12.078984	814,365.09	4.950000	333,729.00	-480,636.09	0.05
			Base 12.078984	814,365.09	4.950000	333,729.00	-480,636.09	0.05
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		39,673.000	Local 22.566620	895,285.51	15.870000	629,610.51	-265,675.00	0.10
			Base 22.566620	895,285.51	15.870000	629,610.51	-265,675.00	0.10
G9059U107	TRINSEO PLC COMMON STOCK							
		52,446.000	Local 41.764658	2,190,389.23	18.320000	960,810.72	-1,229,578.51	0.15
			Base 41.764658	2,190,389.23	18.320000	960,810.72	-1,229,578.51	0.15
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		36,763.000	Local 19.011342	698,913.98	13.480000	495,565.24	-203,348.74	0.07
			Base 19.011342	698,913.98	13.480000	495,565.24	-203,348.74	0.07
N90064101	UNIQURE NV COMMON STOCK EUR.05							
		32,634.000	Local 25.555169	833,967.37	18.760000	612,213.84	-221,753.53	0.09
			Base 25.555169	833,967.37	18.760000	612,213.84	-221,753.53	0.09
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		25,163.000	Local 12.942587	325,674.31	13.570000	341,461.91	15,787.60	0.05
			Base 12.942587	325,674.31	13.570000	341,461.91	15,787.60	0.05
US DOLLAR Total								
		25,806,805.000	Local	624,162,334.88		660,591,362.79	36,429,027.91	99.71
			Base	624,162,334.88		660,591,362.79	36,429,027.91	99.71
EQUITY Total								
		25,806,805.000	Base	624,162,334.88		660,591,362.79	36,429,027.91	99.71

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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		27,554,952.050	Base	625,910,481.93		662,339,509.84	36,429,027.91	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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							
	-11,024,286.220	Local	1.000000	-11,024,286.22	1.000000	-11,024,286.22	0.00	0.44
		Base	1.000000	-11,024,286.22	1.000000	-11,024,286.22	0.00	0.44

US DOLLAR Total	-11,024,286.220	Local		-11,024,286.22		-11,024,286.22	0.00	0.44
		Base		-11,024,286.22		-11,024,286.22	0.00	0.44

CASH Total	-11,024,286.220	Base		-11,024,286.22		-11,024,286.22	0.00	0.44
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05253CKB1	AUST + NEW ZEA				0.230000	11 Oct 2022		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.40
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.40

15060YQ60	CEDAR SPRING CPTL CO				2.710000	06 Mar 2023		
	10,000,000.000	Local	98.825667	9,882,566.66	98.241400	9,824,140.00	-58,426.66	0.39
		Base	98.825667	9,882,566.66	98.241400	9,824,140.00	-58,426.66	0.39

15060YV98	CEDAR SPRING CPTL CO				4.000000	09 Aug 2023		
	10,000,000.000	Local	96.533333	9,653,333.34	95.955555	9,595,555.50	-57,777.84	0.38
		Base	96.533333	9,653,333.34	95.955555	9,595,555.50	-57,777.84	0.38

15963UKL9	CHARIOT FNDG LLC				2.490000	20 Oct 2022		
	10,000,000.000	Local	99.868583	9,986,858.33	99.868583	9,986,858.33	0.00	0.40
		Base	99.868583	9,986,858.33	99.868583	9,986,858.33	0.00	0.40

17177MKR2	CIESCO LLC				2.500000	25 Oct 2022		
	5,000,000.000	Local	99.833333	4,991,666.67	99.833333	4,991,666.67	0.00	0.20
		Base	99.833333	4,991,666.67	99.833333	4,991,666.67	0.00	0.20

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17327BKH7	CITIGROUP GLOBAL MKTS INC S	12,000,000.000	Local	99.989778	11,998,773.33	99.989778	11,998,773.33	0.00	0.48
			Base	99.989778	11,998,773.33	99.989778	11,998,773.33	0.00	0.48
17327BR56	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	98.847833	9,884,783.33	97.808800	9,780,880.00	-103,903.33	0.39
			Base	98.847833	9,884,783.33	97.808800	9,780,880.00	-103,903.33	0.39
2063C1MT4	CONCORD MIN CPTL CO	15,000,000.000	Local	99.154167	14,873,125.00	99.154167	14,873,125.00	0.00	0.60
			Base	99.154167	14,873,125.00	99.154167	14,873,125.00	0.00	0.60
2284K1KC6	CROWN POINT CAP CO.	10,000,000.000	Local	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	0.40
			Base	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	0.40
2284K1KE2	CROWN POINT CAP CO.	10,000,000.000	Local	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.40
			Base	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.40
2546R3M92	DISNEY (WALT) CO THE	15,000,000.000	Local	99.415417	14,912,312.50	99.415417	14,912,312.50	0.00	0.60
			Base	99.415417	14,912,312.50	99.415417	14,912,312.50	0.00	0.60
40060XNQ9	GTA FDG LLC DISC	17,700,000.000	Local	98.910694	17,507,192.92	98.782700	17,484,537.90	-22,655.02	0.70
			Base	98.910694	17,507,192.92	98.782700	17,484,537.90	-22,655.02	0.70
41282KKT4	HARLEY DAVIDSON FND CP	10,000,000.000	Local	99.758056	9,975,805.55	99.758056	9,975,805.55	0.00	0.40
			Base	99.758056	9,975,805.55	99.758056	9,975,805.55	0.00	0.40
43851UL76	HONEYWELL INTERNATN	15,000,000.000	Local	99.978931	14,996,839.58	99.978931	14,996,839.58	0.00	0.60
			Base	99.978931	14,996,839.58	99.978931	14,996,839.58	0.00	0.60
4499929H1	ILA FINANCIAL SQUARE GOVT	7,738,133.260	Local	100.000000	7,738,133.26	100.000000	7,738,133.26	0.00	0.31
			Base	100.000000	7,738,133.26	100.000000	7,738,133.26	0.00	0.31

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
53127UKC3	LIBERTY FUNDING LLC				2.500000	12 Oct 2022			
	15,000,000.000	Local	99.923611	14,988,541.67	99.923611	14,988,541.67	0.00		0.60
		Base	99.923611	14,988,541.67	99.923611	14,988,541.67	0.00		0.60
57978DKE8	MCCORMICK + COMPANY				3.050000	14 Oct 2022			
	10,000,000.000	Local	99.889861	9,988,986.11	99.889861	9,988,986.11	0.00		0.40
		Base	99.889861	9,988,986.11	99.889861	9,988,986.11	0.00		0.40
62455BL11	MOUNTCLIFF				3.150000	01 Nov 2022			
	10,000,000.000	Local	99.728750	9,972,875.00	99.728750	9,972,875.00	0.00		0.40
		Base	99.728750	9,972,875.00	99.728750	9,972,875.00	0.00		0.40
67983UNQ2	OLD LINE FUNDING LLC				3.350000	24 Jan 2023			
	15,000,000.000	Local	98.929861	14,839,479.17	98.769500	14,815,425.00	-24,054.17		0.59
		Base	98.929861	14,839,479.17	98.769500	14,815,425.00	-24,054.17		0.59
92646LL16	VICTORY RECEIVABLES				2.820000	01 Nov 2022			
	15,000,000.000	Local	99.757167	14,963,575.00	99.757167	14,963,575.00	0.00		0.60
		Base	99.757167	14,963,575.00	99.757167	14,963,575.00	0.00		0.60
92646LL32	VICTORY RECEIVABLES				2.850000	03 Nov 2022			
	10,000,000.000	Local	99.738750	9,973,875.00	99.738750	9,973,875.00	0.00		0.40
		Base	99.738750	9,973,875.00	99.738750	9,973,875.00	0.00		0.40
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022			
	26,000,000.000	Local	99.989667	25,997,313.33	99.989667	25,997,313.33	0.00		1.04
		Base	99.989667	25,997,313.33	99.989667	25,997,313.33	0.00		1.04
US DOLLAR Total									
	268,438,133.260	Local		267,123,530.19		266,856,713.17	-266,817.02		10.68
		Base		267,123,530.19		266,856,713.17	-266,817.02		10.68
CASH EQUIVALENT Total									
	268,438,133.260	Base		267,123,530.19		266,856,713.17	-266,817.02		10.68
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	

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464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
		283,222.000	Local 128.150355	36,294,999.97	104.900000	29,709,987.80	-6,585,012.17	1.19
			Base 128.150355	36,294,999.97	104.900000	29,709,987.80	-6,585,012.17	1.19
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		127,300.000	Local 26.784764	3,409,700.41	24.950000	3,176,135.00	-233,565.41	0.13
			Base 26.784764	3,409,700.41	24.950000	3,176,135.00	-233,565.41	0.13
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
		70,000.000	Local 33.329679	2,333,077.50	29.640000	2,074,800.00	-258,277.50	0.08
			Base 33.329679	2,333,077.50	29.640000	2,074,800.00	-258,277.50	0.08
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		6,000,000.000	Local 1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
			Base 1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total								
		6,480,522.000	Local	48,037,777.88		40,960,922.80	-7,076,855.08	1.64
			Base	48,037,777.88		40,960,922.80	-7,076,855.08	1.64
EQUITY Total								
		6,480,522.000	Base	48,037,777.88		40,960,922.80	-7,076,855.08	1.64
FIXED INCOME								
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 99.933739	7,495,030.43	88.169931	6,612,744.83	-882,285.60	0.26
			Base 99.933739	7,495,030.43	88.169931	6,612,744.83	-882,285.60	0.26
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local 100.159520	10,221,279.04	93.208060	9,511,882.52	-709,396.52	0.38
			Base 100.159520	10,221,279.04	93.208060	9,511,882.52	-709,396.52	0.38
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	87.278209	8,781,933.39	-1,266,748.55	0.35
			Base 99.867640	10,048,681.94	87.278209	8,781,933.39	-1,266,748.55	0.35

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010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		10,000,000.000	Local	99.641469	9,964,146.85	76.524086	7,652,408.60	-2,311,738.25	0.31
			Base	99.641469	9,964,146.85	76.524086	7,652,408.60	-2,311,738.25	0.31
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		10,000,000.000	Local	99.990581	9,999,058.06	87.237842	8,723,784.20	-1,275,273.86	0.35
			Base	99.990581	9,999,058.06	87.237842	8,723,784.20	-1,275,273.86	0.35
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024			
		5,000,000.000	Local	101.463103	5,073,155.15	98.743296	4,937,164.80	-135,990.35	0.20
			Base	101.463103	5,073,155.15	98.743296	4,937,164.80	-135,990.35	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		10,000,000.000	Local	99.944165	9,994,416.51	89.675465	8,967,546.50	-1,026,870.01	0.36
			Base	99.944165	9,994,416.51	89.675465	8,967,546.50	-1,026,870.01	0.36
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		18,000,000.000	Local	99.995723	17,999,230.18	97.672564	17,581,061.52	-418,168.66	0.70
			Base	99.995723	17,999,230.18	97.672564	17,581,061.52	-418,168.66	0.70
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.921538	9,992,153.83	93.764982	9,376,498.20	-615,655.63	0.38
			Base	99.921538	9,992,153.83	93.764982	9,376,498.20	-615,655.63	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.810792	4,990,539.60	126.045229	6,302,261.45	1,311,721.85	0.25
			Base	99.810792	4,990,539.60	126.045229	6,302,261.45	1,311,721.85	0.25
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				3.693140	27 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.018009	10,001,800.90	1,800.90	0.40
			Base	100.000000	10,000,000.00	100.018009	10,001,800.90	1,800.90	0.40
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				2.599013	03 Nov 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.188818	9,918,881.80	-81,118.20	0.40
			Base	100.000000	10,000,000.00	99.188818	9,918,881.80	-81,118.20	0.40
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				3.020400	04 Nov 2026			
		14,000,000.000	Local	100.000000	14,000,000.00	97.915384	13,708,153.76	-291,846.24	0.55
			Base	100.000000	14,000,000.00	97.915384	13,708,153.76	-291,846.24	0.55

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02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				3.137710	15 Oct 2025		
		4,000,000.000	Local 100.000000	4,000,000.00	99.986100	3,999,444.00	-556.00	0.16
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	99.986100	3,999,444.00	-556.00	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
		3,000,000.000	Local 99.961293	2,998,838.78	104.658975	3,139,769.25	140,930.47	0.13
			Base 99.961293	2,998,838.78	104.658975	3,139,769.25	140,930.47	0.13
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
		7,546,000.000	Local 98.357130	7,422,029.03	85.282193	6,435,394.28	-986,634.75	0.26
			Base 98.357130	7,422,029.03	85.282193	6,435,394.28	-986,634.75	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
		5,000,000.000	Local 99.930390	4,996,519.52	82.181803	4,109,090.15	-887,429.37	0.16
			Base 99.930390	4,996,519.52	82.181803	4,109,090.15	-887,429.37	0.16
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
		5,000,000.000	Local 99.842863	4,992,143.13	89.231463	4,461,573.15	-530,569.98	0.18
			Base 99.842863	4,992,143.13	89.231463	4,461,573.15	-530,569.98	0.18
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
		10,000,000.000	Local 99.997652	9,999,765.21	94.034167	9,403,416.70	-596,348.51	0.38
			Base 99.997652	9,999,765.21	94.034167	9,403,416.70	-596,348.51	0.38
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
		5,000,000.000	Local 99.906288	4,995,314.38	93.744745	4,687,237.25	-308,077.13	0.19
			Base 99.906288	4,995,314.38	93.744745	4,687,237.25	-308,077.13	0.19
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	86.431841	12,964,776.15	-2,035,223.85	0.52
			Base 100.000000	15,000,000.00	86.431841	12,964,776.15	-2,035,223.85	0.52
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
		10,000,000.000	Local 98.239816	9,823,981.55	96.801807	9,680,180.70	-143,800.85	0.39
			Base 98.239816	9,823,981.55	96.801807	9,680,180.70	-143,800.85	0.39
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
		10,500,000.000	Local 107.748442	11,313,586.39	93.944673	9,864,190.67	-1,449,395.72	0.39
			Base 107.748442	11,313,586.39	93.944673	9,864,190.67	-1,449,395.72	0.39

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06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	15,000,000.000	Local		99.979578	14,996,936.72	99.472286	14,920,842.90	-76,093.82	0.60
		Base		99.979578	14,996,936.72	99.472286	14,920,842.90	-76,093.82	0.60
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
	5,000,000.000	Local		101.282384	5,064,119.18	92.350297	4,617,514.85	-446,604.33	0.18
		Base		101.282384	5,064,119.18	92.350297	4,617,514.85	-446,604.33	0.18
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	25,000,000.000	Local		99.938433	24,984,608.17	98.426140	24,606,535.00	-378,073.17	0.98
		Base		99.938433	24,984,608.17	98.426140	24,606,535.00	-378,073.17	0.98
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
	15,000,000.000	Local		99.977645	14,996,646.72	98.027000	14,704,050.00	-292,596.72	0.59
		Base		99.977645	14,996,646.72	98.027000	14,704,050.00	-292,596.72	0.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.998762	14,999,814.32	99.664926	14,949,738.90	-50,075.42	0.60
		Base		99.998762	14,999,814.32	99.664926	14,949,738.90	-50,075.42	0.60
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
	3,000,000.000	Local		99.969098	2,999,072.93	94.922471	2,847,674.13	-151,398.80	0.11
		Base		99.969098	2,999,072.93	94.922471	2,847,674.13	-151,398.80	0.11
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	10,000,000.000	Local		99.941400	9,994,140.04	82.582135	8,258,213.50	-1,735,926.54	0.33
		Base		99.941400	9,994,140.04	82.582135	8,258,213.50	-1,735,926.54	0.33
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	96.346315	28,903,894.50	-1,096,105.50	1.16
		Base		100.000000	30,000,000.00	96.346315	28,903,894.50	-1,096,105.50	1.16
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	5,000,000.000	Local		115.499179	5,774,958.95	87.357507	4,367,875.35	-1,407,083.60	0.17
		Base		115.499179	5,774,958.95	87.357507	4,367,875.35	-1,407,083.60	0.17
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	87.102544	4,355,127.20	-644,872.80	0.17
		Base		100.000000	5,000,000.00	87.102544	4,355,127.20	-644,872.80	0.17

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10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				1.000000	25 Sep 2062		
		10,000,000.000	Local 91.003910	9,100,391.00	91.003900	9,100,391.00	0.00	0.36
Original Face:		10,000,000.000	Base 91.003910	9,100,391.00	91.003900	9,100,391.00	0.00	0.36
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		11,116,584.190	Local 95.509921	10,617,440.83	85.332320	9,486,039.19	-1,131,401.64	0.38
Original Face:		15,000,000.000	Base 95.509921	10,617,440.83	85.332320	9,486,039.19	-1,131,401.64	0.38
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		8,798,575.580	Local 98.125145	8,633,615.06	86.922700	7,647,959.46	-985,655.60	0.31
Original Face:		10,000,000.000	Base 98.125145	8,633,615.06	86.922700	7,647,959.46	-985,655.60	0.31
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		4,829,321.900	Local 95.318698	4,603,246.76	86.380310	4,171,583.23	-431,663.53	0.17
Original Face:		5,000,000.000	Base 95.318698	4,603,246.76	86.380310	4,171,583.23	-431,663.53	0.17
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 102.045186	3,367,491.13	96.727260	3,191,999.58	-175,491.55	0.13
Original Face:		3,300,000.000	Base 102.045186	3,367,491.13	96.727260	3,191,999.58	-175,491.55	0.13
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	0.39
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.634512	2,989,035.36	73.493386	2,204,801.58	-784,233.78	0.09
			Base 99.634512	2,989,035.36	73.493386	2,204,801.58	-784,233.78	0.09
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.985718	14,997,857.77	97.209807	14,581,471.05	-416,386.72	0.58
			Base 99.985718	14,997,857.77	97.209807	14,581,471.05	-416,386.72	0.58
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
		20,000,000.000	Local 100.106910	20,021,381.91	96.634091	19,326,818.20	-694,563.71	0.77
			Base 100.106910	20,021,381.91	96.634091	19,326,818.20	-694,563.71	0.77
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	94.146750	9,414,675.00	-585,325.00	0.38
			Base 100.000000	10,000,000.00	94.146750	9,414,675.00	-585,325.00	0.38

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STATE STREET

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
		10,000,000.000	Local	106.542810	10,654,280.97	89.307111	8,930,711.10	-1,723,569.87	0.36
			Base	106.542810	10,654,280.97	89.307111	8,930,711.10	-1,723,569.87	0.36
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				3.553430	14 May 2029			
		10,000,000.000	Local	101.594657	10,159,465.70	98.111820	9,811,182.00	-348,283.70	0.39
		Original Face: 10,000,000.000	Base	101.594657	10,159,465.70	98.111820	9,811,182.00	-348,283.70	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				2.828121	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	92.082850	13,812,427.50	-1,187,572.50	0.55
			Base	100.000000	15,000,000.00	92.082850	13,812,427.50	-1,187,572.50	0.55
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.299853	5,114,992.65	95.400940	4,770,047.00	-344,945.65	0.19
		Original Face: 5,000,000.000	Base	102.299853	5,114,992.65	95.400940	4,770,047.00	-344,945.65	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
		10,000,000.000	Local	99.803327	9,980,332.72	101.881912	10,188,191.20	207,858.48	0.41
			Base	99.803327	9,980,332.72	101.881912	10,188,191.20	207,858.48	0.41
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024			
		8,393,000.000	Local	100.774988	8,458,044.74	97.203454	8,158,285.89	-299,758.85	0.33
			Base	100.774988	8,458,044.74	97.203454	8,158,285.89	-299,758.85	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026			
		5,000,000.000	Local	99.969261	4,998,463.04	87.835569	4,391,778.45	-606,684.59	0.18
			Base	99.969261	4,998,463.04	87.835569	4,391,778.45	-606,684.59	0.18
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030			
		13,000,000.000	Local	99.758498	12,968,604.75	79.886307	10,385,219.91	-2,583,384.84	0.42
			Base	99.758498	12,968,604.75	79.886307	10,385,219.91	-2,583,384.84	0.42
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				3.675860	30 Jan 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	100.068879	15,010,331.85	10,331.85	0.60
			Base	100.000000	15,000,000.00	100.068879	15,010,331.85	10,331.85	0.60
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	91.134009	4,556,700.45	-443,299.55	0.18
			Base	100.000000	5,000,000.00	91.134009	4,556,700.45	-443,299.55	0.18

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STATE STREET

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31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		30,253.300	Local 100.115492	30,288.24	102.470425	31,000.69	712.45	0.00
Original Face:		5,000,000.000	Base 100.115492	30,288.24	102.470425	31,000.69	712.45	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		1,263,609.000	Local 91.528599	1,156,563.62	89.952698	1,136,650.39	-19,913.23	0.05
Original Face:		10,000,000.000	Base 91.528599	1,156,563.62	89.952698	1,136,650.39	-19,913.23	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		191,520.020	Local 101.210187	193,837.77	98.636579	188,908.80	-4,928.97	0.01
Original Face:		5,085,000.000	Base 101.210187	193,837.77	98.636579	188,908.80	-4,928.97	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		893,811.150	Local 102.309977	914,457.98	97.410982	870,670.22	-43,787.76	0.03
Original Face:		5,000,000.000	Base 102.309977	914,457.98	97.410982	870,670.22	-43,787.76	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		853,166.000	Local 106.334603	907,210.68	96.998001	827,553.97	-79,656.71	0.03
Original Face:		5,000,000.000	Base 106.334603	907,210.68	96.998001	827,553.97	-79,656.71	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		1,511,707.260	Local 102.492334	1,549,384.06	92.306491	1,395,403.93	-153,980.13	0.06
Original Face:		7,000,000.000	Base 102.492334	1,549,384.06	92.306491	1,395,403.93	-153,980.13	0.06
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		1,008,188.890	Local 100.740312	1,015,652.63	92.292347	930,481.19	-85,171.44	0.04
Original Face:		3,550,000.000	Base 100.740312	1,015,652.63	92.292347	930,481.19	-85,171.44	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		1,030,244.400	Local 102.624222	1,057,280.30	93.464028	962,907.91	-94,372.39	0.04
Original Face:		5,000,000.000	Base 102.624222	1,057,280.30	93.464028	962,907.91	-94,372.39	0.04
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		597,958.570	Local 103.793581	620,642.61	103.126451	616,653.45	-3,989.16	0.02
Original Face:		10,300,000.000	Base 103.793581	620,642.61	103.126451	616,653.45	-3,989.16	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		344,603.550	Local 99.715276	343,622.38	100.654418	346,858.70	3,236.32	0.01
Original Face:		14,598,876.000	Base 99.715276	343,622.38	100.654418	346,858.70	3,236.32	0.01

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31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
	331,436.400	Local	99.707947	330,468.43	100.583335	333,369.78	2,901.35	0.01	
Original Face:	11,774,977.000	Base	99.707947	330,468.43	100.583335	333,369.78	2,901.35	0.01	
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
	149,669.850	Local	99.662931	149,165.36	98.665527	147,672.55	-1,492.81	0.01	
Original Face:	3,598,890.000	Base	99.662931	149,165.36	98.665527	147,672.55	-1,492.81	0.01	
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
	78,379.010	Local	99.729800	78,167.23	99.800738	78,222.83	55.60	0.00	
Original Face:	6,241,535.000	Base	99.729800	78,167.23	99.800738	78,222.83	55.60	0.00	
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	100,643.900	Local	100.173235	100,818.25	100.340078	100,986.17	167.92	0.00	
Original Face:	5,000,000.000	Base	100.173235	100,818.25	100.340078	100,986.17	167.92	0.00	
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	177,754.950	Local	100.660944	178,929.81	102.189201	181,646.36	2,716.55	0.01	
Original Face:	5,000,000.000	Base	100.660944	178,929.81	102.189201	181,646.36	2,716.55	0.01	
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
	152,899.550	Local	100.449485	153,586.81	102.913458	157,354.21	3,767.40	0.01	
Original Face:	5,000,000.000	Base	100.449485	153,586.81	102.913458	157,354.21	3,767.40	0.01	
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.563000	01 Jan 2037		
	392,146.260	Local	102.904047	403,534.37	102.462190	401,801.65	-1,732.72	0.02	
Original Face:	6,000,000.000	Base	102.904047	403,534.37	102.462190	401,801.65	-1,732.72	0.02	
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.031000	01 Oct 2036		
	357,022.250	Local	102.852405	367,205.97	101.308852	361,695.14	-5,510.83	0.01	
Original Face:	5,000,000.000	Base	102.852405	367,205.97	101.308852	361,695.14	-5,510.83	0.01	
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
	1,364,159.280	Local	99.947751	1,363,446.52	93.907856	1,281,052.73	-82,393.79	0.05	
Original Face:	8,208,821.000	Base	99.947751	1,363,446.52	93.907856	1,281,052.73	-82,393.79	0.05	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
	13,860,000.000	Local	87.596929	12,140,934.42	86.151470	11,940,593.74	-200,340.68	0.48	
		Base	87.596929	12,140,934.42	86.151470	11,940,593.74	-200,340.68	0.48	

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3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	88.189671	8,818,967.10	-1,181,032.90	0.35
			Base	100.000000	10,000,000.00	88.189671	8,818,967.10	-1,181,032.90	0.35
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125				0.125000	17 Mar 2023			
		20,000,000.000	Local	99.974801	19,994,960.22	98.349224	19,669,844.80	-325,115.42	0.79
			Base	99.974801	19,994,960.22	98.349224	19,669,844.80	-325,115.42	0.79
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	91.843437	9,184,343.70	-815,656.30	0.37
			Base	100.000000	10,000,000.00	91.843437	9,184,343.70	-815,656.30	0.37
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	94.975748	4,748,787.40	-251,212.60	0.19
			Base	100.000000	5,000,000.00	94.975748	4,748,787.40	-251,212.60	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033			
		1,160,489.300	Local	103.011381	1,195,436.05	93.009673	1,079,367.30	-116,068.75	0.04
		Original Face: 5,000,000.000	Base	103.011381	1,195,436.05	93.009673	1,079,367.30	-116,068.75	0.04
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042			
		1,350,237.260	Local	109.098516	1,473,088.81	97.379943	1,314,860.27	-158,228.54	0.05
		Original Face: 7,231,153.000	Base	109.098516	1,473,088.81	97.379943	1,314,860.27	-158,228.54	0.05
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044			
		1,791,464.300	Local	99.914493	1,789,932.48	90.482147	1,620,955.36	-168,977.12	0.06
		Original Face: 8,000,000.000	Base	99.914493	1,789,932.48	90.482147	1,620,955.36	-168,977.12	0.06
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033			
		973,964.640	Local	102.727701	1,000,531.48	97.587615	950,468.86	-50,062.62	0.04
		Original Face: 6,000,000.000	Base	102.727701	1,000,531.48	97.587615	950,468.86	-50,062.62	0.04
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037			
		1,597,903.600	Local	100.392046	1,604,168.12	91.546390	1,462,823.06	-141,345.06	0.06
		Original Face: 5,000,000.000	Base	100.392046	1,604,168.12	91.546390	1,462,823.06	-141,345.06	0.06
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
		5,000,000.000	Local	104.877896	5,243,894.82	102.126395	5,106,319.75	-137,575.07	0.20
			Base	104.877896	5,243,894.82	102.126395	5,106,319.75	-137,575.07	0.20

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31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024			
		5,000,000.000	Local	103.606417	5,180,320.84	101.984965	5,099,248.25	-81,072.59	0.20
			Base	103.606417	5,180,320.84	101.984965	5,099,248.25	-81,072.59	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
		4,240,000.000	Local	114.279631	4,845,456.35	83.195707	3,527,497.98	-1,317,958.37	0.14
			Base	114.279631	4,845,456.35	83.195707	3,527,497.98	-1,317,958.37	0.14
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030			
		4,000,000.000	Local	86.595117	3,463,804.66	80.751133	3,230,045.32	-233,759.34	0.13
			Base	86.595117	3,463,804.66	80.751133	3,230,045.32	-233,759.34	0.13
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030			
		3,500,000.000	Local	88.454330	3,095,901.54	82.391623	2,883,706.81	-212,194.73	0.12
			Base	88.454330	3,095,901.54	82.391623	2,883,706.81	-212,194.73	0.12
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030			
		3,771,000.000	Local	100.000000	3,771,000.00	80.497824	3,035,572.94	-735,427.06	0.12
			Base	100.000000	3,771,000.00	80.497824	3,035,572.94	-735,427.06	0.12
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030			
		3,135,000.000	Local	87.554537	2,744,834.74	82.538619	2,587,585.71	-157,249.03	0.10
			Base	87.554537	2,744,834.74	82.538619	2,587,585.71	-157,249.03	0.10
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031			
		9,000,000.000	Local	100.000000	9,000,000.00	81.583764	7,342,538.76	-1,657,461.24	0.29
			Base	100.000000	9,000,000.00	81.583764	7,342,538.76	-1,657,461.24	0.29
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023			
		7,000,000.000	Local	99.961249	6,997,287.45	97.614097	6,832,986.79	-164,300.66	0.27
			Base	99.961249	6,997,287.45	97.614097	6,832,986.79	-164,300.66	0.27
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				2.985000	30 Nov 2023			
		10,000,000.000	Local	99.988229	9,998,822.93	99.996208	9,999,620.80	797.87	0.40
			Base	99.988229	9,998,822.93	99.996208	9,999,620.80	797.87	0.40
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				3.040000	08 Nov 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.957129	9,995,712.90	-4,287.10	0.40
			Base	100.000000	10,000,000.00	99.957129	9,995,712.90	-4,287.10	0.40

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032			
		5,729,000.000	Local	95.057720	5,445,856.77	81.753730	4,683,671.19	-762,185.58	0.19
			Base	95.057720	5,445,856.77	81.753730	4,683,671.19	-762,185.58	0.19
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031			
		7,100,000.000	Local	90.509442	6,426,170.41	83.476999	5,926,866.93	-499,303.48	0.24
			Base	90.509442	6,426,170.41	83.476999	5,926,866.93	-499,303.48	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		5,000,000.000	Local	130.379360	6,518,968.00	116.741111	5,837,055.55	-681,912.45	0.23
			Base	130.379360	6,518,968.00	116.741111	5,837,055.55	-681,912.45	0.23
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		5,000,000.000	Local	99.777257	4,988,862.87	89.068954	4,453,447.70	-535,415.17	0.18
			Base	99.777257	4,988,862.87	89.068954	4,453,447.70	-535,415.17	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.610062	25 Mar 2052			
		298,642.550	Local	108.172061	323,047.80	101.003130	301,638.32	-21,409.48	0.01
		Original Face: 4,261,779.000	Base	108.172061	323,047.80	101.003130	301,638.32	-21,409.48	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		559,515.750	Local	103.032733	576,484.37	97.357120	544,728.42	-31,755.95	0.02
		Original Face: 5,000,000.000	Base	103.032733	576,484.37	97.357120	544,728.42	-31,755.95	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		3,724,672.800	Local	98.494581	3,668,600.87	90.760030	3,380,514.15	-288,086.72	0.14
		Original Face: 30,000,000.000	Base	98.494581	3,668,600.87	90.760030	3,380,514.15	-288,086.72	0.14
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		683,998.050	Local	101.102006	691,535.75	94.936330	649,362.65	-42,173.10	0.03
		Original Face: 5,000,000.000	Base	101.102006	691,535.75	94.936330	649,362.65	-42,173.10	0.03
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		1,072,621.860	Local	99.933774	1,071,911.51	91.815040	984,828.19	-87,083.32	0.04
		Original Face: 6,000,000.000	Base	99.933774	1,071,911.51	91.815040	984,828.19	-87,083.32	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		927,150.950	Local	99.388721	921,483.47	93.172520	863,849.90	-57,633.57	0.03
		Original Face: 5,000,000.000	Base	99.388721	921,483.47	93.172520	863,849.90	-57,633.57	0.03

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



STATE STREET

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3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
	583,454.760	Local	100.736026	587,749.14	92.838830	541,672.57	-46,076.57		0.02
Original Face:	6,000,000.000	Base	100.736026	587,749.14	92.838830	541,672.57	-46,076.57		0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				3.434000	25 Apr 2038			
	926,429.100	Local	99.879553	925,313.24	98.876470	916,020.39	-9,292.85		0.04
Original Face:	5,000,000.000	Base	99.879553	925,313.24	98.876470	916,020.39	-9,292.85		0.04
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
	316,263.750	Local	105.199284	332,707.20	97.659730	308,862.32	-23,844.88		0.01
Original Face:	5,000,000.000	Base	105.199284	332,707.20	97.659730	308,862.32	-23,844.88		0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
	497,179.380	Local	101.774120	505,999.94	99.570940	495,046.18	-10,953.76		0.02
Original Face:	1,750,000.000	Base	101.774120	505,999.94	99.570940	495,046.18	-10,953.76		0.02
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
	2,430,576.970	Local	94.893116	2,306,450.22	98.193870	2,386,677.59	80,227.37		0.10
Original Face:	3,651,802.000	Base	94.893116	2,306,450.22	98.193870	2,386,677.59	80,227.37		0.10
3136AHPD2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
	393,794.040	Local	101.364396	399,166.95	98.642120	388,446.79	-10,720.16		0.02
Original Face:	8,500,000.000	Base	101.364396	399,166.95	98.642120	388,446.79	-10,720.16		0.02
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
	139,988.050	Local	102.381110	143,321.32	98.319480	137,635.52	-5,685.80		0.01
Original Face:	5,000,000.000	Base	102.381110	143,321.32	98.319480	137,635.52	-5,685.80		0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
	536,355.850	Local	101.867089	546,370.09	97.423310	522,535.62	-23,834.47		0.02
Original Face:	5,000,000.000	Base	101.867089	546,370.09	97.423310	522,535.62	-23,834.47		0.02
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033			
	507,926.050	Local	101.501687	515,553.51	97.761450	496,555.87	-18,997.64		0.02
Original Face:	5,000,000.000	Base	101.501687	515,553.51	97.761450	496,555.87	-18,997.64		0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
	702,176.880	Local	101.753853	714,492.03	97.480290	684,484.06	-30,007.97		0.03
Original Face:	6,000,000.000	Base	101.753853	714,492.03	97.480290	684,484.06	-30,007.97		0.03

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3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029			
	174,582.920	Local	102.190764	178,407.62	99.795950	174,226.68	-4,180.94		0.01
Original Face:	9,284,523.000	Base	102.190764	178,407.62	99.795950	174,226.68	-4,180.94		0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
	1,059,410.460	Local	86.342928	914,726.01	100.000000	1,059,410.46	144,684.45		0.04
Original Face:	6,000,000.000	Base	86.342928	914,726.01	100.000000	1,059,410.46	144,684.45		0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
	10,692,273.000	Local	101.779267	10,882,517.06	95.258890	10,185,340.58	-697,176.48		0.41
Original Face:	10,692,273.000	Base	101.779267	10,882,517.06	95.258890	10,185,340.58	-697,176.48		0.41
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
	58,497.450	Local	101.867637	59,589.97	99.439530	58,169.59	-1,420.38		0.00
Original Face:	15,000,000.000	Base	101.867637	59,589.97	99.439530	58,169.59	-1,420.38		0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
	343,172.060	Local	104.319376	357,994.95	99.466310	341,340.59	-16,654.36		0.01
Original Face:	11,000,000.000	Base	104.319376	357,994.95	99.466310	341,340.59	-16,654.36		0.01
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
	1,240,377.080	Local	106.788227	1,324,576.69	92.586960	1,148,427.43	-176,149.26		0.05
Original Face:	4,600,000.000	Base	106.788227	1,324,576.69	92.586960	1,148,427.43	-176,149.26		0.05
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
	3,249,519.370	Local	102.315344	3,324,756.92	97.750590	3,176,424.36	-148,332.56		0.13
Original Face:	6,976,000.000	Base	102.315344	3,324,756.92	97.750590	3,176,424.36	-148,332.56		0.13
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
	1,429,082.460	Local	100.846445	1,441,178.86	94.106220	1,344,855.48	-96,323.38		0.05
Original Face:	6,000,000.000	Base	100.846445	1,441,178.86	94.106220	1,344,855.48	-96,323.38		0.05
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
	1,369,706.100	Local	101.192372	1,386,038.09	91.285810	1,250,347.31	-135,690.78		0.05
Original Face:	6,000,000.000	Base	101.192372	1,386,038.09	91.285810	1,250,347.31	-135,690.78		0.05
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
	2,282,843.500	Local	99.149162	2,263,420.21	91.590610	2,090,870.29	-172,549.92		0.08
Original Face:	10,000,000.000	Base	99.149162	2,263,420.21	91.590610	2,090,870.29	-172,549.92		0.08

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3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,141,421.750	Local	99.875788	1,140,003.97	91.590610	1,045,435.14	-94,568.83	0.04
Original Face:	5,000,000.000	Base	99.875788	1,140,003.97	91.590610	1,045,435.14	-94,568.83	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,210,289.850	Local	104.117224	4,383,636.93	89.623300	3,773,400.70	-610,236.23	0.15
Original Face:	5,000,000.000	Base	104.117224	4,383,636.93	89.623300	3,773,400.70	-610,236.23	0.15
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	5,893,842.640	Local	104.419187	6,154,302.54	89.571440	5,279,199.72	-875,102.82	0.21
Original Face:	7,000,000.000	Base	104.419187	6,154,302.54	89.571440	5,279,199.72	-875,102.82	0.21
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	3,101,316.350	Local	100.413479	3,114,139.63	77.800220	2,412,830.94	-701,308.69	0.10
Original Face:	5,000,000.000	Base	100.413479	3,114,139.63	77.800220	2,412,830.94	-701,308.69	0.10
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	4,913,928.870	Local	100.660729	4,946,396.63	92.970240	4,568,491.46	-377,905.17	0.18
Original Face:	5,173,000.000	Base	100.660729	4,946,396.63	92.970240	4,568,491.46	-377,905.17	0.18
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	5,931,900.270	Local	102.389448	6,073,639.93	98.149200	5,822,112.66	-251,527.27	0.23
Original Face:	6,075,000.000	Base	102.389448	6,073,639.93	98.149200	5,822,112.66	-251,527.27	0.23
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	118,639.110	Local	99.896004	118,515.73	100.626231	119,382.06	866.33	0.00
Original Face:	6,625,000.000	Base	99.896004	118,515.73	100.626231	119,382.06	866.33	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	123,656.940	Local	99.950500	123,595.73	103.087053	127,474.30	3,878.57	0.01
Original Face:	6,000,000.000	Base	99.950500	123,595.73	103.087053	127,474.30	3,878.57	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	265,550.520	Local	103.527796	274,918.60	98.382530	261,255.32	-13,663.28	0.01
Original Face:	7,703,000.000	Base	103.527796	274,918.60	98.382530	261,255.32	-13,663.28	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	511,602.300	Local	102.659038	525,206.00	96.777890	495,117.91	-30,088.09	0.02
Original Face:	10,000,000.000	Base	102.659038	525,206.00	96.777890	495,117.91	-30,088.09	0.02

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3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	824,444.920	Local	102.221912	842,763.36	90.737980	748,084.67	-94,678.69	0.03
Original Face:	13,000,000.000	Base	102.221912	842,763.36	90.737980	748,084.67	-94,678.69	0.03
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	178,936.590	Local	100.438138	179,720.58	96.889510	173,370.79	-6,349.79	0.01
Original Face:	3,000,000.000	Base	100.438138	179,720.58	96.889510	173,370.79	-6,349.79	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	333,588.380	Local	102.674593	342,510.51	98.340470	328,052.38	-14,458.13	0.01
Original Face:	12,500,000.000	Base	102.674593	342,510.51	98.340470	328,052.38	-14,458.13	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	539,510.800	Local	105.714499	570,341.14	97.272800	524,797.26	-45,543.88	0.02
Original Face:	5,000,000.000	Base	105.714499	570,341.14	97.272800	524,797.26	-45,543.88	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	2,237,696.720	Local	101.774274	2,277,399.59	98.699860	2,208,603.53	-68,796.06	0.09
Original Face:	8,000,000.000	Base	101.774274	2,277,399.59	98.699860	2,208,603.53	-68,796.06	0.09
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	702,361.250	Local	101.933720	715,942.95	90.459940	635,355.57	-80,587.38	0.03
Original Face:	5,000,000.000	Base	101.933720	715,942.95	90.459940	635,355.57	-80,587.38	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	247,900.600	Local	103.307729	256,100.48	98.304240	243,696.80	-12,403.68	0.01
Original Face:	5,000,000.000	Base	103.307729	256,100.48	98.304240	243,696.80	-12,403.68	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	904,898.150	Local	100.612912	910,444.38	93.882450	849,540.55	-60,903.83	0.03
Original Face:	5,000,000.000	Base	100.612912	910,444.38	93.882450	849,540.55	-60,903.83	0.03
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	969,009.450	Local	102.832491	996,456.56	94.493280	915,648.81	-80,807.75	0.04
Original Face:	5,000,000.000	Base	102.832491	996,456.56	94.493280	915,648.81	-80,807.75	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.398136	6,305,002.92	98.862650	6,208,574.42	-96,428.50	0.25
Original Face:	6,280,000.000	Base	100.398136	6,305,002.92	98.862650	6,208,574.42	-96,428.50	0.25

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3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	870,128.100	Local	104.040191	905,282.94	97.220980	845,947.07	-59,335.87	0.03
Original Face:	5,000,000.000	Base	104.040191	905,282.94	97.220980	845,947.07	-59,335.87	0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	70,632.180	Local	100.676306	71,109.87	98.590730	69,636.78	-1,473.09	0.00
Original Face:	1,000,000.000	Base	100.676306	71,109.87	98.590730	69,636.78	-1,473.09	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	188,390.600	Local	100.768409	189,838.21	99.070040	186,638.64	-3,199.57	0.01
Original Face:	5,000,000.000	Base	100.768409	189,838.21	99.070040	186,638.64	-3,199.57	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,194,105.600	Local	102.293001	2,244,416.47	94.451110	2,072,357.09	-172,059.38	0.08
Original Face:	10,000,000.000	Base	102.293001	2,244,416.47	94.451110	2,072,357.09	-172,059.38	0.08
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	517,521.050	Local	101.330574	524,407.05	98.443870	509,467.75	-14,939.30	0.02
Original Face:	5,000,000.000	Base	101.330574	524,407.05	98.443870	509,467.75	-14,939.30	0.02
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023		
	10,000,000.000	Local	99.105069	9,910,506.94	99.063260	9,906,326.00	-4,180.94	0.40
Original Face:	10,000,000.000	Base	99.105069	9,910,506.94	99.063260	9,906,326.00	-4,180.94	0.40
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.037637	1,767,799.04	91.118340	1,626,441.41	-141,357.63	0.07
Original Face:	1,784,977.000	Base	99.037637	1,767,799.04	91.118340	1,626,441.41	-141,357.63	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,590,966.870	Local	100.978295	1,606,531.22	97.772030	1,555,520.61	-51,010.61	0.06
Original Face:	5,183,921.000	Base	100.978295	1,606,531.22	97.772030	1,555,520.61	-51,010.61	0.06
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	494,151.850	Local	100.845020	498,327.53	96.853480	478,603.26	-19,724.27	0.02
Original Face:	5,000,000.000	Base	100.845020	498,327.53	96.853480	478,603.26	-19,724.27	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,391,626.980	Local	102.388779	1,424,869.88	97.914200	1,362,600.42	-62,269.46	0.05
Original Face:	3,000,000.000	Base	102.388779	1,424,869.88	97.914200	1,362,600.42	-62,269.46	0.05

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3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033			
		125,557.750	Local	102.493721	128,688.81	99.567890	125,015.20	-3,673.61	0.01
Original Face:		5,000,000.000	Base	102.493721	128,688.81	99.567890	125,015.20	-3,673.61	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
		1,013,372.340	Local	101.913858	1,032,766.85	97.406290	987,088.40	-45,678.45	0.04
Original Face:		2,579,263.000	Base	101.913858	1,032,766.85	97.406290	987,088.40	-45,678.45	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033			
		161,962.200	Local	101.891435	165,025.61	99.316920	160,855.87	-4,169.74	0.01
Original Face:		5,000,000.000	Base	101.891435	165,025.61	99.316920	160,855.87	-4,169.74	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
		336,896.050	Local	102.575824	345,573.90	98.337430	331,294.92	-14,278.98	0.01
Original Face:		5,000,000.000	Base	102.575824	345,573.90	98.337430	331,294.92	-14,278.98	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044			
		44,853.790	Local	99.855620	44,789.03	99.334550	44,555.31	-233.72	0.00
Original Face:		3,650,000.000	Base	99.855620	44,789.03	99.334550	44,555.31	-233.72	0.00
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025			
		10,000,000.000	Local	99.820456	9,982,045.61	89.252138	8,925,213.80	-1,056,831.81	0.36
			Base	99.820456	9,982,045.61	89.252138	8,925,213.80	-1,056,831.81	0.36
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029			
		412,196.750	Local	102.644196	423,096.04	98.884180	407,597.38	-15,498.66	0.02
Original Face:		5,000,000.000	Base	102.644196	423,096.04	98.884180	407,597.38	-15,498.66	0.02
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047			
		2,255,558.700	Local	100.576843	2,268,569.73	90.495210	2,041,172.58	-227,397.15	0.08
Original Face:		5,000,000.000	Base	100.576843	2,268,569.73	90.495210	2,041,172.58	-227,397.15	0.08
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031			
		4,093,949.400	Local	99.525530	4,074,524.85	94.480230	3,867,972.81	-206,552.04	0.15
Original Face:		6,000,000.000	Base	99.525530	4,074,524.85	94.480230	3,867,972.81	-206,552.04	0.15
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047			
		1,757,363.800	Local	111.781332	1,964,404.67	104.974020	1,844,775.43	-119,629.24	0.07
Original Face:		10,000,000.000	Base	111.781332	1,964,404.67	104.974020	1,844,775.43	-119,629.24	0.07

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3137DFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	6,894,904.350	Local	103.477853	7,134,699.01	98.615920	6,799,473.36	-335,225.65	0.27
Original Face:	11,739,000.000	Base	103.477853	7,134,699.01	98.615920	6,799,473.36	-335,225.65	0.27
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	2,210,883.550	Local	102.157233	2,258,577.47	94.486060	2,088,976.76	-169,600.71	0.08
Original Face:	5,000,000.000	Base	102.157233	2,258,577.47	94.486060	2,088,976.76	-169,600.71	0.08
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	9,361,973.700	Local	102.753090	9,619,717.24	85.133340	7,970,160.90	-1,649,556.34	0.32
Original Face:	10,000,000.000	Base	102.753090	9,619,717.24	85.133340	7,970,160.90	-1,649,556.34	0.32
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				2.484370	25 Oct 2026		
	5,609,471.110	Local	99.511408	5,582,063.71	99.203110	5,564,769.80	-17,293.91	0.22
Original Face:	6,000,000.000	Base	99.511408	5,582,063.71	99.203110	5,564,769.80	-17,293.91	0.22
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039		
	32,889,000.000	Local	100.156233	32,940,383.60	100.156233	32,940,383.47	-0.13	1.32
Original Face:	32,889,000.000	Base	100.156233	32,940,383.60	100.156233	32,940,383.47	-0.13	1.32
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,134,266.400	Local	103.581597	1,174,891.25	94.868446	1,076,060.91	-98,830.34	0.04
Original Face:	10,000,000.000	Base	103.581597	1,174,891.25	94.868446	1,076,060.91	-98,830.34	0.04
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	487,924.290	Local	101.391390	494,713.22	95.221273	464,607.72	-30,105.50	0.02
Original Face:	7,000,000.000	Base	101.391390	494,713.22	95.221273	464,607.72	-30,105.50	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.521000	01 Nov 2035		
	333,580.750	Local	102.733638	342,699.64	101.800878	339,588.13	-3,111.51	0.01
Original Face:	5,000,000.000	Base	102.733638	342,699.64	101.800878	339,588.13	-3,111.51	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,655,026.800	Local	104.999047	1,737,762.36	97.990232	1,621,764.60	-115,997.76	0.06
Original Face:	20,000,000.000	Base	104.999047	1,737,762.36	97.990232	1,621,764.60	-115,997.76	0.06
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.326000	01 May 2036		
	394,422.900	Local	102.872610	405,753.13	101.749237	401,322.29	-4,430.84	0.02
Original Face:	5,000,000.000	Base	102.872610	405,753.13	101.749237	401,322.29	-4,430.84	0.02

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3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.802000	01 Oct 2037		
		119,417.320	Local 105.497762	125,982.60	100.238485	119,702.11	-6,280.49	0.00
Original Face:		4,000,000.000	Base 105.497762	125,982.60	100.238485	119,702.11	-6,280.49	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		839,855.200	Local 103.372897	868,182.65	93.989738	789,377.70	-78,804.95	0.03
Original Face:		8,000,000.000	Base 103.372897	868,182.65	93.989738	789,377.70	-78,804.95	0.03
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				3.583000	01 Aug 2037		
		72,877.000	Local 105.709291	77,037.76	98.482580	71,771.15	-5,266.61	0.00
Original Face:		5,000,000.000	Base 105.709291	77,037.76	98.482580	71,771.15	-5,266.61	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.710000	01 Apr 2023		
		1,439,760.510	Local 100.432020	1,445,980.57	99.752081	1,436,191.07	-9,789.50	0.06
Original Face:		4,950,000.000	Base 100.432020	1,445,980.57	99.752081	1,436,191.07	-9,789.50	0.06
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.418000	01 Feb 2023		
		857,408.090	Local 100.206715	859,180.48	99.828983	855,941.78	-3,238.70	0.03
Original Face:		6,575,000.000	Base 100.206715	859,180.48	99.828983	855,941.78	-3,238.70	0.03
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		607,214.040	Local 101.531117	616,511.20	94.844740	575,910.58	-40,600.62	0.02
Original Face:		6,000,000.000	Base 101.531117	616,511.20	94.844740	575,910.58	-40,600.62	0.02
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
		595,898.200	Local 102.117899	608,518.72	95.148904	566,990.61	-41,528.11	0.02
Original Face:		10,000,000.000	Base 102.117899	608,518.72	95.148904	566,990.61	-41,528.11	0.02
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		1,044,781.920	Local 103.651916	1,082,936.48	93.872201	980,759.78	-102,176.70	0.04
Original Face:		6,000,000.000	Base 103.651916	1,082,936.48	93.872201	980,759.78	-102,176.70	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		1,809,967.550	Local 104.482080	1,891,091.75	91.898562	1,663,334.15	-227,757.60	0.07
Original Face:		6,750,000.000	Base 104.482080	1,891,091.75	91.898562	1,663,334.15	-227,757.60	0.07
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		1,001,230.230	Local 102.488833	1,026,149.18	94.944538	950,613.42	-75,535.76	0.04
Original Face:		7,000,000.000	Base 102.488833	1,026,149.18	94.944538	950,613.42	-75,535.76	0.04

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		8,000,544.720	Local 99.868436	7,990,018.86	98.644875	7,892,127.34	-97,891.52	0.32
Original Face:		8,500,000.000	Base 99.868436	7,990,018.86	98.644875	7,892,127.34	-97,891.52	0.32
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.847536	5,608,436.07	94.136795	5,287,663.78	-320,772.29	0.21
Original Face:		5,617,000.000	Base 99.847536	5,608,436.07	94.136795	5,287,663.78	-320,772.29	0.21
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		1,259,233.890	Local 100.989058	1,271,688.44	89.752676	1,130,196.11	-141,492.33	0.05
Original Face:		5,948,304.000	Base 100.989058	1,271,688.44	89.752676	1,130,196.11	-141,492.33	0.05
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		1,743,551.510	Local 101.869227	1,776,142.45	92.212481	1,607,772.10	-168,370.35	0.06
Original Face:		7,922,201.000	Base 101.869227	1,776,142.45	92.212481	1,607,772.10	-168,370.35	0.06
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		1,247,203.260	Local 101.816794	1,269,862.37	93.857724	1,170,596.59	-99,265.78	0.05
Original Face:		6,000,000.000	Base 101.816794	1,269,862.37	93.857724	1,170,596.59	-99,265.78	0.05
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		2,541,298.570	Local 103.651204	2,634,086.56	95.726439	2,432,694.63	-201,391.93	0.10
Original Face:		11,523,254.000	Base 103.651204	2,634,086.56	95.726439	2,432,694.63	-201,391.93	0.10
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
		2,888,831.710	Local 115.446371	3,335,051.38	100.443310	2,901,638.19	-433,413.19	0.12
Original Face:		41,000,000.000	Base 115.446371	3,335,051.38	100.443310	2,901,638.19	-433,413.19	0.12
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		103,766.800	Local 101.232841	105,046.08	102.674730	106,542.28	1,496.20	0.00
Original Face:		5,000,000.000	Base 101.232841	105,046.08	102.674730	106,542.28	1,496.20	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
		620,712.640	Local 107.048721	664,464.94	98.069260	608,728.29	-55,736.65	0.02
Original Face:		5,855,000.000	Base 107.048721	664,464.94	98.069260	608,728.29	-55,736.65	0.02
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.028034	25 Sep 2039		
		259,223.850	Local 104.273866	270,302.73	102.700230	266,223.49	-4,079.24	0.01
Original Face:		5,000,000.000	Base 104.273866	270,302.73	102.700230	266,223.49	-4,079.24	0.01

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31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024			
		379.140	Local	100.559160	381.26	99.730500	378.12	-3.14	0.00
Original Face:		6,000,000.000	Base	100.559160	381.26	99.730500	378.12	-3.14	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.580579	25 Aug 2039			
		834,854.400	Local	102.292100	853,990.10	101.257900	845,356.03	-8,634.07	0.03
Original Face:		10,000,000.000	Base	102.292100	853,990.10	101.257900	845,356.03	-8,634.07	0.03
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		2,217,600.120	Local	101.904484	2,259,833.96	98.200460	2,177,693.52	-82,140.44	0.09
Original Face:		8,609,641.000	Base	101.904484	2,259,833.96	98.200460	2,177,693.52	-82,140.44	0.09
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026			
		1,252,386.600	Local	99.751959	1,249,280.17	98.006780	1,227,423.78	-21,856.39	0.05
Original Face:		5,000,000.000	Base	99.751959	1,249,280.17	98.006780	1,227,423.78	-21,856.39	0.05
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.003345	25 Oct 2040			
		575,700.550	Local	107.157473	616,906.16	102.952160	592,696.15	-24,210.01	0.02
Original Face:		5,000,000.000	Base	107.157473	616,906.16	102.952160	592,696.15	-24,210.01	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034			
		640,965.590	Local	99.713418	639,128.70	100.756014	645,811.38	6,682.68	0.03
Original Face:		11,959,998.000	Base	99.713418	639,128.70	100.756014	645,811.38	6,682.68	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035			
		113,884.650	Local	99.487534	113,301.03	99.959821	113,838.89	537.86	0.00
Original Face:		5,000,000.000	Base	99.487534	113,301.03	99.959821	113,838.89	537.86	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033			
		115,278.930	Local	100.480426	115,832.76	103.087149	118,837.76	3,005.00	0.00
Original Face:		6,500,000.000	Base	100.480426	115,832.76	103.087149	118,837.76	3,005.00	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
		214,511.840	Local	100.114381	214,757.20	103.045486	221,044.77	6,287.57	0.01
Original Face:		8,000,000.000	Base	100.114381	214,757.20	103.045486	221,044.77	6,287.57	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034			
		94,055.330	Local	100.379394	94,412.17	99.628050	93,705.49	-706.68	0.00
Original Face:		5,457,127.000	Base	100.379394	94,412.17	99.628050	93,705.49	-706.68	0.00

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31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		237,797.000	Local 100.428370	238,815.65	100.566974	239,145.25	329.60	0.01
Original Face:		5,000,000.000	Base 100.428370	238,815.65	100.566974	239,145.25	329.60	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		524,366.220	Local 100.787598	528,496.12	101.790947	533,757.34	5,261.22	0.02
Original Face:		10,547,657.000	Base 100.787598	528,496.12	101.790947	533,757.34	5,261.22	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		270,678.280	Local 100.439596	271,868.17	100.751651	272,712.84	844.67	0.01
Original Face:		17,500,000.000	Base 100.439596	271,868.17	100.751651	272,712.84	844.67	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		61,046.460	Local 102.810188	62,761.98	100.028975	61,064.15	-1,697.83	0.00
Original Face:		9,397,749.000	Base 102.810188	62,761.98	100.028975	61,064.15	-1,697.83	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		3,528,479.350	Local 104.911439	3,701,778.47	94.913287	3,348,995.73	-352,782.74	0.13
Original Face:		15,243,777.000	Base 104.911439	3,701,778.47	94.913287	3,348,995.73	-352,782.74	0.13
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		586,904.660	Local 100.531292	590,022.84	86.596960	508,241.59	-81,781.25	0.02
Original Face:		4,744,826.000	Base 100.531292	590,022.84	86.596960	508,241.59	-81,781.25	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		676,837.050	Local 100.554362	680,589.18	86.558378	585,859.17	-94,730.01	0.02
Original Face:		4,166,154.000	Base 100.554362	680,589.18	86.558378	585,859.17	-94,730.01	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		2,445,694.700	Local 102.318042	2,502,386.94	91.668489	2,241,931.38	-260,455.56	0.09
Original Face:		10,000,000.000	Base 102.318042	2,502,386.94	91.668489	2,241,931.38	-260,455.56	0.09
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		3,950,556.940	Local 107.467786	4,245,576.06	96.398397	3,808,273.56	-437,302.50	0.15
Original Face:		9,938,165.000	Base 107.467786	4,245,576.06	96.398397	3,808,273.56	-437,302.50	0.15
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		2,181,847.530	Local 107.463347	2,344,686.38	96.402183	2,103,348.65	-241,337.73	0.08
Original Face:		6,864,195.000	Base 107.463347	2,344,686.38	96.402183	2,103,348.65	-241,337.73	0.08

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FUND: ATZ6



STATE STREET

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3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		927,208.810	Local 104.918842	972,816.75	96.465987	894,441.13	-78,375.62	0.04
Original Face:		11,668,342.000	Base 104.918842	972,816.75	96.465987	894,441.13	-78,375.62	0.04
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
		5,270,592.040	Local 100.141626	5,278,056.56	99.119924	5,224,206.82	-53,849.74	0.21
Original Face:		5,547,000.000	Base 100.141626	5,278,056.56	99.119924	5,224,206.82	-53,849.74	0.21
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		2,587,505.100	Local 99.864637	2,584,002.57	94.303470	2,440,107.10	-143,895.47	0.10
Original Face:		10,000,000.000	Base 99.864637	2,584,002.57	94.303470	2,440,107.10	-143,895.47	0.10
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		11,208,592.590	Local 106.056882	11,887,483.82	86.300603	9,673,082.99	-2,214,400.83	0.39
Original Face:		12,784,918.000	Base 106.056882	11,887,483.82	86.300603	9,673,082.99	-2,214,400.83	0.39
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		1,391,126.400	Local 100.557511	1,398,882.08	92.904031	1,292,412.50	-106,469.58	0.05
Original Face:		6,000,000.000	Base 100.557511	1,398,882.08	92.904031	1,292,412.50	-106,469.58	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		443,757.950	Local 104.431747	463,424.18	103.391391	458,807.52	-4,616.66	0.02
Original Face:		9,100,000.000	Base 104.431747	463,424.18	103.391391	458,807.52	-4,616.66	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		193,300.470	Local 100.657101	194,570.65	96.930664	187,367.43	-7,203.22	0.01
Original Face:		7,060,000.000	Base 100.657101	194,570.65	96.930664	187,367.43	-7,203.22	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		226,935.540	Local 101.580017	230,521.16	97.105007	220,365.77	-10,155.39	0.01
Original Face:		6,000,000.000	Base 101.580017	230,521.16	97.105007	220,365.77	-10,155.39	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		779,955.450	Local 103.691681	808,748.92	95.350007	743,687.58	-65,061.34	0.03
Original Face:		5,000,000.000	Base 103.691681	808,748.92	95.350007	743,687.58	-65,061.34	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		1,864,991.380	Local 103.139873	1,923,549.75	89.649677	1,671,958.75	-251,591.00	0.07
Original Face:		7,000,000.000	Base 103.139873	1,923,549.75	89.649677	1,671,958.75	-251,591.00	0.07

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	66,346.140	Local		100.477209	66,662.75	96.914593	64,299.09	-2,363.66	0.00
Original Face:	7,000,000.000	Base		100.477209	66,662.75	96.914593	64,299.09	-2,363.66	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	532,412.450	Local		104.406602	555,873.75	95.433130	508,097.87	-47,775.88	0.02
Original Face:	6,100,000.000	Base		104.406602	555,873.75	95.433130	508,097.87	-47,775.88	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	1,436,176.090	Local		101.283033	1,454,602.71	94.083706	1,351,207.69	-103,395.02	0.05
Original Face:	9,500,000.000	Base		101.283033	1,454,602.71	94.083706	1,351,207.69	-103,395.02	0.05
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	796,101.450	Local		102.307632	814,472.54	93.856446	747,192.53	-67,280.01	0.03
Original Face:	5,000,000.000	Base		102.307632	814,472.54	93.856446	747,192.53	-67,280.01	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,331,492.160	Local		103.263967	1,374,951.62	95.417037	1,270,470.37	-104,481.25	0.05
Original Face:	7,899,440.000	Base		103.263967	1,374,951.62	95.417037	1,270,470.37	-104,481.25	0.05
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	1,405,307.200	Local		104.968855	1,475,134.88	96.648393	1,358,206.83	-116,928.05	0.05
Original Face:	8,000,000.000	Base		104.968855	1,475,134.88	96.648393	1,358,206.83	-116,928.05	0.05
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
	1,563,782.340	Local		101.803676	1,591,987.90	94.543997	1,478,462.33	-113,525.57	0.06
Original Face:	6,000,000.000	Base		101.803676	1,591,987.90	94.543997	1,478,462.33	-113,525.57	0.06
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	1,158,139.350	Local		101.915718	1,180,326.03	93.314032	1,080,706.52	-99,619.51	0.04
Original Face:	5,000,000.000	Base		101.915718	1,180,326.03	93.314032	1,080,706.52	-99,619.51	0.04
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	839,204.750	Local		102.675506	861,657.72	97.576199	818,864.10	-42,793.62	0.03
Original Face:	5,000,000.000	Base		102.675506	861,657.72	97.576199	818,864.10	-42,793.62	0.03
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.208000	01 Feb 2037		
	282,243.900	Local		102.589647	289,553.02	101.990906	287,863.11	-1,689.91	0.01
Original Face:	5,000,000.000	Base		102.589647	289,553.02	101.990906	287,863.11	-1,689.91	0.01

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31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032			
		249,723.370	Local	104.701018	261,462.91	100.525566	251,035.83	-10,427.08	0.01
Original Face:		3,262,241.000	Base	104.701018	261,462.91	100.525566	251,035.83	-10,427.08	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.325000	01 Jan 2037			
		392,505.830	Local	102.580336	402,633.80	102.002885	400,367.27	-2,266.53	0.02
Original Face:		6,271,091.000	Base	102.580336	402,633.80	102.002885	400,367.27	-2,266.53	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025			
		288,341.520	Local	101.511794	292,700.65	95.033970	274,022.39	-18,678.26	0.01
Original Face:		12,000,000.000	Base	101.511794	292,700.65	95.033970	274,022.39	-18,678.26	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
		10,000,000.000	Local	99.129679	9,912,967.90	87.523355	8,752,335.50	-1,160,632.40	0.35
			Base	99.129679	9,912,967.90	87.523355	8,752,335.50	-1,160,632.40	0.35
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025			
		4,000,000.000	Local	106.691832	4,267,673.27	96.432896	3,857,315.84	-410,357.43	0.15
			Base	106.691832	4,267,673.27	96.432896	3,857,315.84	-410,357.43	0.15
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038			
		5,000,000.000	Local	99.722317	4,986,115.86	103.665126	5,183,256.30	197,140.44	0.21
			Base	99.722317	4,986,115.86	103.665126	5,183,256.30	197,140.44	0.21
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				2.629118	10 May 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	99.694784	14,954,217.60	-45,782.40	0.60
			Base	100.000000	15,000,000.00	99.694784	14,954,217.60	-45,782.40	0.60
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
		4,000,000.000	Local	95.473100	3,818,924.01	91.040410	3,641,616.40	-177,307.61	0.15
Original Face:		4,000,000.000	Base	95.473100	3,818,924.01	91.040410	3,641,616.40	-177,307.61	0.15
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		13,750,000.000	Local	99.934977	13,741,059.29	88.578240	12,179,508.00	-1,561,551.29	0.49
Original Face:		13,750,000.000	Base	99.934977	13,741,059.29	88.578240	12,179,508.00	-1,561,551.29	0.49
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,090,000.000	Local	102.895695	6,266,347.84	96.161930	5,856,261.54	-410,086.30	0.23
Original Face:		6,090,000.000	Base	102.895695	6,266,347.84	96.161930	5,856,261.54	-410,086.30	0.23

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36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		1,073,355.440	Local 109.806836	1,178,617.65	107.363002	1,152,386.62	-26,231.03	0.05
Original Face:		8,707,929.000	Base 109.806836	1,178,617.65	107.363002	1,152,386.62	-26,231.03	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		4,485,609.250	Local 105.246983	4,720,968.42	94.793696	4,252,074.80	-468,893.62	0.17
Original Face:		11,805,572.000	Base 105.246983	4,720,968.42	94.793696	4,252,074.80	-468,893.62	0.17
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		983,993.900	Local 100.000000	983,993.90	91.117205	896,587.74	-87,406.16	0.04
Original Face:		10,000,000.000	Base 100.000000	983,993.90	91.117205	896,587.74	-87,406.16	0.04
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		7,714,594.000	Local 111.500618	8,601,819.98	94.208559	7,267,807.84	-1,334,012.14	0.29
Original Face:		9,821,806.000	Base 111.500618	8,601,819.98	94.208559	7,267,807.84	-1,334,012.14	0.29
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
		12,159,533.990	Local 106.509033	12,951,002.07	88.580790	10,771,011.27	-2,179,990.80	0.43
Original Face:		12,889,444.000	Base 106.509033	12,951,002.07	88.580790	10,771,011.27	-2,179,990.80	0.43
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
		9,284,844.500	Local 108.926468	10,113,653.19	91.197323	8,467,529.63	-1,646,123.56	0.34
Original Face:		10,000,000.000	Base 108.926468	10,113,653.19	91.197323	8,467,529.63	-1,646,123.56	0.34
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
		9,422,618.980	Local 106.203979	10,007,196.32	90.551278	8,532,301.91	-1,474,894.41	0.34
Original Face:		10,204,176.000	Base 106.203979	10,007,196.32	90.551278	8,532,301.91	-1,474,894.41	0.34
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
		11,536,744.610	Local 108.768365	12,548,328.53	91.742671	10,584,117.65	-1,964,210.88	0.42
Original Face:		12,373,645.000	Base 108.768365	12,548,328.53	91.742671	10,584,117.65	-1,964,210.88	0.42
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		982,265.220	Local 108.043784	1,061,276.51	103.461515	1,016,266.48	-45,010.03	0.04
Original Face:		6,000,000.000	Base 108.043784	1,061,276.51	103.461515	1,016,266.48	-45,010.03	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		1,772,919.170	Local 105.200416	1,865,118.35	95.401379	1,691,389.34	-173,729.01	0.07
Original Face:		5,682,660.000	Base 105.200416	1,865,118.35	95.401379	1,691,389.34	-173,729.01	0.07

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36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5						4.500000	20 Mar 2047		
	782,130.830	Local		105.424488	824,557.42	96.654477	755,964.46	-68,592.96	0.03	
Original Face:	5,271,946.000	Base		105.424488	824,557.42	96.654477	755,964.46	-68,592.96	0.03	
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4						4.000000	20 Mar 2047		
	3,895,040.200	Local		105.227290	4,098,645.23	94.580288	3,683,940.24	-414,704.99	0.15	
Original Face:	8,934,236.000	Base		105.227290	4,098,645.23	94.580288	3,683,940.24	-414,704.99	0.15	
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5						5.500000	15 Oct 2033		
	103,678.540	Local		100.743066	104,448.94	104.798925	108,654.00	4,205.06	0.00	
Original Face:	7,000,000.000	Base		100.743066	104,448.94	104.798925	108,654.00	4,205.06	0.00	
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4						4.000000	20 Aug 2026		
	792,773.980	Local		102.477826	812,417.54	96.733308	766,876.50	-45,541.04	0.03	
Original Face:	22,821,698.000	Base		102.477826	812,417.54	96.733308	766,876.50	-45,541.04	0.03	
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5						3.500000	20 Nov 2041		
	91,249.200	Local		102.384602	93,425.13	90.435447	82,521.62	-10,903.51	0.00	
Original Face:	5,000,000.000	Base		102.384602	93,425.13	90.435447	82,521.62	-10,903.51	0.00	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
	1,542,214.310	Local		100.771377	1,554,110.59	95.630043	1,474,820.21	-79,290.38	0.06	
Original Face:	13,640,889.000	Base		100.771377	1,554,110.59	95.630043	1,474,820.21	-79,290.38	0.06	
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5						5.000000	20 Sep 2041		
	693,919.070	Local		107.231314	744,098.54	98.538684	683,778.72	-60,319.82	0.03	
Original Face:	5,000,000.000	Base		107.231314	744,098.54	98.538684	683,778.72	-60,319.82	0.03	
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4						4.000000	15 Jul 2045		
	1,424,886.380	Local		105.733673	1,506,584.71	96.190434	1,370,604.39	-135,980.32	0.05	
Original Face:	10,000,000.000	Base		105.733673	1,506,584.71	96.190434	1,370,604.39	-135,980.32	0.05	
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR						3.111000	20 Mar 2070		
	5,022,239.950	Local		106.309974	5,339,141.97	100.819920	5,063,418.30	-275,723.67	0.20	
Original Face:	6,631,731.000	Base		106.309974	5,339,141.97	100.819920	5,063,418.30	-275,723.67	0.20	
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR						3.798000	20 Apr 2070		
	5,772,753.340	Local		111.785590	6,453,106.37	103.146580	5,954,397.64	-498,708.73	0.24	
Original Face:	10,005,856.000	Base		111.785590	6,453,106.37	103.146580	5,954,397.64	-498,708.73	0.24	

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FUND: ATZ6



STATE STREET

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3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		4,252,046.140	Local 106.598094	4,532,600.13	91.124204	3,874,643.20	-657,956.93	0.16
Original Face:		7,538,423.000	Base 106.598094	4,532,600.13	91.124204	3,874,643.20	-657,956.93	0.16
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.750000	20 May 2070		
		6,310,075.790	Local 110.326207	6,961,667.28	101.771200	6,421,839.85	-539,827.43	0.26
Original Face:		10,000,000.000	Base 110.326207	6,961,667.28	101.771200	6,421,839.85	-539,827.43	0.26
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				4.517000	20 Oct 2070		
		6,626,402.480	Local 108.425328	7,184,698.64	103.188973	6,837,716.67	-346,981.97	0.27
Original Face:		10,000,000.000	Base 108.425328	7,184,698.64	103.188973	6,837,716.67	-346,981.97	0.27
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.582000	20 Jan 2071		
		4,447,925.380	Local 112.304076	4,995,201.50	99.042380	4,405,331.16	-589,870.34	0.18
Original Face:		6,168,892.000	Base 112.304076	4,995,201.50	99.042380	4,405,331.16	-589,870.34	0.18
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.557000	20 Aug 2071		
		8,667,318.560	Local 109.412828	9,483,158.35	98.738029	8,557,939.51	-925,218.84	0.34
Original Face:		10,000,000.000	Base 109.412828	9,483,158.35	98.738029	8,557,939.51	-925,218.84	0.34
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				4.690000	20 Feb 2072		
		9,961,859.090	Local 108.034615	10,762,256.10	103.809792	10,341,385.20	-420,870.90	0.41
Original Face:		10,000,000.000	Base 108.034615	10,762,256.10	103.809792	10,341,385.20	-420,870.90	0.41
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.590000	20 Oct 2067		
		16,185,544.010	Local 102.265109	16,552,164.18	99.261520	16,066,017.00	-486,147.18	0.64
Original Face:		18,000,000.000	Base 102.265109	16,552,164.18	99.261520	16,066,017.00	-486,147.18	0.64
362569AF2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 C				1.110000	21 Oct 2024		
		8,360,000.000	Local 98.628078	8,245,307.33	97.998510	8,192,675.44	-52,631.89	0.33
Original Face:		8,360,000.000	Base 98.628078	8,245,307.33	97.998510	8,192,675.44	-52,631.89	0.33
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		107,801.190	Local 100.705669	108,561.91	104.006265	112,119.99	3,558.08	0.00
Original Face:		7,322,535.000	Base 100.705669	108,561.91	104.006265	112,119.99	3,558.08	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		460,512.980	Local 104.519514	481,325.93	100.919887	464,749.18	-16,576.75	0.02
Original Face:		8,800,000.000	Base 104.519514	481,325.93	100.919887	464,749.18	-16,576.75	0.02

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38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				3.332626	10 Sep 2027			
		10,000,000.000	Local	99.618068	9,961,806.75	95.352000	9,535,200.00	-426,606.75	0.38
			Base	99.618068	9,961,806.75	95.352000	9,535,200.00	-426,606.75	0.38
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	86.150176	8,615,017.60	-1,384,982.40	0.34
			Base	100.000000	10,000,000.00	86.150176	8,615,017.60	-1,384,982.40	0.34
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	84.963569	8,496,356.90	-1,503,643.10	0.34
			Base	100.000000	10,000,000.00	84.963569	8,496,356.90	-1,503,643.10	0.34
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	95.240680	9,524,068.00	-475,932.00	0.38
			Base	100.000000	10,000,000.00	95.240680	9,524,068.00	-475,932.00	0.38
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
		430,514.830	Local	105.728293	455,175.98	95.732840	412,144.07	-43,031.91	0.02
		Original Face: 2,500,000.000	Base	105.728293	455,175.98	95.732840	412,144.07	-43,031.91	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
		2,364,561.600	Local	105.546313	2,495,707.58	94.602370	2,236,931.31	-258,776.27	0.09
		Original Face: 8,000,000.000	Base	105.546313	2,495,707.58	94.602370	2,236,931.31	-258,776.27	0.09
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.968290	20 Apr 2067			
		5,807,799.700	Local	103.384689	6,004,375.65	98.375760	5,713,467.09	-290,908.56	0.23
		Original Face: 10,000,000.000	Base	103.384689	6,004,375.65	98.375760	5,713,467.09	-290,908.56	0.23
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039			
		225,884.600	Local	103.090742	232,866.11	95.007610	214,607.56	-18,258.55	0.01
		Original Face: 10,000,000.000	Base	103.090742	232,866.11	95.007610	214,607.56	-18,258.55	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.767250	20 Dec 2066			
		5,862,038.700	Local	100.980738	5,919,529.97	98.332000	5,764,259.89	-155,270.08	0.23
		Original Face: 10,000,000.000	Base	100.980738	5,919,529.97	98.332000	5,764,259.89	-155,270.08	0.23
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.687200	20 Aug 2034			
		481,910.900	Local	105.897989	510,333.95	102.481930	493,871.59	-16,462.36	0.02
		Original Face: 5,000,000.000	Base	105.897989	510,333.95	102.481930	493,871.59	-16,462.36	0.02

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38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.929730	20 Apr 2037		
		973,930.180	Local 107.047715	1,042,570.00	102.865050	1,001,833.77	-40,736.23	0.04
Original Face:		10,000,000.000	Base 107.047715	1,042,570.00	102.865050	1,001,833.77	-40,736.23	0.04
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		217,288.960	Local 101.456365	220,453.48	98.105500	213,172.42	-7,281.06	0.01
Original Face:		6,500,000.000	Base 101.456365	220,453.48	98.105500	213,172.42	-7,281.06	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
		1,491,730.320	Local 99.713671	1,487,459.06	98.712260	1,472,520.71	-14,938.35	0.06
Original Face:		2,000,000.000	Base 99.713671	1,487,459.06	98.712260	1,472,520.71	-14,938.35	0.06
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
		3,070,464.550	Local 102.979236	3,161,940.94	98.958540	3,038,486.89	-123,454.05	0.12
Original Face:		5,000,000.000	Base 102.979236	3,161,940.94	98.958540	3,038,486.89	-123,454.05	0.12
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		379,270.320	Local 100.251198	380,223.04	98.880150	375,023.06	-5,199.98	0.02
Original Face:		12,000,000.000	Base 100.251198	380,223.04	98.880150	375,023.06	-5,199.98	0.02
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
		5,093,180.030	Local 96.617615	4,920,909.08	95.507900	4,864,389.29	-56,519.79	0.19
Original Face:		5,429,000.000	Base 96.617615	4,920,909.08	95.507900	4,864,389.29	-56,519.79	0.19
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		1,605,121.130	Local 101.812856	1,634,219.67	94.420580	1,515,564.68	-118,654.99	0.06
Original Face:		3,000,000.000	Base 101.812856	1,634,219.67	94.420580	1,515,564.68	-118,654.99	0.06
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
		1,487,753.140	Local 95.141352	1,415,468.45	88.044360	1,309,882.73	-105,585.72	0.05
Original Face:		2,000,000.000	Base 95.141352	1,415,468.45	88.044360	1,309,882.73	-105,585.72	0.05
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.084610	20 Nov 2042		
		1,473,700.050	Local 112.272506	1,654,559.97	99.725320	1,469,652.09	-184,907.88	0.06
Original Face:		5,010,613.000	Base 112.272506	1,654,559.97	99.725320	1,469,652.09	-184,907.88	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		3,384,281.160	Local 101.299335	3,428,254.30	93.032774	3,148,490.64	-279,763.66	0.13
Original Face:		6,068,715.000	Base 101.299335	3,428,254.30	93.032774	3,148,490.64	-279,763.66	0.13

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		10,711,341.930	Local 101.795811	10,903,697.40	96.349542	10,320,328.89	-583,368.51	0.41
Original Face:		23,575,000.000	Base 101.795811	10,903,697.40	96.349542	10,320,328.89	-583,368.51	0.41
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
		7,870,568.430	Local 102.277011	8,049,782.11	97.062890	7,639,401.18	-410,380.93	0.31
Original Face:		19,739,472.000	Base 102.277011	8,049,782.11	97.062890	7,639,401.18	-410,380.93	0.31
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				3.357290	20 Aug 2069		
		5,663,295.300	Local 102.644445	5,813,058.02	99.273630	5,622,158.82	-190,899.20	0.23
Original Face:		10,000,000.000	Base 102.644445	5,813,058.02	99.273630	5,622,158.82	-190,899.20	0.23
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
		4,057,037.300	Local 101.904161	4,134,289.81	96.356029	3,909,200.04	-225,089.77	0.16
Original Face:		10,000,000.000	Base 101.904161	4,134,289.81	96.356029	3,909,200.04	-225,089.77	0.16
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
		6,887,017.280	Local 100.254530	6,904,546.79	94.935916	6,538,252.94	-366,293.85	0.26
Original Face:		11,000,000.000	Base 100.254530	6,904,546.79	94.935916	6,538,252.94	-366,293.85	0.26
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.397520	20 Jul 2070		
		13,330,102.440	Local 117.507807	15,663,911.01	90.851127	12,110,548.30	-3,553,362.71	0.48
Original Face:		13,083,197.000	Base 117.507807	15,663,911.01	90.851127	12,110,548.30	-3,553,362.71	0.48
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				3.357290	20 Aug 2070		
		3,277,650.600	Local 103.683121	3,398,370.43	99.805550	3,271,277.21	-127,093.22	0.13
Original Face:		5,000,000.000	Base 103.683121	3,398,370.43	99.805550	3,271,277.21	-127,093.22	0.13
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				3.507290	20 Aug 2070		
		3,278,485.050	Local 104.705426	3,432,751.74	100.394480	3,291,418.02	-141,333.72	0.13
Original Face:		5,000,000.000	Base 104.705426	3,432,751.74	100.394480	3,291,418.02	-141,333.72	0.13
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				2.585990	20 Sep 2070		
		7,296,460.000	Local 104.509560	7,625,498.26	99.841410	7,284,888.54	-340,609.72	0.29
Original Face:		10,000,000.000	Base 104.509560	7,625,498.26	99.841410	7,284,888.54	-340,609.72	0.29
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.625170	20 Jun 2048		
		3,113,651.600	Local 105.982747	3,299,933.50	101.735620	3,167,692.76	-132,240.74	0.13
Original Face:		10,000,000.000	Base 105.982747	3,299,933.50	101.735620	3,167,692.76	-132,240.74	0.13

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38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.484840	20 Feb 2049		
		2,744,002.890	Local 104.302731	2,862,069.94	97.400050	2,672,660.19	-189,409.75	0.11
Original Face:		10,000,000.000	Base 104.302731	2,862,069.94	97.400050	2,672,660.19	-189,409.75	0.11
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		916,123.800	Local 101.720358	931,884.41	92.474180	847,177.97	-84,706.44	0.03
Original Face:		10,000,000.000	Base 101.720358	931,884.41	92.474180	847,177.97	-84,706.44	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.326040	20 Jun 2034		
		1,285,728.660	Local 103.984460	1,336,958.01	101.431870	1,304,138.62	-32,819.39	0.05
Original Face:		6,317,173.000	Base 103.984460	1,336,958.01	101.431870	1,304,138.62	-32,819.39	0.05
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.632030	20 Dec 2041		
		2,758,297.970	Local 104.448807	2,881,009.33	99.500800	2,744,528.55	-136,480.78	0.11
Original Face:		11,457,930.000	Base 104.448807	2,881,009.33	99.500800	2,744,528.55	-136,480.78	0.11
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.528120	20 Jan 2050		
		4,152,739.680	Local 112.672898	4,679,012.16	101.975340	4,234,770.41	-444,241.75	0.17
Original Face:		8,141,884.000	Base 112.672898	4,679,012.16	101.975340	4,234,770.41	-444,241.75	0.17
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
		5,876,632.510	Local 100.316289	5,895,219.66	78.915930	4,637,599.20	-1,257,620.46	0.19
Original Face:		10,000,000.000	Base 100.316289	5,895,219.66	78.915930	4,637,599.20	-1,257,620.46	0.19
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
		6,586,137.280	Local 102.566981	6,755,202.17	81.684840	5,379,875.70	-1,375,326.47	0.22
Original Face:		10,000,000.000	Base 102.566981	6,755,202.17	81.684840	5,379,875.70	-1,375,326.47	0.22
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.912271	4,995,613.57	96.461691	4,823,084.55	-172,529.02	0.19
			Base 99.912271	4,995,613.57	96.461691	4,823,084.55	-172,529.02	0.19
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.964622	3,998,584.87	95.107855	3,804,314.20	-194,270.67	0.15
			Base 99.964622	3,998,584.87	95.107855	3,804,314.20	-194,270.67	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 111.162006	11,116,200.59	106.285171	10,628,517.10	-487,683.49	0.43
			Base 111.162006	11,116,200.59	106.285171	10,628,517.10	-487,683.49	0.43

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
		5,000,000.000	Local	99.398768	4,969,938.41	102.714992	5,135,749.60	165,811.19	0.21
			Base	99.398768	4,969,938.41	102.714992	5,135,749.60	165,811.19	0.21
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		10,000,000.000	Local	99.982089	9,998,208.89	99.039940	9,903,994.00	-94,214.89	0.40
			Base	99.982089	9,998,208.89	99.039940	9,903,994.00	-94,214.89	0.40
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046			
		2,149,808.850	Local	100.612712	2,162,980.98	99.124650	2,130,990.50	-31,990.48	0.09
		Original Face: 4,840,000.000	Base	100.612712	2,162,980.98	99.124650	2,130,990.50	-31,990.48	0.09
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				3.102200	10 Dec 2025			
		10,000,000.000	Local	100.110015	10,011,001.49	97.657379	9,765,737.90	-245,263.59	0.39
			Base	100.110015	10,011,001.49	97.657379	9,765,737.90	-245,263.59	0.39
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033			
		5,000,000.000	Local	98.706465	4,935,323.23	100.868646	5,043,432.30	108,109.07	0.20
			Base	98.706465	4,935,323.23	100.868646	5,043,432.30	108,109.07	0.20
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		10,000,000.000	Local	99.952854	9,995,285.40	84.675320	8,467,532.00	-1,527,753.40	0.34
			Base	99.952854	9,995,285.40	84.675320	8,467,532.00	-1,527,753.40	0.34
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		7,500,000.000	Local	99.406557	7,455,491.74	66.533447	4,990,008.53	-2,465,483.21	0.20
			Base	99.406557	7,455,491.74	66.533447	4,990,008.53	-2,465,483.21	0.20
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				4.515290	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.944980	4,997,249.00	-2,751.00	0.20
			Base	100.000000	5,000,000.00	99.944980	4,997,249.00	-2,751.00	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.963853	4,998,192.64	93.998810	4,699,940.50	-298,252.14	0.19
			Base	99.963853	4,998,192.64	93.998810	4,699,940.50	-298,252.14	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.754233	9,975,423.25	86.843830	8,684,383.00	-1,291,040.25	0.35
			Base	99.754233	9,975,423.25	86.843830	8,684,383.00	-1,291,040.25	0.35

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494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.708721	3,988,348.83	67.174655	2,686,986.20	-1,301,362.63	0.11
			Base	99.708721	3,988,348.83	67.174655	2,686,986.20	-1,301,362.63	0.11
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.864881	14,829,732.14	61.870911	9,280,636.65	-5,549,095.49	0.37
			Base	98.864881	14,829,732.14	61.870911	9,280,636.65	-5,549,095.49	0.37
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		5,000,000.000	Local	99.947839	4,997,391.97	80.767964	4,038,398.20	-958,993.77	0.16
			Base	99.947839	4,997,391.97	80.767964	4,038,398.20	-958,993.77	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.759599	4,987,979.95	104.775782	5,238,789.10	250,809.15	0.21
			Base	99.759599	4,987,979.95	104.775782	5,238,789.10	250,809.15	0.21
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		5,000,000.000	Local	109.774879	5,488,743.95	93.432415	4,671,620.75	-817,123.20	0.19
			Base	109.774879	5,488,743.95	93.432415	4,671,620.75	-817,123.20	0.19
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		20,000,000.000	Local	101.571340	20,314,267.92	99.095709	19,819,141.80	-495,126.12	0.79
			Base	101.571340	20,314,267.92	99.095709	19,819,141.80	-495,126.12	0.79
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	111.890001	11,189,000.06	106.723893	10,672,389.30	-516,610.76	0.43
			Base	111.890001	11,189,000.06	106.723893	10,672,389.30	-516,610.76	0.43
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.804212	16,467,695.02	72.610734	11,980,771.11	-4,486,923.91	0.48
			Base	99.804212	16,467,695.02	72.610734	11,980,771.11	-4,486,923.91	0.48
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		7,155,000.000	Local	100.391627	7,183,020.92	97.494361	6,975,721.53	-207,299.39	0.28
			Base	100.391627	7,183,020.92	97.494361	6,975,721.53	-207,299.39	0.28
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445				0.445000	21 Dec 2022			
		10,000,000.000	Local	99.953095	9,995,309.49	99.009000	9,900,900.00	-94,409.49	0.40
			Base	99.953095	9,995,309.49	99.009000	9,900,900.00	-94,409.49	0.40

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637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.904672	9,990,467.17	92.288840	9,228,884.00	-761,583.17	0.37
			Base	99.904672	9,990,467.17	92.288840	9,228,884.00	-761,583.17	0.37
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023			
		7,000,000.000	Local	99.422139	6,959,549.72	98.338000	6,883,660.00	-75,889.72	0.28
			Base	99.422139	6,959,549.72	98.338000	6,883,660.00	-75,889.72	0.28
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.719808	4,985,990.41	83.951861	4,197,593.05	-788,397.36	0.17
			Base	99.719808	4,985,990.41	83.951861	4,197,593.05	-788,397.36	0.17
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		10,000,000.000	Local	99.997885	9,999,788.52	98.466795	9,846,679.50	-153,109.02	0.39
			Base	99.997885	9,999,788.52	98.466795	9,846,679.50	-153,109.02	0.39
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				2.986650	01 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.871377	4,993,568.85	-6,431.15	0.20
			Base	100.000000	5,000,000.00	99.871377	4,993,568.85	-6,431.15	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.723842	6,980,668.97	86.941731	6,085,921.17	-894,747.80	0.24
			Base	99.723842	6,980,668.97	86.941731	6,085,921.17	-894,747.80	0.24
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.927307	4,996,365.35	91.422760	4,571,138.00	-425,227.35	0.18
			Base	99.927307	4,996,365.35	91.422760	4,571,138.00	-425,227.35	0.18
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.714926	4,985,746.28	79.187896	3,959,394.80	-1,026,351.48	0.16
			Base	99.714926	4,985,746.28	79.187896	3,959,394.80	-1,026,351.48	0.16
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.849845	4,992,492.23	96.471017	4,823,550.85	-168,941.38	0.19
			Base	99.849845	4,992,492.23	96.471017	4,823,550.85	-168,941.38	0.19
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	97.234687	34,032,140.45	-967,859.55	1.36
			Base	100.000000	35,000,000.00	97.234687	34,032,140.45	-967,859.55	1.36

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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.966835	9,996,683.49	87.651570	8,765,157.00	-1,231,526.49	0.35
			Base	99.966835	9,996,683.49	87.651570	8,765,157.00	-1,231,526.49	0.35
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				3.780011	30 Mar 2025			
		15,000,000.000	Local	100.024270	15,003,640.44	98.480448	14,772,067.20	-231,573.24	0.59
			Base	100.024270	15,003,640.44	98.480448	14,772,067.20	-231,573.24	0.59
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		20,000,000.000	Local	99.940903	19,988,180.53	97.797050	19,559,410.00	-428,770.53	0.78
			Base	99.940903	19,988,180.53	97.797050	19,559,410.00	-428,770.53	0.78
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.979094	4,998,954.68	98.929349	4,946,467.45	-52,487.23	0.20
			Base	99.979094	4,998,954.68	98.929349	4,946,467.45	-52,487.23	0.20
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	108.348216	5,417,410.79	86.647542	4,332,377.10	-1,085,033.69	0.17
			Base	108.348216	5,417,410.79	86.647542	4,332,377.10	-1,085,033.69	0.17
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	111.000905	3,330,027.15	108.288165	3,248,644.95	-81,382.20	0.13
			Base	111.000905	3,330,027.15	108.288165	3,248,644.95	-81,382.20	0.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.768233	19,953,646.63	77.012512	15,402,502.40	-4,551,144.23	0.62
			Base	99.768233	19,953,646.63	77.012512	15,402,502.40	-4,551,144.23	0.62
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038			
		9,800,000.000	Local	99.959292	9,796,010.59	107.136351	10,499,362.40	703,351.81	0.42
			Base	99.959292	9,796,010.59	107.136351	10,499,362.40	703,351.81	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				2.614651	12 Apr 2024			
		7,500,000.000	Local	100.000000	7,500,000.00	99.575642	7,468,173.15	-31,826.85	0.30
			Base	100.000000	7,500,000.00	99.575642	7,468,173.15	-31,826.85	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		7,500,000.000	Local	99.972234	7,497,917.58	88.938614	6,670,396.05	-827,521.53	0.27
			Base	99.972234	7,497,917.58	88.938614	6,670,396.05	-827,521.53	0.27

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75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		15,000,000.000	Local	99.902748	14,985,412.26	80.799421	12,119,913.15	-2,865,499.11	0.49
			Base	99.902748	14,985,412.26	80.799421	12,119,913.15	-2,865,499.11	0.49
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.177637	5,008,881.83	97.661312	4,883,065.60	-125,816.23	0.20
			Base	100.177637	5,008,881.83	97.661312	4,883,065.60	-125,816.23	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				3.511000	22 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.632000	9,963,200.00	-36,800.00	0.40
			Base	100.000000	10,000,000.00	99.632000	9,963,200.00	-36,800.00	0.40
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				3.478000	18 Nov 2027			
		7,500,000.000	Local	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
			Base	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	93.235195	7,458,815.60	-541,184.40	0.30
			Base	100.000000	8,000,000.00	93.235195	7,458,815.60	-541,184.40	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.919926	9,991,992.63	91.610103	9,161,010.30	-830,982.33	0.37
			Base	99.919926	9,991,992.63	91.610103	9,161,010.30	-830,982.33	0.37
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				3.507531	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.265240	4,963,262.00	-36,738.00	0.20
			Base	100.000000	5,000,000.00	99.265240	4,963,262.00	-36,738.00	0.20
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025			
		7,000,000.000	Local	99.989492	6,999,264.44	97.620927	6,833,464.89	-165,799.55	0.27
			Base	99.989492	6,999,264.44	97.620927	6,833,464.89	-165,799.55	0.27
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				3.325000	25 Mar 2046			
		5,309,012.470	Local	103.496720	5,494,653.77	107.240304	5,693,401.11	198,747.34	0.23
		Original Face: 6,137,472.000	Base	103.496720	5,494,653.77	107.240304	5,693,401.11	198,747.34	0.23

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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
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR						3.325000	25 Apr 2046		
	7,278,268.660	Local		103.495918	7,532,710.97	106.079094		7,720,721.45	188,010.48	0.31
Original Face:	8,000,000.000	Base		103.495918	7,532,710.97	106.079094		7,720,721.45	188,010.48	0.31
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR						4.875000	25 Dec 2041		
	9,385,584.910	Local		112.684073	10,576,059.35	112.423404		10,551,594.04	-24,465.31	0.42
Original Face:	10,000,000.000	Base		112.684073	10,576,059.35	112.423404		10,551,594.04	-24,465.31	0.42
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR						5.625000	25 Feb 2032		
	8,709,974.860	Local		111.885791	9,745,224.28	110.223105		9,600,404.74	-144,819.54	0.38
Original Face:	10,000,000.000	Base		111.885791	9,745,224.28	110.223105		9,600,404.74	-144,819.54	0.38
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR						4.875000	25 Jan 2032		
	9,317,081.110	Local		109.121802	10,166,966.81	108.414551		10,101,071.65	-65,895.16	0.40
Original Face:	10,000,000.000	Base		109.121802	10,166,966.81	108.414551		10,101,071.65	-65,895.16	0.40
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR						3.000000	25 Mar 2047		
	9,846,569.210	Local		102.736136	10,115,984.74	104.432497		10,283,018.09	167,033.35	0.41
Original Face:	10,000,000.000	Base		102.736136	10,115,984.74	104.432497		10,283,018.09	167,033.35	0.41
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR						2.000000	25 May 2047		
	4,943,651.070	Local		100.000000	4,943,651.07	98.951685		4,891,826.03	-51,825.04	0.20
Original Face:	5,000,000.000	Base		100.000000	4,943,651.07	98.951685		4,891,826.03	-51,825.04	0.20
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95						2.950000	01 Jul 2023		
	5,000,000.000	Local		99.992886	4,999,644.29	98.836725		4,941,836.25	-57,808.04	0.20
		Base		99.992886	4,999,644.29	98.836725		4,941,836.25	-57,808.04	0.20
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR						4.475000	01 Aug 2024		
	5,000,000.000	Local		100.375742	5,018,787.08	98.768359		4,938,417.95	-80,369.13	0.20
		Base		100.375742	5,018,787.08	98.768359		4,938,417.95	-80,369.13	0.20
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR						2.749119	10 May 2023		
	7,000,000.000	Local		100.000000	7,000,000.00	99.499842		6,964,988.94	-35,011.06	0.28
		Base		100.000000	7,000,000.00	99.499842		6,964,988.94	-35,011.06	0.28
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2						2.200000	15 Jun 2030		
	5,000,000.000	Local		99.903956	4,995,197.81	75.662495		3,783,124.75	-1,212,073.06	0.15
		Base		99.903956	4,995,197.81	75.662495		3,783,124.75	-1,212,073.06	0.15

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FUND: ATZ6



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				2.804520	14 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.402924	4,970,146.20	-29,853.80	0.20
			Base	100.000000	5,000,000.00	99.402924	4,970,146.20	-29,853.80	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023			
		5,000,000.000	Local	99.989991	4,999,499.54	99.153000	4,957,650.00	-41,849.54	0.20
			Base	99.989991	4,999,499.54	99.153000	4,957,650.00	-41,849.54	0.20
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	95.236936	4,761,846.80	-238,153.20	0.19
			Base	100.000000	5,000,000.00	95.236936	4,761,846.80	-238,153.20	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local	105.913747	5,295,687.36	107.488275	5,374,413.75	78,726.39	0.22
			Base	105.913747	5,295,687.36	107.488275	5,374,413.75	78,726.39	0.22
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		5,000,000.000	Local	99.971184	4,998,559.20	81.164712	4,058,235.60	-940,323.60	0.16
			Base	99.971184	4,998,559.20	81.164712	4,058,235.60	-940,323.60	0.16
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		12,000,000.000	Local	99.979165	11,997,499.81	97.970000	11,756,400.00	-241,099.81	0.47
			Base	99.979165	11,997,499.81	97.970000	11,756,400.00	-241,099.81	0.47
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	87.022680	3,916,020.60	-583,979.40	0.16
			Base	100.000000	4,500,000.00	87.022680	3,916,020.60	-583,979.40	0.16
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028			
		2,375,000.000	Local	100.092360	2,377,193.55	82.574380	1,961,141.53	-416,052.02	0.08
			Base	100.092360	2,377,193.55	82.574380	1,961,141.53	-416,052.02	0.08
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		10,000,000.000	Local	99.710170	9,971,016.96	96.349877	9,634,987.70	-336,029.26	0.39
			Base	99.710170	9,971,016.96	96.349877	9,634,987.70	-336,029.26	0.39
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.738527	4,986,926.37	107.577073	5,378,853.65	391,927.28	0.22
			Base	99.738527	4,986,926.37	107.577073	5,378,853.65	391,927.28	0.22

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911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR				4.192860	01 Apr 2023			
		10,000,000.000	Local	100.145222	10,014,522.15	100.124657	10,012,465.70	-2,056.45	0.40
			Base	100.145222	10,014,522.15	100.124657	10,012,465.70	-2,056.45	0.40
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	110.429636	5,521,481.79	106.546875	5,327,343.75	-194,138.04	0.21
			Base	110.429636	5,521,481.79	106.546875	5,327,343.75	-194,138.04	0.21
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025			
		12,500,000.000	Local	110.339389	13,792,423.61	106.894531	13,361,816.38	-430,607.23	0.53
			Base	110.339389	13,792,423.61	106.894531	13,361,816.38	-430,607.23	0.53
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026			
		12,500,000.000	Local	108.014397	13,501,799.57	105.457031	13,182,128.88	-319,670.69	0.53
			Base	108.014397	13,501,799.57	105.457031	13,182,128.88	-319,670.69	0.53
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026			
		20,000,000.000	Local	115.123284	23,024,656.87	109.238281	21,847,656.20	-1,177,000.67	0.87
			Base	115.123284	23,024,656.87	109.238281	21,847,656.20	-1,177,000.67	0.87
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026			
		12,500,000.000	Local	117.017052	14,627,131.56	108.808594	13,601,074.25	-1,026,057.31	0.54
			Base	117.017052	14,627,131.56	108.808594	13,601,074.25	-1,026,057.31	0.54
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027			
		15,000,000.000	Local	111.620851	16,743,127.69	109.886719	16,483,007.85	-260,119.84	0.66
			Base	111.620851	16,743,127.69	109.886719	16,483,007.85	-260,119.84	0.66
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027			
		15,000,000.000	Local	119.201723	17,880,258.52	109.191406	16,378,710.90	-1,501,547.62	0.66
			Base	119.201723	17,880,258.52	109.191406	16,378,710.90	-1,501,547.62	0.66
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028			
		22,500,000.000	Local	116.234106	26,152,673.77	107.398438	24,164,648.55	-1,988,025.22	0.97
			Base	116.234106	26,152,673.77	107.398438	24,164,648.55	-1,988,025.22	0.97
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028			
		17,500,000.000	Local	115.986785	20,297,687.34	106.359375	18,612,890.63	-1,684,796.71	0.74
			Base	115.986785	20,297,687.34	106.359375	18,612,890.63	-1,684,796.71	0.74

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STATE STREET

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912810TF5	US TREASURY N/B 02/42 2.375					2.375000	15 Feb 2042		
	10,000,000.000	Local		100.583619	10,058,361.89	76.640625	7,664,062.50	-2,394,299.39	0.31
		Base		100.583619	10,058,361.89	76.640625	7,664,062.50	-2,394,299.39	0.31
9128283C2	US TREASURY N/B 10/22 2					2.000000	31 Oct 2022		
	5,000,000.000	Local		100.029564	5,001,478.19	99.939371	4,996,968.55	-4,509.64	0.20
		Base		100.029564	5,001,478.19	99.939371	4,996,968.55	-4,509.64	0.20
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
	5,000,000.000	Local		102.329168	5,116,458.42	91.566406	4,578,320.30	-538,138.12	0.18
		Base		102.329168	5,116,458.42	91.566406	4,578,320.30	-538,138.12	0.18
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
	5,000,000.000	Local		100.310671	5,015,533.54	99.558594	4,977,929.70	-37,603.84	0.20
		Base		100.310671	5,015,533.54	99.558594	4,977,929.70	-37,603.84	0.20
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
	2,500,000.000	Local		101.090708	2,527,267.69	95.957031	2,398,925.78	-128,341.91	0.10
		Base		101.090708	2,527,267.69	95.957031	2,398,925.78	-128,341.91	0.10
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
	5,000,000.000	Local		99.979552	4,998,977.59	99.821814	4,991,090.70	-7,886.89	0.20
		Base		99.979552	4,998,977.59	99.821814	4,991,090.70	-7,886.89	0.20
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
	10,000,000.000	Local		97.918549	9,791,854.93	91.875000	9,187,500.00	-604,354.93	0.37
		Base		97.918549	9,791,854.93	91.875000	9,187,500.00	-604,354.93	0.37
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
	10,000,000.000	Local		99.920466	9,992,046.63	92.484375	9,248,437.50	-743,609.13	0.37
		Base		99.920466	9,992,046.63	92.484375	9,248,437.50	-743,609.13	0.37
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	5,000,000.000	Local		99.924280	4,996,213.99	89.781250	4,489,062.50	-507,151.49	0.18
		Base		99.924280	4,996,213.99	89.781250	4,489,062.50	-507,151.49	0.18
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	5,000,000.000	Local		99.535855	4,976,792.77	88.574219	4,428,710.95	-548,081.82	0.18
		Base		99.535855	4,976,792.77	88.574219	4,428,710.95	-548,081.82	0.18

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91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023			
		10,000,000.000	Local	100.003370	10,000,337.03	98.842144	9,884,214.40	-116,122.63	0.40
			Base	100.003370	10,000,337.03	98.842144	9,884,214.40	-116,122.63	0.40
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		10,000,000.000	Local	99.718704	9,971,870.35	93.750000	9,375,000.00	-596,870.35	0.38
			Base	99.718704	9,971,870.35	93.750000	9,375,000.00	-596,870.35	0.38
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029			
		10,000,000.000	Local	98.959900	9,895,990.03	93.382812	9,338,281.20	-557,708.83	0.37
			Base	98.959900	9,895,990.03	93.382812	9,338,281.20	-557,708.83	0.37
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027			
		10,000,000.000	Local	98.826745	9,882,674.53	94.425781	9,442,578.10	-440,096.43	0.38
			Base	98.826745	9,882,674.53	94.425781	9,442,578.10	-440,096.43	0.38
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029			
		10,000,000.000	Local	101.461876	10,146,187.58	95.617188	9,561,718.80	-584,468.78	0.38
			Base	101.461876	10,146,187.58	95.617188	9,561,718.80	-584,468.78	0.38
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		5,000,000.000	Local	98.939127	4,946,956.36	97.835938	4,891,796.90	-55,159.46	0.20
			Base	98.939127	4,946,956.36	97.835938	4,891,796.90	-55,159.46	0.20
91282CEY3	US TREASURY N/B 07/25 3				3.000000	15 Jul 2025			
		5,000,000.000	Local	96.547952	4,827,397.61	96.671875	4,833,593.75	6,196.14	0.19
			Base	96.547952	4,827,397.61	96.671875	4,833,593.75	6,196.14	0.19
91282CFF3	US TREASURY N/B 08/32 2.75				2.750000	15 Aug 2032			
		5,000,000.000	Local	90.617936	4,530,896.82	91.390625	4,569,531.25	38,634.43	0.18
			Base	90.617936	4,530,896.82	91.390625	4,569,531.25	38,634.43	0.18
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		5,000,000.000	Local	99.912166	4,995,608.32	75.141680	3,757,084.00	-1,238,524.32	0.15
			Base	99.912166	4,995,608.32	75.141680	3,757,084.00	-1,238,524.32	0.15
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				3.444930	20 Mar 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	98.072157	14,710,823.55	-289,176.45	0.59
			Base	100.000000	15,000,000.00	98.072157	14,710,823.55	-289,176.45	0.59

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92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		5,000,000.000	Local 99.997055	4,999,852.74	94.540317	4,727,015.85	-272,836.89		0.19
			Base 99.997055	4,999,852.74	94.540317	4,727,015.85	-272,836.89		0.19
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		10,000,000.000	Local 99.990716	9,999,071.57	97.976420	9,797,642.00	-201,429.57		0.39
Original Face:		10,000,000.000	Base 99.990716	9,999,071.57	97.976420	9,797,642.00	-201,429.57		0.39
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		8,000,000.000	Local 99.991637	7,999,330.96	98.499070	7,879,925.60	-119,405.36		0.32
Original Face:		8,000,000.000	Base 99.991637	7,999,330.96	98.499070	7,879,925.60	-119,405.36		0.32
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local 103.859530	5,192,976.51	82.608537	4,130,426.85	-1,062,549.66		0.17
			Base 103.859530	5,192,976.51	82.608537	4,130,426.85	-1,062,549.66		0.17
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047			
		4,124,165.030	Local 106.174462	4,378,810.03	97.634800	4,026,620.28	-352,189.75		0.16
Original Face:		9,250,000.000	Base 106.174462	4,378,810.03	97.634800	4,026,620.28	-352,189.75		0.16
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local 99.957839	4,997,891.94	105.294533	5,264,726.65	266,834.71		0.21
			Base 99.957839	4,997,891.94	105.294533	5,264,726.65	266,834.71		0.21
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023			
		5,000,000.000	Local 99.993251	4,999,662.57	98.727385	4,936,369.25	-63,293.32		0.20
			Base 99.993251	4,999,662.57	98.727385	4,936,369.25	-63,293.32		0.20
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125				4.125000	15 Aug 2023			
		5,000,000.000	Local 100.597716	5,029,885.80	99.527328	4,976,366.40	-53,519.40		0.20
			Base 100.597716	5,029,885.80	99.527328	4,976,366.40	-53,519.40		0.20
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		15,000,000.000	Local 96.542485	14,481,372.69	95.179692	14,276,953.80	-204,418.89		0.57
			Base 96.542485	14,481,372.69	95.179692	14,276,953.80	-204,418.89		0.57
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
		7,000,000.000	Local 99.859759	6,990,183.13	93.157740	6,521,041.80	-469,141.33		0.26
			Base 99.859759	6,990,183.13	93.157740	6,521,041.80	-469,141.33		0.26

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025			
		12,000,000.000	Local	100.762757	12,091,530.78	99.218200	11,906,184.00	-185,346.78	0.48
Original Face:		12,000,000.000	Base	100.762757	12,091,530.78	99.218200	11,906,184.00	-185,346.78	0.48
US DOLLAR Total									
		2,292,930,100.040	Local		2,338,096,042.53		2,179,820,853.50	-158,275,189.03	87.24
Original Face:		1,952,422,764.000	Base		2,338,096,042.53		2,179,820,853.50	-158,275,189.03	87.24
FIXED INCOME Total									
		2,292,930,100.040	Base		2,338,096,042.53		2,179,820,853.50	-158,275,189.03	87.24
Original Face:		1,952,422,764.000							

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		2,556,824,469.080	Base	2,642,233,064.38		2,476,614,203.25	-165,618,861.13	100.00
Original Face:		1,952,422,764.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		3,973.260	Local	1.000000	3,973.26	1.000000	3,973.26	0.00	0.00
			Base	1.000000	3,973.26	1.000000	3,973.26	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,973.260	Local	3,973.26		3,973.26	0.00	0.00
		Base	3,973.26		3,973.26	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,973.260	Base	3,973.26		3,973.26	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3MU1	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	99.083333	4,954,166.66	99.083333	4,954,166.66	0.77
			Base	99.083333	4,954,166.66	99.083333	4,954,166.66	0.77

05253CKB1	AUST + NEW ZEA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.992778	2,999,783.33	99.992778	2,999,783.33	0.47
			Base	99.992778	2,999,783.33	99.992778	2,999,783.33	0.47

05253CKB1	AUST + NEW ZEA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	99.990556	1,999,811.11	99.990556	1,999,811.11	0.31
			Base	99.990556	1,999,811.11	99.990556	1,999,811.11	0.31

06367CN86	BANK OF MONTREAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.78
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.78

06367CRZ2	BANK OF MONTREAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	99.935000	4,996,750.00	-3,250.00	0.78
			Base	100.000000	5,000,000.00	99.935000	4,996,750.00	-3,250.00	0.78

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417KLA5	BANK OF NOVA SCOTIA/THE	3,000,000.000	Local	99.711111	2,991,333.33	99.711111	2,991,333.33	0.00	0.47
			Base	99.711111	2,991,333.33	99.711111	2,991,333.33	0.00	0.47
06417KV14	BANK OF NOVA SCOTIA/THE	3,000,000.000	Local	96.960000	2,908,800.00	96.159500	2,884,785.00	-24,015.00	0.45
			Base	96.960000	2,908,800.00	96.159500	2,884,785.00	-24,015.00	0.45
07644BLU4	BEDFORD ROW FDG CORP	4,500,000.000	Local	99.511833	4,478,032.50	99.511833	4,478,032.50	0.00	0.70
			Base	99.511833	4,478,032.50	99.511833	4,478,032.50	0.00	0.70
07644BN32	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.216667	4,960,833.33	99.048800	4,952,440.00	-8,393.33	0.77
			Base	99.216667	4,960,833.33	99.048800	4,952,440.00	-8,393.33	0.77
15060YM15	CEDAR SPRING CPTL CO	5,000,000.000	Local	99.627222	4,981,361.11	99.627222	4,981,361.11	0.00	0.78
			Base	99.627222	4,981,361.11	99.627222	4,981,361.11	0.00	0.78
15060YP12	CEDAR SPRING CPTL CO	5,000,000.000	Local	98.916917	4,945,845.83	98.686100	4,934,305.00	-11,540.83	0.77
			Base	98.916917	4,945,845.83	98.686100	4,934,305.00	-11,540.83	0.77
17327BKT1	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	99.868556	4,993,427.78	99.868556	4,993,427.78	0.00	0.78
			Base	99.868556	4,993,427.78	99.868556	4,993,427.78	0.00	0.78
17327BTG0	CITIGROUP GLOBAL MKTS INC S	3,000,000.000	Local	97.427167	2,922,815.00	96.927200	2,907,816.00	-14,999.00	0.45
			Base	97.427167	2,922,815.00	96.927200	2,907,816.00	-14,999.00	0.45
2546R3LJ1	DISNEY (WALT) CO THE	5,000,000.000	Local	99.592000	4,979,600.00	99.592000	4,979,600.00	0.00	0.78
			Base	99.592000	4,979,600.00	99.592000	4,979,600.00	0.00	0.78
2546R3PQ1	DISNEY (WALT) CO THE	5,000,000.000	Local	98.312889	4,915,644.44	98.373200	4,918,660.00	3,015.56	0.77
			Base	98.312889	4,915,644.44	98.373200	4,918,660.00	3,015.56	0.77

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26244JKC2	DUKE ENERGY CORP	5,000,000.000	Local	99.896111	4,994,805.56	99.896111	4,994,805.56	0.00	0.78
			Base	99.896111	4,994,805.56	99.896111	4,994,805.56	0.00	0.78
30601WK73	FAIRWAY FINANCE CORP	4,000,000.000	Local	99.969167	3,998,766.67	99.969167	3,998,766.67	0.00	0.62
			Base	99.969167	3,998,766.67	99.969167	3,998,766.67	0.00	0.62
40060XK41	GTA FDG LLC DISC	5,000,000.000	Local	99.984583	4,999,229.17	99.984583	4,999,229.17	0.00	0.78
			Base	99.984583	4,999,229.17	99.984583	4,999,229.17	0.00	0.78
40060XM15	GTA FDG LLC DISC	5,000,000.000	Local	99.491667	4,974,583.33	99.491667	4,974,583.33	0.00	0.77
			Base	99.491667	4,974,583.33	99.491667	4,974,583.33	0.00	0.77
40060XN30	GTA FDG LLC DISC	5,000,000.000	Local	99.163139	4,958,156.94	99.043400	4,952,170.00	-5,986.94	0.77
			Base	99.163139	4,958,156.94	99.043400	4,952,170.00	-5,986.94	0.77
41282KK49	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.974583	4,998,729.17	99.974583	4,998,729.17	0.00	0.78
			Base	99.974583	4,998,729.17	99.974583	4,998,729.17	0.00	0.78
41282KKJ6	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.844167	4,992,208.33	99.844167	4,992,208.33	0.00	0.78
			Base	99.844167	4,992,208.33	99.844167	4,992,208.33	0.00	0.78
41282KL22	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.693333	4,984,666.67	99.693333	4,984,666.67	0.00	0.78
			Base	99.693333	4,984,666.67	99.693333	4,984,666.67	0.00	0.78
56274MK35	MANHATTAN ASSET FDG.	3,000,000.000	Local	99.987111	2,999,613.33	99.987111	2,999,613.33	0.00	0.47
			Base	99.987111	2,999,613.33	99.987111	2,999,613.33	0.00	0.47
59157ULU2	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.603667	4,980,183.33	99.603667	4,980,183.33	0.00	0.78
			Base	99.603667	4,980,183.33	99.603667	4,980,183.33	0.00	0.78

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59157UPU8	METLIFE SHORT TERM FDG					3.260000	28 Feb 2023		
	1,689,000.000	Local		98.641667	1,666,057.75	98.345600	1,661,057.18	-5,000.57	0.26
		Base		98.641667	1,666,057.75	98.345600	1,661,057.18	-5,000.57	0.26
59157UPU8	METLIFE SHORT TERM FDG					3.350000	28 Feb 2023		
	3,000,000.000	Local		98.604167	2,958,125.00	98.345600	2,950,368.00	-7,757.00	0.46
		Base		98.604167	2,958,125.00	98.345600	2,950,368.00	-7,757.00	0.46
78012U2C8	ROYAL BK OF CANADA					3.210000	01 Dec 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
78014XHE0	ROYAL BANK OF CANADA					3.390000	06 Apr 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
	5,000,000.000	Local		96.694667	4,834,733.34	96.748800	4,837,440.00	2,706.66	0.75
		Base		96.694667	4,834,733.34	96.748800	4,837,440.00	2,706.66	0.75
91842KK70	VW CR INC					3.420000	07 Oct 2022		
	4,000,000.000	Local		99.943000	3,997,720.00	99.943000	3,997,720.00	0.00	0.62
		Base		99.943000	3,997,720.00	99.943000	3,997,720.00	0.00	0.62
91842KQU3	VW CR INC					4.370000	28 Mar 2023		
	5,000,000.000	Local		97.839278	4,891,963.89	97.762300	4,888,115.00	-3,848.89	0.76
		Base		97.839278	4,891,963.89	97.762300	4,888,115.00	-3,848.89	0.76
92344ML84	VERIZON COMMNTN INC					3.500000	08 Nov 2022		
	5,000,000.000	Local		99.630555	4,981,527.77	99.630555	4,981,527.77	0.00	0.78
		Base		99.630555	4,981,527.77	99.630555	4,981,527.77	0.00	0.78
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
	4,000,000.000	Local		99.989667	3,999,586.66	99.989667	3,999,586.66	0.00	0.62
		Base		99.989667	3,999,586.66	99.989667	3,999,586.66	0.00	0.62
94107NL36	WASTE MANAGEMENT INC					0.390000	03 Nov 2022		
	4,500,000.000	Local		99.964250	4,498,391.25	99.964250	4,498,391.25	0.00	0.70
		Base		99.964250	4,498,391.25	99.964250	4,498,391.25	0.00	0.70

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QHR003	SOUTH STREET REPO				3.040000	03 Oct 2022		
	10,165,883.330	Local	100.000000	10,165,883.33	100.000000	10,165,883.33	0.00	1.58
		Base	100.000000	10,165,883.33	100.000000	10,165,883.33	0.00	1.58
US DOLLAR Total								
	162,854,883.330	Local		161,906,385.91		161,827,316.57	-79,069.34	25.19
		Base		161,906,385.91		161,827,316.57	-79,069.34	25.19
CASH EQUIVALENT Total								
	162,854,883.330	Base		161,906,385.91		161,827,316.57	-79,069.34	25.19
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.933739	2,498,343.48	88.169931	2,204,248.28	-294,095.20	0.34
		Base	99.933739	2,498,343.48	88.169931	2,204,248.28	-294,095.20	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	94.598784	2,837,963.52	-162,036.48	0.44
		Base	100.000000	3,000,000.00	94.598784	2,837,963.52	-162,036.48	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.960075	2,998,802.25	88.603716	2,658,111.48	-340,690.77	0.41
		Base	99.960075	2,998,802.25	88.603716	2,658,111.48	-340,690.77	0.41
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.944165	2,998,324.95	89.675465	2,690,263.95	-308,061.00	0.42
		Base	99.944165	2,998,324.95	89.675465	2,690,263.95	-308,061.00	0.42
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.921538	3,996,861.53	93.764982	3,750,599.28	-246,262.25	0.58
		Base	99.921538	3,996,861.53	93.764982	3,750,599.28	-246,262.25	0.58
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.812133	2,994,364.00	94.426967	2,832,809.01	-161,554.99	0.44
		Base	99.812133	2,994,364.00	94.426967	2,832,809.01	-161,554.99	0.44

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Holdings

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



STATE STREET

As of: September 30, 2022

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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	99.882268	4,994,113.41	95.801711	4,790,085.55	-204,027.86	0.75
			Base	99.882268	4,994,113.41	95.801711	4,790,085.55	-204,027.86	0.75
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				3.890000	04 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.904081	2,997,122.43	-2,877.57	0.47
			Base	100.000000	3,000,000.00	99.904081	2,997,122.43	-2,877.57	0.47
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		2,000,000.000	Local	99.905249	1,998,104.98	96.853244	1,937,064.88	-61,040.10	0.30
			Base	99.905249	1,998,104.98	96.853244	1,937,064.88	-61,040.10	0.30
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				3.137710	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	99.986100	3,999,444.00	-556.00	0.62
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	99.986100	3,999,444.00	-556.00	0.62
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				3.587860	08 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.927161	4,996,358.05	-3,641.95	0.78
			Base	100.000000	5,000,000.00	99.927161	4,996,358.05	-3,641.95	0.78
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.957823	1,999,156.45	92.962643	1,859,252.86	-139,903.59	0.29
			Base	99.957823	1,999,156.45	92.962643	1,859,252.86	-139,903.59	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		3,000,000.000	Local	99.939576	2,998,187.29	92.807463	2,784,223.89	-213,963.40	0.43
			Base	99.939576	2,998,187.29	92.807463	2,784,223.89	-213,963.40	0.43
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.913675	1,998,273.49	95.381438	1,907,628.76	-90,644.73	0.30
			Base	99.913675	1,998,273.49	95.381438	1,907,628.76	-90,644.73	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		5,000,000.000	Local	99.908008	4,995,400.41	91.627732	4,581,386.60	-414,013.81	0.71
			Base	99.908008	4,995,400.41	91.627732	4,581,386.60	-414,013.81	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026			
		5,000,000.000	Local	99.850209	4,992,510.44	87.988484	4,399,424.20	-593,086.24	0.68
			Base	99.850209	4,992,510.44	87.988484	4,399,424.20	-593,086.24	0.68

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	3,000,000.000	Local	99.789464	2,993,683.93	85.898736	2,576,962.08	-416,721.85	0.40	
		Base	99.789464	2,993,683.93	85.898736	2,576,962.08	-416,721.85	0.40	
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
	3,000,000.000	Local	97.574344	2,927,230.31	84.744513	2,542,335.39	-384,894.92	0.40	
		Base	97.574344	2,927,230.31	84.744513	2,542,335.39	-384,894.92	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	95.462148	1,909,242.96	-90,757.04	0.30	
		Base	100.000000	2,000,000.00	95.462148	1,909,242.96	-90,757.04	0.30	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	101.087331	3,602,752.48	99.219394	3,536,179.20	-66,573.28	0.55	
		Base	101.087331	3,602,752.48	99.219394	3,536,179.20	-66,573.28	0.55	
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	91.009736	3,640,389.44	-359,610.56	0.57	
		Base	100.000000	4,000,000.00	91.009736	3,640,389.44	-359,610.56	0.57	
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	88.729000	2,661,870.00	-338,130.00	0.41	
		Base	100.000000	3,000,000.00	88.729000	2,661,870.00	-338,130.00	0.41	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					3.494000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	98.821000	2,964,630.00	-35,370.00	0.46	
		Base	100.000000	3,000,000.00	98.821000	2,964,630.00	-35,370.00	0.46	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	89.066426	3,766,619.16	-462,380.84	0.59	
		Base	100.000000	4,229,000.00	89.066426	3,766,619.16	-462,380.84	0.59	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local	99.938433	999,384.33	98.426140	984,261.40	-15,122.93	0.15	
		Base	99.938433	999,384.33	98.426140	984,261.40	-15,122.93	0.15	
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local	99.956372	999,563.72	96.543412	965,434.12	-34,129.60	0.15	
		Base	99.956372	999,563.72	96.543412	965,434.12	-34,129.60	0.15	

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STATE STREET

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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	99.737740	1,994,754.80	-5,245.20	0.31
		Base		100.000000	2,000,000.00	99.737740	1,994,754.80	-5,245.20	0.31
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.927778	2,997,833.33	94.777497	2,843,324.91	-154,508.42	0.44
		Base		99.927778	2,997,833.33	94.777497	2,843,324.91	-154,508.42	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local		99.959611	1,999,192.22	95.172307	1,903,446.14	-95,746.08	0.30
		Base		99.959611	1,999,192.22	95.172307	1,903,446.14	-95,746.08	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.945545	2,998,366.36	93.853738	2,815,612.14	-182,754.22	0.44
		Base		99.945545	2,998,366.36	93.853738	2,815,612.14	-182,754.22	0.44
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					3.580000	25 Apr 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.188420	2,975,652.60	-24,347.40	0.46
		Base		100.000000	3,000,000.00	99.188420	2,975,652.60	-24,347.40	0.46
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	97.454799	2,923,643.97	-76,356.03	0.46
		Base		100.000000	3,000,000.00	97.454799	2,923,643.97	-76,356.03	0.46
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local		100.000000	2,420,000.00	85.533254	2,069,904.75	-350,095.25	0.32
		Base		100.000000	2,420,000.00	85.533254	2,069,904.75	-350,095.25	0.32
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.998762	2,999,962.86	99.664926	2,989,947.78	-10,015.08	0.47
		Base		99.998762	2,999,962.86	99.664926	2,989,947.78	-10,015.08	0.47
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					3.420000	10 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	98.151303	2,944,539.09	-55,460.91	0.46
		Base		100.000000	3,000,000.00	98.151303	2,944,539.09	-55,460.91	0.46
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	96.634083	1,932,681.66	-67,318.34	0.30
		Base		100.000000	2,000,000.00	96.634083	1,932,681.66	-67,318.34	0.30

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07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.927494	4,996,374.71	94.124761	4,706,238.05	-290,136.66	0.73
		Base		99.927494	4,996,374.71	94.124761	4,706,238.05	-290,136.66	0.73
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local		99.944040	2,998,321.21	95.977847	2,879,335.41	-118,985.80	0.45
		Base		99.944040	2,998,321.21	95.977847	2,879,335.41	-118,985.80	0.45
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	98.764594	1,975,291.88	-24,708.12	0.31
		Base		100.000000	2,000,000.00	98.764594	1,975,291.88	-24,708.12	0.31
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	237,959.770	Local		99.998143	237,955.35	99.747770	237,359.56	-595.79	0.04
	Original Face: 2,250,000.000	Base		99.998143	237,955.35	99.747770	237,359.56	-595.79	0.04
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	87.179000	2,615,370.00	-384,630.00	0.41
		Base		100.000000	3,000,000.00	87.179000	2,615,370.00	-384,630.00	0.41
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					3.055000	09 May 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	94.999087	2,849,972.61	-150,027.39	0.44
		Base		100.000000	3,000,000.00	94.999087	2,849,972.61	-150,027.39	0.44
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local		99.953942	1,999,078.83	94.492836	1,889,856.72	-109,222.11	0.29
		Base		99.953942	1,999,078.83	94.492836	1,889,856.72	-109,222.11	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local		99.911211	2,997,336.33	92.601929	2,778,057.87	-219,278.46	0.43
		Base		99.911211	2,997,336.33	92.601929	2,778,057.87	-219,278.46	0.43

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14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
		3,000,000.000	Local 99.888535	2,996,656.06	96.714675	2,901,440.25	-95,215.81	0.45
			Base 99.888535	2,996,656.06	96.714675	2,901,440.25	-95,215.81	0.45
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	89.466552	4,473,327.60	-526,672.40	0.70
			Base 100.000000	5,000,000.00	89.466552	4,473,327.60	-526,672.40	0.70
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	86.406276	2,592,188.28	-407,811.72	0.40
			Base 100.000000	3,000,000.00	86.406276	2,592,188.28	-407,811.72	0.40
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	89.002391	4,450,119.55	-549,880.45	0.69
			Base 100.000000	5,000,000.00	89.002391	4,450,119.55	-549,880.45	0.69
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	96.294538	2,888,836.14	-111,163.86	0.45
			Base 100.000000	3,000,000.00	96.294538	2,888,836.14	-111,163.86	0.45
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	96.209606	2,886,288.18	-113,711.82	0.45
			Base 100.000000	3,000,000.00	96.209606	2,886,288.18	-113,711.82	0.45
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	99.962771	4,998,138.55	-1,861.45	0.78
			Base 100.000000	5,000,000.00	99.962771	4,998,138.55	-1,861.45	0.78
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
		3,000,000.000	Local 99.967986	2,999,039.57	94.831910	2,844,957.30	-154,082.27	0.44
			Base 99.967986	2,999,039.57	94.831910	2,844,957.30	-154,082.27	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
		2,000,000.000	Local 99.957784	1,999,155.67	92.944000	1,858,880.00	-140,275.67	0.29
			Base 99.957784	1,999,155.67	92.944000	1,858,880.00	-140,275.67	0.29
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
		3,000,000.000	Local 99.997858	2,999,935.74	98.370210	2,951,106.30	-48,829.44	0.46
Original Face:		3,000,000.000	Base 99.997858	2,999,935.74	98.370210	2,951,106.30	-48,829.44	0.46

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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 99.847655	4,992,382.77	94.602042	4,730,102.10	-262,280.67	0.74
			Base 99.847655	4,992,382.77	94.602042	4,730,102.10	-262,280.67	0.74
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
		2,000,000.000	Local 99.906843	1,998,136.86	87.520439	1,750,408.78	-247,728.08	0.27
			Base 99.906843	1,998,136.86	87.520439	1,750,408.78	-247,728.08	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	95.378268	4,768,913.40	-231,086.60	0.74
			Base 100.000000	5,000,000.00	95.378268	4,768,913.40	-231,086.60	0.74
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		311,973.100	Local 102.922034	321,089.06	95.449315	297,776.19	-23,312.87	0.05
Original Face:		2,090,000.000	Base 102.922034	321,089.06	95.449315	297,776.19	-23,312.87	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		119.560	Local 100.100368	119.68	98.677618	117.98	-1.70	0.00
Original Face:		250,000.000	Base 100.100368	119.68	98.677618	117.98	-1.70	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		5,367.580	Local 100.031672	5,369.28	98.493248	5,286.70	-82.58	0.00
Original Face:		1,000,000.000	Base 100.031672	5,369.28	98.493248	5,286.70	-82.58	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		5,392.330	Local 100.160042	5,400.96	98.512645	5,312.13	-88.83	0.00
Original Face:		2,206,300.000	Base 100.160042	5,400.96	98.512645	5,312.13	-88.83	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		214,596.350	Local 100.734947	216,173.52	97.400039	209,016.93	-7,156.59	0.03
Original Face:		5,000,000.000	Base 100.734947	216,173.52	97.400039	209,016.93	-7,156.59	0.03
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		670,823.750	Local 101.225814	679,046.80	95.415037	640,066.73	-38,980.07	0.10
Original Face:		5,000,000.000	Base 101.225814	679,046.80	95.415037	640,066.73	-38,980.07	0.10
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		5,342.300	Local 100.321210	5,359.46	98.505388	5,262.45	-97.01	0.00
Original Face:		1,000,000.000	Base 100.321210	5,359.46	98.505388	5,262.45	-97.01	0.00

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	81,273.900	Local		100.541675	81,714.14	96.995753		78,832.23	-2,881.91	0.01
Original Face:	6,000,000.000	Base		100.541675	81,714.14	96.995753		78,832.23	-2,881.91	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	76,864.300	Local		100.735374	77,429.54	95.150554		73,136.81	-4,292.73	0.01
Original Face:	5,000,000.000	Base		100.735374	77,429.54	95.150554		73,136.81	-4,292.73	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	597,311.200	Local		103.249323	616,719.77	91.962283		549,301.02	-67,418.75	0.09
Original Face:	5,000,000.000	Base		103.249323	616,719.77	91.962283		549,301.02	-67,418.75	0.09
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	554,381.710	Local		103.098704	571,560.36	95.450054		529,157.64	-42,402.72	0.08
Original Face:	5,700,000.000	Base		103.098704	571,560.36	95.450054		529,157.64	-42,402.72	0.08
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	238,432.100	Local		102.906429	245,361.96	94.967127		226,432.12	-18,929.84	0.04
Original Face:	2,000,000.000	Base		102.906429	245,361.96	94.967127		226,432.12	-18,929.84	0.04
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	87.769732		2,633,091.96	-366,908.04	0.41
		Base		100.000000	3,000,000.00	87.769732		2,633,091.96	-366,908.04	0.41
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	88.969434		2,602,355.94	-322,644.06	0.41
Original Face:	3,000,000.000	Base		100.000000	2,925,000.00	88.969434		2,602,355.94	-322,644.06	0.41
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	90.171941		2,705,158.23	-294,841.77	0.42
		Base		100.000000	3,000,000.00	90.171941		2,705,158.23	-294,841.77	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8						0.800000	15 May 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	94.137381		2,824,121.43	-175,878.57	0.44
		Base		100.000000	3,000,000.00	94.137381		2,824,121.43	-175,878.57	0.44
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	92.063603		4,142,862.14	-357,137.86	0.64
		Base		100.000000	4,500,000.00	92.063603		4,142,862.14	-357,137.86	0.64

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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	98.103209	2,452,580.23	-47,419.77	0.38
			Base	100.000000	2,500,000.00	98.103209	2,452,580.23	-47,419.77	0.38
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	98.227236	2,455,680.90	-44,319.10	0.38
			Base	100.000000	2,500,000.00	98.227236	2,455,680.90	-44,319.10	0.38
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	89.476296	2,684,288.88	-315,711.12	0.42
			Base	100.000000	3,000,000.00	89.476296	2,684,288.88	-315,711.12	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	90.265966	2,707,978.98	-292,021.02	0.42
			Base	100.000000	3,000,000.00	90.265966	2,707,978.98	-292,021.02	0.42
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	91.532340	2,745,970.20	-254,029.80	0.43
			Base	100.000000	3,000,000.00	91.532340	2,745,970.20	-254,029.80	0.43
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,575,702.520	Local	102.115837	1,609,041.82	85.913715	1,353,744.57	-255,297.25	0.21
		Original Face: 2,000,000.000	Base	102.115837	1,609,041.82	85.913715	1,353,744.57	-255,297.25	0.21
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	90.558827	2,716,764.81	-283,235.19	0.42
			Base	100.000000	3,000,000.00	90.558827	2,716,764.81	-283,235.19	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	89.275163	4,463,758.15	-536,241.85	0.69
			Base	100.000000	5,000,000.00	89.275163	4,463,758.15	-536,241.85	0.69
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	88.698587	2,660,957.61	-339,042.39	0.41
			Base	100.000000	3,000,000.00	88.698587	2,660,957.61	-339,042.39	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.453184	1,969,063.68	-30,936.32	0.31
			Base	100.000000	2,000,000.00	98.453184	1,969,063.68	-30,936.32	0.31

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STATE STREET

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3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,614,565.980	Local	102.443686	1,654,020.91	91.305320	1,474,184.63	-179,836.28	0.23
Original Face:		3,000,000.000	Base	102.443686	1,654,020.91	91.305320	1,474,184.63	-179,836.28	0.23
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,816,404.620	Local	101.722455	2,864,915.91	85.313190	2,402,764.62	-462,151.29	0.37
Original Face:		3,000,000.000	Base	101.722455	2,864,915.91	85.313190	2,402,764.62	-462,151.29	0.37
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	89.710497	2,691,314.91	-308,685.09	0.42
			Base	100.000000	3,000,000.00	89.710497	2,691,314.91	-308,685.09	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		1,162,577.620	Local	99.860617	1,160,957.18	95.115590	1,105,792.56	-55,164.62	0.17
Original Face:		8,190,000.000	Base	99.860617	1,160,957.18	95.115590	1,105,792.56	-55,164.62	0.17
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035			
		48,642.300	Local	102.328385	49,774.88	99.705650	48,499.12	-1,275.76	0.01
Original Face:		2,000,000.000	Base	102.328385	49,774.88	99.705650	48,499.12	-1,275.76	0.01
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		1,397,506.200	Local	102.490535	1,432,311.58	91.807340	1,283,013.27	-149,298.31	0.20
Original Face:		3,000,000.000	Base	102.490535	1,432,311.58	91.807340	1,283,013.27	-149,298.31	0.20
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		180,358.550	Local	100.775283	181,756.84	95.740293	172,675.80	-9,081.04	0.03
Original Face:		1,500,000.000	Base	100.775283	181,756.84	95.740293	172,675.80	-9,081.04	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
		25,222.940	Local	101.258933	25,540.48	98.008153	24,720.54	-819.94	0.00
Original Face:		983,845.000	Base	101.258933	25,540.48	98.008153	24,720.54	-819.94	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		587,312.540	Local	103.208009	606,153.58	95.348249	559,992.22	-46,161.36	0.09
Original Face:		5,200,000.000	Base	103.208009	606,153.58	95.348249	559,992.22	-46,161.36	0.09
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027			
		210,557.560	Local	100.811507	212,266.25	96.392834	202,962.40	-9,303.85	0.03
Original Face:		2,680,283.000	Base	100.811507	212,266.25	96.392834	202,962.40	-9,303.85	0.03

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31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		1,576,657.200	Local 101.276485	1,596,782.99	95.800748	1,510,449.39	-86,333.60	0.24
Original Face:		15,000,000.000	Base 101.276485	1,596,782.99	95.800748	1,510,449.39	-86,333.60	0.24
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
		628,601.990	Local 100.746518	633,294.62	95.306957	599,101.43	-34,193.19	0.09
Original Face:		4,200,000.000	Base 100.746518	633,294.62	95.306957	599,101.43	-34,193.19	0.09
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		10,516.380	Local 100.746455	10,594.88	100.321839	10,550.23	-44.65	0.00
Original Face:		1,500,000.000	Base 100.746455	10,594.88	100.321839	10,550.23	-44.65	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		30,329.660	Local 100.478970	30,474.93	96.914593	29,393.87	-1,081.06	0.00
Original Face:		3,200,000.000	Base 100.478970	30,474.93	96.914593	29,393.87	-1,081.06	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
		40,792.560	Local 101.591246	41,441.67	95.041293	38,769.78	-2,671.89	0.01
Original Face:		765,534.000	Base 101.591246	41,441.67	95.041293	38,769.78	-2,671.89	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		409,505.090	Local 101.274155	414,722.82	95.940941	392,883.04	-21,839.78	0.06
Original Face:		5,157,070.000	Base 101.274155	414,722.82	95.940941	392,883.04	-21,839.78	0.06
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
		37,212.700	Local 100.590820	37,432.56	98.355087	36,600.58	-831.98	0.01
Original Face:		5,000,000.000	Base 100.590820	37,432.56	98.355087	36,600.58	-831.98	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
		90,144.650	Local 100.895394	90,951.80	96.941759	87,387.81	-3,563.99	0.01
Original Face:		5,000,000.000	Base 100.895394	90,951.80	96.941759	87,387.81	-3,563.99	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
		146,366.320	Local 103.027329	150,797.31	95.361182	139,576.65	-11,220.66	0.02
Original Face:		2,000,000.000	Base 103.027329	150,797.31	95.361182	139,576.65	-11,220.66	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
		59,365.100	Local 102.871721	61,069.90	96.961442	57,561.26	-3,508.64	0.01
Original Face:		5,000,000.000	Base 102.871721	61,069.90	96.961442	57,561.26	-3,508.64	0.01

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040			
		845,577.530	Local	105.691391	893,702.65	97.996998	828,640.60	-65,062.05	0.13
Original Face:		14,750,000.000	Base	105.691391	893,702.65	97.996998	828,640.60	-65,062.05	0.13
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025			
		48,821.800	Local	100.530255	49,080.68	97.991699	47,841.31	-1,239.37	0.01
Original Face:		2,000,000.000	Base	100.530255	49,080.68	97.991699	47,841.31	-1,239.37	0.01
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	90.229118	1,804,582.36	-195,417.64	0.28
			Base	100.000000	2,000,000.00	90.229118	1,804,582.36	-195,417.64	0.28
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				3.210000	10 May 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	99.694784	2,990,843.52	-9,156.48	0.47
			Base	100.000000	3,000,000.00	99.694784	2,990,843.52	-9,156.48	0.47
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.590000	20 Oct 2067			
		2,697,590.660	Local	102.265111	2,758,694.07	99.261520	2,677,669.49	-81,024.58	0.42
Original Face:		3,000,000.000	Base	102.265111	2,758,694.07	99.261520	2,677,669.49	-81,024.58	0.42
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	97.768058	2,933,041.74	-66,958.26	0.46
			Base	100.000000	3,000,000.00	97.768058	2,933,041.74	-66,958.26	0.46
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	87.619350	2,628,580.50	-371,419.50	0.41
			Base	100.000000	3,000,000.00	87.619350	2,628,580.50	-371,419.50	0.41
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	86.860710	2,605,821.30	-394,178.70	0.41
			Base	100.000000	3,000,000.00	86.860710	2,605,821.30	-394,178.70	0.41
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	86.150176	2,584,505.28	-415,494.72	0.40
			Base	100.000000	3,000,000.00	86.150176	2,584,505.28	-415,494.72	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.998356	2,999,950.68	92.133338	2,764,000.14	-235,950.54	0.43
			Base	99.998356	2,999,950.68	92.133338	2,764,000.14	-235,950.54	0.43

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38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1						1.000000	15 Nov 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	95.119629	4,755,981.45	-244,018.55	0.74	
		Base		100.000000	5,000,000.00	95.119629	4,755,981.45	-244,018.55	0.74	
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR						3.860000	31 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	96.626164	2,898,784.92	-101,215.08	0.45	
		Base		100.000000	3,000,000.00	96.626164	2,898,784.92	-101,215.08	0.45	
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	92.804213	4,640,210.65	-359,789.35	0.72	
		Base		100.000000	5,000,000.00	92.804213	4,640,210.65	-359,789.35	0.72	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	222,536.870	Local		99.009593	220,332.85	98.758190	219,773.38	-559.47	0.03	
	Original Face: 4,000,000.000	Base		99.009593	220,332.85	98.758190	219,773.38	-559.47	0.03	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	39,088.330	Local		99.250237	38,795.26	99.070510	38,725.01	-70.25	0.01	
	Original Face: 1,900,000.000	Base		99.250237	38,795.26	99.070510	38,725.01	-70.25	0.01	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF						2.400000	16 May 2044		
	11,985.140	Local		99.615691	11,939.08	99.797130	11,960.83	21.75	0.00	
	Original Face: 3,050,000.000	Base		99.615691	11,939.08	99.797130	11,960.83	21.75	0.00	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	382,494.920	Local		99.382818	380,134.23	97.170000	371,670.31	-8,463.92	0.06	
	Original Face: 3,000,000.000	Base		99.382818	380,134.23	97.170000	371,670.31	-8,463.92	0.06	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	877,571.790	Local		102.778011	901,950.83	94.941260	833,177.71	-68,773.12	0.13	
	Original Face: 3,000,000.000	Base		102.778011	901,950.83	94.941260	833,177.71	-68,773.12	0.13	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA						2.200000	20 Nov 2069		
	454,351.730	Local		100.397971	456,159.92	96.349542	437,765.81	-18,394.11	0.07	
	Original Face: 1,000,000.000	Base		100.397971	456,159.92	96.349542	437,765.81	-18,394.11	0.07	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR						3.290000	06 Aug 2024		
	3,000,000.000	Local		100.035917	3,001,077.52	100.379925	3,011,397.75	10,320.23	0.47	
		Base		100.035917	3,001,077.52	100.379925	3,011,397.75	10,320.23	0.47	

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459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
	2,000,000.000	Local	99.987736	1,999,754.71	89.013683	1,780,273.66	-219,481.05	0.28	
		Base	99.987736	1,999,754.71	89.013683	1,780,273.66	-219,481.05	0.28	
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.902323	2,937,069.69	-62,930.31	0.46	
		Base	100.000000	3,000,000.00	97.902323	2,937,069.69	-62,930.31	0.46	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local	99.804990	2,994,149.69	99.039940	2,971,198.20	-22,951.49	0.46	
		Base	99.804990	2,994,149.69	99.039940	2,971,198.20	-22,951.49	0.46	
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
	2,000,000.000	Local	99.980477	1,999,609.54	95.594810	1,911,896.20	-87,713.34	0.30	
	Original Face: 2,000,000.000	Base	99.980477	1,999,609.54	95.594810	1,911,896.20	-87,713.34	0.30	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.937395	1,998,747.89	89.303218	1,786,064.36	-212,683.53	0.28	
		Base	99.937395	1,998,747.89	89.303218	1,786,064.36	-212,683.53	0.28	
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	88.798493	1,775,969.86	-224,030.14	0.28	
		Base	100.000000	2,000,000.00	88.798493	1,775,969.86	-224,030.14	0.28	
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.848941	2,905,468.23	-94,531.77	0.45	
		Base	100.000000	3,000,000.00	96.848941	2,905,468.23	-94,531.77	0.45	
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5					2.500000	01 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	98.936628	2,968,098.84	-31,901.16	0.46	
		Base	100.000000	3,000,000.00	98.936628	2,968,098.84	-31,901.16	0.46	
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	98.006600	2,940,198.00	-59,802.00	0.46	
		Base	100.000000	3,000,000.00	98.006600	2,940,198.00	-59,802.00	0.46	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.993473	2,999,804.19	98.635000	2,959,050.00	-40,754.19	0.46	
		Base	99.993473	2,999,804.19	98.635000	2,959,050.00	-40,754.19	0.46	

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59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
		3,000,000.000	Local	99.995919	2,999,877.58	99.327935	2,979,838.05	-20,039.53	0.46
			Base	99.995919	2,999,877.58	99.327935	2,979,838.05	-20,039.53	0.46
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		2,335,000.000	Local	99.995533	2,334,895.70	96.116881	2,244,329.17	-90,566.53	0.35
			Base	99.995533	2,334,895.70	96.116881	2,244,329.17	-90,566.53	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		3,000,000.000	Local	99.962242	2,998,867.27	96.973634	2,909,209.02	-89,658.25	0.45
			Base	99.962242	2,998,867.27	96.973634	2,909,209.02	-89,658.25	0.45
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	99.630000	1,992,600.00	-7,400.00	0.31
			Base	100.000000	2,000,000.00	99.630000	1,992,600.00	-7,400.00	0.31
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		5,000,000.000	Local	99.968808	4,998,440.41	94.324517	4,716,225.85	-282,214.56	0.73
			Base	99.968808	4,998,440.41	94.324517	4,716,225.85	-282,214.56	0.73
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		2,000,000.000	Local	99.937230	1,998,744.60	92.431062	1,848,621.24	-150,123.36	0.29
			Base	99.937230	1,998,744.60	92.431062	1,848,621.24	-150,123.36	0.29
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		3,000,000.000	Local	99.900786	2,997,023.59	92.115052	2,763,451.56	-233,572.03	0.43
			Base	99.900786	2,997,023.59	92.115052	2,763,451.56	-233,572.03	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023			
		2,000,000.000	Local	99.952817	1,999,056.33	95.156901	1,903,138.02	-95,918.31	0.30
			Base	99.952817	1,999,056.33	95.156901	1,903,138.02	-95,918.31	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		5,000,000.000	Local	99.906729	4,995,336.44	94.597366	4,729,868.30	-265,468.14	0.74
			Base	99.906729	4,995,336.44	94.597366	4,729,868.30	-265,468.14	0.74
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
		5,000,000.000	Local	99.834156	4,991,707.82	93.526983	4,676,349.15	-315,358.67	0.73
			Base	99.834156	4,991,707.82	93.526983	4,676,349.15	-315,358.67	0.73

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65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		4,000,000.000	Local	99.997885	3,999,915.40	98.466795	3,938,671.80	-61,243.60	0.61
			Base	99.997885	3,999,915.40	98.466795	3,938,671.80	-61,243.60	0.61
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				3.980000	21 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.240150	2,977,204.50	-22,795.50	0.46
			Base	100.000000	3,000,000.00	99.240150	2,977,204.50	-22,795.50	0.46
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.849845	998,498.45	96.471017	964,710.17	-33,788.28	0.15
			Base	99.849845	998,498.45	96.471017	964,710.17	-33,788.28	0.15
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	97.234687	4,861,734.35	-138,265.65	0.76
			Base	100.000000	5,000,000.00	97.234687	4,861,734.35	-138,265.65	0.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.966835	1,999,336.69	87.651570	1,753,031.40	-246,305.29	0.27
			Base	99.966835	1,999,336.69	87.651570	1,753,031.40	-246,305.29	0.27
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		3,000,000.000	Local	99.940903	2,998,227.08	97.797050	2,933,911.50	-64,315.58	0.46
			Base	99.940903	2,998,227.08	97.797050	2,933,911.50	-64,315.58	0.46
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		2,000,000.000	Local	99.980688	1,999,613.75	96.224000	1,924,480.00	-75,133.75	0.30
			Base	99.980688	1,999,613.75	96.224000	1,924,480.00	-75,133.75	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.994662	2,999,839.87	89.726812	2,691,804.36	-308,035.51	0.42
			Base	99.994662	2,999,839.87	89.726812	2,691,804.36	-308,035.51	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				3.410000	12 Apr 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	99.575642	2,489,391.05	-10,608.95	0.39
			Base	100.000000	2,500,000.00	99.575642	2,489,391.05	-10,608.95	0.39
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.972235	1,999,444.69	88.938614	1,778,772.28	-220,672.41	0.28
			Base	99.972235	1,999,444.69	88.938614	1,778,772.28	-220,672.41	0.28

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771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				3.200000	05 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.422898	2,982,686.94	-17,313.06	0.46
			Base	100.000000	3,000,000.00	99.422898	2,982,686.94	-17,313.06	0.46
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				3.520000	10 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.375300	2,981,259.00	-18,741.00	0.46
			Base	100.000000	3,000,000.00	99.375300	2,981,259.00	-18,741.00	0.46
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				3.558140	06 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.790571	4,989,528.55	-10,471.45	0.78
			Base	100.000000	5,000,000.00	99.790571	4,989,528.55	-10,471.45	0.78
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	96.894000	2,906,820.00	-93,180.00	0.45
			Base	100.000000	3,000,000.00	96.894000	2,906,820.00	-93,180.00	0.45
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	90.604400	2,718,132.00	-281,868.00	0.42
			Base	100.000000	3,000,000.00	90.604400	2,718,132.00	-281,868.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				3.450000	05 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.646297	1,992,925.94	-7,074.06	0.31
			Base	100.000000	2,000,000.00	99.646297	1,992,925.94	-7,074.06	0.31
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.910260	1,998,205.20	91.830646	1,836,612.92	-161,592.28	0.29
			Base	99.910260	1,998,205.20	91.830646	1,836,612.92	-161,592.28	0.29
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	93.235195	1,864,703.90	-135,296.10	0.29
			Base	100.000000	2,000,000.00	93.235195	1,864,703.90	-135,296.10	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.010000	03 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	99.265240	2,977,957.20	-22,042.80	0.46
			Base	100.000000	3,000,000.00	99.265240	2,977,957.20	-22,042.80	0.46

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822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				3.305140	13 Nov 2023			
		1,950,000.000	Local	100.093769	1,951,828.49	99.815837	1,946,408.82	-5,419.67	0.30
			Base	100.093769	1,951,828.49	99.815837	1,946,408.82	-5,419.67	0.30
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		2,000,000.000	Local	99.946116	1,998,922.31	94.356619	1,887,132.38	-111,789.93	0.29
			Base	99.946116	1,998,922.31	94.356619	1,887,132.38	-111,789.93	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023			
		3,000,000.000	Local	99.997812	2,999,934.35	99.447118	2,983,413.54	-16,520.81	0.46
			Base	99.997812	2,999,934.35	99.447118	2,983,413.54	-16,520.81	0.46
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				3.380000	14 Feb 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.402924	1,988,058.48	-11,941.52	0.31
			Base	100.000000	2,000,000.00	99.402924	1,988,058.48	-11,941.52	0.31
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	94.766532	2,842,995.96	-157,004.04	0.44
			Base	100.000000	3,000,000.00	94.766532	2,842,995.96	-157,004.04	0.44
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				3.315000	04 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.087000	2,972,610.00	-27,390.00	0.46
			Base	100.000000	3,000,000.00	99.087000	2,972,610.00	-27,390.00	0.46
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	91.931689	2,757,950.67	-242,049.33	0.43
			Base	100.000000	3,000,000.00	91.931689	2,757,950.67	-242,049.33	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	87.675907	2,630,277.21	-369,722.79	0.41
			Base	100.000000	3,000,000.00	87.675907	2,630,277.21	-369,722.79	0.41
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023			
		3,000,000.000	Local	99.981926	2,999,457.78	97.177709	2,915,331.27	-84,126.51	0.45
			Base	99.981926	2,999,457.78	97.177709	2,915,331.27	-84,126.51	0.45
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	96.636679	1,932,733.58	-67,266.42	0.30
			Base	100.000000	2,000,000.00	96.636679	1,932,733.58	-67,266.42	0.30

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STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					3.980000	06 Jun 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.312065	2,979,361.95	-20,638.05	0.46	
		Base	100.000000	3,000,000.00	99.312065	2,979,361.95	-20,638.05	0.46	
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	98.530176	1,970,603.52	-29,396.48	0.31	
		Base	100.000000	2,000,000.00	98.530176	1,970,603.52	-29,396.48	0.31	
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
	5,000,000.000	Local	99.991244	4,999,562.20	99.458160	4,972,908.00	-26,654.20	0.77	
	Original Face: 5,000,000.000	Base	99.991244	4,999,562.20	99.458160	4,972,908.00	-26,654.20	0.77	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.968242	4,998,412.09	93.345223	4,667,261.15	-331,150.94	0.73	
		Base	99.968242	4,998,412.09	93.345223	4,667,261.15	-331,150.94	0.73	
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local	99.979165	4,998,958.25	97.970000	4,898,500.00	-100,458.25	0.76	
		Base	99.979165	4,998,958.25	97.970000	4,898,500.00	-100,458.25	0.76	
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
	3,000,000.000	Local	99.991883	2,999,756.48	92.128456	2,763,853.68	-235,902.80	0.43	
		Base	99.991883	2,999,756.48	92.128456	2,763,853.68	-235,902.80	0.43	
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	3,000,000.000	Local	99.913425	2,997,402.76	96.841216	2,905,236.48	-92,166.28	0.45	
		Base	99.913425	2,997,402.76	96.841216	2,905,236.48	-92,166.28	0.45	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.901179	2,997,035.38	91.959614	2,758,788.42	-238,246.96	0.43	
		Base	99.901179	2,997,035.38	91.959614	2,758,788.42	-238,246.96	0.43	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.976210	999,762.10	98.422143	984,221.43	-15,540.67	0.15	
		Base	99.976210	999,762.10	98.422143	984,221.43	-15,540.67	0.15	
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local	99.710170	1,994,203.39	96.349877	1,926,997.54	-67,205.85	0.30	
		Base	99.710170	1,994,203.39	96.349877	1,926,997.54	-67,205.85	0.30	

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local		100.028731	2,000,574.61	99.621806	1,992,436.12	-8,138.49	0.31
		Base		100.028731	2,000,574.61	99.621806	1,992,436.12	-8,138.49	0.31
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					3.594000	09 Dec 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	99.975750	4,998,787.50	-1,212.50	0.78
		Base		100.000000	5,000,000.00	99.975750	4,998,787.50	-1,212.50	0.78
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.964188	4,998,209.40	95.951884	4,797,594.20	-200,615.20	0.75
		Base		99.964188	4,998,209.40	95.951884	4,797,594.20	-200,615.20	0.75
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.940835	2,998,225.05	91.808748	2,754,262.44	-243,962.61	0.43
		Base		99.940835	2,998,225.05	91.808748	2,754,262.44	-243,962.61	0.43
91282ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	3,000,000.000	Local		93.370562	2,801,116.87	89.781250	2,693,437.50	-107,679.37	0.42
		Base		93.370562	2,801,116.87	89.781250	2,693,437.50	-107,679.37	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.640278	1,992,805.56	88.253906	1,765,078.12	-227,727.44	0.27
		Base		99.640278	1,992,805.56	88.253906	1,765,078.12	-227,727.44	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
	3,000,000.000	Local		92.377739	2,771,332.18	88.566406	2,656,992.18	-114,340.00	0.41
		Base		92.377739	2,771,332.18	88.566406	2,656,992.18	-114,340.00	0.41
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.990747	2,999,722.40	96.080048	2,882,401.44	-117,320.96	0.45
		Base		99.990747	2,999,722.40	96.080048	2,882,401.44	-117,320.96	0.45
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	2,859,797.040	Local		99.988909	2,859,479.86	98.462290	2,815,821.65	-43,658.21	0.44
	Original Face: 3,250,000.000	Base		99.988909	2,859,479.86	98.462290	2,815,821.65	-43,658.21	0.44
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					3.750000	20 Mar 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	98.072157	2,942,164.71	-57,835.29	0.46
		Base		100.000000	3,000,000.00	98.072157	2,942,164.71	-57,835.29	0.46

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		2,000,000.000	Local 99.997055	1,999,941.09	94.540317	1,890,806.34	-109,134.75		0.29
			Base 99.997055	1,999,941.09	94.540317	1,890,806.34	-109,134.75		0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		2,000,000.000	Local 99.864206	1,997,284.12	88.142762	1,762,855.24	-234,428.88		0.27
			Base 99.864206	1,997,284.12	88.142762	1,762,855.24	-234,428.88		0.27
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		2,359,480.710	Local 99.986761	2,359,168.35	99.466830	2,346,900.67	-12,267.68		0.37
Original Face:		7,000,000.000	Base 99.986761	2,359,168.35	99.466830	2,346,900.67	-12,267.68		0.37
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023			
		3,000,000.000	Local 99.942772	2,998,283.16	95.210920	2,856,327.60	-141,955.56		0.44
			Base 99.942772	2,998,283.16	95.210920	2,856,327.60	-141,955.56		0.44
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		2,000,000.000	Local 99.958585	1,999,171.70	97.174191	1,943,483.82	-55,687.88		0.30
			Base 99.958585	1,999,171.70	97.174191	1,943,483.82	-55,687.88		0.30
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local 96.065751	4,803,287.56	95.179692	4,758,984.60	-44,302.96		0.74
			Base 96.065751	4,803,287.56	95.179692	4,758,984.60	-44,302.96		0.74
US DOLLAR Total									
		508,370,476.950	Local	507,983,184.91		480,660,225.14	-27,322,959.77		74.81
Original Face:		183,823,032.000	Base	507,983,184.91		480,660,225.14	-27,322,959.77		74.81
FIXED INCOME Total									
		508,370,476.950	Base	507,983,184.91		480,660,225.14	-27,322,959.77		74.81
Original Face:		183,823,032.000							

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		671,229,333.540	Base	669,893,544.08		642,491,514.97	-27,402,029.11	100.00
Original Face:		183,823,032.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		491,293.920	Local	1.000000	491,293.92	1.000000	491,293.92	0.00	0.20
			Base	1.000000	491,293.92	1.000000	491,293.92	0.00	0.20

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	491,293.920	Local	491,293.92		491,293.92	0.00	0.20
		Base	491,293.92		491,293.92	0.00	0.20

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	491,293.920	Base	491,293.92		491,293.92	0.00	0.20

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	
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.02
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.02

912796XQ7	TREASURY BILL 07/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	97.504667	2,925,140.00	97.127100	2,913,813.00	-11,327.00	1.17
			Base	97.504667	2,925,140.00	97.127100	2,913,813.00	-11,327.00	1.17

912796XY0	TREASURY BILL 08/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	97.216691	1,944,333.82	96.854700	1,937,094.00	-7,239.82	0.78
			Base	97.216691	1,944,333.82	96.854700	1,937,094.00	-7,239.82	0.78

912796YH6	TREASURY BILL 09/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	96.471408	1,929,428.15	96.439200	1,928,784.00	-644.15	0.78
			Base	96.471408	1,929,428.15	96.439200	1,928,784.00	-644.15	0.78

912796YL7	TREASURY BILL 03/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	98.326167	2,949,785.00	98.336300	2,950,089.00	304.00	1.19
			Base	98.326167	2,949,785.00	98.336300	2,950,089.00	304.00	1.19

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

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
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				0.250000	15 Dec 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.80
			Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.80
979QHR003	SOUTH STREET REPO				3.080000	03 Oct 2022		
		14,500,000.000	Local 100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	5.83
			Base 100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	5.83
US DOLLAR Total		36,500,000.000	Local	36,248,686.97		36,229,780.00	-18,906.97	14.57
			Base	36,248,686.97		36,229,780.00	-18,906.97	14.57
CASH EQUIVALENT Total		36,500,000.000	Base	36,248,686.97		36,229,780.00	-18,906.97	14.57

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		419,037.510	Local 102.259456	428,505.48	96.895148	406,027.02	-22,478.46	0.16
Original Face:		5,000,000.000	Base 102.259456	428,505.48	96.895148	406,027.02	-22,478.46	0.16
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		311,414.210	Local 101.704357	316,721.82	96.235107	299,689.80	-17,032.02	0.12
Original Face:		4,372,786.000	Base 101.704357	316,721.82	96.235107	299,689.80	-17,032.02	0.12
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		401,941.950	Local 101.508180	408,003.96	96.159670	386,506.05	-21,497.91	0.16
Original Face:		5,000,000.000	Base 101.508180	408,003.96	96.159670	386,506.05	-21,497.91	0.16
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		260,708.100	Local 102.484092	267,184.33	95.253446	248,333.45	-18,850.88	0.10
Original Face:		4,169,641.000	Base 102.484092	267,184.33	95.253446	248,333.45	-18,850.88	0.10
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		185,975.000	Local 101.045388	187,919.16	88.030249	163,714.26	-24,204.90	0.07
Original Face:		2,000,000.000	Base 101.045388	187,919.16	88.030249	163,714.26	-24,204.90	0.07

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		113,304.660	Local 101.603253	115,121.22	93.011798	105,386.70	-9,734.52	0.04
Original Face:		2,910,888.000	Base 101.603253	115,121.22	93.011798	105,386.70	-9,734.52	0.04
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				1.625000	20 Sep 2040		
		360,035.550	Local 102.758450	369,966.95	98.760030	355,571.22	-14,395.73	0.14
Original Face:		9,450,000.000	Base 102.758450	369,966.95	98.760030	355,571.22	-14,395.73	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		213,749.480	Local 100.784764	215,426.91	95.878405	204,939.59	-10,487.32	0.08
Original Face:		2,500,000.000	Base 100.784764	215,426.91	95.878405	204,939.59	-10,487.32	0.08
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		169,587.290	Local 100.771379	170,895.45	95.630043	162,176.40	-8,719.05	0.07
Original Face:		1,500,000.000	Base 100.771379	170,895.45	95.630043	162,176.40	-8,719.05	0.07
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.590000	20 Oct 2067		
		2,697,590.660	Local 102.234186	2,757,859.84	99.261520	2,677,669.49	-80,190.35	1.08
Original Face:		3,000,000.000	Base 102.234186	2,757,859.84	99.261520	2,677,669.49	-80,190.35	1.08
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		313,541.150	Local 104.835327	328,701.89	96.132418	301,414.69	-27,287.20	0.12
Original Face:		5,872,458.000	Base 104.835327	328,701.89	96.132418	301,414.69	-27,287.20	0.12
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		3,698.490	Local 100.733543	3,725.62	100.136667	3,703.54	-22.08	0.00
Original Face:		1,000,000.000	Base 100.733543	3,725.62	100.136667	3,703.54	-22.08	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		18,419.260	Local 103.992614	19,154.67	98.937560	18,223.57	-931.10	0.01
Original Face:		1,000,000.000	Base 103.992614	19,154.67	98.937560	18,223.57	-931.10	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		46,807.200	Local 102.858492	48,145.18	101.283302	47,407.88	-737.30	0.02
Original Face:		2,000,000.000	Base 102.858492	48,145.18	101.283302	47,407.88	-737.30	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				3.057290	20 Sep 2063		
		447,469.910	Local 100.408220	449,296.57	99.644200	445,877.81	-3,418.76	0.18
Original Face:		1,500,000.000	Base 100.408220	449,296.57	99.644200	445,877.81	-3,418.76	0.18

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				3.007290	20 Feb 2064		
		550,720.540	Local 100.360155	552,703.99	99.567160	548,336.80	-4,367.19	0.22
Original Face:		1,530,000.000	Base 100.360155	552,703.99	99.567160	548,336.80	-4,367.19	0.22
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.378570	20 Jun 2067		
		640,364.310	Local 101.939462	652,783.93	98.935210	633,545.77	-19,238.16	0.25
Original Face:		1,200,000.000	Base 101.939462	652,783.93	98.935210	633,545.77	-19,238.16	0.25
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		26,119.910	Local 100.919031	26,359.96	99.757740	26,056.63	-303.33	0.01
Original Face:		2,720,000.000	Base 100.919031	26,359.96	99.757740	26,056.63	-303.33	0.01
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		945,296.220	Local 101.868719	962,961.15	92.380820	873,272.40	-89,688.75	0.35
Original Face:		4,400,000.000	Base 101.868719	962,961.15	92.380820	873,272.40	-89,688.75	0.35
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		166,902.650	Local 99.418679	165,932.41	98.758190	164,830.04	-1,102.37	0.07
Original Face:		3,000,000.000	Base 99.418679	165,932.41	98.758190	164,830.04	-1,102.37	0.07
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		143,916.760	Local 100.557433	144,719.00	93.041730	133,902.64	-10,816.36	0.05
Original Face:		1,000,000.000	Base 100.557433	144,719.00	93.041730	133,902.64	-10,816.36	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		58,752.330	Local 101.199255	59,456.92	96.561510	56,732.14	-2,724.78	0.02
Original Face:		1,000,000.000	Base 101.199255	59,456.92	96.561510	56,732.14	-2,724.78	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		231,891.100	Local 100.674511	233,455.23	90.107420	208,951.09	-24,504.14	0.08
Original Face:		1,000,000.000	Base 100.674511	233,455.23	90.107420	208,951.09	-24,504.14	0.08
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		44,429.530	Local 100.753575	44,764.34	97.266850	43,215.20	-1,549.14	0.02
Original Face:		1,000,000.000	Base 100.753575	44,764.34	97.266850	43,215.20	-1,549.14	0.02
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		1,900,079.880	Local 100.788723	1,915,066.24	95.652492	1,817,473.76	-97,592.48	0.73
Original Face:		4,000,000.000	Base 100.788723	1,915,066.24	95.652492	1,817,473.76	-97,592.48	0.73

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38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		877,571.790	Local 102.778011	901,950.83	94.941260	833,177.71	-68,773.12	0.34
Original Face:		3,000,000.000	Base 102.778011	901,950.83	94.941260	833,177.71	-68,773.12	0.34
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		908,703.450	Local 100.335274	911,750.10	96.349542	875,531.61	-36,218.49	0.35
Original Face:		2,000,000.000	Base 100.335274	911,750.10	96.349542	875,531.61	-36,218.49	0.35
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		445,222.250	Local 100.065376	445,513.32	97.249680	432,977.21	-12,536.11	0.17
Original Face:		2,000,000.000	Base 100.065376	445,513.32	97.249680	432,977.21	-12,536.11	0.17
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.782530	20 Apr 2071		
		1,405,315.550	Local 107.602012	1,512,147.81	98.148157	1,379,291.31	-132,856.50	0.55
Original Face:		1,978,780.000	Base 107.602012	1,512,147.81	98.148157	1,379,291.31	-132,856.50	0.55
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		917,465.010	Local 102.117007	936,887.81	80.226330	736,048.51	-200,839.30	0.30
Original Face:		2,000,000.000	Base 102.117007	936,887.81	80.226330	736,048.51	-200,839.30	0.30
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,663,529.120	Local 101.357777	2,699,693.90	78.918940	2,102,028.95	-597,664.95	0.85
Original Face:		3,185,000.000	Base 101.357777	2,699,693.90	78.918940	2,102,028.95	-597,664.95	0.85
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,246,149.900	Local 102.247546	1,274,157.69	78.991410	984,351.38	-289,806.31	0.40
Original Face:		2,000,000.000	Base 102.247546	1,274,157.69	78.991410	984,351.38	-289,806.31	0.40
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.483940	20 Jun 2036		
		1,385,860.910	Local 104.065883	1,442,208.39	90.208130	1,250,159.21	-192,049.18	0.50
Original Face:		2,000,000.000	Base 104.065883	1,442,208.39	90.208130	1,250,159.21	-192,049.18	0.50
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,730,857.810	Local 102.731590	2,805,453.65	87.259220	2,382,925.22	-422,528.43	0.96
Original Face:		3,000,000.000	Base 102.731590	2,805,453.65	87.259220	2,382,925.22	-422,528.43	0.96
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.577370	20 Dec 2071		
		2,513,737.220	Local 100.956404	2,537,778.70	99.110880	2,491,387.08	-46,391.62	1.00
Original Face:		3,000,000.000	Base 100.956404	2,537,778.70	99.110880	2,491,387.08	-46,391.62	1.00

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6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					3.250000	20 Jan 2027		
	3,750,000.000	Local	100.000000	3,750,000.01	100.000000	3,750,000.00		-0.01	1.51
Original Face:	5,000,000.000	Base	100.000000	3,750,000.01	100.000000	3,750,000.00		-0.01	1.51
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					3.410000	15 Sep 2026		
	3,666,666.660	Local	100.000000	3,666,666.66	100.000000	3,666,666.66		0.00	1.47
Original Face:	5,500,000.000	Base	100.000000	3,666,666.66	100.000000	3,666,666.66		0.00	1.47
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	2,000,000.000	Local	99.943756	1,998,875.12	93.896949	1,877,938.98		-120,936.14	0.76
		Base	99.943756	1,998,875.12	93.896949	1,877,938.98		-120,936.14	0.76
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
	3,000,000.000	Local	101.329658	3,039,889.74	92.911100	2,787,333.00		-252,556.74	1.12
		Base	101.329658	3,039,889.74	92.911100	2,787,333.00		-252,556.74	1.12
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
	3,900,000.000	Local	101.375385	3,953,640.02	90.288365	3,521,246.24		-432,393.78	1.42
		Base	101.375385	3,953,640.02	90.288365	3,521,246.24		-432,393.78	1.42
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
	2,000,000.000	Local	100.854613	2,017,092.26	95.885200	1,917,704.00		-99,388.26	0.77
		Base	100.854613	2,017,092.26	95.885200	1,917,704.00		-99,388.26	0.77
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
	5,000,000.000	Local	100.563819	5,028,190.95	98.520000	4,926,000.00		-102,190.95	1.98
		Base	100.563819	5,028,190.95	98.520000	4,926,000.00		-102,190.95	1.98
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
	1,826,194.980	Local	101.142611	1,847,061.28	90.850236	1,659,102.45		-187,958.83	0.67
		Base	101.142611	1,847,061.28	90.850236	1,659,102.45		-187,958.83	0.67
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000						17 Jul 2023		
	4,000,000.000	Local	100.445003	4,017,800.12	97.268398	3,890,735.92		-127,064.20	1.56
		Base	100.445003	4,017,800.12	97.268398	3,890,735.92		-127,064.20	1.56
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						17 Jan 2025		
	2,800,000.000	Local	100.951658	2,826,646.41	92.159974	2,580,479.27		-246,167.14	1.04
		Base	100.951658	2,826,646.41	92.159974	2,580,479.27		-246,167.14	1.04

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90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local 101.205592	3,036,167.77	89.118879	2,673,566.37	-362,601.40		1.08
			Base 101.205592	3,036,167.77	89.118879	2,673,566.37	-362,601.40		1.08
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local 100.865116	2,521,627.91	91.959655	2,298,991.38	-222,636.53		0.92
			Base 100.865116	2,521,627.91	91.959655	2,298,991.38	-222,636.53		0.92
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023			
		4,230,418.000	Local 100.364725	4,245,847.39	96.868925	4,097,960.44	-147,886.95		1.65
Original Face:		5,000,000.000	Base 100.364725	4,245,847.39	96.868925	4,097,960.44	-147,886.95		1.65
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022			
		5,000,000.000	Local 100.565548	5,028,277.39	99.865995	4,993,299.75	-34,977.64		2.01
			Base 100.565548	5,028,277.39	99.865995	4,993,299.75	-34,977.64		2.01
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022			
		2,000,000.000	Local 99.394256	1,987,885.12	99.226304	1,984,526.08	-3,359.04		0.80
			Base 99.394256	1,987,885.12	99.226304	1,984,526.08	-3,359.04		0.80
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023			
		3,000,000.000	Local 98.524833	2,955,744.99	98.392385	2,951,771.55	-3,973.44		1.19
			Base 98.524833	2,955,744.99	98.392385	2,951,771.55	-3,973.44		1.19
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		2,000,000.000	Local 97.430755	1,948,615.10	95.656250	1,913,125.00	-35,490.10		0.77
			Base 97.430755	1,948,615.10	95.656250	1,913,125.00	-35,490.10		0.77
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024			
		2,000,000.000	Local 98.035001	1,960,700.02	96.062500	1,921,250.00	-39,450.02		0.77
			Base 98.035001	1,960,700.02	96.062500	1,921,250.00	-39,450.02		0.77
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023			
		2,000,000.000	Local 101.481411	2,029,628.21	99.292969	1,985,859.38	-43,768.83		0.80
			Base 101.481411	2,029,628.21	99.292969	1,985,859.38	-43,768.83		0.80
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024			
		2,000,000.000	Local 102.289953	2,045,799.06	95.765625	1,915,312.50	-130,486.56		0.77
			Base 102.289953	2,045,799.06	95.765625	1,915,312.50	-130,486.56		0.77

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912828Q29	US TREASURY N/B 03/23 1.5					1.500000	31 Mar 2023		
	2,000,000.000	Local		100.664947	2,013,298.93	98.824219	1,976,484.38	-36,814.55	0.79
		Base		100.664947	2,013,298.93	98.824219	1,976,484.38	-36,814.55	0.79
912828R69	US TREASURY N/B 05/23 1.625					1.625000	31 May 2023		
	2,000,000.000	Local		100.948903	2,018,978.05	98.390625	1,967,812.50	-51,165.55	0.79
		Base		100.948903	2,018,978.05	98.390625	1,967,812.50	-51,165.55	0.79
912828S35	US TREASURY N/B 06/23 1.375					1.375000	30 Jun 2023		
	3,000,000.000	Local		100.911246	3,027,337.37	97.980469	2,939,414.07	-87,923.30	1.18
		Base		100.911246	3,027,337.37	97.980469	2,939,414.07	-87,923.30	1.18
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
	2,000,000.000	Local		100.852188	2,017,043.75	97.582031	1,951,640.62	-65,403.13	0.78
		Base		100.852188	2,017,043.75	97.582031	1,951,640.62	-65,403.13	0.78
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
	2,000,000.000	Local		96.582375	1,931,647.50	94.792969	1,895,859.38	-35,788.12	0.76
		Base		96.582375	1,931,647.50	94.792969	1,895,859.38	-35,788.12	0.76
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
	2,000,000.000	Local		99.913589	1,998,271.77	90.601562	1,812,031.24	-186,240.53	0.73
		Base		99.913589	1,998,271.77	90.601562	1,812,031.24	-186,240.53	0.73
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	2,000,000.000	Local		99.576634	1,991,532.68	89.968750	1,799,375.00	-192,157.68	0.72
		Base		99.576634	1,991,532.68	89.968750	1,799,375.00	-192,157.68	0.72
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
	2,000,000.000	Local		100.026503	2,000,530.05	97.335938	1,946,718.76	-53,811.29	0.78
		Base		100.026503	2,000,530.05	97.335938	1,946,718.76	-53,811.29	0.78
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	4,000,000.000	Local		96.613219	3,864,528.76	89.781250	3,591,250.00	-273,278.76	1.44
		Base		96.613219	3,864,528.76	89.781250	3,591,250.00	-273,278.76	1.44
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
	2,000,000.000	Local		99.918334	1,998,366.67	96.496094	1,929,921.88	-68,444.79	0.78
		Base		99.918334	1,998,366.67	96.496094	1,929,921.88	-68,444.79	0.78

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91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.563836	1,991,276.71	89.105469	1,782,109.38	-209,167.33	0.72
			Base	99.563836	1,991,276.71	89.105469	1,782,109.38	-209,167.33	0.72
91282CAK7	US TREASURY N/B 09/23 0.125	2,000,000.000	Local	99.890464	1,997,809.27	96.191406	1,923,828.12	-73,981.15	0.77
			Base	99.890464	1,997,809.27	96.191406	1,923,828.12	-73,981.15	0.77
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.851938	1,997,038.76	88.886719	1,777,734.38	-219,304.38	0.71
			Base	99.851938	1,997,038.76	88.886719	1,777,734.38	-219,304.38	0.71
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.902775	1,998,055.50	95.820312	1,916,406.24	-81,649.26	0.77
			Base	99.902775	1,998,055.50	95.820312	1,916,406.24	-81,649.26	0.77
91282CAR2	US TREASURY N/B 10/22 0.125	2,000,000.000	Local	99.999801	1,999,996.01	99.798683	1,995,973.66	-4,022.35	0.80
			Base	99.999801	1,999,996.01	99.798683	1,995,973.66	-4,022.35	0.80
91282CAS0	US TREASURY FRN 10/22 VAR	3,000,000.000	Local	99.999501	2,999,985.02	100.027680	3,000,830.40	845.38	1.21
			Base	99.999501	2,999,985.02	100.027680	3,000,830.40	845.38	1.21
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.382378	1,987,647.56	88.574219	1,771,484.38	-216,163.18	0.71
			Base	99.382378	1,987,647.56	88.574219	1,771,484.38	-216,163.18	0.71
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.003915	2,000,078.29	95.585938	1,911,718.76	-88,359.53	0.77
			Base	100.003915	2,000,078.29	95.585938	1,911,718.76	-88,359.53	0.77
91282CAX9	US TREASURY N/B 11/22 0.125	10,000,000.000	Local	99.995725	9,999,572.46	99.516361	9,951,636.10	-47,936.36	4.00
			Base	99.995725	9,999,572.46	99.516361	9,951,636.10	-47,936.36	4.00
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.844033	1,996,880.65	88.675781	1,773,515.62	-223,365.03	0.71
			Base	99.844033	1,996,880.65	88.675781	1,773,515.62	-223,365.03	0.71

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.899109	1,997,982.18	0.125000	15 Dec 2023		
			Base	99.899109	1,997,982.18	95.175781	1,903,515.62	-94,466.56	0.77
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.695995	1,993,919.90	0.375000	31 Dec 2025		
			Base	99.695995	1,993,919.90	88.441406	1,768,828.12	-225,091.78	0.71
91282CBD2	US TREASURY N/B 12/22 0.125	12,000,000.000	Local	99.995598	11,999,471.76	0.125000	31 Dec 2022		
			Base	99.995598	11,999,471.76	99.185347	11,902,241.64	-97,230.12	4.79
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.863768	1,997,275.36	0.125000	15 Jan 2024		
			Base	99.863768	1,997,275.36	94.796875	1,895,937.50	-101,337.86	0.76
91282CBG5	US TREASURY N/B 01/23 0.125	5,000,000.000	Local	99.980636	4,999,031.78	0.125000	31 Jan 2023		
			Base	99.980636	4,999,031.78	98.842144	4,942,107.20	-56,924.58	1.99
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.733207	1,994,664.14	0.375000	31 Jan 2026		
			Base	99.733207	1,994,664.14	88.093750	1,761,875.00	-232,789.14	0.71
91282CBK6	US TREASURY FRN 01/23 VAR	2,000,000.000	Local	99.998308	1,999,966.16	3.346255	31 Jan 2023		
			Base	99.998308	1,999,966.16	100.097365	2,001,947.30	1,981.14	0.81
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.876208	1,997,524.16	0.125000	15 Feb 2024		
			Base	99.876208	1,997,524.16	94.484375	1,889,687.50	-107,836.66	0.76
91282CBN0	US TREASURY N/B 02/23 0.125	5,000,000.000	Local	99.990098	4,999,504.89	0.125000	28 Feb 2023		
			Base	99.990098	4,999,504.89	98.527344	4,926,367.20	-73,137.69	1.98
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.726325	1,994,526.50	0.500000	28 Feb 2026		
			Base	99.726325	1,994,526.50	88.253906	1,765,078.12	-229,448.38	0.71

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.857948	1,997,158.95	94.320312	1,886,406.24	-110,752.71	0.76
		Base		99.857948	1,997,158.95	94.320312	1,886,406.24	-110,752.71	0.76
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local		99.404140	1,988,082.79	88.808594	1,776,171.88	-211,910.91	0.71
		Base		99.404140	1,988,082.79	88.808594	1,776,171.88	-211,910.91	0.71
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local		99.981194	2,999,435.83	98.167969	2,945,039.07	-54,396.76	1.18
		Base		99.981194	2,999,435.83	98.167969	2,945,039.07	-54,396.76	1.18
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local		99.959582	3,998,383.26	97.757812	3,910,312.48	-88,070.78	1.57
		Base		99.959582	3,998,383.26	97.757812	3,910,312.48	-88,070.78	1.57
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
	3,000,000.000	Local		99.985716	2,999,571.49	97.394531	2,921,835.93	-77,735.56	1.17
		Base		99.985716	2,999,571.49	97.394531	2,921,835.93	-77,735.56	1.17
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
	2,000,000.000	Local		98.401064	1,968,021.27	97.085938	1,941,718.76	-26,302.51	0.78
		Base		98.401064	1,968,021.27	97.085938	1,941,718.76	-26,302.51	0.78
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
	2,000,000.000	Local		99.921011	1,998,420.22	96.304688	1,926,093.76	-72,326.46	0.77
		Base		99.921011	1,998,420.22	96.304688	1,926,093.76	-72,326.46	0.77
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	2,000,000.000	Local		99.854126	1,997,082.51	92.796875	1,855,937.50	-141,145.01	0.75
		Base		99.854126	1,997,082.51	92.796875	1,855,937.50	-141,145.01	0.75
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
	3,000,000.000	Local		99.952237	2,998,567.12	96.093750	2,882,812.50	-115,754.62	1.16
		Base		99.952237	2,998,567.12	96.093750	2,882,812.50	-115,754.62	1.16
91282CDE8	US TREASURY FRN 10/23 VAR					3.332254	31 Oct 2023		
	3,000,000.000	Local		99.949624	2,998,488.72	100.100480	3,003,014.40	4,525.68	1.21
		Base		99.949624	2,998,488.72	100.100480	3,003,014.40	4,525.68	1.21

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023			
		2,000,000.000	Local	97.998518	1,959,970.35	95.714844	1,914,296.88	-45,673.47	0.77
			Base	97.998518	1,959,970.35	95.714844	1,914,296.88	-45,673.47	0.77
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023			
		2,000,000.000	Local	97.643193	1,952,863.86	95.750000	1,915,000.00	-37,863.86	0.77
			Base	97.643193	1,952,863.86	95.750000	1,915,000.00	-37,863.86	0.77
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		2,000,000.000	Local	93.974900	1,879,497.99	93.750000	1,875,000.00	-4,497.99	0.75
			Base	93.974900	1,879,497.99	93.750000	1,875,000.00	-4,497.99	0.75
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024			
		2,000,000.000	Local	99.818658	1,996,373.16	97.023438	1,940,468.76	-55,904.40	0.78
			Base	99.818658	1,996,373.16	97.023438	1,940,468.76	-55,904.40	0.78
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024			
		2,000,000.000	Local	98.801275	1,976,025.49	97.242188	1,944,843.76	-31,181.73	0.78
			Base	98.801275	1,976,025.49	97.242188	1,944,843.76	-31,181.73	0.78
91282CEL1	US TREASURY FRN 04/24 VAR				2.461155	30 Apr 2024			
		2,000,000.000	Local	99.976058	1,999,521.16	99.861198	1,997,223.96	-2,297.20	0.80
			Base	99.976058	1,999,521.16	99.861198	1,997,223.96	-2,297.20	0.80
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024			
		3,000,000.000	Local	99.543848	2,986,315.43	97.128906	2,913,867.18	-72,448.25	1.17
			Base	99.543848	2,986,315.43	97.128906	2,913,867.18	-72,448.25	1.17
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		2,000,000.000	Local	99.577047	1,991,540.93	97.835938	1,956,718.76	-34,822.17	0.79
			Base	99.577047	1,991,540.93	97.835938	1,956,718.76	-34,822.17	0.79
91282CFD8	US TREASURY FRN 07/24 VAR				3.334255	31 Jul 2024			
		3,000,000.000	Local	100.007195	3,000,215.86	99.877480	2,996,324.40	-3,891.46	1.20
			Base	100.007195	3,000,215.86	99.877480	2,996,324.40	-3,891.46	1.20
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.858371	1,997,167.41	98.222656	1,964,453.12	-32,714.29	0.79
			Base	99.858371	1,997,167.41	98.222656	1,964,453.12	-32,714.29	0.79

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		221,439,446.300	Local	221,704,976.34		211,954,574.51	-9,750,401.83	85.23
Original Face:		111,789,553.000	Base	221,704,976.34		211,954,574.51	-9,750,401.83	85.23
FIXED INCOME Total								
		221,439,446.300	Base	221,704,976.34		211,954,574.51	-9,750,401.83	85.23
Original Face:		111,789,553.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		258,430,740.220	Base	258,444,957.23		248,675,648.43	-9,769,308.80	100.00
Original Face:		111,789,553.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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							
		11,984.730	Local	1.000000	11,984.73	1.000000	11,984.73	0.00
			Base	1.000000	11,984.73	1.000000	11,984.73	0.00

US DOLLAR Total		11,984.730	Local		11,984.73		11,984.73	0.00
			Base		11,984.73		11,984.73	0.00

CASH Total		11,984.730	Base		11,984.73		11,984.73	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				2.912079	31 Dec 2030		
		6,486,323.690	Local	100.000000	6,486,323.69	100.000000	6,486,323.69	0.28
			Base	100.000000	6,486,323.69	100.000000	6,486,323.69	0.28

US DOLLAR Total		6,486,323.690	Local		6,486,323.69		6,486,323.69	0.28
			Base		6,486,323.69		6,486,323.69	0.28

CASH EQUIVALENT Total		6,486,323.690	Base		6,486,323.69		6,486,323.69	0.28
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
		44,118.000	Local	22.742250	1,003,342.57	56.200000	2,479,431.60	1,476,089.03
			Base	22.742250	1,003,342.57	56.200000	2,479,431.60	1,476,089.03

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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
00130H105	AES CORP COMMON STOCK USD.01							
		49,616.000	Local 19.701983	977,533.60	22.600000	1,121,321.60	143,788.00	0.05
			Base 19.701983	977,533.60	22.600000	1,121,321.60	143,788.00	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		531,858.000	Local 25.699585	13,668,530.10	15.340000	8,158,701.72	-5,509,828.38	0.36
			Base 25.699585	13,668,530.10	15.340000	8,158,701.72	-5,509,828.38	0.36
002824100	ABBOTT LABORATORIES COMMON STOCK							
		130,081.000	Local 37.828464	4,920,764.46	96.760000	12,586,637.56	7,665,873.10	0.55
			Base 37.828464	4,920,764.46	96.760000	12,586,637.56	7,665,873.10	0.55
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		131,551.000	Local 50.266255	6,612,576.11	134.210000	17,655,459.71	11,042,883.60	0.77
			Base 50.266255	6,612,576.11	134.210000	17,655,459.71	11,042,883.60	0.77
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,385.000	Local 358.763586	1,214,414.74	245.660000	831,559.10	-382,855.64	0.04
			Base 358.763586	1,214,414.74	245.660000	831,559.10	-382,855.64	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		58,087.000	Local 41.920780	2,435,052.32	74.340000	4,318,187.58	1,883,135.26	0.19
			Base 41.920780	2,435,052.32	74.340000	4,318,187.58	1,883,135.26	0.19
00724F101	ADOBE INC COMMON STOCK USD.0001							
		35,103.000	Local 82.476659	2,895,178.17	275.200000	9,660,345.60	6,765,167.43	0.42
			Base 82.476659	2,895,178.17	275.200000	9,660,345.60	6,765,167.43	0.42
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		4,547.000	Local 159.336848	724,504.65	156.340000	710,877.98	-13,626.67	0.03
			Base 159.336848	724,504.65	156.340000	710,877.98	-13,626.67	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		120,639.000	Local 28.863800	3,482,099.94	63.360000	7,643,687.04	4,161,587.10	0.34
			Base 28.863800	3,482,099.94	63.360000	7,643,687.04	4,161,587.10	0.34
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		22,296.000	Local 40.088127	893,804.88	121.550000	2,710,078.80	1,816,273.92	0.12
			Base 40.088127	893,804.88	121.550000	2,710,078.80	1,816,273.92	0.12

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,476.000	Local 96.575906	1,591,184.63	232.730000	3,834,459.48	2,243,274.85	0.17
			Base 96.575906	1,591,184.63	232.730000	3,834,459.48	2,243,274.85	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		11,910.000	Local 51.215301	609,974.24	80.320000	956,611.20	346,636.96	0.04
			Base 51.215301	609,974.24	80.320000	956,611.20	346,636.96	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,367.000	Local 62.807229	588,315.31	39.150000	366,718.05	-221,597.26	0.02
			Base 62.807229	588,315.31	39.150000	366,718.05	-221,597.26	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,700.000	Local 99.663087	867,068.86	264.440000	2,300,628.00	1,433,559.14	0.10
			Base 99.663087	867,068.86	264.440000	2,300,628.00	1,433,559.14	0.10
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		11,055.000	Local 137.313604	1,518,001.89	140.190000	1,549,800.45	31,798.56	0.07
			Base 137.313604	1,518,001.89	140.190000	1,549,800.45	31,798.56	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,456.000	Local 186.474573	1,017,405.27	207.110000	1,129,992.16	112,586.89	0.05
			Base 186.474573	1,017,405.27	207.110000	1,129,992.16	112,586.89	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,633.000	Local 42.577932	793,354.60	52.990000	987,362.67	194,008.07	0.04
			Base 42.577932	793,354.60	52.990000	987,362.67	194,008.07	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		20,473.000	Local 47.659388	975,730.65	124.530000	2,549,502.69	1,573,772.04	0.11
			Base 47.659388	975,730.65	124.530000	2,549,502.69	1,573,772.04	0.11
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		25,000.000	Local 23.228100	580,702.50	22.800000	570,000.00	-10,702.50	0.03
			Base 23.228100	580,702.50	22.800000	570,000.00	-10,702.50	0.03
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		410,600.000	Local 25.547365	10,489,748.09	96.150000	39,479,190.00	28,989,441.91	1.73
			Base 25.547365	10,489,748.09	96.150000	39,479,190.00	28,989,441.91	1.73

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02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		447,800.000	Local 26.416674	11,829,386.84	95.650000	42,832,070.00	31,002,683.16	1.88
			Base 26.416674	11,829,386.84	95.650000	42,832,070.00	31,002,683.16	1.88
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		134,787.000	Local 22.244687	2,998,294.62	40.380000	5,442,699.06	2,444,404.44	0.24
			Base 22.244687	2,998,294.62	40.380000	5,442,699.06	2,444,404.44	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		650,952.000	Local 30.106147	19,597,656.76	113.000000	73,557,576.00	53,959,919.24	3.23
			Base 30.106147	19,597,656.76	113.000000	73,557,576.00	53,959,919.24	3.23
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		19,184.000	Local 47.527301	911,763.75	80.550000	1,545,271.20	633,507.45	0.07
			Base 47.527301	911,763.75	80.550000	1,545,271.20	633,507.45	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		48,253.000	Local 20.313249	980,175.18	12.040000	580,966.12	-399,209.06	0.03
			Base 20.313249	980,175.18	12.040000	580,966.12	-399,209.06	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		38,152.000	Local 47.249691	1,802,670.21	86.450000	3,298,240.40	1,495,570.19	0.14
			Base 47.249691	1,802,670.21	86.450000	3,298,240.40	1,495,570.19	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		45,409.000	Local 54.301226	2,465,764.37	134.910000	6,126,128.19	3,660,363.82	0.27
			Base 54.301226	2,465,764.37	134.910000	6,126,128.19	3,660,363.82	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		58,977.000	Local 99.534578	5,870,250.83	47.480000	2,800,227.96	-3,070,022.87	0.12
			Base 99.534578	5,870,250.83	47.480000	2,800,227.96	-3,070,022.87	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		34,523.000	Local 90.467900	3,123,223.32	214.700000	7,412,088.10	4,288,864.78	0.33
			Base 90.467900	3,123,223.32	214.700000	7,412,088.10	4,288,864.78	0.33
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,502.000	Local 78.478492	1,059,616.60	130.160000	1,757,420.32	697,803.72	0.08
			Base 78.478492	1,059,616.60	130.160000	1,757,420.32	697,803.72	0.08

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03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		11,228.000	Local 41.117202	461,663.94	135.330000	1,519,485.24	1,057,821.30	0.07
			Base 41.117202	461,663.94	135.330000	1,519,485.24	1,057,821.30	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		8,182.000	Local 56.159917	459,500.44	251.950000	2,061,454.90	1,601,954.46	0.09
			Base 56.159917	459,500.44	251.950000	2,061,454.90	1,601,954.46	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
		17,154.000	Local 55.162842	946,263.40	113.410000	1,945,435.14	999,171.74	0.09
			Base 55.162842	946,263.40	113.410000	1,945,435.14	999,171.74	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
		39,687.000	Local 83.883391	3,329,080.14	225.400000	8,945,449.80	5,616,369.66	0.39
			Base 83.883391	3,329,080.14	225.400000	8,945,449.80	5,616,369.66	0.39
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		44,362.000	Local 17.723282	786,240.23	66.960000	2,970,479.52	2,184,239.29	0.13
			Base 17.723282	786,240.23	66.960000	2,970,479.52	2,184,239.29	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		38,958.000	Local 69.954275	2,725,278.65	139.340000	5,428,407.72	2,703,129.07	0.24
			Base 69.954275	2,725,278.65	139.340000	5,428,407.72	2,703,129.07	0.24
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,476.000	Local 149.141280	965,838.93	221.700000	1,435,729.20	469,890.27	0.06
			Base 149.141280	965,838.93	221.700000	1,435,729.20	469,890.27	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
		17,947.000	Local 99.299634	1,782,130.54	454.240000	8,152,245.28	6,370,114.74	0.36
			Base 99.299634	1,782,130.54	454.240000	8,152,245.28	6,370,114.74	0.36
03743Q108	APA CORP COMMON STOCK USD.625							
		25,129.000	Local 61.454940	1,544,301.18	34.190000	859,160.51	-685,140.67	0.04
			Base 61.454940	1,544,301.18	34.190000	859,160.51	-685,140.67	0.04
037833100	APPLE INC COMMON STOCK USD.00001							
		1,144,645.000	Local 17.550826	20,089,465.27	138.200000	158,189,939.00	138,100,473.73	6.94
			Base 17.550826	20,089,465.27	138.200000	158,189,939.00	138,100,473.73	6.94

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038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	65,763.000	Local	28.867141	1,898,389.82	81.930000	5,387,962.59	3,489,572.77	0.24	
		Base	28.867141	1,898,389.82	81.930000	5,387,962.59	3,489,572.77	0.24	
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	41,891.000	Local	29.538749	1,237,407.74	80.450000	3,370,130.95	2,132,723.21	0.15	
		Base	29.538749	1,237,407.74	80.450000	3,370,130.95	2,132,723.21	0.15	
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
	17,254.000	Local	75.319694	1,299,566.00	112.890000	1,947,804.06	648,238.06	0.09	
		Base	75.319694	1,299,566.00	112.890000	1,947,804.06	648,238.06	0.09	
04621X108	ASSURANT INC COMMON STOCK USD.01								
	4,028.000	Local	74.572659	300,378.67	145.270000	585,147.56	284,768.89	0.03	
		Base	74.572659	300,378.67	145.270000	585,147.56	284,768.89	0.03	
049560105	ATMOS ENERGY CORP COMMON STOCK								
	10,327.000	Local	99.146148	1,023,882.27	101.850000	1,051,804.95	27,922.68	0.05	
		Base	99.146148	1,023,882.27	101.850000	1,051,804.95	27,922.68	0.05	
052769106	AUTODESK INC COMMON STOCK USD.01								
	16,195.000	Local	64.235775	1,040,298.38	186.800000	3,025,226.00	1,984,927.62	0.13	
		Base	64.235775	1,040,298.38	186.800000	3,025,226.00	1,984,927.62	0.13	
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	31,100.000	Local	55.940693	1,739,755.54	226.190000	7,034,509.00	5,294,753.46	0.31	
		Base	55.940693	1,739,755.54	226.190000	7,034,509.00	5,294,753.46	0.31	
053332102	AUTOZONE INC COMMON STOCK USD.01								
	1,475.000	Local	337.795600	498,248.51	2,141.930000	3,159,346.75	2,661,098.24	0.14	
		Base	337.795600	498,248.51	2,141.930000	3,159,346.75	2,661,098.24	0.14	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	10,387.000	Local	142.121989	1,476,221.10	184.190000	1,913,181.53	436,960.43	0.08	
		Base	142.121989	1,476,221.10	184.190000	1,913,181.53	436,960.43	0.08	
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
	6,071.000	Local	62.087750	376,934.73	162.700000	987,751.70	610,816.97	0.04	
		Base	62.087750	376,934.73	162.700000	987,751.70	610,816.97	0.04	

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05722G100	BAKER HUGHES CO COMMON STOCK USD.0001	69,629.000	Local 36.801792	2,562,471.95	20.960000	1,459,423.84	-1,103,048.11	0.06
			Base 36.801792	2,562,471.95	20.960000	1,459,423.84	-1,103,048.11	0.06
058498106	BALL CORP COMMON STOCK	23,758.000	Local 23.296349	553,474.66	48.320000	1,147,986.56	594,511.90	0.05
			Base 23.296349	553,474.66	48.320000	1,147,986.56	594,511.90	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	527,803.000	Local 24.760988	13,068,923.83	30.200000	15,939,650.60	2,870,726.77	0.70
			Base 24.760988	13,068,923.83	30.200000	15,939,650.60	2,870,726.77	0.70
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	55,327.000	Local 36.505774	2,019,754.97	38.520000	2,131,196.04	111,441.07	0.09
			Base 36.505774	2,019,754.97	38.520000	2,131,196.04	111,441.07	0.09
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5	17,718.000	Local 30.109640	533,482.60	32.600000	577,606.80	44,124.20	0.03
			Base 30.109640	533,482.60	32.600000	577,606.80	44,124.20	0.03
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	37,483.000	Local 38.700974	1,450,628.59	53.860000	2,018,834.38	568,205.79	0.09
			Base 38.700974	1,450,628.59	53.860000	2,018,834.38	568,205.79	0.09
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	21,178.000	Local 145.781239	3,087,355.09	222.830000	4,719,093.74	1,631,738.65	0.21
			Base 145.781239	3,087,355.09	222.830000	4,719,093.74	1,631,738.65	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2	15,593.000	Local 47.046166	733,590.87	64.580000	1,006,995.94	273,405.07	0.04
			Base 47.046166	733,590.87	64.580000	1,006,995.94	273,405.07	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	134,503.000	Local 108.073729	14,536,240.72	267.020000	35,914,991.06	21,378,750.34	1.58
			Base 108.073729	14,536,240.72	267.020000	35,914,991.06	21,378,750.34	1.58
086516101	BEST BUY CO INC COMMON STOCK USD.1	15,076.000	Local 38.062189	573,825.56	63.340000	954,913.84	381,088.28	0.04
			Base 38.062189	573,825.56	63.340000	954,913.84	381,088.28	0.04

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,708.000	Local 467.441651	798,390.34	417.140000	712,475.12	-85,915.22	0.03
			Base 467.441651	798,390.34	417.140000	712,475.12	-85,915.22	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		11,137.000	Local 114.400193	1,274,074.95	267.000000	2,973,579.00	1,699,504.05	0.13
			Base 114.400193	1,274,074.95	267.000000	2,973,579.00	1,699,504.05	0.13
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		2,914.000	Local 503.155824	1,466,196.07	284.000000	827,576.00	-638,620.07	0.04
			Base 503.155824	1,466,196.07	284.000000	827,576.00	-638,620.07	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,580.000	Local 326.879785	3,458,388.13	550.280000	5,821,962.40	2,363,574.27	0.26
			Base 326.879785	3,458,388.13	550.280000	5,821,962.40	2,363,574.27	0.26
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		41,316.000	Local 93.138128	3,848,094.89	121.080000	5,002,541.28	1,154,446.39	0.22
			Base 93.138128	3,848,094.89	121.080000	5,002,541.28	1,154,446.39	0.22
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,024.000	Local 538.606515	1,628,746.10	1,643.210000	4,969,067.04	3,340,320.94	0.22
			Base 538.606515	1,628,746.10	1,643.210000	4,969,067.04	3,340,320.94	0.22
099724106	BORGWARNER INC COMMON STOCK USD.01							
		17,826.000	Local 35.082920	625,388.14	31.400000	559,736.40	-65,651.74	0.02
			Base 35.082920	625,388.14	31.400000	559,736.40	-65,651.74	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,594.000	Local 94.766430	1,003,955.56	74.970000	794,232.18	-209,723.38	0.03
			Base 94.766430	1,003,955.56	74.970000	794,232.18	-209,723.38	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		106,206.000	Local 20.987999	2,229,051.43	38.730000	4,113,358.38	1,884,306.95	0.18
			Base 20.987999	2,229,051.43	38.730000	4,113,358.38	1,884,306.95	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		158,496.000	Local 48.446658	7,678,601.54	71.090000	11,267,480.64	3,588,879.10	0.49
			Base 48.446658	7,678,601.54	71.090000	11,267,480.64	3,588,879.10	0.49

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,709.000	Local 118.308817	1,030,351.49	144.320000	1,256,882.88	226,531.39	0.06
			Base 118.308817	1,030,351.49	144.320000	1,256,882.88	226,531.39	0.06
11135F101	BROADCOM INC COMMON STOCK							
		30,333.000	Local 217.562748	6,599,330.83	444.010000	13,468,155.33	6,868,824.50	0.59
			Base 217.562748	6,599,330.83	444.010000	13,468,155.33	6,868,824.50	0.59
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		18,285.000	Local 57.592631	1,053,081.26	60.480000	1,105,876.80	52,795.54	0.05
			Base 57.592631	1,053,081.26	60.480000	1,105,876.80	52,795.54	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,579.000	Local 30.052937	408,088.83	66.570000	903,954.03	495,865.20	0.04
			Base 30.052937	408,088.83	66.570000	903,954.03	495,865.20	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,889.000	Local 86.892258	685,493.02	117.370000	925,931.93	240,438.91	0.04
			Base 86.892258	685,493.02	117.370000	925,931.93	240,438.91	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		25,015.000	Local 32.119884	803,478.89	67.510000	1,688,762.65	885,283.76	0.07
			Base 32.119884	803,478.89	67.510000	1,688,762.65	885,283.76	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		10,038.000	Local 123.728983	1,241,991.53	156.080000	1,566,731.04	324,739.51	0.07
			Base 123.728983	1,241,991.53	156.080000	1,566,731.04	324,739.51	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		15,528.000	Local 31.183024	484,210.00	96.250000	1,494,570.00	1,010,360.00	0.07
			Base 31.183024	484,210.00	96.250000	1,494,570.00	1,010,360.00	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		9,455.000	Local 58.173320	550,028.74	96.310000	910,611.05	360,582.31	0.04
			Base 58.173320	550,028.74	96.310000	910,611.05	360,582.31	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
		23,618.000	Local 83.205992	1,965,159.12	277.470000	6,553,286.46	4,588,127.34	0.29
			Base 83.205992	1,965,159.12	277.470000	6,553,286.46	4,588,127.34	0.29

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12572Q105	CME GROUP INC COMMON STOCK USD.01							
		26,756.000	Local 108.131333	2,893,161.94	177.130000	4,739,290.28	1,846,128.34	0.21
			Base 108.131333	2,893,161.94	177.130000	4,739,290.28	1,846,128.34	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		21,600.000	Local 27.557705	595,246.43	58.240000	1,257,984.00	662,737.57	0.06
			Base 27.557705	595,246.43	58.240000	1,257,984.00	662,737.57	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
		161,531.000	Local 7.299098	1,179,030.62	26.640000	4,303,185.84	3,124,155.22	0.19
			Base 7.299098	1,179,030.62	26.640000	4,303,185.84	3,124,155.22	0.19
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		97,621.000	Local 50.487949	4,928,684.09	95.370000	9,310,114.77	4,381,430.68	0.41
			Base 50.487949	4,928,684.09	95.370000	9,310,114.77	4,381,430.68	0.41
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		59,866.000	Local 20.265492	1,213,213.95	26.120000	1,563,699.92	350,485.97	0.07
			Base 20.265492	1,213,213.95	26.120000	1,563,699.92	350,485.97	0.07
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		20,487.000	Local 47.387418	970,826.03	163.430000	3,348,190.41	2,377,364.38	0.15
			Base 47.387418	970,826.03	163.430000	3,348,190.41	2,377,364.38	0.15
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		15,925.000	Local 86.485632	1,377,283.69	32.260000	513,740.50	-863,543.19	0.02
			Base 86.485632	1,377,283.69	32.260000	513,740.50	-863,543.19	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		7,913.000	Local 166.941999	1,321,012.04	119.450000	945,207.85	-375,804.19	0.04
			Base 166.941999	1,321,012.04	119.450000	945,207.85	-375,804.19	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		15,017.000	Local 39.762204	597,109.01	47.120000	707,601.04	110,492.03	0.03
			Base 39.762204	597,109.01	47.120000	707,601.04	110,492.03	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		29,260.000	Local 61.863478	1,810,125.37	92.170000	2,696,894.20	886,768.83	0.12
			Base 61.863478	1,810,125.37	92.170000	2,696,894.20	886,768.83	0.12

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14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		20,277.000	Local 43.894835	890,055.57	66.680000	1,352,070.36	462,014.79	0.06
			Base 43.894835	890,055.57	66.680000	1,352,070.36	462,014.79	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		11,927.000	Local 32.158580	383,555.38	66.020000	787,420.54	403,865.16	0.03
			Base 32.158580	383,555.38	66.020000	787,420.54	403,865.16	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		72,663.000	Local 25.226736	1,833,050.32	7.030000	510,820.89	-1,322,229.43	0.02
			Base 25.226736	1,833,050.32	7.030000	510,820.89	-1,322,229.43	0.02
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		63,018.000	Local 15.174485	956,265.70	35.560000	2,240,920.08	1,284,654.38	0.10
			Base 15.174485	956,265.70	35.560000	2,240,920.08	1,284,654.38	0.10
148806102	CATALENT INC COMMON STOCK USD.01							
		13,314.000	Local 87.614842	1,166,504.01	72.360000	963,401.04	-203,102.97	0.04
			Base 87.614842	1,166,504.01	72.360000	963,401.04	-203,102.97	0.04
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		39,976.000	Local 74.768502	2,988,945.62	164.080000	6,559,262.08	3,570,316.46	0.29
			Base 74.768502	2,988,945.62	164.080000	6,559,262.08	3,570,316.46	0.29
150870103	CELANESE CORP COMMON STOCK USD.0001							
		8,062.000	Local 88.886651	716,604.18	90.340000	728,321.08	11,716.90	0.03
			Base 88.886651	716,604.18	90.340000	728,321.08	11,716.90	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
		44,146.000	Local 53.658324	2,368,800.39	77.810000	3,435,000.26	1,066,199.87	0.15
			Base 53.658324	2,368,800.39	77.810000	3,435,000.26	1,066,199.87	0.15
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		46,867.000	Local 21.352124	1,000,709.99	28.180000	1,320,712.06	320,002.07	0.06
			Base 21.352124	1,000,709.99	28.180000	1,320,712.06	320,002.07	0.06
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		10,225.000	Local 112.021391	1,145,418.72	55.880000	571,373.00	-574,045.72	0.03
			Base 112.021391	1,145,418.72	55.880000	571,373.00	-574,045.72	0.03

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159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,774.000	Local 360.566675	1,360,778.63	196.800000	742,723.20	-618,055.43	0.03
			Base 360.566675	1,360,778.63	196.800000	742,723.20	-618,055.43	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		8,605.000	Local 296.444087	2,550,901.37	303.350000	2,610,326.75	59,425.38	0.11
			Base 296.444087	2,550,901.37	303.350000	2,610,326.75	59,425.38	0.11
166764100	CHEVRON CORP COMMON STOCK USD.75							
		146,267.000	Local 81.508850	11,922,054.91	143.670000	21,014,179.89	9,092,124.98	0.92
			Base 81.508850	11,922,054.91	143.670000	21,014,179.89	9,092,124.98	0.92
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,082.000	Local 483.858180	1,007,392.73	1,502.760000	3,128,746.32	2,121,353.59	0.14
			Base 483.858180	1,007,392.73	1,502.760000	3,128,746.32	2,121,353.59	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		18,035.000	Local 48.947981	882,776.84	71.440000	1,288,420.40	405,643.56	0.06
			Base 48.947981	882,776.84	71.440000	1,288,420.40	405,643.56	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		11,531.000	Local 52.376058	603,948.32	89.570000	1,032,831.67	428,883.35	0.05
			Base 52.376058	603,948.32	89.570000	1,032,831.67	428,883.35	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		309,258.000	Local 30.359874	9,389,034.04	40.000000	12,370,320.00	2,981,285.96	0.54
			Base 30.359874	9,389,034.04	40.000000	12,370,320.00	2,981,285.96	0.54
172908105	CINTAS CORP COMMON STOCK							
		6,475.000	Local 87.098868	563,965.17	388.190000	2,513,530.25	1,949,565.08	0.11
			Base 87.098868	563,965.17	388.190000	2,513,530.25	1,949,565.08	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01							
		144,562.000	Local 78.761421	11,385,908.55	41.670000	6,023,898.54	-5,362,010.01	0.26
			Base 78.761421	11,385,908.55	41.670000	6,023,898.54	-5,362,010.01	0.26
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		36,507.000	Local 24.653784	900,035.69	34.360000	1,254,380.52	354,344.83	0.06
			Base 24.653784	900,035.69	34.360000	1,254,380.52	354,344.83	0.06

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		9,286.000	Local 54.440414	505,533.68	103.900000	964,815.40	459,281.72	0.04
			Base 54.440414	505,533.68	103.900000	964,815.40	459,281.72	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		9,143.000	Local 74.361570	679,887.83	128.390000	1,173,869.77	493,981.94	0.05
			Base 74.361570	679,887.83	128.390000	1,173,869.77	493,981.94	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		289,853.000	Local 32.733162	9,487,805.12	56.020000	16,237,565.06	6,749,759.94	0.71
			Base 32.733162	9,487,805.12	56.020000	16,237,565.06	6,749,759.94	0.71
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		38,798.000	Local 29.741699	1,153,918.42	57.440000	2,228,557.12	1,074,638.70	0.10
			Base 29.741699	1,153,918.42	57.440000	2,228,557.12	1,074,638.70	0.10
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		62,253.000	Local 40.110975	2,497,028.53	70.250000	4,373,273.25	1,876,244.72	0.19
			Base 40.110975	2,497,028.53	70.250000	4,373,273.25	1,876,244.72	0.19
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		332,129.000	Local 18.474298	6,135,850.23	29.330000	9,741,343.57	3,605,493.34	0.43
			Base 18.474298	6,135,850.23	29.330000	9,741,343.57	3,605,493.34	0.43
200340107	COMERICA INC COMMON STOCK USD5.0							
		9,734.000	Local 47.645856	463,784.76	71.100000	692,087.40	228,302.64	0.03
			Base 47.645856	463,784.76	71.100000	692,087.40	228,302.64	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		35,650.000	Local 23.438027	835,565.67	32.630000	1,163,259.50	327,693.83	0.05
			Base 23.438027	835,565.67	32.630000	1,163,259.50	327,693.83	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		96,094.000	Local 49.773293	4,782,914.85	102.340000	9,834,259.96	5,051,345.11	0.43
			Base 49.773293	4,782,914.85	102.340000	9,834,259.96	5,051,345.11	0.43
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		26,375.000	Local 57.681564	1,521,351.26	85.760000	2,261,920.00	740,568.74	0.10
			Base 57.681564	1,521,351.26	85.760000	2,261,920.00	740,568.74	0.10

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		12,093.000	Local 64.654814	781,870.66	229.680000	2,777,520.24	1,995,649.58	0.12
			Base 64.654814	781,870.66	229.680000	2,777,520.24	1,995,649.58	0.12
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		24,272.000	Local 36.937292	896,541.94	83.190000	2,019,187.68	1,122,645.74	0.09
			Base 36.937292	896,541.94	83.190000	2,019,187.68	1,122,645.74	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,662.000	Local 207.611324	760,272.67	263.900000	966,401.80	206,129.13	0.04
			Base 207.611324	760,272.67	263.900000	966,401.80	206,129.13	0.04
217204106	COPART INC COMMON STOCK							
		15,879.000	Local 65.124340	1,034,109.39	106.400000	1,689,525.60	655,416.21	0.07
			Base 65.124340	1,034,109.39	106.400000	1,689,525.60	655,416.21	0.07
219350105	CORNING INC COMMON STOCK USD.5							
		56,473.000	Local 23.625255	1,334,189.02	29.020000	1,638,846.46	304,657.44	0.07
			Base 23.625255	1,334,189.02	29.020000	1,638,846.46	304,657.44	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
		53,765.000	Local 23.691365	1,273,766.25	57.150000	3,072,669.75	1,798,903.50	0.13
			Base 23.691365	1,273,766.25	57.150000	3,072,669.75	1,798,903.50	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		32,995.000	Local 109.437274	3,610,882.84	472.270000	15,582,548.65	11,971,665.81	0.68
			Base 109.437274	3,610,882.84	472.270000	15,582,548.65	11,971,665.81	0.68
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
		29,593.000	Local 70.257200	2,079,121.32	69.650000	2,061,152.45	-17,968.87	0.09
			Base 70.257200	2,079,121.32	69.650000	2,061,152.45	-17,968.87	0.09
22822V101	CROWN CASTLE INC REIT USD.01							
		32,236.000	Local 84.487223	2,723,530.12	144.550000	4,659,713.80	1,936,183.68	0.20
			Base 84.487223	2,723,530.12	144.550000	4,659,713.80	1,936,183.68	0.20
231021106	CUMMINS INC COMMON STOCK USD2.5							
		10,504.000	Local 69.468740	729,699.65	203.510000	2,137,669.04	1,407,969.39	0.09
			Base 69.468740	729,699.65	203.510000	2,137,669.04	1,407,969.39	0.09

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23331A109	DR HORTON INC COMMON STOCK USD.01							
		24,583.000	Local 32.914274	809,131.59	67.350000	1,655,665.05	846,533.46	0.07
			Base 32.914274	809,131.59	67.350000	1,655,665.05	846,533.46	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
		14,393.000	Local 55.096212	792,999.78	115.050000	1,655,914.65	862,914.87	0.07
			Base 55.096212	792,999.78	115.050000	1,655,914.65	862,914.87	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		18,193.000	Local 51.065479	929,034.26	24.480000	445,364.64	-483,669.62	0.02
			Base 51.065479	929,034.26	24.480000	445,364.64	-483,669.62	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
		48,074.000	Local 64.607814	3,105,956.03	258.290000	12,417,033.46	9,311,077.43	0.54
			Base 64.607814	3,105,956.03	258.290000	12,417,033.46	9,311,077.43	0.54
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		9,267.000	Local 44.185975	409,471.43	126.320000	1,170,607.44	761,136.01	0.05
			Base 44.185975	409,471.43	126.320000	1,170,607.44	761,136.01	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
		4,504.000	Local 41.667942	187,672.41	82.770000	372,796.08	185,123.67	0.02
			Base 41.667942	187,672.41	82.770000	372,796.08	185,123.67	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
		20,740.000	Local 79.963740	1,658,447.96	333.890000	6,924,878.60	5,266,430.64	0.30
			Base 79.963740	1,658,447.96	333.890000	6,924,878.60	5,266,430.64	0.30
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		47,625.000	Local 25.599879	1,219,194.26	28.060000	1,336,357.50	117,163.24	0.06
			Base 25.599879	1,219,194.26	28.060000	1,336,357.50	117,163.24	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		16,034.000	Local 45.709319	732,903.22	28.350000	454,563.90	-278,339.32	0.02
			Base 45.709319	732,903.22	28.350000	454,563.90	-278,339.32	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		45,601.000	Local 35.711364	1,628,473.91	60.130000	2,741,988.13	1,113,514.22	0.12
			Base 35.711364	1,628,473.91	60.130000	2,741,988.13	1,113,514.22	0.12

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252131107	DEXCOM INC COMMON STOCK USD.001							
		29,861.000	Local 99.605540	2,974,321.04	80.540000	2,405,004.94	-569,316.10	0.11
			Base 99.605540	2,974,321.04	80.540000	2,405,004.94	-569,316.10	0.11
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		12,396.000	Local 103.432185	1,282,145.36	120.460000	1,493,222.16	211,076.80	0.07
			Base 103.432185	1,282,145.36	120.460000	1,493,222.16	211,076.80	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,191.000	Local 109.263506	2,315,402.95	99.180000	2,101,723.38	-213,679.57	0.09
			Base 109.263506	2,315,402.95	99.180000	2,101,723.38	-213,679.57	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		181,919.000	Local 58.298382	10,605,583.42	94.330000	17,160,419.27	6,554,835.85	0.75
			Base 58.298382	10,605,583.42	94.330000	17,160,419.27	6,554,835.85	0.75
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		20,914.000	Local 28.636460	598,902.93	90.920000	1,901,500.88	1,302,597.95	0.08
			Base 28.636460	598,902.93	90.920000	1,901,500.88	1,302,597.95	0.08
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		18,628.000	Local 53.227777	991,527.03	13.830000	257,625.24	-733,901.79	0.01
			Base 53.227777	991,527.03	13.830000	257,625.24	-733,901.79	0.01
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		16,997.000	Local 68.654467	1,166,919.98	239.860000	4,076,900.42	2,909,980.44	0.18
			Base 68.654467	1,166,919.98	239.860000	4,076,900.42	2,909,980.44	0.18
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		16,723.000	Local 56.865721	950,965.46	136.100000	2,276,000.30	1,325,034.84	0.10
			Base 56.865721	950,965.46	136.100000	2,276,000.30	1,325,034.84	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK							
		60,309.000	Local 54.378410	3,279,507.52	69.110000	4,167,954.99	888,447.47	0.18
			Base 54.378410	3,279,507.52	69.110000	4,167,954.99	888,447.47	0.18
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,678.000	Local 378.927065	1,014,766.68	310.200000	830,715.60	-184,051.08	0.04
			Base 378.927065	1,014,766.68	310.200000	830,715.60	-184,051.08	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
260003108	DOVER CORP COMMON STOCK USD1.0								
	10,710.000	Local	44.330134	474,775.73	116.580000	1,248,571.80	773,796.07	0.05	
		Base	44.330134	474,775.73	116.580000	1,248,571.80	773,796.07	0.05	
260557103	DOW INC COMMON STOCK USD.01								
	54,093.000	Local	37.737994	2,041,361.33	43.930000	2,376,305.49	334,944.16	0.10	
		Base	37.737994	2,041,361.33	43.930000	2,376,305.49	334,944.16	0.10	
264411505	DUKE REALTY CORP REIT USD.01								
	28,562.000	Local	31.176881	890,474.08	48.200000	1,376,688.40	486,214.32	0.06	
		Base	31.176881	890,474.08	48.200000	1,376,688.40	486,214.32	0.06	
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
	57,197.000	Local	62.785327	3,591,132.35	93.020000	5,320,464.94	1,729,332.59	0.23	
		Base	62.785327	3,591,132.35	93.020000	5,320,464.94	1,729,332.59	0.23	
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
	37,780.000	Local	53.473700	2,020,236.39	50.400000	1,904,112.00	-116,124.39	0.08	
		Base	53.473700	2,020,236.39	50.400000	1,904,112.00	-116,124.39	0.08	
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	44,055.000	Local	48.841874	2,151,728.74	111.730000	4,922,265.15	2,770,536.41	0.22	
		Base	48.841874	2,151,728.74	111.730000	4,922,265.15	2,770,536.41	0.22	
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
	9,596.000	Local	41.270725	396,033.88	71.050000	681,795.80	285,761.92	0.03	
		Base	41.270725	396,033.88	71.050000	681,795.80	285,761.92	0.03	
278642103	EBAY INC COMMON STOCK USD.001								
	41,680.000	Local	19.225332	801,311.82	36.810000	1,534,240.80	732,928.98	0.07	
		Base	19.225332	801,311.82	36.810000	1,534,240.80	732,928.98	0.07	
278865100	ECOLAB INC COMMON STOCK USD1.0								
	18,463.000	Local	67.603845	1,248,169.79	144.420000	2,666,426.46	1,418,256.67	0.12	
		Base	67.603845	1,248,169.79	144.420000	2,666,426.46	1,418,256.67	0.12	
281020107	EDISON INTERNATIONAL COMMON STOCK								
	28,376.000	Local	43.597428	1,237,120.61	56.580000	1,605,514.08	368,393.47	0.07	
		Base	43.597428	1,237,120.61	56.580000	1,605,514.08	368,393.47	0.07	

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28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		46,191.000	Local 26.068599	1,204,134.65	82.630000	3,816,762.33	2,612,627.68	0.17
			Base 26.068599	1,204,134.65	82.630000	3,816,762.33	2,612,627.68	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		20,934.000	Local 47.683372	998,203.71	115.710000	2,422,273.14	1,424,069.43	0.11
			Base 47.683372	998,203.71	115.710000	2,422,273.14	1,424,069.43	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		44,129.000	Local 43.444040	1,917,142.05	73.220000	3,231,125.38	1,313,983.33	0.14
			Base 43.444040	1,917,142.05	73.220000	3,231,125.38	1,313,983.33	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		10,051.000	Local 195.229301	1,962,249.70	277.470000	2,788,850.97	826,601.27	0.12
			Base 195.229301	1,962,249.70	277.470000	2,788,850.97	826,601.27	0.12
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,109.000	Local 71.996396	1,087,793.55	100.630000	1,520,418.67	432,625.12	0.07
			Base 71.996396	1,087,793.55	100.630000	1,520,418.67	432,625.12	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,254.000	Local 650.515606	2,767,293.39	362.190000	1,540,756.26	-1,226,537.13	0.07
			Base 650.515606	2,767,293.39	362.190000	1,540,756.26	-1,226,537.13	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,088.000	Local 118.067666	1,072,998.95	171.430000	1,557,955.84	484,956.89	0.07
			Base 118.067666	1,072,998.95	171.430000	1,557,955.84	484,956.89	0.07
29444U700	EQUINIX INC REIT USD.001							
		6,776.000	Local 345.882513	2,343,699.91	568.840000	3,854,459.84	1,510,759.93	0.17
			Base 345.882513	2,343,699.91	568.840000	3,854,459.84	1,510,759.93	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		25,471.000	Local 49.302737	1,255,790.01	67.220000	1,712,160.62	456,370.61	0.08
			Base 49.302737	1,255,790.01	67.220000	1,712,160.62	456,370.61	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,853.000	Local 194.818718	945,455.24	242.230000	1,175,542.19	230,086.95	0.05
			Base 194.818718	945,455.24	242.230000	1,175,542.19	230,086.95	0.05

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29786A106	ETSY INC COMMON STOCK USD.001							
		9,443.000	Local 122.396047	1,155,785.87	100.130000	945,527.59	-210,258.28	0.04
			Base 122.396047	1,155,785.87	100.130000	945,527.59	-210,258.28	0.04
30034W106	EVERGY INC COMMON STOCK							
		17,079.000	Local 55.156808	942,023.12	59.400000	1,014,492.60	72,469.48	0.04
			Base 55.156808	942,023.12	59.400000	1,014,492.60	72,469.48	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		25,621.000	Local 42.074627	1,077,994.01	77.960000	1,997,413.16	919,419.15	0.09
			Base 42.074627	1,077,994.01	77.960000	1,997,413.16	919,419.15	0.09
30161N101	EXELON CORP COMMON STOCK							
		72,821.000	Local 30.288610	2,205,646.89	37.460000	2,727,874.66	522,227.77	0.12
			Base 30.288610	2,205,646.89	37.460000	2,727,874.66	522,227.77	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		11,284.000	Local 84.475011	953,216.02	93.690000	1,057,197.96	103,981.94	0.05
			Base 84.475011	953,216.02	93.690000	1,057,197.96	103,981.94	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		12,985.000	Local 50.081787	650,312.01	88.310000	1,146,705.35	496,393.34	0.05
			Base 50.081787	650,312.01	88.310000	1,146,705.35	496,393.34	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		9,975.000	Local 95.835530	955,959.41	172.710000	1,722,782.25	766,822.84	0.08
			Base 95.835530	955,959.41	172.710000	1,722,782.25	766,822.84	0.08
30231G102	EXXON MOBIL CORP COMMON STOCK							
		313,599.000	Local 60.367108	18,931,064.70	87.310000	27,380,328.69	8,449,263.99	1.20
			Base 60.367108	18,931,064.70	87.310000	27,380,328.69	8,449,263.99	1.20
302491303	FMC CORP COMMON STOCK USD.1							
		9,357.000	Local 35.879196	335,721.64	105.700000	989,034.90	653,313.26	0.04
			Base 35.879196	335,721.64	105.700000	989,034.90	653,313.26	0.04
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		170,444.000	Local 114.484141	19,513,134.88	135.680000	23,125,841.92	3,612,707.04	1.01
			Base 114.484141	19,513,134.88	135.680000	23,125,841.92	3,612,707.04	1.01

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,815.000	Local 479.210870	1,348,978.60	400.110000	1,126,309.65	-222,668.95	0.05
			Base 479.210870	1,348,978.60	400.110000	1,126,309.65	-222,668.95	0.05
311900104	FASTENAL CO COMMON STOCK USD.01							
		42,850.000	Local 19.540995	837,331.63	46.040000	1,972,814.00	1,135,482.37	0.09
			Base 19.540995	837,331.63	46.040000	1,972,814.00	1,135,482.37	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,405.000	Local 141.043830	762,341.90	90.120000	487,098.60	-275,243.30	0.02
			Base 141.043830	762,341.90	90.120000	487,098.60	-275,243.30	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		17,715.000	Local 97.690213	1,730,582.12	148.470000	2,630,146.05	899,563.93	0.12
			Base 97.690213	1,730,582.12	148.470000	2,630,146.05	899,563.93	0.12
315616102	F5 INC COMMON STOCK							
		4,492.000	Local 132.222863	593,945.10	144.730000	650,127.16	56,182.06	0.03
			Base 132.222863	593,945.10	144.730000	650,127.16	56,182.06	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		45,375.000	Local 87.048843	3,949,841.27	75.570000	3,428,988.75	-520,852.52	0.15
			Base 87.048843	3,949,841.27	75.570000	3,428,988.75	-520,852.52	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		51,069.000	Local 25.225853	1,288,259.10	31.960000	1,632,165.24	343,906.14	0.07
			Base 25.225853	1,288,259.10	31.960000	1,632,165.24	343,906.14	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		13,360.000	Local 96.341647	1,287,124.41	130.550000	1,744,148.00	457,023.59	0.08
			Base 96.341647	1,287,124.41	130.550000	1,744,148.00	457,023.59	0.08
337738108	FISERV INC COMMON STOCK USD.01							
		43,310.000	Local 51.980089	2,251,257.66	93.570000	4,052,516.70	1,801,259.04	0.18
			Base 51.980089	2,251,257.66	93.570000	4,052,516.70	1,801,259.04	0.18
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		42,415.000	Local 43.571000	1,848,063.98	37.000000	1,569,355.00	-278,708.98	0.07
			Base 43.571000	1,848,063.98	37.000000	1,569,355.00	-278,708.98	0.07

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339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,757.000	Local 214.676766	1,235,894.14	176.170000	1,014,210.69	-221,683.45	0.04
			Base 214.676766	1,235,894.14	176.170000	1,014,210.69	-221,683.45	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		293,956.000	Local 12.113408	3,560,809.05	11.200000	3,292,307.20	-268,501.85	0.14
			Base 12.113408	3,560,809.05	11.200000	3,292,307.20	-268,501.85	0.14
34959E109	FORTINET INC COMMON STOCK USD.001							
		49,596.000	Local 19.484259	966,341.32	49.130000	2,436,651.48	1,470,310.16	0.11
			Base 19.484259	966,341.32	49.130000	2,436,651.48	1,470,310.16	0.11
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		26,629.000	Local 29.865693	795,293.54	58.300000	1,552,470.70	757,177.16	0.07
			Base 29.865693	795,293.54	58.300000	1,552,470.70	757,177.16	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		9,718.000	Local 57.849484	562,181.29	53.690000	521,759.42	-40,421.87	0.02
			Base 57.849484	562,181.29	53.690000	521,759.42	-40,421.87	0.02
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		23,156.000	Local 40.334938	933,995.83	30.680000	710,426.08	-223,569.75	0.03
			Base 40.334938	933,995.83	30.680000	710,426.08	-223,569.75	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		10,742.000	Local 40.057608	430,298.83	28.500000	306,147.00	-124,151.83	0.01
			Base 40.057608	430,298.83	28.500000	306,147.00	-124,151.83	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,837.000	Local 25.691617	535,336.22	21.520000	448,412.24	-86,923.98	0.02
			Base 25.691617	535,336.22	21.520000	448,412.24	-86,923.98	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		107,895.000	Local 24.224977	2,613,753.94	27.330000	2,948,770.35	335,016.41	0.13
			Base 24.224977	2,613,753.94	27.330000	2,948,770.35	335,016.41	0.13
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,606.000	Local 67.149476	1,047,934.72	171.220000	2,672,059.32	1,624,124.60	0.12
			Base 67.149476	1,047,934.72	171.220000	2,672,059.32	1,624,124.60	0.12

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366651107	GARTNER INC COMMON STOCK USD.0005							
		6,195.000	Local 122.382554	758,159.92	276.690000	1,714,094.55	955,934.63	0.08
			Base 122.382554	758,159.92	276.690000	1,714,094.55	955,934.63	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,742.000	Local 299.938167	1,422,306.79	178.140000	844,739.88	-577,566.91	0.04
			Base 299.938167	1,422,306.79	178.140000	844,739.88	-577,566.91	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		17,123.000	Local 78.289169	1,340,545.44	212.170000	3,632,986.91	2,292,441.47	0.16
			Base 78.289169	1,340,545.44	212.170000	3,632,986.91	2,292,441.47	0.16
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		81,770.000	Local 223.964084	18,313,543.15	61.910000	5,062,380.70	-13,251,162.45	0.22
			Base 223.964084	18,313,543.15	61.910000	5,062,380.70	-13,251,162.45	0.22
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		44,739.000	Local 33.989478	1,520,655.27	76.610000	3,427,454.79	1,906,799.52	0.15
			Base 33.989478	1,520,655.27	76.610000	3,427,454.79	1,906,799.52	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		108,534.000	Local 38.115685	4,136,847.71	32.090000	3,482,856.06	-653,991.65	0.15
			Base 38.115685	4,136,847.71	32.090000	3,482,856.06	-653,991.65	0.15
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,542.000	Local 50.502380	532,396.09	149.320000	1,574,131.44	1,041,735.35	0.07
			Base 50.502380	532,396.09	149.320000	1,574,131.44	1,041,735.35	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		93,375.000	Local 28.345043	2,646,718.36	61.690000	5,760,303.75	3,113,585.39	0.25
			Base 28.345043	2,646,718.36	61.690000	5,760,303.75	3,113,585.39	0.25
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		20,917.000	Local 110.318618	2,307,534.53	108.050000	2,260,081.85	-47,452.68	0.10
			Base 110.318618	2,307,534.53	108.050000	2,260,081.85	-47,452.68	0.10
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		6,740.000	Local 28.446930	191,732.31	99.700000	671,978.00	480,245.69	0.03
			Base 28.446930	191,732.31	99.700000	671,978.00	480,245.69	0.03

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38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	25,568.000	Local 144.706398	3,699,853.19	293.050000	7,492,702.40	3,792,849.21	0.33
			Base 144.706398	3,699,853.19	293.050000	7,492,702.40	3,792,849.21	0.33
384802104	WW GRAINGER INC COMMON STOCK USD.5	3,190.000	Local 135.115201	431,017.49	489.190000	1,560,516.10	1,129,498.61	0.07
			Base 135.115201	431,017.49	489.190000	1,560,516.10	1,129,498.61	0.07
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01	16,904.000	Local 83.501644	1,411,511.79	183.790000	3,106,786.16	1,695,274.37	0.14
			Base 83.501644	1,411,511.79	183.790000	3,106,786.16	1,695,274.37	0.14
40434L105	HP INC COMMON STOCK USD.01	78,413.000	Local 16.598219	1,301,516.16	24.920000	1,954,051.96	652,535.80	0.09
			Base 16.598219	1,301,516.16	24.920000	1,954,051.96	652,535.80	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5	67,009.000	Local 30.922637	2,072,095.01	24.620000	1,649,761.58	-422,333.43	0.07
			Base 30.922637	2,072,095.01	24.620000	1,649,761.58	-422,333.43	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	24,486.000	Local 45.774319	1,120,829.98	61.940000	1,516,662.84	395,832.86	0.07
			Base 45.774319	1,120,829.98	61.940000	1,516,662.84	395,832.86	0.07
418056107	HASBRO INC COMMON STOCK USD.5	9,737.000	Local 47.181857	459,409.74	67.420000	656,468.54	197,058.80	0.03
			Base 47.181857	459,409.74	67.420000	656,468.54	197,058.80	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	40,161.000	Local 34.160984	1,371,939.26	22.920000	920,490.12	-451,449.14	0.04
			Base 34.160984	1,371,939.26	22.920000	920,490.12	-451,449.14	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	5,424.000	Local 129.837262	704,237.31	182.270000	988,632.48	284,395.17	0.04
			Base 129.837262	704,237.31	182.270000	988,632.48	284,395.17	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	10,845.000	Local 71.648870	777,032.00	220.470000	2,390,997.15	1,613,965.15	0.10
			Base 71.648870	777,032.00	220.470000	2,390,997.15	1,613,965.15	0.10

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42809H107	HESS CORP COMMON STOCK USD1.0							
		20,580.000	Local 55.252431	1,137,095.02	108.990000	2,243,014.20	1,105,919.18	0.10
			Base 55.252431	1,137,095.02	108.990000	2,243,014.20	1,105,919.18	0.10
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		96,802.000	Local 11.155974	1,079,920.60	11.980000	1,159,687.96	79,767.36	0.05
			Base 11.155974	1,079,920.60	11.980000	1,159,687.96	79,767.36	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		20,677.000	Local 75.097441	1,552,789.79	120.620000	2,494,059.74	941,269.95	0.11
			Base 75.097441	1,552,789.79	120.620000	2,494,059.74	941,269.95	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01							
		18,527.000	Local 40.727829	754,564.49	64.520000	1,195,362.04	440,797.55	0.05
			Base 40.727829	754,564.49	64.520000	1,195,362.04	440,797.55	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		76,772.000	Local 68.301094	5,243,611.57	275.940000	21,184,465.68	15,940,854.11	0.93
			Base 68.301094	5,243,611.57	275.940000	21,184,465.68	15,940,854.11	0.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		50,574.000	Local 60.175121	3,043,296.55	166.970000	8,444,340.78	5,401,044.23	0.37
			Base 60.175121	3,043,296.55	166.970000	8,444,340.78	5,401,044.23	0.37
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		21,054.000	Local 17.326109	364,783.90	45.440000	956,693.76	591,909.86	0.04
			Base 17.326109	364,783.90	45.440000	956,693.76	591,909.86	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		53,195.000	Local 18.373118	977,358.00	15.880000	844,736.60	-132,621.40	0.04
			Base 18.373118	977,358.00	15.880000	844,736.60	-132,621.40	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		27,943.000	Local 33.432186	934,195.56	30.930000	864,276.99	-69,918.57	0.04
			Base 33.432186	934,195.56	30.930000	864,276.99	-69,918.57	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
		9,417.000	Local 93.387814	879,433.04	485.190000	4,569,034.23	3,689,601.19	0.20
			Base 93.387814	879,433.04	485.190000	4,569,034.23	3,689,601.19	0.20

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445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,239.000	Local 90.815055	566,595.13	156.420000	975,904.38	409,309.25	0.04
			Base 90.815055	566,595.13	156.420000	975,904.38	409,309.25	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		107,119.000	Local 11.701863	1,253,491.88	13.180000	1,411,828.42	158,336.54	0.06
			Base 11.701863	1,253,491.88	13.180000	1,411,828.42	158,336.54	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,982.000	Local 224.338270	668,976.72	221.500000	660,513.00	-8,463.72	0.03
			Base 224.338270	668,976.72	221.500000	660,513.00	-8,463.72	0.03
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,646.000	Local 162.292922	916,305.84	199.850000	1,128,353.10	212,047.26	0.05
			Base 162.292922	916,305.84	199.850000	1,128,353.10	212,047.26	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,242.000	Local 151.977717	948,644.91	325.800000	2,033,643.60	1,084,998.69	0.09
			Base 151.977717	948,644.91	325.800000	2,033,643.60	1,084,998.69	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		21,056.000	Local 62.451909	1,314,987.39	180.650000	3,803,766.40	2,488,779.01	0.17
			Base 62.451909	1,314,987.39	180.650000	3,803,766.40	2,488,779.01	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01							
		11,671.000	Local 210.112443	2,452,222.32	190.790000	2,226,710.09	-225,512.23	0.10
			Base 210.112443	2,452,222.32	190.790000	2,226,710.09	-225,512.23	0.10
45337C102	INCYTE CORP COMMON STOCK USD.001							
		13,987.000	Local 122.469886	1,712,986.30	66.640000	932,093.68	-780,892.62	0.04
			Base 122.469886	1,712,986.30	66.640000	932,093.68	-780,892.62	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		30,157.000	Local 23.054433	695,252.54	43.260000	1,304,591.82	609,339.28	0.06
			Base 23.054433	695,252.54	43.260000	1,304,591.82	609,339.28	0.06
458140100	INTEL CORP COMMON STOCK USD.001							
		304,401.000	Local 31.363801	9,547,172.45	25.770000	7,844,413.77	-1,702,758.68	0.34
			Base 31.363801	9,547,172.45	25.770000	7,844,413.77	-1,702,758.68	0.34

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		41,562.000	Local 39.640529	1,647,539.65	90.350000	3,755,126.70	2,107,587.05	0.16
			Base 39.640529	1,647,539.65	90.350000	3,755,126.70	2,107,587.05	0.16
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		66,958.000	Local 115.676143	7,745,443.18	118.810000	7,955,279.98	209,836.80	0.35
			Base 115.676143	7,745,443.18	118.810000	7,955,279.98	209,836.80	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		18,969.000	Local 108.225093	2,052,921.78	90.830000	1,722,954.27	-329,967.51	0.08
			Base 108.225093	2,052,921.78	90.830000	1,722,954.27	-329,967.51	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		27,593.000	Local 33.889240	935,105.80	31.700000	874,698.10	-60,407.70	0.04
			Base 33.889240	935,105.80	31.700000	874,698.10	-60,407.70	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		29,300.000	Local 19.065852	558,629.45	25.600000	750,080.00	191,450.55	0.03
			Base 19.065852	558,629.45	25.600000	750,080.00	191,450.55	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		21,010.000	Local 125.277366	2,632,077.47	387.320000	8,137,593.20	5,505,515.73	0.36
			Base 125.277366	2,632,077.47	387.320000	8,137,593.20	5,505,515.73	0.36
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		26,722.000	Local 74.081855	1,979,615.32	187.440000	5,008,771.68	3,029,156.36	0.22
			Base 74.081855	1,979,615.32	187.440000	5,008,771.68	3,029,156.36	0.22
46187W107	INVITATION HOMES INC REIT USD.01							
		43,309.000	Local 35.773800	1,549,327.51	33.770000	1,462,544.93	-86,782.58	0.06
			Base 35.773800	1,549,327.51	33.770000	1,462,544.93	-86,782.58	0.06
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,062.000	Local 115.829547	1,628,795.09	181.140000	2,547,190.68	918,395.59	0.11
			Base 115.829547	1,628,795.09	181.140000	2,547,190.68	918,395.59	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01							
		21,626.000	Local 32.138069	695,017.89	43.970000	950,895.22	255,877.33	0.04
			Base 32.138069	695,017.89	43.970000	950,895.22	255,877.33	0.04

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	218,643.000	Local 51.012867	11,153,606.20	104.500000	22,848,193.50	11,694,587.30	1.00
			Base 51.012867	11,153,606.20	104.500000	22,848,193.50	11,694,587.30	1.00
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	9,575.000	Local 81.400196	779,406.88	108.490000	1,038,791.75	259,384.87	0.05
			Base 81.400196	779,406.88	108.490000	1,038,791.75	259,384.87	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	195,615.000	Local 74.411990	14,556,101.38	163.360000	31,955,666.40	17,399,565.02	1.40
			Base 74.411990	14,556,101.38	163.360000	31,955,666.40	17,399,565.02	1.40
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001	24,055.000	Local 21.217262	510,381.23	26.120000	628,316.60	117,935.37	0.03
			Base 21.217262	510,381.23	26.120000	628,316.60	117,935.37	0.03
482480100	KLA CORP COMMON STOCK USD.001	11,110.000	Local 71.960368	799,479.69	302.630000	3,362,219.30	2,562,739.61	0.15
			Base 71.960368	799,479.69	302.630000	3,362,219.30	2,562,739.61	0.15
487836108	KELLOGG CO COMMON STOCK USD.25	18,827.000	Local 48.329675	909,902.79	69.660000	1,311,488.82	401,586.03	0.06
			Base 48.329675	909,902.79	69.660000	1,311,488.82	401,586.03	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01	54,816.000	Local 34.882500	1,912,119.12	35.820000	1,963,509.12	51,390.00	0.09
			Base 34.882500	1,912,119.12	35.820000	1,963,509.12	51,390.00	0.09
493267108	KEYCORP COMMON STOCK USD1.0	72,219.000	Local 14.044017	1,014,244.83	16.020000	1,156,948.38	142,703.55	0.05
			Base 14.044017	1,014,244.83	16.020000	1,156,948.38	142,703.55	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	13,904.000	Local 67.870676	943,673.88	157.360000	2,187,933.44	1,244,259.56	0.10
			Base 67.870676	943,673.88	157.360000	2,187,933.44	1,244,259.56	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	25,030.000	Local 71.052462	1,778,443.13	112.540000	2,816,876.20	1,038,433.07	0.12
			Base 71.052462	1,778,443.13	112.540000	2,816,876.20	1,038,433.07	0.12

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49446R109	KIMCO REALTY CORP REIT USD.01	46,012.000	Local 22.562702	1,038,155.06	18.410000	847,080.92	-191,074.14	0.04
			Base 22.562702	1,038,155.06	18.410000	847,080.92	-191,074.14	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	145,174.000	Local 32.484759	4,715,942.47	16.640000	2,415,695.36	-2,300,247.11	0.11
			Base 32.484759	4,715,942.47	16.640000	2,415,695.36	-2,300,247.11	0.11
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	52,739.000	Local 32.674564	1,723,223.84	33.350000	1,758,845.65	35,621.81	0.08
			Base 32.674564	1,723,223.84	33.350000	1,758,845.65	35,621.81	0.08
501044101	KROGER CO COMMON STOCK USD1.0	48,740.000	Local 16.883475	822,900.59	43.750000	2,132,375.00	1,309,474.41	0.09
			Base 16.883475	822,900.59	43.750000	2,132,375.00	1,309,474.41	0.09
501889208	LKQ CORP COMMON STOCK USD.01	19,372.000	Local 32.347730	626,640.22	47.150000	913,389.80	286,749.58	0.04
			Base 32.347730	626,640.22	47.150000	913,389.80	286,749.58	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	14,365.000	Local 78.806278	1,132,052.18	207.830000	2,985,477.95	1,853,425.77	0.13
			Base 78.806278	1,132,052.18	207.830000	2,985,477.95	1,853,425.77	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	6,886.000	Local 89.926211	619,231.89	204.810000	1,410,321.66	791,089.77	0.06
			Base 89.926211	619,231.89	204.810000	1,410,321.66	791,089.77	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	10,327.000	Local 80.877538	835,222.34	366.000000	3,779,682.00	2,944,459.66	0.17
			Base 80.877538	835,222.34	366.000000	3,779,682.00	2,944,459.66	0.17
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	10,732.000	Local 75.278093	807,884.49	77.380000	830,442.16	22,557.67	0.04
			Base 75.278093	807,884.49	77.380000	830,442.16	22,557.67	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	25,545.000	Local 53.523500	1,367,257.81	37.520000	958,448.40	-408,809.41	0.04
			Base 53.523500	1,367,257.81	37.520000	958,448.40	-408,809.41	0.04

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518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		17,256.000	Local 70.897076	1,223,399.95	215.900000	3,725,570.40	2,502,170.45	0.16
			Base 70.897076	1,223,399.95	215.900000	3,725,570.40	2,502,170.45	0.16
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,153.000	Local 86.223149	875,423.63	87.470000	888,082.91	12,659.28	0.04
			Base 86.223149	875,423.63	87.470000	888,082.91	12,659.28	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
		19,951.000	Local 55.106457	1,099,428.93	74.550000	1,487,347.05	387,918.12	0.07
			Base 55.106457	1,099,428.93	74.550000	1,487,347.05	387,918.12	0.07
532457108	ELI LILLY + CO COMMON STOCK							
		58,590.000	Local 77.643254	4,549,118.23	323.350000	18,945,076.50	14,395,958.27	0.83
			Base 77.643254	4,549,118.23	323.350000	18,945,076.50	14,395,958.27	0.83
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		12,028.000	Local 40.579314	488,087.99	43.910000	528,149.48	40,061.49	0.02
			Base 40.579314	488,087.99	43.910000	528,149.48	40,061.49	0.02
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		10,772.000	Local 73.749074	794,425.02	76.040000	819,102.88	24,677.86	0.04
			Base 73.749074	794,425.02	76.040000	819,102.88	24,677.86	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		17,596.000	Local 113.874288	2,003,731.97	386.290000	6,797,158.84	4,793,426.87	0.30
			Base 113.874288	2,003,731.97	386.290000	6,797,158.84	4,793,426.87	0.30
540424108	LOEWS CORP COMMON STOCK USD.01							
		14,470.000	Local 32.068455	464,030.54	49.840000	721,184.80	257,154.26	0.03
			Base 32.068455	464,030.54	49.840000	721,184.80	257,154.26	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		49,218.000	Local 38.135666	1,876,961.20	187.810000	9,243,632.58	7,366,671.38	0.41
			Base 38.135666	1,876,961.20	187.810000	9,243,632.58	7,366,671.38	0.41
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		69,960.000	Local 36.711822	2,568,359.09	7.280000	509,308.80	-2,059,050.29	0.02
			Base 36.711822	2,568,359.09	7.280000	509,308.80	-2,059,050.29	0.02

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55261F104	M + T BANK CORP COMMON STOCK USD.5							
		13,356.000	Local 115.466755	1,542,173.98	176.320000	2,354,929.92	812,755.94	0.10
			Base 115.466755	1,542,173.98	176.320000	2,354,929.92	812,755.94	0.10
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		26,322.000	Local 32.298813	850,169.36	29.720000	782,289.84	-67,879.52	0.03
			Base 32.298813	850,169.36	29.720000	782,289.84	-67,879.52	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		6,154.000	Local 185.260195	1,140,091.24	421.790000	2,595,695.66	1,455,604.42	0.11
			Base 185.260195	1,140,091.24	421.790000	2,595,695.66	1,455,604.42	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		52,689.000	Local 17.371218	915,272.12	22.580000	1,189,717.62	274,445.50	0.05
			Base 17.371218	915,272.12	22.580000	1,189,717.62	274,445.50	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		60,783.000	Local 34.635628	2,105,257.36	99.330000	6,037,575.39	3,932,318.03	0.26
			Base 34.635628	2,105,257.36	99.330000	6,037,575.39	3,932,318.03	0.26
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,809.000	Local 328.119676	921,688.17	222.490000	624,974.41	-296,713.76	0.03
			Base 328.119676	921,688.17	222.490000	624,974.41	-296,713.76	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		37,289.000	Local 49.827834	1,858,030.10	149.290000	5,566,874.81	3,708,844.71	0.24
			Base 49.827834	1,858,030.10	149.290000	5,566,874.81	3,708,844.71	0.24
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		20,425.000	Local 51.857050	1,059,180.24	140.140000	2,862,359.50	1,803,179.26	0.13
			Base 51.857050	1,059,180.24	140.140000	2,862,359.50	1,803,179.26	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,633.000	Local 154.584921	716,191.94	322.090000	1,492,242.97	776,051.03	0.07
			Base 154.584921	716,191.94	322.090000	1,492,242.97	776,051.03	0.07
574599106	MASCO CORP COMMON STOCK USD1.0							
		17,568.000	Local 22.758474	399,820.87	46.690000	820,249.92	420,429.05	0.04
			Base 22.758474	399,820.87	46.690000	820,249.92	420,429.05	0.04

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57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	63,801.000	Local 67.099577	4,281,020.10	284.340000	18,141,176.34	13,860,156.24	0.80
			Base 67.099577	4,281,020.10	284.340000	18,141,176.34	13,860,156.24	0.80
57667L107	MATCH GROUP INC COMMON STOCK USD.001	21,217.000	Local 146.471117	3,107,677.68	47.750000	1,013,111.75	-2,094,565.93	0.04
			Base 146.471117	3,107,677.68	47.750000	1,013,111.75	-2,094,565.93	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	18,589.000	Local 30.784703	572,256.85	71.270000	1,324,838.03	752,581.18	0.06
			Base 30.784703	572,256.85	71.270000	1,324,838.03	752,581.18	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01	54,943.000	Local 70.315850	3,863,363.76	230.740000	12,677,547.82	8,814,184.06	0.56
			Base 70.315850	3,863,363.76	230.740000	12,677,547.82	8,814,184.06	0.56
58155Q103	MCKESSON CORP COMMON STOCK USD.01	10,822.000	Local 78.160043	845,847.99	339.870000	3,678,073.14	2,832,225.15	0.16
			Base 78.160043	845,847.99	339.870000	3,678,073.14	2,832,225.15	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	187,870.000	Local 49.673821	9,332,220.76	86.120000	16,179,364.40	6,847,143.64	0.71
			Base 49.673821	9,332,220.76	86.120000	16,179,364.40	6,847,143.64	0.71
59156R108	METLIFE INC COMMON STOCK USD.01	51,454.000	Local 37.517950	1,930,448.61	60.780000	3,127,374.12	1,196,925.51	0.14
			Base 37.517950	1,930,448.61	60.780000	3,127,374.12	1,196,925.51	0.14
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,688.000	Local 472.080225	796,871.42	1,084.120000	1,829,994.56	1,033,123.14	0.08
			Base 472.080225	796,871.42	1,084.120000	1,829,994.56	1,033,123.14	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	556,768.000	Local 59.398868	33,071,388.74	232.900000	129,671,267.20	96,599,878.46	5.69
			Base 59.398868	33,071,388.74	232.900000	129,671,267.20	96,599,878.46	5.69
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	41,388.000	Local 29.810342	1,233,790.43	61.030000	2,525,909.64	1,292,119.21	0.11
			Base 29.810342	1,233,790.43	61.030000	2,525,909.64	1,292,119.21	0.11

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595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		83,053.000	Local 25.643771	2,129,792.09	50.100000	4,160,955.30	2,031,163.21	0.18
			Base 25.643771	2,129,792.09	50.100000	4,160,955.30	2,031,163.21	0.18
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		8,592.000	Local 98.318169	844,749.71	155.070000	1,332,361.44	487,611.73	0.06
			Base 98.318169	844,749.71	155.070000	1,332,361.44	487,611.73	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
		25,761.000	Local 302.381229	7,789,642.83	118.250000	3,046,238.25	-4,743,404.58	0.13
			Base 302.381229	7,789,642.83	118.250000	3,046,238.25	-4,743,404.58	0.13
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,824.000	Local 87.182325	333,385.21	91.190000	348,710.56	15,325.35	0.02
			Base 87.182325	333,385.21	91.190000	348,710.56	15,325.35	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		4,556.000	Local 311.966062	1,421,317.38	329.840000	1,502,751.04	81,433.66	0.07
			Base 311.966062	1,421,317.38	329.840000	1,502,751.04	81,433.66	0.07
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		14,019.000	Local 51.795704	726,123.98	47.990000	672,771.81	-53,352.17	0.03
			Base 51.795704	726,123.98	47.990000	672,771.81	-53,352.17	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		102,814.000	Local 22.036240	2,265,633.96	54.830000	5,637,291.62	3,371,657.66	0.25
			Base 22.036240	2,265,633.96	54.830000	5,637,291.62	3,371,657.66	0.25
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,383.000	Local 368.475927	1,246,554.06	363.400000	1,229,382.20	-17,171.86	0.05
			Base 368.475927	1,246,554.06	363.400000	1,229,382.20	-17,171.86	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		27,996.000	Local 34.824500	974,946.71	86.960000	2,434,532.16	1,459,585.45	0.11
			Base 34.824500	974,946.71	86.960000	2,434,532.16	1,459,585.45	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
		11,926.000	Local 68.083619	811,965.24	243.110000	2,899,329.86	2,087,364.62	0.13
			Base 68.083619	811,965.24	243.110000	2,899,329.86	2,087,364.62	0.13

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617446448	MORGAN STANLEY COMMON STOCK USD.01							
		104,179.000	Local 39.972026	4,164,245.67	79.010000	8,231,182.79	4,066,937.12	0.36
			Base 39.972026	4,164,245.67	79.010000	8,231,182.79	4,066,937.12	0.36
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		26,948.000	Local 46.386667	1,250,027.91	48.330000	1,302,396.84	52,368.93	0.06
			Base 46.386667	1,250,027.91	48.330000	1,302,396.84	52,368.93	0.06
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		12,454.000	Local 90.389187	1,125,706.93	223.970000	2,789,322.38	1,663,615.45	0.12
			Base 90.389187	1,125,706.93	223.970000	2,789,322.38	1,663,615.45	0.12
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		17,668.000	Local 25.853254	456,775.30	38.270000	676,154.36	219,379.06	0.03
			Base 25.853254	456,775.30	38.270000	676,154.36	219,379.06	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		243.000	Local 3,692.546461	897,288.79	3,987.080000	968,860.44	71,571.65	0.04
			Base 3,692.546461	897,288.79	3,987.080000	968,860.44	71,571.65	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
		25,752.000	Local 15.806156	407,040.13	56.680000	1,459,623.36	1,052,583.23	0.06
			Base 15.806156	407,040.13	56.680000	1,459,623.36	1,052,583.23	0.06
64110D104	NETAPP INC COMMON STOCK USD.001							
		16,569.000	Local 38.572866	639,113.81	61.850000	1,024,792.65	385,678.84	0.04
			Base 38.572866	639,113.81	61.850000	1,024,792.65	385,678.84	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		33,006.000	Local 84.699201	2,795,581.82	235.440000	7,770,932.64	4,975,350.82	0.34
			Base 84.699201	2,795,581.82	235.440000	7,770,932.64	4,975,350.82	0.34
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		27,341.000	Local 32.195756	880,264.16	13.890000	379,766.49	-500,497.67	0.02
			Base 32.195756	880,264.16	13.890000	379,766.49	-500,497.67	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		59,079.000	Local 39.146705	2,312,748.18	42.030000	2,483,090.37	170,342.19	0.11
			Base 39.146705	2,312,748.18	42.030000	2,483,090.37	170,342.19	0.11

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65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		32,092.000	Local 12.868559	412,977.78	15.110000	484,910.12	71,932.34	0.02
			Base 12.868559	412,977.78	15.110000	484,910.12	71,932.34	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		12,050.000	Local 13.964451	168,271.63	15.420000	185,811.00	17,539.37	0.01
			Base 13.964451	168,271.63	15.420000	185,811.00	17,539.37	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		146,242.000	Local 23.028621	3,367,751.56	78.410000	11,466,835.22	8,099,083.66	0.50
			Base 23.028621	3,367,751.56	78.410000	11,466,835.22	8,099,083.66	0.50
654106103	NIKE INC CL B COMMON STOCK							
		94,450.000	Local 29.435517	2,780,184.55	83.120000	7,850,684.00	5,070,499.45	0.34
			Base 29.435517	2,780,184.55	83.120000	7,850,684.00	5,070,499.45	0.34
65473P105	NISOURCE INC COMMON STOCK USD.01							
		30,147.000	Local 14.383510	433,619.69	25.190000	759,402.93	325,783.24	0.03
			Base 14.383510	433,619.69	25.190000	759,402.93	325,783.24	0.03
655663102	NORDSON CORP COMMON STOCK							
		4,003.000	Local 232.715014	931,558.20	212.270000	849,716.81	-81,841.39	0.04
			Base 232.715014	931,558.20	212.270000	849,716.81	-81,841.39	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		17,744.000	Local 62.676966	1,112,140.09	209.650000	3,720,029.60	2,607,889.51	0.16
			Base 62.676966	1,112,140.09	209.650000	3,720,029.60	2,607,889.51	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		15,512.000	Local 65.011704	1,008,461.56	85.560000	1,327,206.72	318,745.16	0.06
			Base 65.011704	1,008,461.56	85.560000	1,327,206.72	318,745.16	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,855.000	Local 91.102664	988,919.42	470.320000	5,105,323.60	4,116,404.18	0.22
			Base 91.102664	988,919.42	470.320000	5,105,323.60	4,116,404.18	0.22
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
		45,542.000	Local 27.055118	1,232,144.20	20.140000	917,215.88	-314,928.32	0.04
			Base 27.055118	1,232,144.20	20.140000	917,215.88	-314,928.32	0.04

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670346105	NUCOR CORP COMMON STOCK USD.4							
		19,808.000	Local 40.489908	802,024.10	106.990000	2,119,257.92	1,317,233.82	0.09
			Base 40.489908	802,024.10	106.990000	2,119,257.92	1,317,233.82	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		186,699.000	Local 28.075311	5,241,632.47	121.390000	22,663,391.61	17,421,759.14	0.99
			Base 28.075311	5,241,632.47	121.390000	22,663,391.61	17,421,759.14	0.99
671103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,893.000	Local 107.186797	524,465.00	703.350000	3,441,491.55	2,917,026.55	0.15
			Base 107.186797	524,465.00	703.350000	3,441,491.55	2,917,026.55	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		66,144.000	Local 43.677545	2,889,007.52	61.450000	4,064,548.80	1,175,541.28	0.18
			Base 43.677545	2,889,007.52	61.450000	4,064,548.80	1,175,541.28	0.18
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	39.620000	363,553.12	318,131.92	0.02
			Base 4.950000	45,421.20	39.620000	363,553.12	318,131.92	0.02
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		6,822.000	Local 132.284038	902,441.71	248.770000	1,697,108.94	794,667.23	0.07
			Base 132.284038	902,441.71	248.770000	1,697,108.94	794,667.23	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		15,316.000	Local 46.230142	708,060.86	63.090000	966,286.44	258,225.58	0.04
			Base 46.230142	708,060.86	63.090000	966,286.44	258,225.58	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
		32,286.000	Local 51.161900	1,651,813.11	62.330000	2,012,386.38	360,573.27	0.09
			Base 51.161900	1,651,813.11	62.330000	2,012,386.38	360,573.27	0.09
682680103	ONEOK INC COMMON STOCK USD.01							
		33,180.000	Local 40.434209	1,341,607.04	51.240000	1,700,143.20	358,536.16	0.07
			Base 40.434209	1,341,607.04	51.240000	1,700,143.20	358,536.16	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
		117,191.000	Local 26.342467	3,087,100.00	61.070000	7,156,854.37	4,069,754.37	0.31
			Base 26.342467	3,087,100.00	61.070000	7,156,854.37	4,069,754.37	0.31

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68622V106	ORGANON + CO COMMON STOCK USD.01	18,843.000	Local 22.866604	430,875.42	23.400000	440,926.20	10,050.78	0.02
			Base 22.866604	430,875.42	23.400000	440,926.20	10,050.78	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01	31,411.000	Local 38.959105	1,223,744.45	63.800000	2,004,021.80	780,277.35	0.09
			Base 38.959105	1,223,744.45	63.800000	2,004,021.80	780,277.35	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	30,787.000	Local 88.787147	2,733,489.89	149.420000	4,600,193.54	1,866,703.65	0.20
			Base 88.787147	2,733,489.89	149.420000	4,600,193.54	1,866,703.65	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666	17,548.000	Local 47.377669	831,383.34	110.690000	1,942,388.12	1,111,004.78	0.09
			Base 47.377669	831,383.34	110.690000	1,942,388.12	1,111,004.78	0.09
69351T106	PPL CORP COMMON STOCK USD.01	54,672.000	Local 26.842990	1,467,559.94	25.350000	1,385,935.20	-81,624.74	0.06
			Base 26.842990	1,467,559.94	25.350000	1,385,935.20	-81,624.74	0.06
69370C100	PTC INC COMMON STOCK USD.01	7,821.000	Local 129.676708	1,014,201.53	104.600000	818,076.60	-196,124.93	0.04
			Base 129.676708	1,014,201.53	104.600000	818,076.60	-196,124.93	0.04
693718108	PACCAR INC COMMON STOCK USD1.0	25,883.000	Local 37.220109	963,368.08	83.690000	2,166,148.27	1,202,780.19	0.10
			Base 37.220109	963,368.08	83.690000	2,166,148.27	1,202,780.19	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	6,976.000	Local 111.769157	779,701.64	112.290000	783,335.04	3,633.40	0.03
			Base 111.769157	779,701.64	112.290000	783,335.04	3,633.40	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	9,557.000	Local 78.576563	750,956.21	242.310000	2,315,756.67	1,564,800.46	0.10
			Base 78.576563	750,956.21	242.310000	2,315,756.67	1,564,800.46	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01	23,919.000	Local 42.476132	1,015,986.60	112.210000	2,683,950.99	1,667,964.39	0.12
			Base 42.476132	1,015,986.60	112.210000	2,683,950.99	1,667,964.39	0.12

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70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,577.000	Local 315.006069	1,126,776.71	329.990000	1,180,374.23	53,597.52	0.05
			Base 315.006069	1,126,776.71	329.990000	1,180,374.23	53,597.52	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		86,034.000	Local 37.994295	3,268,801.21	86.070000	7,404,946.38	4,136,145.17	0.32
			Base 37.994295	3,268,801.21	86.070000	7,404,946.38	4,136,145.17	0.32
713448108	PEPSICO INC COMMON STOCK USD.017							
		102,722.000	Local 66.724302	6,854,053.78	163.260000	16,770,393.72	9,916,339.94	0.74
			Base 66.724302	6,854,053.78	163.260000	16,770,393.72	9,916,339.94	0.74
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		9,392.000	Local 60.505482	568,267.49	120.330000	1,130,139.36	561,871.87	0.05
			Base 60.505482	568,267.49	120.330000	1,130,139.36	561,871.87	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
		417,698.000	Local 29.029573	12,125,594.78	43.760000	18,278,464.48	6,152,869.70	0.80
			Base 29.029573	12,125,594.78	43.760000	18,278,464.48	6,152,869.70	0.80
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		115,881.000	Local 47.710792	5,528,774.29	83.010000	9,619,281.81	4,090,507.52	0.42
			Base 47.710792	5,528,774.29	83.010000	9,619,281.81	4,090,507.52	0.42
718546104	PHILLIPS 66 COMMON STOCK							
		35,741.000	Local 44.627980	1,595,048.63	80.720000	2,885,013.52	1,289,964.89	0.13
			Base 44.627980	1,595,048.63	80.720000	2,885,013.52	1,289,964.89	0.13
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,409.000	Local 49.103044	412,907.50	64.510000	542,464.59	129,557.09	0.02
			Base 49.103044	412,907.50	64.510000	542,464.59	129,557.09	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		16,752.000	Local 116.428588	1,950,411.70	216.530000	3,627,310.56	1,676,898.86	0.16
			Base 116.428588	1,950,411.70	216.530000	3,627,310.56	1,676,898.86	0.16
73278L105	POOL CORP COMMON STOCK USD.001							
		2,983.000	Local 346.175337	1,032,641.03	318.210000	949,220.43	-83,420.60	0.04
			Base 346.175337	1,032,641.03	318.210000	949,220.43	-83,420.60	0.04

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74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		16,920.000	Local 54.155178	916,305.62	105.010000	1,776,769.20	860,463.58	0.08
			Base 54.155178	916,305.62	105.010000	1,776,769.20	860,463.58	0.08
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		17,495.000	Local 35.301307	617,596.36	72.150000	1,262,264.25	644,667.89	0.06
			Base 35.301307	617,596.36	72.150000	1,262,264.25	644,667.89	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		178,613.000	Local 65.666542	11,728,898.09	126.250000	22,549,891.25	10,820,993.16	0.99
			Base 65.666542	11,728,898.09	126.250000	22,549,891.25	10,820,993.16	0.99
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		43,542.000	Local 29.353176	1,278,096.01	116.210000	5,060,015.82	3,781,919.81	0.22
			Base 29.353176	1,278,096.01	116.210000	5,060,015.82	3,781,919.81	0.22
74340W103	PROLOGIS INC REIT USD.01							
		55,110.000	Local 60.409756	3,329,181.67	101.600000	5,599,176.00	2,269,994.33	0.25
			Base 60.409756	3,329,181.67	101.600000	5,599,176.00	2,269,994.33	0.25
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		27,916.000	Local 53.930116	1,505,513.11	85.780000	2,394,634.48	889,121.37	0.11
			Base 53.930116	1,505,513.11	85.780000	2,394,634.48	889,121.37	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		37,092.000	Local 33.807256	1,253,978.74	56.230000	2,085,683.16	831,704.42	0.09
			Base 33.807256	1,253,978.74	56.230000	2,085,683.16	831,704.42	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
		11,369.000	Local 128.136273	1,456,781.29	292.810000	3,328,956.89	1,872,175.60	0.15
			Base 128.136273	1,456,781.29	292.810000	3,328,956.89	1,872,175.60	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		17,691.000	Local 21.771199	385,154.28	37.500000	663,412.50	278,258.22	0.03
			Base 21.771199	385,154.28	37.500000	663,412.50	278,258.22	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
		8,070.000	Local 83.591208	674,581.05	79.410000	640,838.70	-33,742.35	0.03
			Base 83.591208	674,581.05	79.410000	640,838.70	-33,742.35	0.03

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747525103	QUALCOMM INC COMMON STOCK USD.0001							
		83,376.000	Local 55.327327	4,612,971.20	112.980000	9,419,820.48	4,806,849.28	0.41
			Base 55.327327	4,612,971.20	112.980000	9,419,820.48	4,806,849.28	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,676.000	Local 33.816958	361,029.84	127.390000	1,360,015.64	998,985.80	0.06
			Base 33.816958	361,029.84	127.390000	1,360,015.64	998,985.80	0.06
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,720.000	Local 56.035524	488,629.77	122.690000	1,069,856.80	581,227.03	0.05
			Base 56.035524	488,629.77	122.690000	1,069,856.80	581,227.03	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,443.000	Local 96.275710	331,477.27	84.930000	292,413.99	-39,063.28	0.01
			Base 96.275710	331,477.27	84.930000	292,413.99	-39,063.28	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		14,474.000	Local 56.617049	819,475.16	98.820000	1,430,320.68	610,845.52	0.06
			Base 56.617049	819,475.16	98.820000	1,430,320.68	610,845.52	0.06
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		110,488.000	Local 36.957443	4,083,353.95	81.860000	9,044,547.68	4,961,193.73	0.40
			Base 36.957443	4,083,353.95	81.860000	9,044,547.68	4,961,193.73	0.40
756109104	REALTY INCOME CORP REIT USD1.0							
		44,788.000	Local 61.435405	2,751,568.91	58.200000	2,606,661.60	-144,907.31	0.11
			Base 61.435405	2,751,568.91	58.200000	2,606,661.60	-144,907.31	0.11
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,548.000	Local 66.364107	766,372.71	53.850000	621,859.80	-144,512.91	0.03
			Base 66.364107	766,372.71	53.850000	621,859.80	-144,512.91	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		8,041.000	Local 375.592236	3,020,137.17	688.870000	5,539,203.67	2,519,066.50	0.24
			Base 375.592236	3,020,137.17	688.870000	5,539,203.67	2,519,066.50	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		69,555.000	Local 13.284138	923,978.19	20.070000	1,395,968.85	471,990.66	0.06
			Base 13.284138	923,978.19	20.070000	1,395,968.85	471,990.66	0.06

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760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01	15,489.000	Local 33.777500	523,179.70	136.040000	2,107,123.56	1,583,943.86	0.09
			Base 33.777500	523,179.70	136.040000	2,107,123.56	1,583,943.86	0.09
761152107	RESMED INC COMMON STOCK USD.004	10,888.000	Local 95.061334	1,035,027.80	218.300000	2,376,850.40	1,341,822.60	0.10
			Base 95.061334	1,035,027.80	218.300000	2,376,850.40	1,341,822.60	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001	8,229.000	Local 35.139384	289,161.99	76.500000	629,518.50	340,356.51	0.03
			Base 35.139384	289,161.99	76.500000	629,518.50	340,356.51	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	8,654.000	Local 66.778983	577,905.32	215.110000	1,861,561.94	1,283,656.62	0.08
			Base 66.778983	577,905.32	215.110000	1,861,561.94	1,283,656.62	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0	16,857.000	Local 27.504549	463,644.19	34.680000	584,600.76	120,956.57	0.03
			Base 27.504549	463,644.19	34.680000	584,600.76	120,956.57	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	7,884.000	Local 125.010061	985,579.32	359.640000	2,835,401.76	1,849,822.44	0.12
			Base 125.010061	985,579.32	359.640000	2,835,401.76	1,849,822.44	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01	26,158.000	Local 23.985218	627,405.33	84.270000	2,204,334.66	1,576,929.33	0.10
			Base 23.985218	627,405.33	84.270000	2,204,334.66	1,576,929.33	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	25,840.000	Local 121.274351	3,133,729.23	305.350000	7,890,244.00	4,756,514.77	0.35
			Base 121.274351	3,133,729.23	305.350000	7,890,244.00	4,756,514.77	0.35
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	8,011.000	Local 169.538076	1,358,169.53	284.650000	2,280,331.15	922,161.62	0.10
			Base 169.538076	1,358,169.53	284.650000	2,280,331.15	922,161.62	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST	17,149.000	Local 384.837877	6,599,584.75	357.180000	6,125,279.82	-474,304.93	0.27
			Base 384.837877	6,599,584.75	357.180000	6,125,279.82	-474,304.93	0.27

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78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001	4,372.000	Local 309.516157	1,353,204.64	335.780000	1,468,030.16	114,825.52	0.06
			Base 309.516157	1,353,204.64	335.780000	1,468,030.16	114,825.52	0.06
79466L302	SALESFORCE INC COMMON STOCK USD.001	73,811.000	Local 92.121681	6,799,593.37	143.840000	10,616,974.24	3,817,380.87	0.47
			Base 92.121681	6,799,593.37	143.840000	10,616,974.24	3,817,380.87	0.47
806407102	HENRY SCHEIN INC COMMON STOCK USD.01	10,256.000	Local 56.066790	575,021.00	65.770000	674,537.12	99,516.12	0.03
			Base 56.066790	575,021.00	65.770000	674,537.12	99,516.12	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	105,009.000	Local 76.966323	8,082,156.56	35.900000	3,769,823.10	-4,312,333.46	0.17
			Base 76.966323	8,082,156.56	35.900000	3,769,823.10	-4,312,333.46	0.17
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	112,269.000	Local 30.276969	3,399,165.07	71.870000	8,068,773.03	4,669,607.96	0.35
			Base 30.276969	3,399,165.07	71.870000	8,068,773.03	4,669,607.96	0.35
81211K100	SEALED AIR CORP COMMON STOCK USD.1	10,878.000	Local 26.522564	288,512.45	44.510000	484,179.78	195,667.33	0.02
			Base 26.522564	288,512.45	44.510000	484,179.78	195,667.33	0.02
816851109	SEMPRA ENERGY COMMON STOCK	23,351.000	Local 78.843151	1,841,066.43	149.940000	3,501,248.94	1,660,182.51	0.15
			Base 78.843151	1,841,066.43	149.940000	3,501,248.94	1,660,182.51	0.15
81762P102	SERVICENOW INC COMMON STOCK USD.001	15,022.000	Local 324.573346	4,875,740.81	377.610000	5,672,457.42	796,716.61	0.25
			Base 324.573346	4,875,740.81	377.610000	5,672,457.42	796,716.61	0.25
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	17,780.000	Local 51.030124	907,315.61	204.750000	3,640,455.00	2,733,139.39	0.16
			Base 51.030124	907,315.61	204.750000	3,640,455.00	2,733,139.39	0.16
82669G104	SIGNATURE BANK COMMON STOCK USD.01	4,946.000	Local 307.227976	1,519,549.57	151.000000	746,846.00	-772,703.57	0.03
			Base 307.227976	1,519,549.57	151.000000	746,846.00	-772,703.57	0.03

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828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		24,393.000	Local 88.004446	2,146,692.44	89.750000	2,189,271.75	42,579.31	0.10
			Base 88.004446	2,146,692.44	89.750000	2,189,271.75	42,579.31	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		11,981.000	Local 94.475151	1,131,906.79	85.270000	1,021,619.87	-110,286.92	0.04
			Base 94.475151	1,131,906.79	85.270000	1,021,619.87	-110,286.92	0.04
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		9,679.000	Local 53.918544	521,877.59	48.580000	470,205.82	-51,671.77	0.02
			Base 53.918544	521,877.59	48.580000	470,205.82	-51,671.77	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
		8,057.000	Local 71.142175	573,192.50	137.410000	1,107,112.37	533,919.87	0.05
			Base 71.142175	573,192.50	137.410000	1,107,112.37	533,919.87	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
		3,972.000	Local 63.511360	252,267.12	201.350000	799,762.20	547,495.08	0.04
			Base 63.511360	252,267.12	201.350000	799,762.20	547,495.08	0.04
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		4,114.000	Local 281.816799	1,159,394.31	231.460000	952,226.44	-207,167.87	0.04
			Base 281.816799	1,159,394.31	231.460000	952,226.44	-207,167.87	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		79,094.000	Local 39.056052	3,089,099.36	68.000000	5,378,392.00	2,289,292.64	0.24
			Base 39.056052	3,089,099.36	68.000000	5,378,392.00	2,289,292.64	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		44,145.000	Local 20.635647	910,960.65	30.840000	1,361,431.80	450,471.15	0.06
			Base 20.635647	910,960.65	30.840000	1,361,431.80	450,471.15	0.06
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		11,216.000	Local 70.551313	791,303.53	75.210000	843,555.36	52,251.83	0.04
			Base 70.551313	791,303.53	75.210000	843,555.36	52,251.83	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		85,378.000	Local 23.549470	2,010,606.66	84.260000	7,193,950.28	5,183,343.62	0.32
			Base 23.549470	2,010,606.66	84.260000	7,193,950.28	5,183,343.62	0.32

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857477103	STATE STREET CORP COMMON STOCK USD1.0							
		27,326.000	Local 56.871182	1,554,061.92	60.810000	1,661,694.06	107,632.14	0.07
			Base 56.871182	1,554,061.92	60.810000	1,661,694.06	107,632.14	0.07
863667101	STRYKER CORP COMMON STOCK USD.1							
		25,003.000	Local 86.858177	2,171,715.00	202.540000	5,064,107.62	2,892,392.62	0.22
			Base 86.858177	2,171,715.00	202.540000	5,064,107.62	2,892,392.62	0.22
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		11,398.000	Local 92.947766	1,059,418.64	305.510000	3,482,202.98	2,422,784.34	0.15
			Base 92.947766	1,059,418.64	305.510000	3,482,202.98	2,422,784.34	0.15
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		37,325.000	Local 32.689824	1,220,147.69	28.190000	1,052,191.75	-167,955.94	0.05
			Base 32.689824	1,220,147.69	28.190000	1,052,191.75	-167,955.94	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
		37,926.000	Local 37.607946	1,426,318.97	70.710000	2,681,747.46	1,255,428.49	0.12
			Base 37.607946	1,426,318.97	70.710000	2,681,747.46	1,255,428.49	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		87,426.000	Local 15.564229	1,360,718.28	62.120000	5,430,903.12	4,070,184.84	0.24
			Base 15.564229	1,360,718.28	62.120000	5,430,903.12	4,070,184.84	0.24
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		43,771.000	Local 91.962056	4,025,271.17	134.170000	5,872,755.07	1,847,483.90	0.26
			Base 91.962056	4,025,271.17	134.170000	5,872,755.07	1,847,483.90	0.26
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		12,141.000	Local 114.850890	1,394,404.65	109.000000	1,323,369.00	-71,035.65	0.06
			Base 114.850890	1,394,404.65	109.000000	1,323,369.00	-71,035.65	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
		18,737.000	Local 32.316840	605,520.63	28.430000	532,692.91	-72,827.72	0.02
			Base 32.316840	605,520.63	28.430000	532,692.91	-72,827.72	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		34,425.000	Local 56.419816	1,942,252.16	148.390000	5,108,325.75	3,166,073.59	0.22
			Base 56.419816	1,942,252.16	148.390000	5,108,325.75	3,166,073.59	0.22

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879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,487.000	Local 343.588664	1,198,093.67	337.470000	1,176,757.89	-21,335.78	0.05
				Base 343.588664	1,198,093.67	337.470000	1,176,757.89	-21,335.78	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0		3,484.000	Local 277.062101	965,284.36	201.460000	701,886.64	-263,397.72	0.03
				Base 277.062101	965,284.36	201.460000	701,886.64	-263,397.72	0.03
880770102	TERADYNE INC COMMON STOCK USD.125		12,442.000	Local 82.412280	1,025,373.59	75.150000	935,016.30	-90,357.29	0.04
				Base 82.412280	1,025,373.59	75.150000	935,016.30	-90,357.29	0.04
88160R101	TESLA INC COMMON STOCK USD.001		187,614.000	Local 231.275623	43,390,544.71	265.250000	49,764,613.50	6,374,068.79	2.18
				Base 231.275623	43,390,544.71	265.250000	49,764,613.50	6,374,068.79	2.18
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		68,507.000	Local 51.545667	3,531,239.04	154.780000	10,603,513.46	7,072,274.42	0.47
				Base 51.545667	3,531,239.04	154.780000	10,603,513.46	7,072,274.42	0.47
883203101	TEXTRON INC COMMON STOCK USD.125		16,012.000	Local 34.369577	550,325.66	58.260000	932,859.12	382,533.46	0.04
				Base 34.369577	550,325.66	58.260000	932,859.12	382,533.46	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		29,083.000	Local 125.025452	3,636,115.21	507.190000	14,750,606.77	11,114,491.56	0.65
				Base 125.025452	3,636,115.21	507.190000	14,750,606.77	11,114,491.56	0.65
88579Y101	3M CO W/D COMMON STOCK USD.01		42,276.000	Local 84.769736	3,583,725.37	110.500000	4,671,498.00	1,087,772.63	0.20
				Base 84.769736	3,583,725.37	110.500000	4,671,498.00	1,087,772.63	0.20
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		8,312.000	Local 79.762711	662,987.65	185.880000	1,545,034.56	882,046.91	0.07
				Base 79.762711	662,987.65	185.880000	1,545,034.56	882,046.91	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01		3,860.000	Local 322.391503	1,244,431.20	524.820000	2,025,805.20	781,374.00	0.09
				Base 322.391503	1,244,431.20	524.820000	2,025,805.20	781,374.00	0.09

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89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	17,864.000	Local 55.803237	996,869.03	153.200000	2,736,764.80	1,739,895.77	0.12
			Base 55.803237	996,869.03	153.200000	2,736,764.80	1,739,895.77	0.12
896239100	TRIMBLE INC COMMON STOCK USD.001	18,624.000	Local 68.352432	1,272,995.70	54.270000	1,010,724.48	-262,271.22	0.04
			Base 68.352432	1,272,995.70	54.270000	1,010,724.48	-262,271.22	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0	99,116.000	Local 34.663436	3,435,701.08	43.540000	4,315,510.64	879,809.56	0.19
			Base 34.663436	3,435,701.08	43.540000	4,315,510.64	879,809.56	0.19
90184L102	TWITTER INC COMMON STOCK USD.000005	56,669.000	Local 38.231043	2,166,515.00	43.840000	2,484,368.96	317,853.96	0.11
			Base 38.231043	2,166,515.00	43.840000	2,484,368.96	317,853.96	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	3,087.000	Local 341.758335	1,055,007.98	347.500000	1,072,732.50	17,724.52	0.05
			Base 341.758335	1,055,007.98	347.500000	1,072,732.50	17,724.52	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1	21,700.000	Local 30.185378	655,022.71	65.930000	1,430,681.00	775,658.29	0.06
			Base 30.185378	655,022.71	65.930000	1,430,681.00	775,658.29	0.06
902653104	UDR INC REIT USD.01	22,278.000	Local 39.312981	875,814.59	41.710000	929,215.38	53,400.79	0.04
			Base 39.312981	875,814.59	41.710000	929,215.38	53,400.79	0.04
902973304	US BANCORP COMMON STOCK USD.01	100,560.000	Local 28.889692	2,905,147.44	40.320000	4,054,579.20	1,149,431.76	0.18
			Base 28.889692	2,905,147.44	40.320000	4,054,579.20	1,149,431.76	0.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01	3,888.000	Local 219.286384	852,585.46	401.190000	1,559,826.72	707,241.26	0.07
			Base 219.286384	852,585.46	401.190000	1,559,826.72	707,241.26	0.07
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	46,658.000	Local 46.422971	2,166,002.99	194.820000	9,089,911.56	6,923,908.57	0.40
			Base 46.422971	2,166,002.99	194.820000	9,089,911.56	6,923,908.57	0.40

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910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	24,325.000	Local 51.267720	1,247,087.28	32.530000	791,292.25	-455,795.03	0.03
			Base 51.267720	1,247,087.28	32.530000	791,292.25	-455,795.03	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	54,675.000	Local 85.845877	4,693,623.32	161.540000	8,832,199.50	4,138,576.18	0.39
			Base 85.845877	4,693,623.32	161.540000	8,832,199.50	4,138,576.18	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01	5,321.000	Local 126.365971	672,393.33	270.120000	1,437,308.52	764,915.19	0.06
			Base 126.365971	672,393.33	270.120000	1,437,308.52	764,915.19	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	69,840.000	Local 87.192820	6,089,546.54	505.040000	35,271,993.60	29,182,447.06	1.55
			Base 87.192820	6,089,546.54	505.040000	35,271,993.60	29,182,447.06	1.55
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	4,997.000	Local 114.747815	573,394.83	88.180000	440,635.46	-132,759.37	0.02
			Base 114.747815	573,394.83	88.180000	440,635.46	-132,759.37	0.02
918204108	VF CORP COMMON STOCK	23,980.000	Local 30.995601	743,274.51	29.910000	717,241.80	-26,032.71	0.03
			Base 30.995601	743,274.51	29.910000	717,241.80	-26,032.71	0.03
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	30,381.000	Local 37.328522	1,134,077.83	106.850000	3,246,209.85	2,112,132.02	0.14
			Base 37.328522	1,134,077.83	106.850000	3,246,209.85	2,112,132.02	0.14
92276F100	VENTAS INC REIT USD.25	29,694.000	Local 45.713794	1,357,425.41	40.170000	1,192,807.98	-164,617.43	0.05
			Base 45.713794	1,357,425.41	40.170000	1,192,807.98	-164,617.43	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF	19,000.000	Local 371.466032	7,057,854.60	328.300000	6,237,700.00	-820,154.60	0.27
			Base 371.466032	7,057,854.60	328.300000	6,237,700.00	-820,154.60	0.27
92343E102	VERISIGN INC COMMON STOCK USD.001	7,391.000	Local 72.451817	535,491.38	173.700000	1,283,816.70	748,325.32	0.06
			Base 72.451817	535,491.38	173.700000	1,283,816.70	748,325.32	0.06

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92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	312,000.000	Local	44.363153	13,841,303.79	37.970000	11,846,640.00	-1,994,663.79	0.52	
		Base	44.363153	13,841,303.79	37.970000	11,846,640.00	-1,994,663.79	0.52	
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
	11,731.000	Local	93.927050	1,101,858.22	170.530000	2,000,487.43	898,629.21	0.09	
		Base	93.927050	1,101,858.22	170.530000	2,000,487.43	898,629.21	0.09	
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	19,039.000	Local	107.777201	2,051,970.13	289.540000	5,512,552.06	3,460,581.93	0.24	
		Base	107.777201	2,051,970.13	289.540000	5,512,552.06	3,460,581.93	0.24	
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
	45,199.000	Local	48.266249	2,181,586.19	19.040000	860,588.96	-1,320,997.23	0.04	
		Base	48.266249	2,181,586.19	19.040000	860,588.96	-1,320,997.23	0.04	
92556V106	VIATRIS INC COMMON STOCK								
	130,075.000	Local	14.902077	1,938,387.67	8.520000	1,108,239.00	-830,148.67	0.05	
		Base	14.902077	1,938,387.67	8.520000	1,108,239.00	-830,148.67	0.05	
925652109	VICI PROPERTIES INC REIT USD.01								
	71,543.000	Local	29.923613	2,140,825.05	29.850000	2,135,558.55	-5,266.50	0.09	
		Base	29.923613	2,140,825.05	29.850000	2,135,558.55	-5,266.50	0.09	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	122,516.000	Local	46.468553	5,693,141.27	177.650000	21,764,967.40	16,071,826.13	0.96	
		Base	46.468553	5,693,141.27	177.650000	21,764,967.40	16,071,826.13	0.96	
929042109	VORNADO REALTY TRUST REIT USD.04								
	11,840.000	Local	57.109188	676,172.79	23.160000	274,214.40	-401,958.39	0.01	
		Base	57.109188	676,172.79	23.160000	274,214.40	-401,958.39	0.01	
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	9,894.000	Local	70.930824	701,789.57	157.710000	1,560,382.74	858,593.17	0.07	
		Base	70.930824	701,789.57	157.710000	1,560,382.74	858,593.17	0.07	
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	23,434.000	Local	44.258719	1,037,158.82	89.430000	2,095,702.62	1,058,543.80	0.09	
		Base	44.258719	1,037,158.82	89.430000	2,095,702.62	1,058,543.80	0.09	

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929740108	WABTEC CORP COMMON STOCK USD.01							
		13,570.000	Local 73.889405	1,002,679.22	81.350000	1,103,919.50	101,240.28	0.05
			Base 73.889405	1,002,679.22	81.350000	1,103,919.50	101,240.28	0.05
931142103	WALMART INC COMMON STOCK USD.1							
		104,301.000	Local 66.059985	6,890,122.52	129.700000	13,527,839.70	6,637,717.18	0.59
			Base 66.059985	6,890,122.52	129.700000	13,527,839.70	6,637,717.18	0.59
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		53,262.000	Local 41.700307	2,221,041.73	31.400000	1,672,426.80	-548,614.93	0.07
			Base 41.700307	2,221,041.73	31.400000	1,672,426.80	-548,614.93	0.07
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
		164,069.000	Local 30.071532	4,933,806.25	11.500000	1,886,793.50	-3,047,012.75	0.08
			Base 30.071532	4,933,806.25	11.500000	1,886,793.50	-3,047,012.75	0.08
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		28,436.000	Local 43.041828	1,223,937.42	160.210000	4,555,731.56	3,331,794.14	0.20
			Base 43.041828	1,223,937.42	160.210000	4,555,731.56	3,331,794.14	0.20
941848103	WATERS CORP COMMON STOCK USD.01							
		4,484.000	Local 77.559579	347,777.15	269.530000	1,208,572.52	860,795.37	0.05
			Base 77.559579	347,777.15	269.530000	1,208,572.52	860,795.37	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		282,170.000	Local 37.604874	10,610,967.27	40.220000	11,348,877.40	737,910.13	0.50
			Base 37.604874	10,610,967.27	40.220000	11,348,877.40	737,910.13	0.50
95040Q104	WELLTOWER INC REIT USD1.0							
		33,792.000	Local 61.227570	2,069,002.05	64.320000	2,173,501.44	104,499.39	0.10
			Base 61.227570	2,069,002.05	64.320000	2,173,501.44	104,499.39	0.10
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,681.000	Local 217.067016	1,233,157.72	246.080000	1,397,980.48	164,822.76	0.06
			Base 217.067016	1,233,157.72	246.080000	1,397,980.48	164,822.76	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,265.000	Local 42.948075	999,186.96	32.550000	757,275.75	-241,911.21	0.03
			Base 42.948075	999,186.96	32.550000	757,275.75	-241,911.21	0.03

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96145D105	WESTROCK CO COMMON STOCK	18,970.000	Local 43.634949	827,754.98	30.890000	585,983.30	-241,771.68	0.03
			Base 43.634949	827,754.98	30.890000	585,983.30	-241,771.68	0.03
962166104	WEYERHAEUSER CO REIT USD1.25	55,310.000	Local 28.279705	1,564,150.46	28.560000	1,579,653.60	15,503.14	0.07
			Base 28.279705	1,564,150.46	28.560000	1,579,653.60	15,503.14	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0	4,185.000	Local 99.744406	417,430.34	134.810000	564,179.85	146,749.51	0.02
			Base 99.744406	417,430.34	134.810000	564,179.85	146,749.51	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	90,488.000	Local 28.232370	2,554,690.72	28.630000	2,590,671.44	35,980.72	0.11
			Base 28.232370	2,554,690.72	28.630000	2,590,671.44	35,980.72	0.11
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	8,929.000	Local 66.857401	596,969.73	61.350000	547,794.15	-49,175.58	0.02
			Base 66.857401	596,969.73	61.350000	547,794.15	-49,175.58	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01	7,839.000	Local 90.128684	706,518.75	63.030000	494,092.17	-212,426.58	0.02
			Base 90.128684	706,518.75	63.030000	494,092.17	-212,426.58	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5	40,463.000	Local 31.886376	1,290,218.45	64.000000	2,589,632.00	1,299,413.55	0.11
			Base 31.886376	1,290,218.45	64.000000	2,589,632.00	1,299,413.55	0.11
98419M100	XYLEM INC COMMON STOCK	13,379.000	Local 35.735634	478,107.05	87.360000	1,168,789.44	690,682.39	0.05
			Base 35.735634	478,107.05	87.360000	1,168,789.44	690,682.39	0.05
988498101	YUM BRANDS INC COMMON STOCK	21,667.000	Local 32.756789	709,741.34	106.340000	2,304,068.78	1,594,327.44	0.10
			Base 32.756789	709,741.34	106.340000	2,304,068.78	1,594,327.44	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	3,902.000	Local 260.036076	1,014,660.77	262.010000	1,022,363.02	7,702.25	0.04
			Base 260.036076	1,014,660.77	262.010000	1,022,363.02	7,702.25	0.04

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,569.000	Local 77.044301	1,199,502.73	104.550000	1,627,738.95	428,236.22	0.07
			Base 77.044301	1,199,502.73	104.550000	1,627,738.95	428,236.22	0.07
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		11,263.000	Local 38.157162	429,764.11	50.860000	572,836.18	143,072.07	0.03
			Base 38.157162	429,764.11	50.860000	572,836.18	143,072.07	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
		35,323.000	Local 49.582452	1,751,400.96	148.290000	5,238,047.67	3,486,646.71	0.23
			Base 49.582452	1,751,400.96	148.290000	5,238,047.67	3,486,646.71	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,524.000	Local 39.157908	255,466.19	89.680000	585,072.32	329,606.13	0.03
			Base 39.157908	255,466.19	89.680000	585,072.32	329,606.13	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		111,644.000	Local 11.097408	1,238,959.00	10.730000	1,197,940.12	-41,018.88	0.05
			Base 11.097408	1,238,959.00	10.730000	1,197,940.12	-41,018.88	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
		15,779.000	Local 61.597488	971,946.77	267.870000	4,226,720.73	3,254,773.96	0.19
			Base 61.597488	971,946.77	267.870000	4,226,720.73	3,254,773.96	0.19
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		47,151.000	Local 92.558886	4,364,244.02	257.300000	12,131,952.30	7,767,708.28	0.53
			Base 92.558886	4,364,244.02	257.300000	12,131,952.30	7,767,708.28	0.53
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		29,642.000	Local 46.539948	1,379,537.15	133.360000	3,953,057.12	2,573,519.97	0.17
			Base 46.539948	1,379,537.15	133.360000	3,953,057.12	2,573,519.97	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		2,934.000	Local 252.554680	740,995.43	262.440000	769,998.96	29,003.53	0.03
			Base 252.554680	740,995.43	262.440000	769,998.96	29,003.53	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		25,074.000	Local 22.763362	570,768.55	13.700000	343,513.80	-227,254.75	0.02
			Base 22.763362	570,768.55	13.700000	343,513.80	-227,254.75	0.02

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		38,272.000	Local 38.182501	1,461,320.69	49.220000	1,883,747.84	422,427.15	0.08
			Base 38.182501	1,461,320.69	49.220000	1,883,747.84	422,427.15	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		37,466.000	Local 169.749827	6,359,847.02	269.590000	10,100,458.94	3,740,611.92	0.44
			Base 169.749827	6,359,847.02	269.590000	10,100,458.94	3,740,611.92	0.44
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		99,665.000	Local 78.552360	7,828,920.95	80.750000	8,047,948.75	219,027.80	0.35
			Base 78.552360	7,828,920.95	80.750000	8,047,948.75	219,027.80	0.35
G6095L109	APTIV PLC COMMON STOCK USD.01							
		20,169.000	Local 44.784991	903,268.49	78.210000	1,577,417.49	674,149.00	0.07
			Base 44.784991	903,268.49	78.210000	1,577,417.49	674,149.00	0.07
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
		26,722.000	Local 35.727883	954,720.50	27.720000	740,733.84	-213,986.66	0.03
			Base 35.727883	954,720.50	27.720000	740,733.84	-213,986.66	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		31,211.000	Local 37.722350	1,177,352.26	11.360000	354,556.96	-822,795.30	0.02
			Base 37.722350	1,177,352.26	11.360000	354,556.96	-822,795.30	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		14,827.000	Local 35.790263	530,662.23	53.230000	789,241.21	258,578.98	0.03
			Base 35.790263	530,662.23	53.230000	789,241.21	258,578.98	0.03
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		12,308.000	Local 29.525398	363,398.60	40.630000	500,074.04	136,675.44	0.02
			Base 29.525398	363,398.60	40.630000	500,074.04	136,675.44	0.02
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,438.000	Local 162.321120	1,207,344.49	166.280000	1,236,790.64	29,446.15	0.05
			Base 162.321120	1,207,344.49	166.280000	1,236,790.64	29,446.15	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		17,373.000	Local 40.338688	700,804.02	144.810000	2,515,784.13	1,814,980.11	0.11
			Base 40.338688	700,804.02	144.810000	2,515,784.13	1,814,980.11	0.11

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STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: September 30, 2022

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G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		8,300.000	Local 135.769604	1,126,887.71	200.940000	1,667,802.00	540,914.29	0.07
			Base 135.769604	1,126,887.71	200.940000	1,667,802.00	540,914.29	0.07
H1467J104	CHUBB LTD COMMON STOCK							
		31,543.000	Local 88.909677	2,804,477.94	181.880000	5,737,040.84	2,932,562.90	0.25
			Base 88.909677	2,804,477.94	181.880000	5,737,040.84	2,932,562.90	0.25
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,359.000	Local 59.975480	681,261.48	80.310000	912,241.29	230,979.81	0.04
			Base 59.975480	681,261.48	80.310000	912,241.29	230,979.81	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		23,987.000	Local 44.868490	1,076,260.48	110.360000	2,647,205.32	1,570,944.84	0.12
			Base 44.868490	1,076,260.48	110.360000	2,647,205.32	1,570,944.84	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		19,268.000	Local 59.632167	1,148,992.59	75.280000	1,450,495.04	301,502.45	0.06
			Base 59.632167	1,148,992.59	75.280000	1,450,495.04	301,502.45	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		19,598.000	Local 194.619111	3,814,145.33	147.510000	2,890,900.98	-923,244.35	0.13
			Base 194.619111	3,814,145.33	147.510000	2,890,900.98	-923,244.35	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		16,668.000	Local 79.414177	1,323,675.50	37.900000	631,717.20	-691,958.30	0.03
			Base 79.414177	1,323,675.50	37.900000	631,717.20	-691,958.30	0.03
US DOLLAR Total								
		23,860,362.000	Local	1,169,861,265.92		2,272,554,678.07	1,102,693,412.15	99.71
			Base	1,169,861,265.92		2,272,554,678.07	1,102,693,412.15	99.71
EQUITY Total								
		23,860,362.000	Base	1,169,861,265.92		2,272,554,678.07	1,102,693,412.15	99.71

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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		30,358,670.420	Base	1,176,359,574.34		2,279,052,986.49	1,102,693,412.15	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

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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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		827,299.930	Local	1.000000	827,299.93	1.000000	827,299.93	0.05
			Base	1.000000	827,299.93	1.000000	827,299.93	0.05
US DOLLAR Total								
		827,299.930	Local		827,299.93		827,299.93	0.05
			Base		827,299.93		827,299.93	0.05
CASH Total								
		827,299.930	Base		827,299.93		827,299.93	0.05
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
4812CA553	JPMORGAN US TREASURY PLUS MONE				0.000000	03 Oct 2022		
		100,375,024.250	Local	100.000000	100,375,024.25	100.000000	100,375,024.25	6.42
			Base	100.000000	100,375,024.25	100.000000	100,375,024.25	6.42
912796M89	TREASURY BILL 10/22 0.00000				0.100000	06 Oct 2022		
		20,000,000.000	Local	99.998611	19,999,722.22	99.998611	19,999,722.22	1.28
			Base	99.998611	19,999,722.22	99.998611	19,999,722.22	1.28
912796P94	TREASURY BILL 12/22 0.00000				0.280000	01 Dec 2022		
		25,000,000.000	Local	99.952556	24,988,138.89	99.952556	24,988,138.89	1.60
			Base	99.952556	24,988,138.89	99.952556	24,988,138.89	1.60
912796XQ7	TREASURY BILL 07/23 0.00000				3.011000	13 Jul 2023		
		25,000,000.000	Local	97.616292	24,404,072.91	97.127100	24,281,775.00	-122,297.91
			Base	97.616292	24,404,072.91	97.127100	24,281,775.00	-122,297.91
912796XY0	TREASURY BILL 08/23 0.00000				3.095500	10 Aug 2023		
		115,000,000.000	Local	97.320278	111,918,319.37	96.854700	111,496,388.68	-421,930.69
			Base	97.320278	111,918,319.37	96.854700	111,496,388.68	-421,930.69

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: September 30, 2022

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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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.970000	03 Oct 2022		
	49,486,516.270	Local	100.000000	49,486,516.27	100.000000	49,486,516.27	0.00	3.16	
		Base	100.000000	49,486,516.27	100.000000	49,486,516.27	0.00	3.16	
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.980000	24 Oct 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.59	
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.59	
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.920000	03 Oct 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.39	
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.39	
978UHK000	DAIWA CAPITAL MARKETS REPO					2.970000	03 Oct 2022		
	209,444,126.660	Local	100.000000	209,444,126.66	100.000000	209,444,126.66	0.00	13.39	
		Base	100.000000	209,444,126.66	100.000000	209,444,126.66	0.00	13.39	
US DOLLAR Total									
	794,305,667.180	Local		790,615,920.57		790,071,691.97	-544,228.60	50.50	
		Base		790,615,920.57		790,071,691.97	-544,228.60	50.50	
CASH EQUIVALENT Total									
	794,305,667.180	Base		790,615,920.57		790,071,691.97	-544,228.60	50.50	
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
	487,877.550	Local	102.419115	499,679.87	99.968972	487,726.17	-11,953.70	0.03	
Original Face:	15,000,000.000	Base	102.419115	499,679.87	99.968972	487,726.17	-11,953.70	0.03	
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
	597,327.900	Local	100.337724	599,345.22	98.433794	587,972.51	-11,372.71	0.04	
Original Face:	5,000,000.000	Base	100.337724	599,345.22	98.433794	587,972.51	-11,372.71	0.04	
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
	2,440,734.490	Local	99.875778	2,437,702.57	96.833975	2,363,460.23	-74,242.34	0.15	
Original Face:	10,000,000.000	Base	99.875778	2,437,702.57	96.833975	2,363,460.23	-74,242.34	0.15	

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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
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		297,237.100	Local 104.613627	310,950.51	97.281450	289,156.56	-21,793.95	0.02
Original Face:		17,600,000.000	Base 104.613627	310,950.51	97.281450	289,156.56	-21,793.95	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,023,311.000	Local 104.568446	1,070,060.41	98.276280	1,005,671.98	-64,388.43	0.06
Original Face:		50,000,000.000	Base 104.568446	1,070,060.41	98.276280	1,005,671.98	-64,388.43	0.06
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				3.413860	20 Jun 2042		
		507,568.040	Local 100.067406	507,910.17	99.242100	503,721.18	-4,188.99	0.03
Original Face:		10,000,000.000	Base 100.067406	507,910.17	99.242100	503,721.18	-4,188.99	0.03
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		6,145,969.630	Local 102.039280	6,271,303.14	92.781790	5,702,340.64	-568,962.50	0.36
Original Face:		41,570,000.000	Base 102.039280	6,271,303.14	92.781790	5,702,340.64	-568,962.50	0.36
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				3.239140	16 Jun 2037		
		843,581.300	Local 100.150934	844,854.55	99.244830	837,210.83	-7,643.72	0.05
Original Face:		32,313,742.000	Base 100.150934	844,854.55	99.244830	837,210.83	-7,643.72	0.05
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		72,270.680	Local 99.813562	72,135.94	96.588720	69,805.32	-2,330.62	0.00
Original Face:		8,021,011.000	Base 99.813562	72,135.94	96.588720	69,805.32	-2,330.62	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		8,766.660	Local 99.705247	8,740.82	94.724650	8,304.19	-436.63	0.00
Original Face:		2,750,000.000	Base 99.705247	8,740.82	94.724650	8,304.19	-436.63	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		431,748.640	Local 105.379924	454,976.39	98.770310	426,439.47	-28,536.92	0.03
Original Face:		10,300,000.000	Base 105.379924	454,976.39	98.770310	426,439.47	-28,536.92	0.03
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				2.577290	20 Apr 2067		
		18,348.740	Local 100.000000	18,348.74	99.745220	18,301.99	-46.75	0.00
Original Face:		2,754,386.000	Base 100.000000	18,348.74	99.745220	18,301.99	-46.75	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		225,511.510	Local 104.643014	235,982.04	98.207840	221,469.98	-14,512.06	0.01
Original Face:		7,350,000.000	Base 104.643014	235,982.04	98.207840	221,469.98	-14,512.06	0.01

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		4,648.470	Local 99.971388	4,647.14	99.872840	4,642.56	-4.58	0.00
Original Face:		5,000,000.000	Base 99.971388	4,647.14	99.872840	4,642.56	-4.58	0.00
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		60,556.450	Local 101.085301	61,213.67	100.049550	60,586.46	-627.21	0.00
Original Face:		5,000,000.000	Base 101.085301	61,213.67	100.049550	60,586.46	-627.21	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		454,288.630	Local 99.847304	453,594.95	96.364280	437,771.97	-15,822.98	0.03
Original Face:		10,815,142.000	Base 99.847304	453,594.95	96.364280	437,771.97	-15,822.98	0.03
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		223,689.150	Local 101.992734	228,146.68	98.317330	219,925.20	-8,221.48	0.01
Original Face:		5,648,629.000	Base 101.992734	228,146.68	98.317330	219,925.20	-8,221.48	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				3.313860	20 Nov 2042		
		5,382,316.500	Local 100.000000	5,382,316.50	98.545010	5,304,004.33	-78,312.17	0.34
Original Face:		25,333,333.000	Base 100.000000	5,382,316.50	98.545010	5,304,004.33	-78,312.17	0.34
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				3.289140	16 Nov 2041		
		1,423,061.270	Local 100.122509	1,424,804.65	98.898720	1,407,389.38	-17,415.27	0.09
Original Face:		10,000,000.000	Base 100.122509	1,424,804.65	98.898720	1,407,389.38	-17,415.27	0.09
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		455,410.420	Local 103.833142	472,866.95	97.025980	441,866.42	-31,000.53	0.03
Original Face:		10,359,452.000	Base 103.833142	472,866.95	97.025980	441,866.42	-31,000.53	0.03
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				3.289140	16 Dec 2041		
		2,725,861.010	Local 100.122693	2,729,205.44	98.829040	2,693,942.27	-35,263.17	0.17
Original Face:		12,911,372.000	Base 100.122693	2,729,205.44	98.829040	2,693,942.27	-35,263.17	0.17
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,402,380.260	Local 95.795084	1,343,411.35	92.900720	1,302,821.36	-40,589.99	0.08
Original Face:		10,000,000.000	Base 95.795084	1,343,411.35	92.900720	1,302,821.36	-40,589.99	0.08
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		892,609.940	Local 100.833355	900,048.55	97.969590	874,486.30	-25,562.25	0.06
Original Face:		25,000,000.000	Base 100.833355	900,048.55	97.969590	874,486.30	-25,562.25	0.06

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38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,350,430.220	Local 100.150827	1,352,467.04	92.210060	1,245,232.52	-107,234.52	0.08
Original Face:		10,000,000.000	Base 100.150827	1,352,467.04	92.210060	1,245,232.52	-107,234.52	0.08
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,350,430.220	Local 100.722390	1,360,185.59	92.827390	1,253,569.13	-106,616.46	0.08
Original Face:		10,000,000.000	Base 100.722390	1,360,185.59	92.827390	1,253,569.13	-106,616.46	0.08
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,385,860.780	Local 101.553048	1,407,383.87	92.289990	1,279,010.78	-128,373.09	0.08
Original Face:		18,249,312.000	Base 101.553048	1,407,383.87	92.289990	1,279,010.78	-128,373.09	0.08
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,340,159.500	Local 99.999999	1,340,159.48	88.913510	1,191,582.85	-148,576.63	0.08
Original Face:		10,000,000.000	Base 99.999999	1,340,159.48	88.913510	1,191,582.85	-148,576.63	0.08
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,340,159.500	Local 101.402317	1,358,952.79	90.669930	1,215,121.68	-143,831.11	0.08
Original Face:		10,000,000.000	Base 101.402317	1,358,952.79	90.669930	1,215,121.68	-143,831.11	0.08
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		1,682,389.730	Local 101.529534	1,708,122.46	91.943120	1,546,841.61	-161,280.85	0.10
Original Face:		10,000,000.000	Base 101.529534	1,708,122.46	91.943120	1,546,841.61	-161,280.85	0.10
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,001,415.900	Local 99.289414	994,299.98	98.758190	988,980.22	-5,319.76	0.06
Original Face:		18,000,000.000	Base 99.289414	994,299.98	98.758190	988,980.22	-5,319.76	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		3,193,760.100	Local 94.864447	3,029,742.85	87.811920	2,804,502.06	-225,240.79	0.18
Original Face:		10,000,000.000	Base 94.864447	3,029,742.85	87.811920	2,804,502.06	-225,240.79	0.18
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		4,242,256.770	Local 99.416134	4,217,487.69	91.004830	3,860,658.56	-356,829.13	0.25
Original Face:		15,000,000.000	Base 99.416134	4,217,487.69	91.004830	3,860,658.56	-356,829.13	0.25
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		58,752.330	Local 101.199255	59,456.92	96.561510	56,732.14	-2,724.78	0.00
Original Face:		1,000,000.000	Base 101.199255	59,456.92	96.561510	56,732.14	-2,724.78	0.00

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		463,782.200	Local 100.674515	466,910.48	90.107420	417,902.17	-49,008.31	0.03
Original Face:		2,000,000.000	Base 100.674515	466,910.48	90.107420	417,902.17	-49,008.31	0.03
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		44,429.530	Local 100.753575	44,764.34	97.266850	43,215.20	-1,549.14	0.00
Original Face:		1,000,000.000	Base 100.753575	44,764.34	97.266850	43,215.20	-1,549.14	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		206,976.450	Local 100.969033	208,982.12	91.837400	190,081.79	-18,900.33	0.01
Original Face:		5,000,000.000	Base 100.969033	208,982.12	91.837400	190,081.79	-18,900.33	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		738,723.930	Local 97.883711	723,090.40	92.448710	682,940.74	-40,149.66	0.04
Original Face:		5,000,000.000	Base 97.883711	723,090.40	92.448710	682,940.74	-40,149.66	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,152,876.800	Local 100.744328	1,161,457.98	91.814930	1,058,513.03	-102,944.95	0.07
Original Face:		20,000,000.000	Base 100.744328	1,161,457.98	91.814930	1,058,513.03	-102,944.95	0.07
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		565,739.490	Local 100.205333	566,901.14	90.880780	514,148.46	-52,752.68	0.03
Original Face:		10,000,000.000	Base 100.205333	566,901.14	90.880780	514,148.46	-52,752.68	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,516,193.590	Local 96.132615	1,457,556.54	88.945820	1,348,590.82	-108,965.72	0.09
Original Face:		4,000,000.000	Base 96.132615	1,457,556.54	88.945820	1,348,590.82	-108,965.72	0.09
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,220,175.750	Local 96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.13
Original Face:		5,000,000.000	Base 96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.13
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		258,599.650	Local 99.909598	258,365.87	97.597760	252,387.47	-5,978.40	0.02
Original Face:		10,000,000.000	Base 99.909598	258,365.87	97.597760	252,387.47	-5,978.40	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,113,055.630	Local 100.079901	1,113,944.97	97.249680	1,082,443.04	-31,501.93	0.07
Original Face:		5,000,000.000	Base 100.079901	1,113,944.97	97.249680	1,082,443.04	-31,501.93	0.07

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38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		371,081.700	Local 100.000000	371,081.70	95.061880	352,757.24	-18,324.46	0.02
Original Face:		10,000,000.000	Base 100.000000	371,081.70	95.061880	352,757.24	-18,324.46	0.02
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.483940	20 Jun 2036		
		5,543,443.660	Local 104.065883	5,768,833.59	90.208130	5,000,636.86	-768,196.73	0.32
Original Face:		8,000,000.000	Base 104.065883	5,768,833.59	90.208130	5,000,636.86	-768,196.73	0.32
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				3.410000	15 Mar 2030		
		18,750,000.000	Local 100.000000	18,750,000.00	100.000000	18,750,000.00	0.00	1.20
Original Face:		25,000,000.000	Base 100.000000	18,750,000.00	100.000000	18,750,000.00	0.00	1.20
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				3.250000	20 Jan 2027		
		11,249,999.900	Local 100.000000	11,249,999.91	100.000000	11,249,999.90	-0.01	0.72
Original Face:		15,000,000.000	Base 100.000000	11,249,999.91	100.000000	11,249,999.90	-0.01	0.72
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
		3,500,000.000	Local 100.000000	3,500,000.00	98.330895	3,441,581.33	-58,418.67	0.22
Original Face:		7,000,000.000	Base 100.000000	3,500,000.00	98.330895	3,441,581.33	-58,418.67	0.22
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				3.410000	15 Sep 2026		
		1,333,333.330	Local 100.000000	1,333,333.33	100.000000	1,333,333.33	0.00	0.09
Original Face:		2,000,000.000	Base 100.000000	1,333,333.33	100.000000	1,333,333.33	0.00	0.09
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.943756	2,998,312.67	93.896949	2,816,908.47	-181,404.20	0.18
			Base 99.943756	2,998,312.67	93.896949	2,816,908.47	-181,404.20	0.18
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		946,054.110	Local 104.550202	989,101.48	98.320270	930,162.96	-58,938.52	0.06
Original Face:		28,600,000.000	Base 104.550202	989,101.48	98.320270	930,162.96	-58,938.52	0.06
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				4.075000	25 Aug 2024		
		101,105.980	Local 101.304463	102,424.87	99.955763	101,061.25	-1,363.62	0.01
Original Face:		4,240,960.000	Base 101.304463	102,424.87	99.955763	101,061.25	-1,363.62	0.01
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				5.075000	25 Feb 2024		
		172,110.600	Local 101.112494	174,025.32	99.542973	171,324.01	-2,701.31	0.01
Original Face:		6,113,646.000	Base 101.112494	174,025.32	99.542973	171,324.01	-2,701.31	0.01

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83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				5.575000	25 Jul 2024		
		152,813.170	Local 102.204450	156,181.86	99.741157	152,417.62	-3,764.24	0.01
Original Face:		4,650,545.000	Base 102.204450	156,181.86	99.741157	152,417.62	-3,764.24	0.01
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				6.566000	25 Nov 2024		
		162,519.340	Local 102.699365	166,906.33	100.709380	163,672.22	-3,234.11	0.01
Original Face:		12,180,140.000	Base 102.699365	166,906.33	100.709380	163,672.22	-3,234.11	0.01
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				6.198000	25 Jan 2025		
		120,419.620	Local 102.745906	123,726.23	99.798248	120,176.67	-3,549.56	0.01
Original Face:		10,243,765.000	Base 102.745906	123,726.23	99.798248	120,176.67	-3,549.56	0.01
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				6.146000	25 Jan 2029		
		1,020,156.990	Local 107.170415	1,093,306.48	104.515608	1,066,223.28	-27,083.20	0.07
Original Face:		5,000,000.000	Base 107.170415	1,093,306.48	104.515608	1,066,223.28	-27,083.20	0.07
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local 101.329658	2,735,900.76	92.911100	2,508,599.70	-227,301.06	0.16
			Base 101.329658	2,735,900.76	92.911100	2,508,599.70	-227,301.06	0.16
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
		3,000,000.000	Local 101.375426	3,041,262.79	90.288365	2,708,650.95	-332,611.84	0.17
			Base 101.375426	3,041,262.79	90.288365	2,708,650.95	-332,611.84	0.17
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
		6,000,000.000	Local 100.563819	6,033,829.15	98.520000	5,911,200.00	-122,629.15	0.38
			Base 100.563819	6,033,829.15	98.520000	5,911,200.00	-122,629.15	0.38
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		3,104,531.470	Local 101.142623	3,140,004.57	90.850236	2,820,474.17	-319,530.40	0.18
			Base 101.142623	3,140,004.57	90.850236	2,820,474.17	-319,530.40	0.18
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
		4,000,000.000	Local 100.445003	4,017,800.12	97.268398	3,890,735.92	-127,064.20	0.25
			Base 100.445003	4,017,800.12	97.268398	3,890,735.92	-127,064.20	0.25
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		7,000,000.000	Local 101.205593	7,084,391.48	89.118879	6,238,321.53	-846,069.95	0.40
			Base 101.205593	7,084,391.48	89.118879	6,238,321.53	-846,069.95	0.40

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90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023			
		5,499,543.400	Local	100.364725	5,519,601.60	96.868925	5,327,348.57	-192,253.03	0.34
Original Face:		6,500,000.000	Base	100.364725	5,519,601.60	96.868925	5,327,348.57	-192,253.03	0.34
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022			
		20,000,000.000	Local	100.565548	20,113,109.56	99.865995	19,973,199.00	-139,910.56	1.28
			Base	100.565548	20,113,109.56	99.865995	19,973,199.00	-139,910.56	1.28
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022			
		25,000,000.000	Local	99.998819	24,999,704.86	99.980479	24,995,119.75	-4,585.11	1.60
			Base	99.998819	24,999,704.86	99.980479	24,995,119.75	-4,585.11	1.60
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023			
		15,000,000.000	Local	101.994497	15,299,174.60	97.976562	14,696,484.30	-602,690.30	0.94
			Base	101.994497	15,299,174.60	97.976562	14,696,484.30	-602,690.30	0.94
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025			
		20,000,000.000	Local	98.013035	19,602,606.98	89.968750	17,993,750.00	-1,608,856.98	1.15
			Base	98.013035	19,602,606.98	89.968750	17,993,750.00	-1,608,856.98	1.15
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025			
		15,000,000.000	Local	92.535018	13,880,252.73	89.410156	13,411,523.40	-468,729.33	0.86
			Base	92.535018	13,880,252.73	89.410156	13,411,523.40	-468,729.33	0.86
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025			
		10,000,000.000	Local	97.839128	9,783,912.75	89.105469	8,910,546.90	-873,365.85	0.57
			Base	97.839128	9,783,912.75	89.105469	8,910,546.90	-873,365.85	0.57
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023			
		25,000,000.000	Local	99.713212	24,928,303.12	95.820312	23,955,078.00	-973,225.12	1.53
			Base	99.713212	24,928,303.12	95.820312	23,955,078.00	-973,225.12	1.53
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	98.874948	19,774,989.68	88.253906	17,650,781.20	-2,124,208.48	1.13
			Base	98.874948	19,774,989.68	88.253906	17,650,781.20	-2,124,208.48	1.13
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024			
		10,000,000.000	Local	99.887450	9,988,744.95	92.945312	9,294,531.20	-694,213.75	0.59
			Base	99.887450	9,988,744.95	92.945312	9,294,531.20	-694,213.75	0.59

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	20,000,000.000	Local		99.990889	19,998,177.78	95.714844	19,142,968.80	-855,208.98	1.22
		Base		99.990889	19,998,177.78	95.714844	19,142,968.80	-855,208.98	1.22
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	20,000,000.000	Local		99.712381	19,942,476.17	93.750000	18,750,000.00	-1,192,476.17	1.20
		Base		99.712381	19,942,476.17	93.750000	18,750,000.00	-1,192,476.17	1.20
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	10,000,000.000	Local		99.098759	9,909,875.92	96.183594	9,618,359.40	-291,516.52	0.61
		Base		99.098759	9,909,875.92	96.183594	9,618,359.40	-291,516.52	0.61
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.392433	9,939,243.28	94.179688	9,417,968.80	-521,274.48	0.60
		Base		99.392433	9,939,243.28	94.179688	9,417,968.80	-521,274.48	0.60
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.743486	74,807,614.25	97.023438	72,767,578.50	-2,040,035.75	4.65
		Base		99.743486	74,807,614.25	97.023438	72,767,578.50	-2,040,035.75	4.65
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	10,000,000.000	Local		99.322173	9,932,217.29	96.058594	9,605,859.40	-326,357.89	0.61
		Base		99.322173	9,932,217.29	96.058594	9,605,859.40	-326,357.89	0.61
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	45,000,000.000	Local		99.748847	44,886,980.99	97.242188	43,758,984.60	-1,127,996.39	2.80
		Base		99.748847	44,886,980.99	97.242188	43,758,984.60	-1,127,996.39	2.80
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
	90,000,000.000	Local		100.217676	90,195,908.67	96.246094	86,621,484.60	-3,574,424.07	5.54
		Base		100.217676	90,195,908.67	96.246094	86,621,484.60	-3,574,424.07	5.54
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	20,000,000.000	Local		98.874821	19,774,964.10	97.128906	19,425,781.20	-349,182.90	1.24
		Base		98.874821	19,774,964.10	97.128906	19,425,781.20	-349,182.90	1.24
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	25,000,000.000	Local		98.521702	24,630,425.54	96.468750	24,117,187.50	-513,238.04	1.54
		Base		98.521702	24,630,425.54	96.468750	24,117,187.50	-513,238.04	1.54

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		50,000,000.000	Local	99.738490	49,869,245.09	97.835938	48,917,969.00	-951,276.09	3.13
			Base	99.738490	49,869,245.09	97.835938	48,917,969.00	-951,276.09	3.13
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		70,000,000.000	Local	99.613738	69,729,616.32	97.796875	68,457,812.50	-1,271,803.82	4.38
			Base	99.613738	69,729,616.32	97.796875	68,457,812.50	-1,271,803.82	4.38
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		70,000,000.000	Local	99.134118	69,393,882.76	98.222656	68,755,859.20	-638,023.56	4.39
			Base	99.134118	69,393,882.76	98.222656	68,755,859.20	-638,023.56	4.39
US DOLLAR Total									
		804,078,356.680	Local			773,586,179.33	-27,453,300.70	49.45	
Original Face:		656,505,435.000	Base		801,039,480.03	773,586,179.33	-27,453,300.70	49.45	
FIXED INCOME Total									
		804,078,356.680	Base		801,039,480.03	773,586,179.33	-27,453,300.70	49.45	
Original Face:		656,505,435.000							

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		1,599,211,323.790	Base	1,592,482,700.53		1,564,485,171.23	-27,997,529.30	100.00
Original Face:		656,505,435.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		121,994.640	Local	1.000000	121,994.64	1.000000	121,994.64	0.00	0.00
			Base	1.000000	121,994.64	1.000000	121,994.64	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	121,994.640	Local	121,994.64		121,994.64	0.00	0.00
		Base	121,994.64		121,994.64	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	121,994.640	Base	121,994.64		121,994.64	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3MW7	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000,000.000	Local	99.000000	29,700,000.00	99.027100	29,708,130.00	8,130.00	0.39
			Base	99.000000	29,700,000.00	99.027100	29,708,130.00	8,130.00	0.39

02314QKK4	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.900000	24,975,000.00	99.900000	24,975,000.00	0.00	0.33
			Base	99.900000	24,975,000.00	99.900000	24,975,000.00	0.00	0.33

02314QM55	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.557639	24,889,409.72	99.557639	24,889,409.72	0.00	0.33
			Base	99.557639	24,889,409.72	99.557639	24,889,409.72	0.00	0.33

02665KK55	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		24,650,000.000	Local	99.970556	24,642,741.94	99.970556	24,642,741.94	0.00	0.32
			Base	99.970556	24,642,741.94	99.970556	24,642,741.94	0.00	0.32

02665KL39	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		21,500,000.000	Local	99.726833	21,441,269.17	99.726833	21,441,269.17	0.00	0.28
			Base	99.726833	21,441,269.17	99.726833	21,441,269.17	0.00	0.28

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	5,000,000.000	Local	99.996932	4,999,846.59	99.378500	4,968,925.00	-30,921.59	0.06
			Base	99.996932	4,999,846.59	99.378500	4,968,925.00	-30,921.59	0.06
0347M3K37	ANGLESEA FDG PLC + ANG	25,000,000.000	Local	99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	0.33
			Base	99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	0.33
0347M3L77	ANGLESEA FDG PLC + ANG	25,000,000.000	Local	99.676250	24,919,062.50	99.676250	24,919,062.50	0.00	0.33
			Base	99.676250	24,919,062.50	99.676250	24,919,062.50	0.00	0.33
03785EKH6	APPLE INC	25,000,000.000	Local	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	0.33
			Base	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	0.33
03785EKH6	APPLE INC	25,000,000.000	Local	99.893333	24,973,333.33	99.893333	24,973,333.33	0.00	0.33
			Base	99.893333	24,973,333.33	99.893333	24,973,333.33	0.00	0.33
03785EKS2	APPLE INC	30,000,000.000	Local	99.833333	29,950,000.00	99.833333	29,950,000.00	0.00	0.39
			Base	99.833333	29,950,000.00	99.833333	29,950,000.00	0.00	0.39
13608BK37	CANADIAN IMPERIAL BK	25,000,000.000	Local	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	0.33
			Base	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	0.33
13608BWT7	CANADIAN IMPERIAL BK	25,000,000.000	Local	95.507556	23,876,888.89	95.158400	23,789,600.00	-87,288.89	0.31
			Base	95.507556	23,876,888.89	95.158400	23,789,600.00	-87,288.89	0.31
13609CNW7	CANADIAN IMPER. HLDG	25,000,000.000	Local	98.890833	24,722,708.33	98.295000	24,573,750.00	-148,958.33	0.32
			Base	98.890833	24,722,708.33	98.295000	24,573,750.00	-148,958.33	0.32
138994009	CANTOR FITZGERALD REPO REPO	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.92
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.92

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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					2.850000	13 Oct 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33	
138994009	CANTOR FITZGERALD REPO REPO					2.450000	18 Oct 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26	
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26	
138994009	CANTOR FITZGERALD REPO REPO					3.100000	21 Oct 2022		
	51,000,000.000	Local	100.000000	51,000,000.00	100.000000	51,000,000.00	0.00	0.67	
		Base	100.000000	51,000,000.00	100.000000	51,000,000.00	0.00	0.67	
138994009	CANTOR FITZGERALD REPO REPO					3.100000	26 Oct 2022		
	28,000,000.000	Local	100.000000	28,000,000.00	100.000000	28,000,000.00	0.00	0.37	
		Base	100.000000	28,000,000.00	100.000000	28,000,000.00	0.00	0.37	
138994009	CANTOR FITZGERALD REPO REPO					3.000000	01 Dec 2022		
	16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	0.21	
		Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	0.21	
17327BKQ7	CITIGROUP GLOBAL MKTS INC S					0.260000	24 Oct 2022		
	10,000,000.000	Local	99.983389	9,998,338.89	99.983389	9,998,338.89	0.00	0.13	
		Base	99.983389	9,998,338.89	99.983389	9,998,338.89	0.00	0.13	
17327BLF0	CITIGROUP GLOBAL MKTS INC S					1.650000	15 Nov 2022		
	25,000,000.000	Local	99.793750	24,948,437.50	99.793750	24,948,437.50	0.00	0.33	
		Base	99.793750	24,948,437.50	99.793750	24,948,437.50	0.00	0.33	
19121BKR9	COCA COLA COMPANY					1.500000	25 Oct 2022		
	20,000,000.000	Local	99.900000	19,980,000.00	99.900000	19,980,000.00	0.00	0.26	
		Base	99.900000	19,980,000.00	99.900000	19,980,000.00	0.00	0.26	
2063C1K74	CONCORD MIN CPTL CO					3.100000	07 Oct 2022		
	25,000,000.000	Local	99.948333	24,987,083.34	99.948333	24,987,083.34	0.00	0.33	
		Base	99.948333	24,987,083.34	99.948333	24,987,083.34	0.00	0.33	
22599G006	CREDIT AGRICOLE REPO REPO					2.950000	03 Oct 2022		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.92	
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.92	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422MKM2	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.857778	24,964,444.44	99.857778	24,964,444.44	0.00	0.33
			Base	99.857778	24,964,444.44	99.857778	24,964,444.44	0.00	0.33
2546R3NL4	DISNEY (WALT) CO THE	40,000,000.000	Local	99.028750	39,611,500.00	98.850900	39,540,360.00	-71,140.00	0.52
			Base	99.028750	39,611,500.00	98.850900	39,540,360.00	-71,140.00	0.52
26082NKK0	DOWDUPONT INC	25,000,000.000	Local	99.850500	24,962,625.00	99.850500	24,962,625.00	0.00	0.33
			Base	99.850500	24,962,625.00	99.850500	24,962,625.00	0.00	0.33
26244JK73	DUKE ENERGY CORP	17,000,000.000	Local	99.943833	16,990,451.67	99.943833	16,990,451.67	0.00	0.22
			Base	99.943833	16,990,451.67	99.943833	16,990,451.67	0.00	0.22
26244JL23	DUKE ENERGY CORP	30,000,000.000	Local	99.698667	29,909,600.00	99.698667	29,909,600.00	0.00	0.39
			Base	99.698667	29,909,600.00	99.698667	29,909,600.00	0.00	0.39
2635J5MG1	EI DUPONT	25,000,000.000	Local	99.311778	24,827,944.45	99.311778	24,827,944.45	0.00	0.32
			Base	99.311778	24,827,944.45	99.311778	24,827,944.45	0.00	0.32
29101BKT8	EMERSON ELECTRIC CO	10,000,000.000	Local	99.812222	9,981,222.22	99.812222	9,981,222.22	0.00	0.13
			Base	99.812222	9,981,222.22	99.812222	9,981,222.22	0.00	0.13
30229BL13	EXXON MOBIL CORP	25,000,000.000	Local	99.736500	24,934,125.00	99.736500	24,934,125.00	0.00	0.33
			Base	99.736500	24,934,125.00	99.736500	24,934,125.00	0.00	0.33
30601WK73	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.969167	19,993,833.33	99.969167	19,993,833.33	0.00	0.26
			Base	99.969167	19,993,833.33	99.969167	19,993,833.33	0.00	0.26
30601WKJ7	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.910278	9,991,027.78	99.910278	9,991,027.78	0.00	0.13
			Base	99.910278	9,991,027.78	99.910278	9,991,027.78	0.00	0.13

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	03 Oct 2022		
	90,572,708.330	Local	100.000000	90,572,708.33	100.000000	90,572,708.33	0.00	1.18
		Base	100.000000	90,572,708.33	100.000000	90,572,708.33	0.00	1.18
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	03 Oct 2022		
	165,955,657.580	Local	100.000000	165,955,657.58	100.000000	165,955,657.58	0.00	2.17
		Base	100.000000	165,955,657.58	100.000000	165,955,657.58	0.00	2.17
40060XK41	GTA FDG LLC DISC				1.850000	04 Oct 2022		
	20,000,000.000	Local	99.984583	19,996,916.67	99.984583	19,996,916.67	0.00	0.26
		Base	99.984583	19,996,916.67	99.984583	19,996,916.67	0.00	0.26
40060XM15	GTA FDG LLC DISC				3.000000	01 Dec 2022		
	25,000,000.000	Local	99.491667	24,872,916.67	99.491667	24,872,916.67	0.00	0.33
		Base	99.491667	24,872,916.67	99.491667	24,872,916.67	0.00	0.33
41282KK49	HARLEY DAVIDSON FND CP				3.250000	04 Oct 2022		
	25,000,000.000	Local	99.972917	24,993,229.17	99.972917	24,993,229.17	0.00	0.33
		Base	99.972917	24,993,229.17	99.972917	24,993,229.17	0.00	0.33
43851UK51	HONEYWELL INTERNATN				0.130000	05 Oct 2022		
	10,000,000.000	Local	99.998556	9,999,855.55	99.998556	9,999,855.55	0.00	0.13
		Base	99.998556	9,999,855.55	99.998556	9,999,855.55	0.00	0.13
43851UK69	HONEYWELL INTERNATN				0.130000	06 Oct 2022		
	20,000,000.000	Local	99.998194	19,999,638.89	99.998194	19,999,638.89	0.00	0.26
		Base	99.998194	19,999,638.89	99.998194	19,999,638.89	0.00	0.26
4523EMKJ1	ILLINOIS TOOL WORKS INC				2.420000	18 Oct 2022		
	25,000,000.000	Local	99.885722	24,971,430.56	99.885722	24,971,430.56	0.00	0.33
		Base	99.885722	24,971,430.56	99.885722	24,971,430.56	0.00	0.33
46514TZN1	ISRAEL ST 05/26 0				1.830000	01 May 2026		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46590EK56	J.P. MORGAN SECURITIES				0.200000	05 Oct 2022		
	10,000,000.000	Local	99.997778	9,999,777.77	99.997778	9,999,777.77	0.00	0.13
		Base	99.997778	9,999,777.77	99.997778	9,999,777.77	0.00	0.13

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46640QNW7	J.P. MORGAN SECURITIES				2.320000	30 Jan 2023			
		25,000,000.000	Local	99.220222	24,805,055.56	98.725700	24,681,425.00	-123,630.56	0.32
			Base	99.220222	24,805,055.56	98.725700	24,681,425.00	-123,630.56	0.32
47816GKJ7	JOHNSON + JOHNSON				1.300000	18 Oct 2022			
		20,000,000.000	Local	99.938611	19,987,722.22	99.938611	19,987,722.22	0.00	0.26
			Base	99.938611	19,987,722.22	99.938611	19,987,722.22	0.00	0.26
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023			
		15,000,000.000	Local	98.289278	14,743,391.66	98.255200	14,738,280.00	-5,111.66	0.19
			Base	98.289278	14,743,391.66	98.255200	14,738,280.00	-5,111.66	0.19
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	03 Oct 2022			
		105,956,820.010	Local	100.000000	105,956,820.01	100.000000	105,956,820.01	0.00	1.39
			Base	100.000000	105,956,820.01	100.000000	105,956,820.01	0.00	1.39
57978DKB4	MCCORMICK + COMPANY				3.050000	11 Oct 2022			
		25,000,000.000	Local	99.918304	24,979,575.89	99.918304	24,979,575.89	0.00	0.33
			Base	99.918304	24,979,575.89	99.918304	24,979,575.89	0.00	0.33
60689GLW4	MIZUHO BANK LTD				2.870000	30 Nov 2022			
		25,000,000.000	Local	99.521667	24,880,416.67	99.521667	24,880,416.67	0.00	0.33
			Base	99.521667	24,880,416.67	99.521667	24,880,416.67	0.00	0.33
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	03 Oct 2022			
		75,430,622.360	Local	100.000000	75,430,622.36	100.000000	75,430,622.36	0.00	0.99
			Base	100.000000	75,430,622.36	100.000000	75,430,622.36	0.00	0.99
62455BKX2	MOUNTCLIFF				2.860000	31 Oct 2022			
		25,000,000.000	Local	99.761667	24,940,416.67	99.761667	24,940,416.67	0.00	0.33
			Base	99.761667	24,940,416.67	99.761667	24,940,416.67	0.00	0.33
62455BLU7	MOUNTCLIFF				3.050000	28 Nov 2022			
		25,000,000.000	Local	99.508611	24,877,152.78	99.508611	24,877,152.78	0.00	0.33
			Base	99.508611	24,877,152.78	99.508611	24,877,152.78	0.00	0.33
62455BMC6	MOUNTCLIFF				3.250000	12 Dec 2022			
		15,000,000.000	Local	99.350000	14,902,500.00	99.350000	14,902,500.00	0.00	0.19
			Base	99.350000	14,902,500.00	99.350000	14,902,500.00	0.00	0.19

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63254FQ18	NATL AUSTRALIA BK LT	25,000,000.000	Local	98.636806	24,659,201.39	98.313400	24,578,350.00	-80,851.39	0.32
			Base	98.636806	24,659,201.39	98.313400	24,578,350.00	-80,851.39	0.32
63743DKB6	NATL RURAL UTIL COOP	20,000,000.000	Local	99.913889	19,982,777.78	99.913889	19,982,777.78	0.00	0.26
			Base	99.913889	19,982,777.78	99.913889	19,982,777.78	0.00	0.26
63743DKK6	NATL RURAL UTIL COOP	30,000,000.000	Local	99.836500	29,950,950.00	99.836500	29,950,950.00	0.00	0.39
			Base	99.836500	29,950,950.00	99.836500	29,950,950.00	0.00	0.39
63743DL82	NATL RURAL UTIL COOP	25,000,000.000	Local	99.646389	24,911,597.22	99.646389	24,911,597.22	0.00	0.33
			Base	99.646389	24,911,597.22	99.646389	24,911,597.22	0.00	0.33
70109MMU5	PARKER HANNIFIN CORP	25,000,000.000	Local	99.137111	24,784,277.78	99.137111	24,784,277.78	0.00	0.32
			Base	99.137111	24,784,277.78	99.137111	24,784,277.78	0.00	0.32
74271UKL3	PROCTOR GAMBLE AND CO	40,000,000.000	Local	99.870694	39,948,277.78	99.870694	39,948,277.78	0.00	0.52
			Base	99.870694	39,948,277.78	99.870694	39,948,277.78	0.00	0.52
74271UL73	PROCTOR GAMBLE AND CO	15,000,000.000	Local	99.736889	14,960,533.33	99.736889	14,960,533.33	0.00	0.20
			Base	99.736889	14,960,533.33	99.736889	14,960,533.33	0.00	0.20
78015DU57	ROYAL BK CDA	25,000,000.000	Local	97.299250	24,324,812.50	96.460700	24,115,175.00	-209,637.50	0.32
			Base	97.299250	24,324,812.50	96.460700	24,115,175.00	-209,637.50	0.32
78015DW14	ROYAL BK CDA	25,000,000.000	Local	96.259167	24,064,791.66	95.935300	23,983,825.00	-80,966.66	0.31
			Base	96.259167	24,064,791.66	95.935300	23,983,825.00	-80,966.66	0.31
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.23
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.23

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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
89119BNL6	TORONTO DOMINION BANK				3.280000	20 Jan 2023		
	25,000,000.000	Local	98.988667	24,747,166.67	98.878200	24,719,550.00	-27,616.67	0.32
		Base	98.988667	24,747,166.67	98.878200	24,719,550.00	-27,616.67	0.32
89119BRM0	TORONTO DOMINION BANK				3.680000	21 Apr 2023		
	25,000,000.000	Local	97.935111	24,483,777.78	97.503800	24,375,950.00	-107,827.78	0.32
		Base	97.935111	24,483,777.78	97.503800	24,375,950.00	-107,827.78	0.32
89119BS15	TORONTO DOMINION BANK				2.650000	01 May 2023		
	15,000,000.000	Local	98.439444	14,765,916.67	97.363300	14,604,495.00	-161,421.67	0.19
		Base	98.439444	14,765,916.67	97.363300	14,604,495.00	-161,421.67	0.19
89233HLG7	TOYOTA MOTOR CREDIT				2.750000	16 Nov 2022		
	25,000,000.000	Local	99.648611	24,912,152.78	99.648611	24,912,152.78	0.00	0.33
		Base	99.648611	24,912,152.78	99.648611	24,912,152.78	0.00	0.33
90782BKB5	UNION PACIFIC CORP				2.700000	11 Oct 2022		
	25,000,000.000	Local	99.925000	24,981,250.00	99.925000	24,981,250.00	0.00	0.33
		Base	99.925000	24,981,250.00	99.925000	24,981,250.00	0.00	0.33
912796W62	TREASURY BILL 11/22 0.00000				1.435000	17 Nov 2022		
	50,000,000.000	Local	99.812653	49,906,326.39	99.812653	49,906,326.39	0.00	0.65
		Base	99.812653	49,906,326.39	99.812653	49,906,326.39	0.00	0.65
912796XY0	TREASURY BILL 08/23 0.00000				3.075000	10 Aug 2023		
	75,000,000.000	Local	97.326458	72,994,843.75	96.854700	72,641,025.00	-353,818.75	0.95
		Base	97.326458	72,994,843.75	96.854700	72,641,025.00	-353,818.75	0.95
912796YH6	TREASURY BILL 09/23 0.00000				3.890500	07 Sep 2023		
	25,000,000.000	Local	96.314832	24,078,707.99	96.439200	24,109,800.00	31,092.01	0.32
		Base	96.314832	24,078,707.99	96.439200	24,109,800.00	31,092.01	0.32
91842KQT6	VW CR INC				4.370000	27 Mar 2023		
	25,000,000.000	Local	97.851417	24,462,854.16	97.777500	24,444,375.00	-18,479.16	0.32
		Base	97.851417	24,462,854.16	97.777500	24,444,375.00	-18,479.16	0.32
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.970000	03 Oct 2022		
	282,736,428.820	Local	100.000000	282,736,428.82	100.000000	282,736,428.82	0.00	3.70
		Base	100.000000	282,736,428.82	100.000000	282,736,428.82	0.00	3.70

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921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				3.020000	03 Oct 2022		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.92
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.92
92344MK51	VERIZON COMMNTN INC				2.720000	05 Oct 2022		
	10,000,000.000	Local	99.969778	9,996,977.78	99.969778	9,996,977.78	0.00	0.13
		Base	99.969778	9,996,977.78	99.969778	9,996,977.78	0.00	0.13
92344MM67	VERIZON COMMNTN INC				3.850000	06 Dec 2022		
	25,000,000.000	Local	99.294167	24,823,541.66	99.294167	24,823,541.66	0.00	0.32
		Base	99.294167	24,823,541.66	99.294167	24,823,541.66	0.00	0.32
926NKW009	AMHERST PIERPONT 04/15 VAR				2.800000	14 Oct 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
926NKW009	AMHERST PIERPONT 04/15 VAR				2.880000	14 Oct 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
926NKW009	AMHERST PIERPONT 04/15 VAR				3.050000	21 Oct 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
926NKW009	AMHERST PIERPONT 04/15 VAR				2.670000	14 Nov 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
93114FK37	WAL MART STORES INC				2.370000	03 Oct 2022		
	25,000,000.000	Local	99.986833	24,996,708.33	99.986833	24,996,708.33	0.00	0.33
		Base	99.986833	24,996,708.33	99.986833	24,996,708.33	0.00	0.33
94107NK78	WASTE MANAGEMENT INC				3.350000	07 Oct 2022		
	20,000,000.000	Local	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.26
		Base	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.26
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	10,000,000.000	Local	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	0.13
		Base	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	0.13

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9612C1NP8	WESTPAC BANKING CORP.				3.400000	23 Jan 2023			
		25,000,000.000	Local	98.923333	24,730,833.33	98.848800	24,712,200.00	-18,633.33	0.32
			Base	98.923333	24,730,833.33	98.848800	24,712,200.00	-18,633.33	0.32
979QHR003	SOUTH STREET REPO				3.040000	03 Oct 2022			
		550,680,403.100	Local	100.000000	550,680,403.10	100.000000	550,680,403.10	0.00	7.20
			Base	100.000000	550,680,403.10	100.000000	550,680,403.10	0.00	7.20
979QHR003	SOUTH STREET REPO				3.080000	03 Oct 2022			
		10,500,000.000	Local	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.14
			Base	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.14
985FHY004	MITSUBISHI UFJ REPO				2.970000	03 Oct 2022			
		400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.23
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.23
US DOLLAR Total									
		4,876,482,640.200	Local		4,864,879,413.31	4,863,392,331.38	-1,487,081.93	63.58	
			Base		4,864,879,413.31	4,863,392,331.38	-1,487,081.93	63.58	
CASH EQUIVALENT Total									
		4,876,482,640.200	Base		4,864,879,413.31	4,863,392,331.38	-1,487,081.93	63.58	
FIXED INCOME									
US DOLLAR						Exchange Rate:	1.000000		
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	94.598784	6,621,914.88	-378,085.12	0.09
			Base	100.000000	7,000,000.00	94.598784	6,621,914.88	-378,085.12	0.09
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
		7,000,000.000	Local	99.960075	6,997,205.26	88.603716	6,202,260.12	-794,945.14	0.08
			Base	99.960075	6,997,205.26	88.603716	6,202,260.12	-794,945.14	0.08
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023			
		5,500,000.000	Local	103.226170	5,677,439.37	98.892080	5,439,064.40	-238,374.97	0.07
			Base	103.226170	5,677,439.37	98.892080	5,439,064.40	-238,374.97	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
	5,000,000.000	Local	99.869929	4,993,496.44	99.198302	4,959,915.10	-33,581.34	0.06	
		Base	99.869929	4,993,496.44	99.198302	4,959,915.10	-33,581.34	0.06	
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
	10,000,000.000	Local	99.921538	9,992,153.83	93.764982	9,376,498.20	-615,655.63	0.12	
		Base	99.921538	9,992,153.83	93.764982	9,376,498.20	-615,655.63	0.12	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	7,000,000.000	Local	99.812133	6,986,849.33	94.426967	6,609,887.69	-376,961.64	0.09	
		Base	99.812133	6,986,849.33	94.426967	6,609,887.69	-376,961.64	0.09	
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
	3,000,000.000	Local	99.857446	2,995,723.37	87.637332	2,629,119.96	-366,603.41	0.03	
		Base	99.857446	2,995,723.37	87.637332	2,629,119.96	-366,603.41	0.03	
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					3.262290	01 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.437030	4,971,851.50	-28,148.50	0.06	
		Base	100.000000	5,000,000.00	99.437030	4,971,851.50	-28,148.50	0.06	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	10,000,000.000	Local	99.882268	9,988,226.82	95.801711	9,580,171.10	-408,055.72	0.13	
		Base	99.882268	9,988,226.82	95.801711	9,580,171.10	-408,055.72	0.13	
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					3.890000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.904081	1,998,081.62	-1,918.38	0.03	
		Base	100.000000	2,000,000.00	99.904081	1,998,081.62	-1,918.38	0.03	
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					3.680000	03 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.667666	9,966,766.60	-33,233.40	0.13	
		Base	100.000000	10,000,000.00	99.667666	9,966,766.60	-33,233.40	0.13	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	10,000,000.000	Local	99.905249	9,990,524.90	96.853244	9,685,324.40	-305,200.50	0.13	
		Base	99.905249	9,990,524.90	96.853244	9,685,324.40	-305,200.50	0.13	
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					3.177710	17 Feb 2026		
	15,000,000.000	Local	100.139114	15,020,867.03	99.970140	14,995,521.00	-25,346.03	0.20	
	Original Face:	Base	100.139114	15,020,867.03	99.970140	14,995,521.00	-25,346.03	0.20	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
	1,410,000.000	Local	102.819448	1,449,754.22	101.183705	1,426,690.24	-23,063.98	0.02	
		Base	102.819448	1,449,754.22	101.183705	1,426,690.24	-23,063.98	0.02	
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
	30,000,000.000	Local	99.999426	29,999,827.71	97.986066	29,395,819.80	-604,007.91	0.38	
		Base	99.999426	29,999,827.71	97.986066	29,395,819.80	-604,007.91	0.38	
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	8,000,000.000	Local	99.957823	7,996,625.80	92.962643	7,437,011.44	-559,614.36	0.10	
		Base	99.957823	7,996,625.80	92.962643	7,437,011.44	-559,614.36	0.10	
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	15,000,000.000	Local	99.939576	14,990,936.47	92.807463	13,921,119.45	-1,069,817.02	0.18	
		Base	99.939576	14,990,936.47	92.807463	13,921,119.45	-1,069,817.02	0.18	
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
	3,000,000.000	Local	99.585296	2,987,558.88	85.105315	2,553,159.45	-434,399.43	0.03	
		Base	99.585296	2,987,558.88	85.105315	2,553,159.45	-434,399.43	0.03	
036752AQ6	ELEVANCE HEALTH INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
	5,000,000.000	Local	99.994107	4,999,705.35	98.241482	4,912,074.10	-87,631.25	0.06	
		Base	99.994107	4,999,705.35	98.241482	4,912,074.10	-87,631.25	0.06	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.944855	15,491,452.49	97.973864	15,185,948.92	-305,503.57	0.20	
		Base	99.944855	15,491,452.49	97.973864	15,185,948.92	-305,503.57	0.20	
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.865500	9,986,549.97	89.595305	8,959,530.50	-1,027,019.47	0.12	
		Base	99.865500	9,986,549.97	89.595305	8,959,530.50	-1,027,019.47	0.12	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.850209	4,992,510.44	87.988484	4,399,424.20	-593,086.24	0.06	
		Base	99.850209	4,992,510.44	87.988484	4,399,424.20	-593,086.24	0.06	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	105.549762	5,277,488.09	95.281861	4,764,093.05	-513,395.04	0.06	
		Base	105.549762	5,277,488.09	95.281861	4,764,093.05	-513,395.04	0.06	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.991982	9,999,198.23	99.045455	9,904,545.50	-94,652.73	0.13	
		Base	99.991982	9,999,198.23	99.045455	9,904,545.50	-94,652.73	0.13	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	5,000,000.000	Local	99.804044	4,990,202.21	85.898736	4,294,936.80	-695,265.41	0.06	
		Base	99.804044	4,990,202.21	85.898736	4,294,936.80	-695,265.41	0.06	
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.450000	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.917895	4,845,894.75	-154,105.25	0.06	
		Base	100.000000	5,000,000.00	96.917895	4,845,894.75	-154,105.25	0.06	
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
	25,000,000.000	Local	99.931096	24,982,773.97	93.561969	23,390,492.25	-1,592,281.72	0.31	
		Base	99.931096	24,982,773.97	93.561969	23,390,492.25	-1,592,281.72	0.31	
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
	5,371,000.000	Local	100.000000	5,371,000.00	85.755394	4,605,922.21	-765,077.79	0.06	
		Base	100.000000	5,371,000.00	85.755394	4,605,922.21	-765,077.79	0.06	
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	91.270378	13,690,556.70	-1,309,443.30	0.18	
		Base	100.000000	15,000,000.00	91.270378	13,690,556.70	-1,309,443.30	0.18	
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	92.779211	9,277,921.10	-722,078.90	0.12	
		Base	100.000000	10,000,000.00	92.779211	9,277,921.10	-722,078.90	0.12	
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	95.462148	15,273,943.68	-726,056.32	0.20	
		Base	100.000000	16,000,000.00	95.462148	15,273,943.68	-726,056.32	0.20	
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
	25,000,000.000	Local	101.620970	25,405,242.40	95.921764	23,980,441.00	-1,424,801.40	0.31	
		Base	101.620970	25,405,242.40	95.921764	23,980,441.00	-1,424,801.40	0.31	
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
	20,000,000.000	Local	99.890867	19,978,173.38	97.928647	19,585,729.40	-392,443.98	0.26	
		Base	99.890867	19,978,173.38	97.928647	19,585,729.40	-392,443.98	0.26	

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STATE STREET

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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	97.892980	19,578,596.00	-421,404.00	0.26
			Base	100.000000	20,000,000.00	97.892980	19,578,596.00	-421,404.00	0.26
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	88.729000	8,872,900.00	-1,127,100.00	0.12
			Base	100.000000	10,000,000.00	88.729000	8,872,900.00	-1,127,100.00	0.12
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				3.494000	12 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.821000	9,882,100.00	-117,900.00	0.13
			Base	100.000000	10,000,000.00	98.821000	9,882,100.00	-117,900.00	0.13
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	89.066426	8,906,642.60	-1,093,357.40	0.12
			Base	100.000000	10,000,000.00	89.066426	8,906,642.60	-1,093,357.40	0.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				3.310000	08 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.384729	9,938,472.90	-61,527.10	0.13
			Base	100.000000	10,000,000.00	99.384729	9,938,472.90	-61,527.10	0.13
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4				0.400000	15 Sep 2023			
		10,000,000.000	Local	99.959764	9,995,976.38	95.771000	9,577,100.00	-418,876.38	0.13
			Base	99.959764	9,995,976.38	95.771000	9,577,100.00	-418,876.38	0.13
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	88.777516	17,755,503.20	-2,244,496.80	0.23
			Base	100.000000	20,000,000.00	88.777516	17,755,503.20	-2,244,496.80	0.23
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR				3.000000	10 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.648322	9,864,832.20	-135,167.80	0.13
			Base	100.000000	10,000,000.00	98.648322	9,864,832.20	-135,167.80	0.13
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	94.613000	15,138,080.00	-861,920.00	0.20
			Base	100.000000	16,000,000.00	94.613000	15,138,080.00	-861,920.00	0.20
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		9,000,000.000	Local	99.938433	8,994,458.94	98.426140	8,858,352.60	-136,106.34	0.12
			Base	99.938433	8,994,458.94	98.426140	8,858,352.60	-136,106.34	0.12

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STATE OF ARIZONA

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06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027			
		14,000,000.000	Local	99.956372	13,993,892.12	96.543412	13,516,077.68	-477,814.44	0.18
			Base	99.956372	13,993,892.12	96.543412	13,516,077.68	-477,814.44	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	99.737740	19,947,548.00	-52,452.00	0.26
			Base	100.000000	20,000,000.00	99.737740	19,947,548.00	-52,452.00	0.26
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		7,000,000.000	Local	99.987510	6,999,125.72	99.547000	6,968,290.00	-30,835.72	0.09
			Base	99.987510	6,999,125.72	99.547000	6,968,290.00	-30,835.72	0.09
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.927778	6,994,944.44	94.777497	6,634,424.79	-360,519.65	0.09
			Base	99.927778	6,994,944.44	94.777497	6,634,424.79	-360,519.65	0.09
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85				1.850000	27 Jan 2023			
		5,000,000.000	Local	99.993916	4,999,695.79	99.356576	4,967,828.80	-31,866.99	0.06
			Base	99.993916	4,999,695.79	99.356576	4,967,828.80	-31,866.99	0.06
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		10,000,000.000	Local	99.959611	9,995,961.12	95.172307	9,517,230.70	-478,730.42	0.12
			Base	99.959611	9,995,961.12	95.172307	9,517,230.70	-478,730.42	0.12
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026			
		7,000,000.000	Local	99.858184	6,990,072.87	87.835822	6,148,507.54	-841,565.33	0.08
			Base	99.858184	6,990,072.87	87.835822	6,148,507.54	-841,565.33	0.08
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		10,000,000.000	Local	99.945546	9,994,554.55	93.853738	9,385,373.80	-609,180.75	0.12
			Base	99.945546	9,994,554.55	93.853738	9,385,373.80	-609,180.75	0.12
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				3.220000	26 Apr 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	99.485837	7,958,866.96	-41,133.04	0.10
			Base	100.000000	8,000,000.00	99.485837	7,958,866.96	-41,133.04	0.10
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				3.580000	25 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.188420	9,918,842.00	-81,158.00	0.13
			Base	100.000000	10,000,000.00	99.188420	9,918,842.00	-81,158.00	0.13

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STATE OF ARIZONA

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06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	97.454799	14,618,219.85	-381,780.15	0.19	
		Base	100.000000	15,000,000.00	97.454799	14,618,219.85	-381,780.15	0.19	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.998762	14,999,814.32	99.664926	14,949,738.90	-50,075.42	0.20	
		Base	99.998762	14,999,814.32	99.664926	14,949,738.90	-50,075.42	0.20	
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					3.420000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.151303	14,722,695.45	-277,304.55	0.19	
		Base	100.000000	15,000,000.00	98.151303	14,722,695.45	-277,304.55	0.19	
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
	5,000,000.000	Local	99.948944	4,997,447.21	91.929942	4,596,497.10	-400,950.11	0.06	
		Base	99.948944	4,997,447.21	91.929942	4,596,497.10	-400,950.11	0.06	
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	96.634083	7,730,726.64	-269,273.36	0.10	
		Base	100.000000	8,000,000.00	96.634083	7,730,726.64	-269,273.36	0.10	
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	92.296610	23,074,152.50	-1,925,847.50	0.30	
		Base	100.000000	25,000,000.00	92.296610	23,074,152.50	-1,925,847.50	0.30	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.927494	1,998,549.88	94.124761	1,882,495.22	-116,054.66	0.02	
		Base	99.927494	1,998,549.88	94.124761	1,882,495.22	-116,054.66	0.02	
097023CS2	BOEING CO SR UNSECURED 05/23 4.508					4.508000	01 May 2023		
	15,000,000.000	Local	100.934047	15,140,107.09	99.650000	14,947,500.00	-192,607.09	0.20	
		Base	100.934047	15,140,107.09	99.650000	14,947,500.00	-192,607.09	0.20	
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	17,000,000.000	Local	99.944040	16,990,486.87	95.977847	16,316,233.99	-674,252.88	0.21	
		Base	99.944040	16,990,486.87	95.977847	16,316,233.99	-674,252.88	0.21	
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.764594	4,938,229.70	-61,770.30	0.06	
		Base	100.000000	5,000,000.00	98.764594	4,938,229.70	-61,770.30	0.06	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

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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
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
		4,750,000.000	Local 100.713328	4,783,883.08	99.517211	4,727,067.52	-56,815.56	0.06
			Base 100.713328	4,783,883.08	99.517211	4,727,067.52	-56,815.56	0.06
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
		423,039.580	Local 99.998137	423,031.70	99.747770	421,972.55	-1,059.15	0.01
Original Face:		4,000,000.000	Base 99.998137	423,031.70	99.747770	421,972.55	-1,059.15	0.01
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		2,000,000.000	Local 99.812753	1,996,255.06	95.954497	1,919,089.94	-77,165.12	0.03
			Base 99.812753	1,996,255.06	95.954497	1,919,089.94	-77,165.12	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
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	87.179000	4,358,950.00	-641,050.00	0.06
			Base 100.000000	5,000,000.00	87.179000	4,358,950.00	-641,050.00	0.06
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	87.482975	13,122,446.25	-1,877,553.75	0.17
			Base 100.000000	15,000,000.00	87.482975	13,122,446.25	-1,877,553.75	0.17
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55				0.550000	06 Apr 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	92.962999	13,944,449.85	-1,055,550.15	0.18
			Base 100.000000	15,000,000.00	92.962999	13,944,449.85	-1,055,550.15	0.18
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	86.645593	8,664,559.30	-1,335,440.70	0.11
			Base 100.000000	10,000,000.00	86.645593	8,664,559.30	-1,335,440.70	0.11
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	91.624540	9,162,454.00	-837,546.00	0.12
			Base 100.000000	10,000,000.00	91.624540	9,162,454.00	-837,546.00	0.12
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	87.662775	8,766,277.50	-1,233,722.50	0.11
			Base 100.000000	10,000,000.00	87.662775	8,766,277.50	-1,233,722.50	0.11

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

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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	
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				3.055000	09 May 2025			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.52
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.52
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	97.301000	19,460,200.00	-539,800.00	0.25
			Base	100.000000	20,000,000.00	97.301000	19,460,200.00	-539,800.00	0.25
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	94.999087	18,999,817.40	-1,000,182.60	0.25
			Base	100.000000	20,000,000.00	94.999087	18,999,817.40	-1,000,182.60	0.25
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		8,000,000.000	Local	99.953942	7,996,315.34	94.492836	7,559,426.88	-436,888.46	0.10
			Base	99.953942	7,996,315.34	94.492836	7,559,426.88	-436,888.46	0.10
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025			
		2,000,000.000	Local	99.843007	1,996,860.13	96.421199	1,928,423.98	-68,436.15	0.03
			Base	99.843007	1,996,860.13	96.421199	1,928,423.98	-68,436.15	0.03
14913Q2L2	CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45				3.450000	15 May 2023			
		10,508,000.000	Local	100.447741	10,555,048.61	99.453839	10,450,609.40	-104,439.21	0.14
			Base	100.447741	10,555,048.61	99.453839	10,450,609.40	-104,439.21	0.14
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95				1.950000	18 Nov 2022			
		5,000,000.000	Local	100.213896	5,010,694.80	99.763846	4,988,192.30	-22,502.50	0.07
			Base	100.213896	5,010,694.80	99.763846	4,988,192.30	-22,502.50	0.07
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		10,000,000.000	Local	99.911211	9,991,121.09	92.601929	9,260,192.90	-730,928.19	0.12
			Base	99.911211	9,991,121.09	92.601929	9,260,192.90	-730,928.19	0.12
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		10,000,000.000	Local	99.888536	9,988,853.55	96.714675	9,671,467.50	-317,386.05	0.13
			Base	99.888536	9,988,853.55	96.714675	9,671,467.50	-317,386.05	0.13
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027			
		7,500,000.000	Local	99.983534	7,498,765.05	98.201720	7,365,129.00	-133,636.05	0.10
		Original Face:	Base	99.983534	7,498,765.05	98.201720	7,365,129.00	-133,636.05	0.10

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STATE OF ARIZONA

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STATE STREET

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166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.046070	5,002,303.48	96.634091	4,831,704.55	-170,598.93	0.06
		Base	100.046070	5,002,303.48	96.634091	4,831,704.55	-170,598.93	0.06
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				5.000000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.225902	9,922,590.20	-77,409.80	0.13
		Base	100.000000	10,000,000.00	99.225902	9,922,590.20	-77,409.80	0.13
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	94.060153	9,406,015.30	-593,984.70	0.12
		Base	100.000000	10,000,000.00	94.060153	9,406,015.30	-593,984.70	0.12
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	89.740721	4,487,036.05	-512,963.95	0.06
		Base	100.000000	5,000,000.00	89.740721	4,487,036.05	-512,963.95	0.06
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	90.620172	9,062,017.20	-937,982.80	0.12
		Base	100.000000	10,000,000.00	90.620172	9,062,017.20	-937,982.80	0.12
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	87.441824	13,116,273.60	-1,883,726.40	0.17
		Base	100.000000	15,000,000.00	87.441824	13,116,273.60	-1,883,726.40	0.17
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	86.406276	4,320,313.80	-679,686.20	0.06
		Base	100.000000	5,000,000.00	86.406276	4,320,313.80	-679,686.20	0.06
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				3.671860	22 Apr 2026		
	20,000,000.000	Local	100.341441	20,068,288.10	99.980000	19,996,000.00	-72,288.10	0.26
Original Face:	20,000,000.000	Base	100.341441	20,068,288.10	99.980000	19,996,000.00	-72,288.10	0.26
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	89.002391	13,350,358.65	-1,649,641.35	0.17
		Base	100.000000	15,000,000.00	89.002391	13,350,358.65	-1,649,641.35	0.17
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	96.294538	9,629,453.80	-370,546.20	0.13
		Base	100.000000	10,000,000.00	96.294538	9,629,453.80	-370,546.20	0.13

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STATE OF ARIZONA

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191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
		10,000,000.000	Local 101.182694	10,118,269.40	95.268020	9,526,802.00	-591,467.40	0.12
			Base 101.182694	10,118,269.40	95.268020	9,526,802.00	-591,467.40	0.12
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025		
		5,000,000.000	Local 99.912232	4,995,611.59	96.604834	4,830,241.70	-165,369.89	0.06
			Base 99.912232	4,995,611.59	96.604834	4,830,241.70	-165,369.89	0.06
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024		
		7,000,000.000	Local 105.000679	7,350,047.54	98.440486	6,890,834.02	-459,213.52	0.09
			Base 105.000679	7,350,047.54	98.440486	6,890,834.02	-459,213.52	0.09
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5				0.500000	11 Aug 2023		
		2,958,000.000	Local 100.000000	2,958,000.00	96.330000	2,849,441.40	-108,558.60	0.04
			Base 100.000000	2,958,000.00	96.330000	2,849,441.40	-108,558.60	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7				0.700000	05 Jul 2023		
		5,000,000.000	Local 100.333538	5,016,676.89	97.319664	4,865,983.20	-150,693.69	0.06
			Base 100.333538	5,016,676.89	97.319664	4,865,983.20	-150,693.69	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
		9,000,000.000	Local 99.967986	8,997,118.71	94.831910	8,534,871.90	-462,246.81	0.11
			Base 99.967986	8,997,118.71	94.831910	8,534,871.90	-462,246.81	0.11
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
		10,000,000.000	Local 99.964211	9,996,421.11	92.693639	9,269,363.90	-727,057.21	0.12
			Base 99.964211	9,996,421.11	92.693639	9,269,363.90	-727,057.21	0.12
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
		5,000,000.000	Local 99.997859	4,999,892.95	98.370210	4,918,510.50	-81,382.45	0.06
Original Face:		5,000,000.000	Base 99.997859	4,999,892.95	98.370210	4,918,510.50	-81,382.45	0.06
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
		7,000,000.000	Local 105.838038	7,408,662.69	96.495774	6,754,704.18	-653,958.51	0.09
			Base 105.838038	7,408,662.69	96.495774	6,754,704.18	-653,958.51	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
		2,000,000.000	Local 101.742214	2,034,844.28	92.813069	1,856,261.38	-178,582.90	0.02
			Base 101.742214	2,034,844.28	92.813069	1,856,261.38	-178,582.90	0.02

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278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.906843	4,995,342.15	87.520439	4,376,021.95	-619,320.20	0.06
			Base	99.906843	4,995,342.15	87.520439	4,376,021.95	-619,320.20	0.06
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A				1.780000	22 Dec 2025			
		2,209,038.880	Local	100.130382	2,211,919.07	99.291950	2,193,397.78	-18,521.29	0.03
		Original Face: 10,000,000.000	Base	100.130382	2,211,919.07	99.291950	2,193,397.78	-18,521.29	0.03
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023			
		10,000,000.000	Local	100.301069	10,030,106.90	98.571000	9,857,100.00	-173,006.90	0.13
			Base	100.301069	10,030,106.90	98.571000	9,857,100.00	-173,006.90	0.13
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	88.065689	8,806,568.90	-1,193,431.10	0.12
			Base	100.000000	10,000,000.00	88.065689	8,806,568.90	-1,193,431.10	0.12
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	87.554637	6,128,824.59	-871,175.41	0.08
			Base	100.000000	7,000,000.00	87.554637	6,128,824.59	-871,175.41	0.08
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	91.413483	9,141,348.30	-858,651.70	0.12
			Base	100.000000	10,000,000.00	91.413483	9,141,348.30	-858,651.70	0.12
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	91.153518	6,836,513.85	-663,486.15	0.09
			Base	100.000000	7,500,000.00	91.153518	6,836,513.85	-663,486.15	0.09
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	94.420053	944,200.53	-55,799.47	0.01
			Base	100.000000	1,000,000.00	94.420053	944,200.53	-55,799.47	0.01
3130ASPC7	FEDERAL HOME LOAN BANKS 07/23 2.5				4.000000	28 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.220921	9,922,092.10	-77,907.90	0.13
			Base	100.000000	10,000,000.00	99.220921	9,922,092.10	-77,907.90	0.13
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	98.460073	4,923,003.65	-76,996.35	0.06
			Base	100.000000	5,000,000.00	98.460073	4,923,003.65	-76,996.35	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
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.020000	10 Aug 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	98.803546	19,760,709.20	-239,290.80	0.26	
		Base	100.000000	20,000,000.00	98.803546	19,760,709.20	-239,290.80	0.26	
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	99.725114	19,945,022.80	-54,977.20	0.26	
		Base	100.000000	20,000,000.00	99.725114	19,945,022.80	-54,977.20	0.26	
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	100.125837	17,006,373.41	21,373.41	0.22	
		Base	100.000000	16,985,000.00	100.125837	17,006,373.41	21,373.41	0.22	
313313L30	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000						20 Oct 2022		
	25,000,000.000	Local	99.982615	24,995,653.63	99.857121	24,964,280.25	-31,373.38	0.33	
		Base	99.982615	24,995,653.63	99.857121	24,964,280.25	-31,373.38	0.33	
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					3.083860	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.052711	10,005,271.10	5,271.10	0.13	
		Base	100.000000	10,000,000.00	100.052711	10,005,271.10	5,271.10	0.13	
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	89.152654	13,372,898.10	-1,627,101.90	0.17	
		Base	100.000000	15,000,000.00	89.152654	13,372,898.10	-1,627,101.90	0.17	
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	88.760759	4,438,037.95	-561,962.05	0.06	
		Base	100.000000	5,000,000.00	88.760759	4,438,037.95	-561,962.05	0.06	
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
	20,000,000.000	Local	99.990411	19,998,082.19	98.835634	19,767,126.80	-230,955.39	0.26	
		Base	99.990411	19,998,082.19	98.835634	19,767,126.80	-230,955.39	0.26	
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.901757	4,545,087.85	-454,912.15	0.06	
		Base	100.000000	5,000,000.00	90.901757	4,545,087.85	-454,912.15	0.06	
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.016697	19,803,339.40	-196,660.60	0.26	
		Base	100.000000	20,000,000.00	99.016697	19,803,339.40	-196,660.60	0.26	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023		
	10,000,000.000	Local	99.914996	9,991,499.57	95.710224	9,571,022.40	-420,477.17	0.13
		Base	99.914996	9,991,499.57	95.710224	9,571,022.40	-420,477.17	0.13
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	91.532340	9,153,234.00	-846,766.00	0.12
		Base	100.000000	10,000,000.00	91.532340	9,153,234.00	-846,766.00	0.12
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	98.555569	9,855,556.90	-144,443.10	0.13
		Base	100.000000	10,000,000.00	98.555569	9,855,556.90	-144,443.10	0.13
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	7,878,512.600	Local	102.115838	8,045,209.13	85.913715	6,768,722.86	-1,276,486.27	0.09
	Original Face: 10,000,000.000	Base	102.115838	8,045,209.13	85.913715	6,768,722.86	-1,276,486.27	0.09
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	90.558827	9,055,882.70	-944,117.30	0.12
		Base	100.000000	10,000,000.00	90.558827	9,055,882.70	-944,117.30	0.12
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.391302	4,469,565.10	-530,434.90	0.06
		Base	100.000000	5,000,000.00	89.391302	4,469,565.10	-530,434.90	0.06
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.354043	4,467,702.15	-532,297.85	0.06
		Base	100.000000	5,000,000.00	89.354043	4,467,702.15	-532,297.85	0.06
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.633319	9,863,331.90	-136,668.10	0.13
		Base	100.000000	10,000,000.00	98.633319	9,863,331.90	-136,668.10	0.13
3134GXM76	FREDDIE MAC NOTES 08/25 VAR				3.000000	25 Aug 2025		
	10,000,000.000	Local	100.101256	10,010,125.63	99.065139	9,906,513.90	-103,611.73	0.13
		Base	100.101256	10,010,125.63	99.065139	9,906,513.90	-103,611.73	0.13
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.453184	14,767,977.60	-232,022.40	0.19
		Base	100.000000	15,000,000.00	98.453184	14,767,977.60	-232,022.40	0.19

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3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.900225	19,780,045.00	-219,955.00	0.26
			Base	100.000000	20,000,000.00	98.900225	19,780,045.00	-219,955.00	0.26
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		21,717.640	Local	102.461133	22,252.14	99.186170	21,540.90	-711.24	0.00
Original Face:		2,838,688.000	Base	102.461133	22,252.14	99.186170	21,540.90	-711.24	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		352,885.940	Local	101.325760	357,564.36	89.845750	317,053.02	-40,511.34	0.00
Original Face:		5,677,376.000	Base	101.325760	357,564.36	89.845750	317,053.02	-40,511.34	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		484,187.920	Local	101.239341	490,188.66	89.656910	434,107.93	-56,080.73	0.01
Original Face:		5,677,376.000	Base	101.239341	490,188.66	89.656910	434,107.93	-56,080.73	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		569,922.930	Local	100.708061	573,958.33	93.212000	531,236.56	-42,721.77	0.01
Original Face:		6,713,909.000	Base	100.708061	573,958.33	93.212000	531,236.56	-42,721.77	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		666,935.440	Local	99.826745	665,779.94	93.257630	621,968.18	-43,811.76	0.01
Original Face:		5,677,376.000	Base	99.826745	665,779.94	93.257630	621,968.18	-43,811.76	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		895,407.080	Local	101.348178	907,478.76	91.403000	818,428.93	-89,049.83	0.01
Original Face:		6,995,663.000	Base	101.348178	907,478.76	91.403000	818,428.93	-89,049.83	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		666,935.440	Local	100.167665	668,053.66	93.713620	625,009.34	-43,044.32	0.01
Original Face:		5,677,376.000	Base	100.167665	668,053.66	93.713620	625,009.34	-43,044.32	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		758,460.260	Local	100.613579	763,114.01	88.414960	670,592.34	-92,521.67	0.01
Original Face:		11,354,753.000	Base	100.613579	763,114.01	88.414960	670,592.34	-92,521.67	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		374,404.540	Local	98.759256	369,759.14	92.133550	344,952.19	-24,806.95	0.00
Original Face:		2,000,000.000	Base	98.759256	369,759.14	92.133550	344,952.19	-24,806.95	0.00

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		886,647.130	Local	101.405951	899,112.95	89.656910	794,940.42	-104,172.53	0.01
Original Face:		8,516,065.000	Base	101.405951	899,112.95	89.656910	794,940.42	-104,172.53	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		537,357.450	Local	99.916817	536,910.46	94.626330	508,481.63	-28,428.83	0.01
Original Face:		5,677,376.000	Base	99.916817	536,910.46	94.626330	508,481.63	-28,428.83	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		991,520.480	Local	98.868005	980,296.52	92.577740	917,927.25	-62,369.27	0.01
Original Face:		6,060,416.000	Base	98.868005	980,296.52	92.577740	917,927.25	-62,369.27	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		4,896,994.830	Local	99.756044	4,885,048.31	76.188550	3,730,949.35	-1,154,098.96	0.05
Original Face:		7,000,000.000	Base	99.756044	4,885,048.31	76.188550	3,730,949.35	-1,154,098.96	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	89.902852	8,990,285.20	-1,009,714.80	0.12
			Base	100.000000	10,000,000.00	89.902852	8,990,285.20	-1,009,714.80	0.12
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	89.440062	8,944,006.20	-1,055,993.80	0.12
			Base	100.000000	10,000,000.00	89.440062	8,944,006.20	-1,055,993.80	0.12
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		108,715.160	Local	98.471317	107,053.25	95.961600	104,324.81	-2,728.44	0.00
Original Face:		2,838,688.000	Base	98.471317	107,053.25	95.961600	104,324.81	-2,728.44	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		146,768.370	Local	100.115386	146,937.72	98.520140	144,596.40	-2,341.32	0.00
Original Face:		5,946,910.000	Base	100.115386	146,937.72	98.520140	144,596.40	-2,341.32	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		36,743.480	Local	101.926845	37,451.47	98.903130	36,340.45	-1,111.02	0.00
Original Face:		500,000.000	Base	101.926845	37,451.47	98.903130	36,340.45	-1,111.02	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		31,383.350	Local	99.475422	31,218.72	98.990900	31,066.66	-152.06	0.00
Original Face:		2,838,688.000	Base	99.475422	31,218.72	98.990900	31,066.66	-152.06	0.00

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	177,406.310	Local		99.980192	177,371.17	95.345790	169,149.45	-8,221.72	0.00
Original Face:	2,838,688.000	Base		99.980192	177,371.17	95.345790	169,149.45	-8,221.72	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	161,287.350	Local		99.960505	161,223.65	96.017450	154,864.00	-6,359.65	0.00
Original Face:	3,247,459.000	Base		99.960505	161,223.65	96.017450	154,864.00	-6,359.65	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	345,345.980	Local		100.130368	345,796.20	95.705370	330,514.65	-15,281.55	0.00
Original Face:	5,677,376.000	Base		100.130368	345,796.20	95.705370	330,514.65	-15,281.55	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	217,342.410	Local		100.321217	218,040.55	97.547180	212,011.39	-6,029.16	0.00
Original Face:	8,516,065.000	Base		100.321217	218,040.55	97.547180	212,011.39	-6,029.16	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	886,645.880	Local		100.044967	887,044.58	93.678460	830,596.21	-56,448.37	0.01
Original Face:	7,380,589.000	Base		100.044967	887,044.58	93.678460	830,596.21	-56,448.37	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,476,894.200	Local		101.132680	1,493,622.68	89.367600	1,319,864.90	-173,757.78	0.02
Original Face:	5,677,376.000	Base		101.132680	1,493,622.68	89.367600	1,319,864.90	-173,757.78	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	780,301.340	Local		100.021315	780,467.66	90.500590	706,177.32	-74,290.34	0.01
Original Face:	5,677,376.000	Base		100.021315	780,467.66	90.500590	706,177.32	-74,290.34	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	1,950,753.490	Local		100.660816	1,963,644.39	91.192010	1,778,931.32	-184,713.07	0.02
Original Face:	14,193,441.000	Base		100.660816	1,963,644.39	91.192010	1,778,931.32	-184,713.07	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	550,334.350	Local		100.421500	552,654.01	97.494610	536,546.33	-16,107.68	0.01
Original Face:	14,193,441.000	Base		100.421500	552,654.01	97.494610	536,546.33	-16,107.68	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	471,454.970	Local		99.905374	471,008.85	90.778140	427,978.05	-43,030.80	0.01
Original Face:	3,250,000.000	Base		99.905374	471,008.85	90.778140	427,978.05	-43,030.80	0.01

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3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	180,750.220	Local		100.457952	181,577.97	98.744870	178,481.57	-3,096.40	0.00
Original Face:	5,677,376.000	Base		100.457952	181,577.97	98.744870	178,481.57	-3,096.40	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	1,369,182.610	Local		99.915095	1,368,020.11	88.698690	1,214,447.04	-153,573.07	0.02
Original Face:	8,516,065.000	Base		99.915095	1,368,020.11	88.698690	1,214,447.04	-153,573.07	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	314,752.130	Local		98.280768	309,340.81	93.638130	294,728.01	-14,612.80	0.00
Original Face:	2,500,000.000	Base		98.280768	309,340.81	93.638130	294,728.01	-14,612.80	0.00
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
	121,605.750	Local		102.331839	124,441.40	99.705650	121,247.80	-3,193.60	0.00
Original Face:	5,000,000.000	Base		102.331839	124,441.40	99.705650	121,247.80	-3,193.60	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
	4,753,142.550	Local		100.167645	4,761,110.96	84.708710	4,026,325.74	-734,785.22	0.05
Original Face:	5,000,000.000	Base		100.167645	4,761,110.96	84.708710	4,026,325.74	-734,785.22	0.05
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	326,022.150	Local		100.958469	329,146.97	95.276420	310,622.23	-18,524.74	0.00
Original Face:	44,567,405.000	Base		100.958469	329,146.97	95.276420	310,622.23	-18,524.74	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	10,931.540	Local		104.859791	11,462.79	100.830570	11,022.33	-440.46	0.00
Original Face:	1,000,000.000	Base		104.859791	11,462.79	100.830570	11,022.33	-440.46	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	429,401.680	Local		105.335939	452,314.29	99.928870	429,096.25	-23,218.04	0.01
Original Face:	24,898,134.000	Base		105.335939	452,314.29	99.928870	429,096.25	-23,218.04	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	154,231.550	Local		104.403820	161,023.63	98.460640	151,857.37	-9,166.26	0.00
Original Face:	8,516,065.000	Base		104.403820	161,023.63	98.460640	151,857.37	-9,166.26	0.00
31422XC91	FARMER MAC NOTES 12/23 3					3.000000	15 Dec 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	98.459687	9,845,968.70	-154,031.30	0.13
		Base		100.000000	10,000,000.00	98.459687	9,845,968.70	-154,031.30	0.13

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Holdings

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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	
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				3.210000	10 May 2023			
		15,000,000.000	Local 100.000000	15,000,000.00	99.694784	14,954,217.60	-45,782.40	0.20	
			Base 100.000000	15,000,000.00	99.694784	14,954,217.60	-45,782.40	0.20	
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033			
		5,000,000.000	Local 92.944182	4,647,209.10	88.157870	4,407,893.50	-239,315.60	0.06	
Original Face:		5,000,000.000	Base 92.944182	4,647,209.10	88.157870	4,407,893.50	-239,315.60	0.06	
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local 101.033299	1,262,916.24	97.727224	1,221,590.30	-41,325.94	0.02	
			Base 101.033299	1,262,916.24	97.727224	1,221,590.30	-41,325.94	0.02	
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023			
		7,500,000.000	Local 100.023333	7,501,750.00	95.977000	7,198,275.00	-303,475.00	0.09	
			Base 100.023333	7,501,750.00	95.977000	7,198,275.00	-303,475.00	0.09	
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023			
		5,000,000.000	Local 100.000000	5,000,000.00	95.965513	4,798,275.65	-201,724.35	0.06	
			Base 100.000000	5,000,000.00	95.965513	4,798,275.65	-201,724.35	0.06	
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		7,000,000.000	Local 100.000000	7,000,000.00	97.768058	6,843,764.06	-156,235.94	0.09	
			Base 100.000000	7,000,000.00	97.768058	6,843,764.06	-156,235.94	0.09	
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	86.340105	17,268,021.00	-2,731,979.00	0.23	
			Base 100.000000	20,000,000.00	86.340105	17,268,021.00	-2,731,979.00	0.23	
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026			
		10,000,000.000	Local 100.000000	10,000,000.00	87.068656	8,706,865.60	-1,293,134.40	0.11	
			Base 100.000000	10,000,000.00	87.068656	8,706,865.60	-1,293,134.40	0.11	
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8				0.800000	25 Mar 2024			
		5,000,000.000	Local 100.000000	5,000,000.00	93.703031	4,685,151.55	-314,848.45	0.06	
			Base 100.000000	5,000,000.00	93.703031	4,685,151.55	-314,848.45	0.06	
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026			
		10,000,000.000	Local 100.000000	10,000,000.00	86.860710	8,686,071.00	-1,313,929.00	0.11	
			Base 100.000000	10,000,000.00	86.860710	8,686,071.00	-1,313,929.00	0.11	

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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	88.948913	8,894,891.30	-1,105,108.70	0.12
			Base 100.000000	10,000,000.00	88.948913	8,894,891.30	-1,105,108.70	0.12
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
		36,434.810	Local 104.698858	38,146.83	98.066300	35,730.27	-2,416.56	0.00
Original Face:		877,500.000	Base 104.698858	38,146.83	98.066300	35,730.27	-2,416.56	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
		556,285.380	Local 98.979274	550,607.23	90.263580	502,123.10	-48,484.13	0.01
Original Face:		3,000,000.000	Base 98.979274	550,607.23	90.263580	502,123.10	-48,484.13	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,402,380.260	Local 95.795084	1,343,411.35	92.900720	1,302,821.36	-40,589.99	0.02
Original Face:		10,000,000.000	Base 95.795084	1,343,411.35	92.900720	1,302,821.36	-40,589.99	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,417,073.270	Local 101.844663	1,443,213.49	92.827390	1,315,432.13	-127,781.36	0.02
Original Face:		10,493,495.000	Base 101.844663	1,443,213.49	92.827390	1,315,432.13	-127,781.36	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,220,175.750	Local 96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.03
Original Face:		5,000,000.000	Base 96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		129,299.830	Local 99.909605	129,182.95	97.597760	126,193.74	-2,989.21	0.00
Original Face:		5,000,000.000	Base 99.909605	129,182.95	97.597760	126,193.74	-2,989.21	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
		372,304.520	Local 100.633785	374,664.13	92.634360	344,881.91	-29,782.22	0.00
Original Face:		5,000,000.000	Base 100.633785	374,664.13	92.634360	344,881.91	-29,782.22	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		3,115,374.740	Local 102.199463	3,183,896.27	78.991410	2,460,878.43	-723,017.84	0.03
Original Face:		5,000,000.000	Base 102.199463	3,183,896.27	78.991410	2,460,878.43	-723,017.84	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		6,253,000.000	Local 99.837329	6,242,828.18	96.461691	6,031,749.54	-211,078.64	0.08
			Base 99.837329	6,242,828.18	96.461691	6,031,749.54	-211,078.64	0.08

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STATE OF ARIZONA

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427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
		1,000,000.000	Local	99.964621	99,646.21	95.107855	951,078.55	-48,567.66	0.01
			Base	99.964621	99,646.21	95.107855	951,078.55	-48,567.66	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		2,000,000.000	Local	99.902811	1,998,056.21	90.776927	1,815,538.54	-182,517.67	0.02
			Base	99.902811	1,998,056.21	90.776927	1,815,538.54	-182,517.67	0.02
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025			
		5,000,000.000	Local	99.964385	4,998,219.25	98.425401	4,921,270.05	-76,949.20	0.06
			Base	99.964385	4,998,219.25	98.425401	4,921,270.05	-76,949.20	0.06
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		3,000,000.000	Local	99.994787	2,999,843.61	92.051345	2,761,540.35	-238,303.26	0.04
			Base	99.994787	2,999,843.61	92.051345	2,761,540.35	-238,303.26	0.04
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024			
		12,000,000.000	Local	99.871949	11,984,633.87	97.290994	11,674,919.28	-309,714.59	0.15
			Base	99.871949	11,984,633.87	97.290994	11,674,919.28	-309,714.59	0.15
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.987736	1,999,754.71	89.013683	1,780,273.66	-219,481.05	0.02
			Base	99.987736	1,999,754.71	89.013683	1,780,273.66	-219,481.05	0.02
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.902323	19,580,464.60	-419,535.40	0.26
			Base	100.000000	20,000,000.00	97.902323	19,580,464.60	-419,535.40	0.26
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023			
		3,800,000.000	Local	100.000000	3,800,000.00	99.269670	3,772,247.46	-27,752.54	0.05
			Base	100.000000	3,800,000.00	99.269670	3,772,247.46	-27,752.54	0.05
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	99.397992	1,192,775.90	-7,224.10	0.02
			Base	100.000000	1,200,000.00	99.397992	1,192,775.90	-7,224.10	0.02
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.001258	4,950,062.90	-49,937.10	0.06
			Base	100.000000	5,000,000.00	99.001258	4,950,062.90	-49,937.10	0.06

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46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026			
		5,850,000.000	Local	96.805263	5,663,107.88	92.990581	5,439,948.99	-223,158.89	0.07
			Base	96.805263	5,663,107.88	92.990581	5,439,948.99	-223,158.89	0.07
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025			
		5,000,000.000	Local	99.532307	4,976,615.34	97.172451	4,858,622.55	-117,992.79	0.06
			Base	99.532307	4,976,615.34	97.172451	4,858,622.55	-117,992.79	0.06
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026			
		3,000,000.000	Local	99.980477	2,999,414.31	95.594810	2,867,844.30	-131,570.01	0.04
		Original Face: 3,000,000.000	Base	99.980477	2,999,414.31	95.594810	2,867,844.30	-131,570.01	0.04
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2				3.730000	16 Jun 2025			
		8,500,000.000	Local	99.989410	8,499,099.85	99.196130	8,431,671.05	-67,428.80	0.11
		Original Face: 8,500,000.000	Base	99.989410	8,499,099.85	99.196130	8,431,671.05	-67,428.80	0.11
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		5,000,000.000	Local	99.937394	4,996,869.72	89.303218	4,465,160.90	-531,708.82	0.06
			Base	99.937394	4,996,869.72	89.303218	4,465,160.90	-531,708.82	0.06
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	88.798493	4,439,924.65	-560,075.35	0.06
			Base	100.000000	5,000,000.00	88.798493	4,439,924.65	-560,075.35	0.06
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	93.265631	4,663,281.55	-336,718.45	0.06
			Base	100.000000	5,000,000.00	93.265631	4,663,281.55	-336,718.45	0.06
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	96.848941	4,842,447.05	-157,552.95	0.06
			Base	100.000000	5,000,000.00	96.848941	4,842,447.05	-157,552.95	0.06
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	98.936628	4,946,831.40	-53,168.60	0.06
			Base	100.000000	5,000,000.00	98.936628	4,946,831.40	-53,168.60	0.06
48133DH78	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 2.75				2.750000	10 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.636164	9,863,616.40	-136,383.60	0.13
			Base	100.000000	10,000,000.00	98.636164	9,863,616.40	-136,383.60	0.13

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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	98.006600	19,601,320.00	-398,680.00	0.26
			Base	100.000000	20,000,000.00	98.006600	19,601,320.00	-398,680.00	0.26
48133DN30	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 3.6				3.600000	31 Jul 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	98.730029	19,746,005.80	-253,994.20	0.26
			Base	100.000000	20,000,000.00	98.730029	19,746,005.80	-253,994.20	0.26
48133MCP3	JPMORGAN CHASE + CO COMPANY GUAR 10/23 4				4.000000	23 Oct 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	99.440218	34,804,076.30	-195,923.70	0.45
			Base	100.000000	35,000,000.00	99.440218	34,804,076.30	-195,923.70	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.993132	2,999,793.97	98.635000	2,959,050.00	-40,743.97	0.04
			Base	99.993132	2,999,793.97	98.635000	2,959,050.00	-40,743.97	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR				0.423000	03 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.786540	4,939,327.00	-60,673.00	0.06
			Base	100.000000	5,000,000.00	98.786540	4,939,327.00	-60,673.00	0.06
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		5,000,000.000	Local	99.975501	4,998,775.05	98.567675	4,928,383.75	-70,391.30	0.06
			Base	99.975501	4,998,775.05	98.567675	4,928,383.75	-70,391.30	0.06
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.859867	2,995,796.01	97.659911	2,929,797.33	-65,998.68	0.04
			Base	99.859867	2,995,796.01	97.659911	2,929,797.33	-65,998.68	0.04
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	96.551000	4,827,550.00	-172,450.00	0.06
			Base	100.000000	5,000,000.00	96.551000	4,827,550.00	-172,450.00	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026			
		5,000,000.000	Local	99.823609	4,991,180.43	86.745544	4,337,277.20	-653,903.23	0.06
			Base	99.823609	4,991,180.43	86.745544	4,337,277.20	-653,903.23	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35				3.350000	01 Apr 2023			
		3,250,000.000	Local	101.152891	3,287,468.95	99.383000	3,229,947.50	-57,521.45	0.04
			Base	101.152891	3,287,468.95	99.383000	3,229,947.50	-57,521.45	0.04

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58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	10,000,000.000	Local	99.956680	9,995,668.01	96.226000	9,622,600.00	-373,068.01	0.13	
		Base	99.956680	9,995,668.01	96.226000	9,622,600.00	-373,068.01	0.13	
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
	10,000,000.000	Local	101.571340	10,157,133.96	99.095709	9,909,570.90	-247,563.06	0.13	
		Base	101.571340	10,157,133.96	99.095709	9,909,570.90	-247,563.06	0.13	
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
	4,250,000.000	Local	99.964029	4,248,471.24	87.327955	3,711,438.09	-537,033.15	0.05	
		Base	99.964029	4,248,471.24	87.327955	3,711,438.09	-537,033.15	0.05	
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
	4,000,000.000	Local	99.995533	3,999,821.33	96.116881	3,844,675.24	-155,146.09	0.05	
		Base	99.995533	3,999,821.33	96.116881	3,844,675.24	-155,146.09	0.05	
594918AQ7	MICROSOFT CORP SR UNSECURED 11/22 2.125					2.125000	15 Nov 2022		
	2,000,000.000	Local	100.161131	2,003,222.62	99.802444	1,996,048.88	-7,173.74	0.03	
		Base	100.161131	2,003,222.62	99.802444	1,996,048.88	-7,173.74	0.03	
594918BQ6	MICROSOFT CORP SR UNSECURED 08/23 2					2.000000	08 Aug 2023		
	19,204,000.000	Local	98.992377	19,010,496.16	98.109000	18,840,852.36	-169,643.80	0.25	
		Base	98.992377	19,010,496.16	98.109000	18,840,852.36	-169,643.80	0.25	
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
	4,000,000.000	Local	99.897912	3,995,916.49	91.711304	3,668,452.16	-327,464.33	0.05	
		Base	99.897912	3,995,916.49	91.711304	3,668,452.16	-327,464.33	0.05	
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
	5,000,000.000	Local	99.687422	4,984,371.10	97.898904	4,894,945.20	-89,425.90	0.06	
		Base	99.687422	4,984,371.10	97.898904	4,894,945.20	-89,425.90	0.06	
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					3.585000	24 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.151333	4,907,566.65	-92,433.35	0.06	
		Base	100.000000	5,000,000.00	98.151333	4,907,566.65	-92,433.35	0.06	
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	97.878847	19,575,769.40	-424,230.60	0.26	
		Base	100.000000	20,000,000.00	97.878847	19,575,769.40	-424,230.60	0.26	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: September 30, 2022

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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	
63305LPP4	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	99.630000	19,926,000.00	-74,000.00	0.26
			Base	100.000000	20,000,000.00	99.630000	19,926,000.00	-74,000.00	0.26
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		10,000,000.000	Local	99.968808	9,996,880.82	94.324517	9,432,451.70	-564,429.12	0.12
			Base	99.968808	9,996,880.82	94.324517	9,432,451.70	-564,429.12	0.12
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026			
		15,000,000.000	Local	99.821745	14,973,261.75	87.445748	13,116,862.20	-1,856,399.55	0.17
			Base	99.821745	14,973,261.75	87.445748	13,116,862.20	-1,856,399.55	0.17
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		5,000,000.000	Local	99.937230	4,996,861.51	92.431062	4,621,553.10	-375,308.41	0.06
			Base	99.937230	4,996,861.51	92.431062	4,621,553.10	-375,308.41	0.06
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				3.360000	07 Aug 2023			
		7,500,000.000	Local	100.000000	7,500,000.00	99.770385	7,482,778.88	-17,221.12	0.10
			Base	100.000000	7,500,000.00	99.770385	7,482,778.88	-17,221.12	0.10
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025			
		5,000,000.000	Local	99.976320	4,998,816.01	96.487679	4,824,383.95	-174,432.06	0.06
			Base	99.976320	4,998,816.01	96.487679	4,824,383.95	-174,432.06	0.06
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023			
		5,000,000.000	Local	99.952817	4,997,640.84	95.156901	4,757,845.05	-239,795.79	0.06
			Base	99.952817	4,997,640.84	95.156901	4,757,845.05	-239,795.79	0.06
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		15,000,000.000	Local	99.906729	14,986,009.33	94.597366	14,189,604.90	-796,404.43	0.19
			Base	99.906729	14,986,009.33	94.597366	14,189,604.90	-796,404.43	0.19
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		10,000,000.000	Local	99.997885	9,999,788.52	98.466795	9,846,679.50	-153,109.02	0.13
			Base	99.997885	9,999,788.52	98.466795	9,846,679.50	-153,109.02	0.13
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				3.980000	21 Mar 2024			
		9,000,000.000	Local	100.000000	9,000,000.00	99.240150	8,931,613.50	-68,386.50	0.12
			Base	100.000000	9,000,000.00	99.240150	8,931,613.50	-68,386.50	0.12

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025			
		5,000,000.000	Local	99.977159	4,998,857.95	98.266512	4,913,325.60	-85,532.35	0.06
			Base	99.977159	4,998,857.95	98.266512	4,913,325.60	-85,532.35	0.06
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05				1.050000	08 Mar 2024			
		7,000,000.000	Local	99.995693	6,999,698.52	93.144032	6,520,082.24	-479,616.28	0.09
			Base	99.995693	6,999,698.52	93.144032	6,520,082.24	-479,616.28	0.09
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025			
		4,455,000.000	Local	109.833474	4,893,081.26	97.643169	4,350,003.18	-543,078.08	0.06
			Base	109.833474	4,893,081.26	97.643169	4,350,003.18	-543,078.08	0.06
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.849845	4,992,492.23	96.471017	4,823,550.85	-168,941.38	0.06
			Base	99.849845	4,992,492.23	96.471017	4,823,550.85	-168,941.38	0.06
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	97.234687	19,446,937.40	-553,062.60	0.25
			Base	100.000000	20,000,000.00	97.234687	19,446,937.40	-553,062.60	0.25
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4				2.400000	15 Sep 2023			
		6,700,000.000	Local	101.560171	6,804,531.48	97.570000	6,537,190.00	-267,341.48	0.09
			Base	101.560171	6,804,531.48	97.570000	6,537,190.00	-267,341.48	0.09
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		8,000,000.000	Local	99.966835	7,997,346.79	87.651570	7,012,125.60	-985,221.19	0.09
			Base	99.966835	7,997,346.79	87.651570	7,012,125.60	-985,221.19	0.09
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024			
		10,000,000.000	Local	96.244495	9,624,449.52	92.245842	9,224,584.20	-399,865.32	0.12
			Base	96.244495	9,624,449.52	92.245842	9,224,584.20	-399,865.32	0.12
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		12,000,000.000	Local	99.940903	11,992,908.32	97.797050	11,735,646.00	-257,262.32	0.15
			Base	99.940903	11,992,908.32	97.797050	11,735,646.00	-257,262.32	0.15
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023			
		4,888,000.000	Local	100.247522	4,900,098.88	98.104279	4,795,337.16	-104,761.72	0.06
			Base	100.247522	4,900,098.88	98.104279	4,795,337.16	-104,761.72	0.06

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Holdings

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STATE OF ARIZONA

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STATE STREET

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713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		9,909,000.000	Local	100.070911	9,916,026.53	96.224000	9,534,836.16	-381,190.37	0.12
			Base	100.070911	9,916,026.53	96.224000	9,534,836.16	-381,190.37	0.12
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024			
		4,753,000.000	Local	104.631451	4,973,132.85	98.233841	4,669,054.46	-304,078.39	0.06
			Base	104.631451	4,973,132.85	98.233841	4,669,054.46	-304,078.39	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.994663	11,999,359.50	89.726812	10,767,217.44	-1,232,142.06	0.14
			Base	99.994663	11,999,359.50	89.726812	10,767,217.44	-1,232,142.06	0.14
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				3.410000	12 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.575642	4,978,782.10	-21,217.90	0.07
			Base	100.000000	5,000,000.00	99.575642	4,978,782.10	-21,217.90	0.07
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025			
		15,000,000.000	Local	99.900280	14,985,042.05	89.000667	13,350,100.05	-1,634,942.00	0.17
			Base	99.900280	14,985,042.05	89.000667	13,350,100.05	-1,634,942.00	0.17
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.972234	5,498,472.89	88.938614	4,891,623.77	-606,849.12	0.06
			Base	99.972234	5,498,472.89	88.938614	4,891,623.77	-606,849.12	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				3.200000	05 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.422898	6,959,602.86	-40,397.14	0.09
			Base	100.000000	7,000,000.00	99.422898	6,959,602.86	-40,397.14	0.09
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				3.520000	10 Mar 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.375300	14,906,295.00	-93,705.00	0.19
			Base	100.000000	15,000,000.00	99.375300	14,906,295.00	-93,705.00	0.19
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	96.894000	9,689,400.00	-310,600.00	0.13
			Base	100.000000	10,000,000.00	96.894000	9,689,400.00	-310,600.00	0.13
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	91.000000	4,550,000.00	-450,000.00	0.06
			Base	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06

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78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				3.450000	05 Aug 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	99.646297	14,946,944.55	-53,055.45	0.20
			Base 100.000000	15,000,000.00	99.646297	14,946,944.55	-53,055.45	0.20
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	98.447390	24,611,847.50	-388,152.50	0.32
			Base 100.000000	25,000,000.00	98.447390	24,611,847.50	-388,152.50	0.32
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024		
		15,000,000.000	Local 99.998699	14,999,804.79	94.869354	14,230,403.10	-769,401.69	0.19
			Base 99.998699	14,999,804.79	94.869354	14,230,403.10	-769,401.69	0.19
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
		15,000,000.000	Local 99.910260	14,986,538.96	91.830646	13,774,596.90	-1,211,942.06	0.18
			Base 99.910260	14,986,538.96	91.830646	13,774,596.90	-1,211,942.06	0.18
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				3.784000	25 Jan 2029		
		732,187.910	Local 100.000000	732,187.91	96.063380	703,364.45	-28,823.46	0.01
Original Face:		2,838,688.000	Base 100.000000	732,187.91	96.063380	703,364.45	-28,823.46	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	93.235195	4,661,759.75	-338,240.25	0.06
			Base 100.000000	5,000,000.00	93.235195	4,661,759.75	-338,240.25	0.06
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
		5,000,000.000	Local 99.904140	4,995,206.98	89.780184	4,489,009.20	-506,197.78	0.06
			Base 99.904140	4,995,206.98	89.780184	4,489,009.20	-506,197.78	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.010000	03 Mar 2027		
		10,000,000.000	Local 100.000000	10,000,000.00	99.265240	9,926,524.00	-73,476.00	0.13
			Base 100.000000	10,000,000.00	99.265240	9,926,524.00	-73,476.00	0.13
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
		3,000,000.000	Local 99.989492	2,999,684.76	97.620927	2,928,627.81	-71,056.95	0.04
			Base 99.989492	2,999,684.76	97.620927	2,928,627.81	-71,056.95	0.04

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842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
	10,000,000.000	Local	101.374467	10,137,446.67	98.836725	9,883,672.50	-253,774.17	0.13	
		Base	101.374467	10,137,446.67	98.836725	9,883,672.50	-253,774.17	0.13	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
	5,000,000.000	Local	100.375742	5,018,787.08	98.768359	4,938,417.95	-80,369.13	0.06	
		Base	100.375742	5,018,787.08	98.768359	4,938,417.95	-80,369.13	0.06	
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
	15,000,000.000	Local	101.601205	15,240,180.82	97.660747	14,649,112.05	-591,068.77	0.19	
		Base	101.601205	15,240,180.82	97.660747	14,649,112.05	-591,068.77	0.19	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	8,000,000.000	Local	99.946116	7,995,689.24	94.356619	7,548,529.52	-447,159.72	0.10	
		Base	99.946116	7,995,689.24	94.356619	7,548,529.52	-447,159.72	0.10	
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					3.380000	14 Feb 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.402924	2,982,087.72	-17,912.28	0.04	
		Base	100.000000	3,000,000.00	99.402924	2,982,087.72	-17,912.28	0.04	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.876003	4,993,800.16	90.220289	4,511,014.45	-482,785.71	0.06	
		Base	99.876003	4,993,800.16	90.220289	4,511,014.45	-482,785.71	0.06	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	105.322076	3,873,745.95	98.209970	3,612,162.70	-261,583.25	0.05	
		Base	105.322076	3,873,745.95	98.209970	3,612,162.70	-261,583.25	0.05	
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	10,000,000.000	Local	100.095173	10,009,517.29	94.348022	9,434,802.20	-574,715.09	0.12	
		Base	100.095173	10,009,517.29	94.348022	9,434,802.20	-574,715.09	0.12	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	21,515,000.000	Local	104.749281	22,536,807.88	97.207047	20,914,096.16	-1,622,711.72	0.27	
		Base	104.749281	22,536,807.88	97.207047	20,914,096.16	-1,622,711.72	0.27	
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local	100.682825	1,510,242.38	99.009000	1,485,135.00	-25,107.38	0.02	
		Base	100.682825	1,510,242.38	99.009000	1,485,135.00	-25,107.38	0.02	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	94.766532	9,476,653.20	-523,346.80	0.12
		Base		100.000000	10,000,000.00	94.766532	9,476,653.20	-523,346.80	0.12
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					3.315000	04 Mar 2024		
	11,000,000.000	Local		100.000000	11,000,000.00	99.087000	10,899,570.00	-100,430.00	0.14
		Base		100.000000	11,000,000.00	99.087000	10,899,570.00	-100,430.00	0.14
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	22,000,000.000	Local		99.981926	21,996,023.70	97.177709	21,379,095.98	-616,927.72	0.28
		Base		99.981926	21,996,023.70	97.177709	21,379,095.98	-616,927.72	0.28
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	89.999992	8,999,999.20	-1,000,000.80	0.12
		Base		100.000000	10,000,000.00	89.999992	8,999,999.20	-1,000,000.80	0.12
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	93.833397	15,951,677.49	-1,048,322.51	0.21
		Base		100.000000	17,000,000.00	93.833397	15,951,677.49	-1,048,322.51	0.21
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	96.636679	25,125,536.54	-874,463.46	0.33
		Base		100.000000	26,000,000.00	96.636679	25,125,536.54	-874,463.46	0.33
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					3.980000	06 Jun 2025		
	25,000,000.000	Local		100.000000	25,000,000.00	99.312065	24,828,016.25	-171,983.75	0.32
		Base		100.000000	25,000,000.00	99.312065	24,828,016.25	-171,983.75	0.32
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	98.530176	17,735,431.68	-264,568.32	0.23
		Base		100.000000	18,000,000.00	98.530176	17,735,431.68	-264,568.32	0.23
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local		99.968242	9,996,824.19	93.345223	9,334,522.30	-662,301.89	0.12
		Base		99.968242	9,996,824.19	93.345223	9,334,522.30	-662,301.89	0.12
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	88.814995	4,440,749.75	-559,250.25	0.06
		Base		100.000000	5,000,000.00	88.814995	4,440,749.75	-559,250.25	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	
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35				0.350000	14 Oct 2022			
		10,000,000.000	Local	99.998411	9,999,841.07	99.900081	9,990,008.10	-9,832.97	0.13
			Base	99.998411	9,999,841.07	99.900081	9,990,008.10	-9,832.97	0.13
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	88.526028	4,426,301.40	-573,698.60	0.06
			Base	100.000000	5,000,000.00	88.526028	4,426,301.40	-573,698.60	0.06
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		12,000,000.000	Local	99.979165	11,997,499.81	97.970000	11,756,400.00	-241,099.81	0.15
			Base	99.979165	11,997,499.81	97.970000	11,756,400.00	-241,099.81	0.15
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				3.250000	13 Sep 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.135767	6,939,503.69	-60,496.31	0.09
			Base	100.000000	7,000,000.00	99.135767	6,939,503.69	-60,496.31	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		10,000,000.000	Local	99.991883	9,999,188.26	92.128456	9,212,845.60	-786,342.66	0.12
			Base	99.991883	9,999,188.26	92.128456	9,212,845.60	-786,342.66	0.12
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		10,000,000.000	Local	99.913425	9,991,342.54	96.841216	9,684,121.60	-307,220.94	0.13
			Base	99.913425	9,991,342.54	96.841216	9,684,121.60	-307,220.94	0.13
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.901180	1,998,023.59	91.959614	1,839,192.28	-158,831.31	0.02
			Base	99.901180	1,998,023.59	91.959614	1,839,192.28	-158,831.31	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				3.160000	17 Jan 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.009000	6,930,630.00	-69,370.00	0.09
			Base	100.000000	7,000,000.00	99.009000	6,930,630.00	-69,370.00	0.09
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				3.360000	09 Jun 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	97.954829	14,693,224.35	-306,775.65	0.19
			Base	100.000000	15,000,000.00	97.954829	14,693,224.35	-306,775.65	0.19
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	97.269168	6,808,841.76	-191,158.24	0.09
			Base	100.000000	7,000,000.00	97.269168	6,808,841.76	-191,158.24	0.09

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STATE OF ARIZONA

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90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	2,000,000.000	Local		100.694984	2,013,899.68	98.422143	1,968,442.86	-45,456.82	0.03
		Base		100.694984	2,013,899.68	98.422143	1,968,442.86	-45,456.82	0.03
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	11,000,000.000	Local		99.710170	10,968,118.66	96.349877	10,598,486.47	-369,632.19	0.14
		Base		99.710170	10,968,118.66	96.349877	10,598,486.47	-369,632.19	0.14
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	25,000,000.000	Local		100.543324	25,135,831.07	99.621806	24,905,451.50	-230,379.57	0.33
		Base		100.543324	25,135,831.07	99.621806	24,905,451.50	-230,379.57	0.33
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
	2,775,000.000	Local		102.120247	2,833,836.85	99.195914	2,752,686.61	-81,150.24	0.04
		Base		102.120247	2,833,836.85	99.195914	2,752,686.61	-81,150.24	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local		99.964188	1,999,283.76	95.951884	1,919,037.68	-80,246.08	0.03
		Base		99.964188	1,999,283.76	95.951884	1,919,037.68	-80,246.08	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		98.997333	19,799,466.63	88.253906	17,650,781.20	-2,148,685.43	0.23
		Base		98.997333	19,799,466.63	88.253906	17,650,781.20	-2,148,685.43	0.23
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	15,000,000.000	Local		99.760118	14,964,017.66	97.023438	14,553,515.70	-410,501.96	0.19
		Base		99.760118	14,964,017.66	97.023438	14,553,515.70	-410,501.96	0.19
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local		99.404314	24,851,078.48	96.058594	24,014,648.50	-836,429.98	0.31
		Base		99.404314	24,851,078.48	96.058594	24,014,648.50	-836,429.98	0.31
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	10,000,000.000	Local		101.502982	10,150,298.24	97.600322	9,760,032.20	-390,266.04	0.13
		Base		101.502982	10,150,298.24	97.600322	9,760,032.20	-390,266.04	0.13
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
	10,000,000.000	Local		103.935144	10,393,514.36	98.457408	9,845,740.80	-547,773.56	0.13
		Base		103.935144	10,393,514.36	98.457408	9,845,740.80	-547,773.56	0.13

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Holdings

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STATE OF ARIZONA

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91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	8,018,000.000	Local		101.635689	8,149,149.53	96.080048	7,703,698.25	-445,451.28	0.10
		Base		101.635689	8,149,149.53	96.080048	7,703,698.25	-445,451.28	0.10
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
	7,000,000.000	Local		99.949712	6,996,479.85	95.178255	6,662,477.85	-334,002.00	0.09
		Base		99.949712	6,996,479.85	95.178255	6,662,477.85	-334,002.00	0.09
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					3.750000	20 Mar 2026		
	12,000,000.000	Local		100.000000	12,000,000.00	98.072157	11,768,658.84	-231,341.16	0.15
		Base		100.000000	12,000,000.00	98.072157	11,768,658.84	-231,341.16	0.15
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	3,000,000.000	Local		99.997055	2,999,911.64	94.540317	2,836,209.51	-163,702.13	0.04
		Base		99.997055	2,999,911.64	94.540317	2,836,209.51	-163,702.13	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	8,000,000.000	Local		100.368411	8,029,472.89	88.142762	7,051,420.96	-978,051.93	0.09
		Base		100.368411	8,029,472.89	88.142762	7,051,420.96	-978,051.93	0.09
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	20,000,000.000	Local		99.990716	19,998,143.15	97.976420	19,595,284.00	-402,859.15	0.26
Original Face:	20,000,000.000	Base		99.990716	19,998,143.15	97.976420	19,595,284.00	-402,859.15	0.26
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	1,853,877.700	Local		99.995276	1,853,790.12	99.466830	1,843,993.38	-9,796.74	0.02
Original Face:	5,500,000.000	Base		99.995276	1,853,790.12	99.466830	1,843,993.38	-9,796.74	0.02
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
	6,735,000.000	Local		97.164094	6,544,001.70	92.176212	6,208,067.88	-335,933.82	0.08
		Base		97.164094	6,544,001.70	92.176212	6,208,067.88	-335,933.82	0.08
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
	5,000,000.000	Local		99.996437	4,999,821.87	99.534571	4,976,728.55	-23,093.32	0.07
		Base		99.996437	4,999,821.87	99.534571	4,976,728.55	-23,093.32	0.07
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	5,000,000.000	Local		99.942772	4,997,138.60	95.210920	4,760,546.00	-236,592.60	0.06
		Base		99.942772	4,997,138.60	95.210920	4,760,546.00	-236,592.60	0.06

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928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
	8,630,000.000	Local	99.273923	8,567,339.55	96.070575	8,290,890.62	-276,448.93	0.11	
		Base	99.273923	8,567,339.55	96.070575	8,290,890.62	-276,448.93	0.11	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	103.709928	1,037,099.28	98.235781	982,357.81	-54,741.47	0.01	
		Base	103.709928	1,037,099.28	98.235781	982,357.81	-54,741.47	0.01	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	20,000,000.000	Local	102.010125	20,402,025.04	99.513000	19,902,600.00	-499,425.04	0.26	
		Base	102.010125	20,402,025.04	99.513000	19,902,600.00	-499,425.04	0.26	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local	101.566853	4,962,556.42	97.174191	4,747,930.97	-214,625.45	0.06	
		Base	101.566853	4,962,556.42	97.174191	4,747,930.97	-214,625.45	0.06	
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local	99.850089	4,992,504.45	87.290986	4,364,549.30	-627,955.15	0.06	
		Base	99.850089	4,992,504.45	87.290986	4,364,549.30	-627,955.15	0.06	
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	95.793306	2,873,799.18	-126,200.82	0.04	
		Base	100.000000	3,000,000.00	95.793306	2,873,799.18	-126,200.82	0.04	
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local	99.894138	4,994,706.91	88.321634	4,416,081.70	-578,625.21	0.06	
		Base	99.894138	4,994,706.91	88.321634	4,416,081.70	-578,625.21	0.06	
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	10,000,000.000	Local	96.065751	9,606,575.12	95.179692	9,517,969.20	-88,605.92	0.12	
		Base	96.065751	9,606,575.12	95.179692	9,517,969.20	-88,605.92	0.12	
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
	10,000,000.000	Local	99.449879	9,944,987.85	95.113544	9,511,354.40	-433,633.45	0.12	
		Base	99.449879	9,944,987.85	95.113544	9,511,354.40	-433,633.45	0.12	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.952420	4,997,621.02	98.458882	4,922,944.10	-74,676.92	0.06	
		Base	99.952420	4,997,621.02	98.458882	4,922,944.10	-74,676.92	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	
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR				1.654000	02 Jun 2024			
		10,000,000.000	Local	98.295843	9,829,584.28	97.634936	9,763,493.60	-66,090.68	0.13
			Base	98.295843	9,829,584.28	97.634936	9,763,493.60	-66,090.68	0.13
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR				0.805000	19 May 2025			
		7,000,000.000	Local	100.000000	7,000,000.00	92.535902	6,477,513.14	-522,486.86	0.08
			Base	100.000000	7,000,000.00	92.535902	6,477,513.14	-522,486.86	0.08
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	95.580833	9,558,083.30	-441,916.70	0.12
			Base	100.000000	10,000,000.00	95.580833	9,558,083.30	-441,916.70	0.12
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.000000	17 Nov 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	96.217073	9,621,707.30	-378,292.70	0.13
			Base	100.000000	10,000,000.00	96.217073	9,621,707.30	-378,292.70	0.13
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.808547	19,561,709.40	-438,290.60	0.26
			Base	100.000000	20,000,000.00	97.808547	19,561,709.40	-438,290.60	0.26
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	97.073748	9,707,374.80	-292,625.20	0.13
			Base	100.000000	10,000,000.00	97.073748	9,707,374.80	-292,625.20	0.13
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	96.517266	9,651,726.60	-348,273.40	0.13
			Base	100.000000	10,000,000.00	96.517266	9,651,726.60	-348,273.40	0.13
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024			
		1,008,659.400	Local	99.997894	1,008,638.16	99.642330	1,005,051.73	-3,586.43	0.01
		Original Face: 5,250,000.000	Base	99.997894	1,008,638.16	99.642330	1,005,051.73	-3,586.43	0.01
US DOLLAR Total		2,913,940,418.530	Local		2,917,468,753.84		2,786,016,142.15	-131,452,611.69	36.42
	Original Face:	434,277,199.000	Base		2,917,468,753.84		2,786,016,142.15	-131,452,611.69	36.42
FIXED INCOME Total		2,913,940,418.530	Base		2,917,468,753.84		2,786,016,142.15	-131,452,611.69	36.42

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

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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:		434,277,199.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		7,790,545,053.370	Base	7,782,470,161.79		7,649,530,468.17	-132,939,693.62	100.00
Original Face:		434,277,199.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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							
		-5,306.270	Local	1.000000	-5,306.27	1.000000	-5,306.27	0.00
			Base	1.000000	-5,306.27	1.000000	-5,306.27	0.00

US DOLLAR Total		-5,306.270	Local		-5,306.27		-5,306.27	0.00
			Base		-5,306.27		-5,306.27	0.00

CASH Total		-5,306.270	Base		-5,306.27		-5,306.27	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				2.910109	31 Dec 2030		
		591,738.230	Local	100.000000	591,738.23	100.000000	591,738.23	0.54
			Base	100.000000	591,738.23	100.000000	591,738.23	0.54

US DOLLAR Total		591,738.230	Local		591,738.23		591,738.23	0.54
			Base		591,738.23		591,738.23	0.54

CASH EQUIVALENT Total		591,738.230	Base		591,738.23		591,738.23	0.54
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7				1.700000	01 Feb 2023		
		1,220,000.000	Local	100.184086	1,222,245.85	99.122056	1,209,289.08	-12,956.77
			Base	100.184086	1,222,245.85	99.122056	1,209,289.08	-12,956.77

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75				2.750000	03 Feb 2023			
		1,000,000.000	Local 100.635574	1,006,355.74	99.480722	994,807.22	-11,548.52		0.90
			Base 100.635574	1,006,355.74	99.480722	994,807.22	-11,548.52		0.90
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5				2.500000	29 Nov 2022			
		930,000.000	Local 100.000001	930,000.01	99.838969	928,502.41	-1,497.60		0.84
			Base 100.000001	930,000.01	99.838969	928,502.41	-1,497.60		0.84
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023			
		665,000.000	Local 99.968675	664,791.69	97.525347	648,543.56	-16,248.13		0.59
			Base 99.968675	664,791.69	97.525347	648,543.56	-16,248.13		0.59
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		335,000.000	Local 99.995722	334,985.67	97.672564	327,203.09	-7,782.58		0.30
			Base 99.995722	334,985.67	97.672564	327,203.09	-7,782.58		0.30
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73				2.730000	13 Apr 2024			
		550,000.000	Local 100.000000	550,000.00	97.610103	536,855.57	-13,144.43		0.49
			Base 100.000000	550,000.00	97.610103	536,855.57	-13,144.43		0.49
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75				0.750000	03 Nov 2023			
		500,000.000	Local 99.994530	499,972.65	95.925312	479,626.56	-20,346.09		0.43
			Base 99.994530	499,972.65	95.925312	479,626.56	-20,346.09		0.43
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				3.680000	03 May 2024			
		700,000.000	Local 100.000000	700,000.00	99.667666	697,673.66	-2,326.34		0.63
			Base 100.000000	700,000.00	99.667666	697,673.66	-2,326.34		0.63
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026			
		795,000.000	Local 99.988847	794,911.33	92.413250	734,685.34	-60,225.99		0.67
Original Face:		795,000.000	Base 99.988847	794,911.33	92.413250	734,685.34	-60,225.99		0.67
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A				3.390000	15 May 2027			
		775,000.000	Local 99.977880	774,828.57	96.769980	749,967.35	-24,861.22		0.68
Original Face:		775,000.000	Base 99.977880	774,828.57	96.769980	749,967.35	-24,861.22		0.68
037833AS9	APPLE INC SR UNSECURED 05/24 3.45				3.450000	06 May 2024			
		650,000.000	Local 104.472537	679,071.49	98.348547	639,265.56	-39,805.93		0.58
			Base 104.472537	679,071.49	98.348547	639,265.56	-39,805.93		0.58

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023			
		500,000.000	Local	99.944854	499,724.27	97.973864	489,869.32	-9,854.95	0.44
			Base	99.944854	499,724.27	97.973864	489,869.32	-9,854.95	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023			
		500,000.000	Local	103.738470	518,692.35	99.074751	495,373.76	-23,318.59	0.45
			Base	103.738470	518,692.35	99.074751	495,373.76	-23,318.59	0.45
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024			
		20,376.630	Local	99.995240	20,375.66	99.785960	20,333.02	-42.64	0.02
	Original Face:	385,000.000	Base	99.995240	20,375.66	99.785960	20,333.02	-42.64	0.02
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A				2.520000	26 Dec 2024			
		235,000.000	Local	99.994626	234,987.37	98.901850	232,419.35	-2,568.02	0.21
	Original Face:	235,000.000	Base	99.994626	234,987.37	98.901850	232,419.35	-2,568.02	0.21
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR				3.342340	28 May 2024			
		500,000.000	Local	100.000000	500,000.00	98.005000	490,025.00	-9,975.00	0.44
			Base	100.000000	500,000.00	98.005000	490,025.00	-9,975.00	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	91.480464	914,804.64	-85,195.36	0.83
			Base	100.000000	1,000,000.00	91.480464	914,804.64	-85,195.36	0.83
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR				4.290000	02 Apr 2026			
		550,000.000	Local	100.473945	552,606.70	99.431000	546,870.50	-5,736.20	0.50
			Base	100.473945	552,606.70	99.431000	546,870.50	-5,736.20	0.50
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023			
		750,000.000	Local	100.209596	751,571.97	99.600884	747,006.63	-4,565.34	0.68
			Base	100.209596	751,571.97	99.600884	747,006.63	-4,565.34	0.68
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		605,000.000	Local	99.959612	604,755.65	95.172307	575,792.46	-28,963.19	0.52
			Base	99.959612	604,755.65	95.172307	575,792.46	-28,963.19	0.52
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				3.220000	26 Apr 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	99.485837	994,858.37	-5,141.63	0.90
			Base	100.000000	1,000,000.00	99.485837	994,858.37	-5,141.63	0.90

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9						2.900000	26 Jul 2024		
	594,000.000	Local		100.000000	594,000.00	97.010476	576,242.23		-17,757.77	0.52
		Base		100.000000	594,000.00	97.010476	576,242.23		-17,757.77	0.52
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3						3.010000	15 Apr 2024		
	9,166.340	Local		99.993563	9,165.75	99.973360	9,163.90		-1.85	0.01
Original Face:	445,000.000	Base		99.993563	9,165.75	99.973360	9,163.90		-1.85	0.01
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3						0.400000	15 Dec 2025		
	305,000.000	Local		99.984226	304,951.89	95.962350	292,685.17		-12,266.72	0.27
Original Face:	305,000.000	Base		99.984226	304,951.89	95.962350	292,685.17		-12,266.72	0.27
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2						0.330000	15 Jan 2025		
	177,926.100	Local		99.996487	177,919.85	98.836620	175,856.14		-2,063.71	0.16
Original Face:	300,000.000	Base		99.996487	177,919.85	98.836620	175,856.14		-2,063.71	0.16
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2						2.390000	15 Aug 2025		
	325,000.000	Local		99.998369	324,994.70	98.056870	318,684.83		-6,309.87	0.29
Original Face:	325,000.000	Base		99.998369	324,994.70	98.056870	318,684.83		-6,309.87	0.29
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2						3.940000	15 Dec 2025		
	410,000.000	Local		99.997561	409,990.00	99.137434	406,463.48		-3,526.52	0.37
Original Face:	410,000.000	Base		99.997561	409,990.00	99.137434	406,463.48		-3,526.52	0.37
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR						4.310000	09 May 2025		
	500,000.000	Local		100.047814	500,239.07	98.720000	493,600.00		-6,639.07	0.45
		Base		100.047814	500,239.07	98.720000	493,600.00		-6,639.07	0.45
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A						3.740000	15 Sep 2025		
	320,000.000	Local		99.995347	319,985.11	99.445330	318,225.06		-1,760.05	0.29
Original Face:	320,000.000	Base		99.995347	319,985.11	99.445330	318,225.06		-1,760.05	0.29
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2						2.710000	16 Jun 2025		
	635,000.000	Local		99.992633	634,953.22	98.700070	626,745.44		-8,207.78	0.57
Original Face:	635,000.000	Base		99.992633	634,953.22	98.700070	626,745.44		-8,207.78	0.57
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25						0.250000	01 Mar 2023		
	600,000.000	Local		99.982210	599,893.26	98.412818	590,476.91		-9,416.35	0.53
		Base		99.982210	599,893.26	98.412818	590,476.91		-9,416.35	0.53

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					3.205000	17 May 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.491035	994,910.35	-5,089.65	0.90
		Base		100.000000	1,000,000.00	99.491035	994,910.35	-5,089.65	0.90
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	500,000.000	Local		99.911208	499,556.04	92.601929	463,009.65	-36,546.39	0.42
		Base		99.911208	499,556.04	92.601929	463,009.65	-36,546.39	0.42
14913R2X4	CATERPILLAR FINL SERVICE SR UNSECURED 11/23 VAR					3.410000	13 Nov 2023		
	500,000.000	Local		100.000000	500,000.00	100.182838	500,914.19	914.19	0.45
		Base		100.000000	500,000.00	100.182838	500,914.19	914.19	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local		100.000000	340,000.00	98.164000	333,757.60	-6,242.40	0.30
		Base		100.000000	340,000.00	98.164000	333,757.60	-6,242.40	0.30
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
	1,330,000.000	Local		98.279472	1,307,116.98	96.560139	1,284,249.85	-22,867.13	1.16
		Base		98.279472	1,307,116.98	96.560139	1,284,249.85	-22,867.13	1.16
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					3.629000	01 May 2025		
	500,000.000	Local		100.000000	500,000.00	98.276188	491,380.94	-8,619.06	0.45
		Base		100.000000	500,000.00	98.276188	491,380.94	-8,619.06	0.45
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
	600,000.000	Local		98.943350	593,660.10	92.675619	556,053.71	-37,606.39	0.50
		Base		98.943350	593,660.10	92.675619	556,053.71	-37,606.39	0.50
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					3.654000	25 Jan 2026		
	1,100,000.000	Local		100.000000	1,100,000.00	97.476643	1,072,243.07	-27,756.93	0.97
		Base		100.000000	1,100,000.00	97.476643	1,072,243.07	-27,756.93	0.97
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95					1.950000	01 Feb 2023		
	1,360,000.000	Local		100.161711	1,362,199.27	99.339853	1,351,022.00	-11,177.27	1.22
		Base		100.161711	1,362,199.27	99.339853	1,351,022.00	-11,177.27	1.22
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
	500,000.000	Local		103.771296	518,856.48	96.769975	483,849.88	-35,006.60	0.44
		Base		103.771296	518,856.48	96.769975	483,849.88	-35,006.60	0.44

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					3.694860	07 Jun 2023		
	400,000.000	Local	100.013265	400,053.06	100.102157	400,408.63	355.57	0.36	
		Base	100.013265	400,053.06	100.102157	400,408.63	355.57	0.36	
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
	500,000.000	Local	102.124018	510,620.09	99.592640	497,963.20	-12,656.89	0.45	
		Base	102.124018	510,620.09	99.592640	497,963.20	-12,656.89	0.45	
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local	99.929663	189,866.36	93.294369	177,259.30	-12,607.06	0.16	
		Base	99.929663	189,866.36	93.294369	177,259.30	-12,607.06	0.16	
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
	425,000.000	Local	99.964214	424,847.91	92.693639	393,947.97	-30,899.94	0.36	
		Base	99.964214	424,847.91	92.693639	393,947.97	-30,899.94	0.36	
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local	99.978590	599,871.54	92.563810	555,382.86	-44,488.68	0.50	
Original Face:	600,000.000	Base	99.978590	599,871.54	92.563810	555,382.86	-44,488.68	0.50	
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
	465,000.000	Local	99.992791	464,966.48	97.464680	453,210.76	-11,755.72	0.41	
Original Face:	465,000.000	Base	99.992791	464,966.48	97.464680	453,210.76	-11,755.72	0.41	
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local	101.063924	505,319.62	94.602042	473,010.21	-32,309.41	0.43	
		Base	101.063924	505,319.62	94.602042	473,010.21	-32,309.41	0.43	
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
	345,000.000	Local	99.985829	344,951.11	95.770286	330,407.49	-14,543.62	0.30	
		Base	99.985829	344,951.11	95.770286	330,407.49	-14,543.62	0.30	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	98.571000	896,996.10	-13,003.90	0.81	
		Base	100.000000	910,000.00	98.571000	896,996.10	-13,003.90	0.81	
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	9,658.420	Local	100.112337	9,669.27	99.625390	9,622.24	-47.03	0.01	
Original Face:	1,419,000.000	Base	100.112337	9,669.27	99.625390	9,622.24	-47.03	0.01	

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028			
		750,580.960	Local	101.369230	760,858.14	95.416559	716,178.52	-44,679.62	0.65
	Original Face:	3,600,000.000	Base	101.369230	760,858.14	95.416559	716,178.52	-44,679.62	0.65
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023			
		1,000,000.000	Local	100.000000	1,000,000.00	97.340630	973,406.30	-26,593.70	0.88
			Base	100.000000	1,000,000.00	97.340630	973,406.30	-26,593.70	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026			
		500,000.000	Local	100.000000	500,000.00	88.483141	442,415.71	-57,584.29	0.40
			Base	100.000000	500,000.00	88.483141	442,415.71	-57,584.29	0.40
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				3.280000	09 Jun 2023			
		460,000.000	Local	100.000000	460,000.00	100.194014	460,892.46	892.46	0.42
			Base	100.000000	460,000.00	100.194014	460,892.46	892.46	0.42
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024			
		1,000,000.000	Local	99.948046	999,480.46	93.240327	932,403.27	-67,077.19	0.84
			Base	99.948046	999,480.46	93.240327	932,403.27	-67,077.19	0.84
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023			
		500,000.000	Local	100.000000	500,000.00	95.645832	478,229.16	-21,770.84	0.43
			Base	100.000000	500,000.00	95.645832	478,229.16	-21,770.84	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025			
		1,005,000.000	Local	99.828739	1,003,278.83	93.160342	936,261.44	-67,017.39	0.85
			Base	99.828739	1,003,278.83	93.160342	936,261.44	-67,017.39	0.85
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67				1.670000	08 Mar 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	96.048942	960,489.42	-39,510.58	0.87
			Base	100.000000	1,000,000.00	96.048942	960,489.42	-39,510.58	0.87
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023			
		495,000.000	Local	99.935952	494,682.96	97.613735	483,187.99	-11,494.97	0.44
			Base	99.935952	494,682.96	97.613735	483,187.99	-11,494.97	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	89.284702	892,847.02	-107,152.98	0.81
			Base	100.000000	1,000,000.00	89.284702	892,847.02	-107,152.98	0.81

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Holdings

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



STATE STREET

As of: September 30, 2022

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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	
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023			
		500,000.000	Local	99.956144	499,780.72	95.552880	477,764.40	-22,016.32	0.43
			Base	99.956144	499,780.72	95.552880	477,764.40	-22,016.32	0.43
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637000	25 Jan 2023			
		1,626,912.400	Local	100.518645	1,635,350.30	99.664120	1,621,447.93	-13,902.37	1.47
		Original Face: 1,988,000.000	Base	100.518645	1,635,350.30	99.664120	1,621,447.93	-13,902.37	1.47
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2				3.111000	25 Feb 2023			
		1,735,628.340	Local	100.588011	1,745,834.03	99.666210	1,729,834.99	-15,999.04	1.57
		Original Face: 2,000,000.000	Base	100.588011	1,745,834.03	99.666210	1,729,834.99	-15,999.04	1.57
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023			
		1,303,496.320	Local	100.947195	1,315,842.97	99.638320	1,298,781.83	-17,061.14	1.18
		Original Face: 1,400,000.000	Base	100.947195	1,315,842.97	99.638320	1,298,781.83	-17,061.14	1.18
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023			
		5,406.730	Local	100.425026	5,429.71	99.800630	5,395.95	-33.76	0.00
		Original Face: 500,000.000	Base	100.425026	5,429.71	99.800630	5,395.95	-33.76	0.00
3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2				3.531000	25 Jul 2023			
		500,000.000	Local	100.635070	503,175.35	99.235900	496,179.50	-6,995.85	0.45
		Original Face: 500,000.000	Base	100.635070	503,175.35	99.235900	496,179.50	-6,995.85	0.45
3137B5KW2	FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2				3.458000	25 Aug 2023			
		892,557.670	Local	99.775078	890,550.11	99.157220	885,035.37	-5,514.74	0.80
		Original Face: 900,000.000	Base	99.775078	890,550.11	99.157220	885,035.37	-5,514.74	0.80
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023			
		154,814.400	Local	100.634062	155,796.02	99.492400	154,028.56	-1,767.46	0.14
		Original Face: 2,000,000.000	Base	100.634062	155,796.02	99.492400	154,028.56	-1,767.46	0.14
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024			
		108,633.560	Local	100.531226	109,210.65	98.837880	107,371.11	-1,839.54	0.10
		Original Face: 700,000.000	Base	100.531226	109,210.65	98.837880	107,371.11	-1,839.54	0.10
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023			
		500,000.000	Local	100.040762	500,203.81	97.791726	488,958.63	-11,245.18	0.44
			Base	100.040762	500,203.81	97.791726	488,958.63	-11,245.18	0.44

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Holdings

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



STATE STREET

As of: September 30, 2022

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3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023			
		1,000,000.000	Local	99.969623	999,696.23	96.542292	965,422.92	-34,273.31	0.87
			Base	99.969623	999,696.23	96.542292	965,422.92	-34,273.31	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023			
		580,000.000	Local	99.989729	579,940.43	96.237580	558,177.96	-21,762.47	0.51
			Base	99.989729	579,940.43	96.237580	558,177.96	-21,762.47	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023			
		1,000,000.000	Local	99.870557	998,705.57	95.711378	957,113.78	-41,591.79	0.87
			Base	99.870557	998,705.57	95.711378	957,113.78	-41,591.79	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023			
		500,000.000	Local	99.967070	499,835.35	95.638853	478,194.27	-21,641.08	0.43
			Base	99.967070	499,835.35	95.638853	478,194.27	-21,641.08	0.43
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023			
		3,967.700	Local	100.074602	3,970.66	99.621130	3,952.67	-17.99	0.00
		Original Face: 485,000.000	Base	100.074602	3,970.66	99.621130	3,952.67	-17.99	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023			
		47,051.350	Local	100.132409	47,113.65	99.421036	46,778.94	-334.71	0.04
		Original Face: 5,000,000.000	Base	100.132409	47,113.65	99.421036	46,778.94	-334.71	0.04
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65				3.650000	25 Jan 2024			
		500,000.000	Local	103.681428	518,407.14	98.155382	490,776.91	-27,630.23	0.44
			Base	103.681428	518,407.14	98.155382	490,776.91	-27,630.23	0.44
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2				0.730000	15 Sep 2024			
		491,330.680	Local	99.996035	491,311.20	98.790490	485,387.99	-5,923.21	0.44
		Original Face: 695,000.000	Base	99.996035	491,311.20	98.790490	485,387.99	-5,923.21	0.44
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024			
		79,769.700	Local	99.997480	79,767.69	99.732950	79,556.68	-211.01	0.07
		Original Face: 515,000.000	Base	99.997480	79,767.69	99.732950	79,556.68	-211.01	0.07
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025			
		455,849.780	Local	99.995123	455,827.55	96.982380	442,093.97	-13,733.58	0.40
		Original Face: 495,000.000	Base	99.995123	455,827.55	96.982380	442,093.97	-13,733.58	0.40

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US BANCORP PIPER JAFFRAY VENTURES
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
	450,000.000	Local	99.994331	449,974.49	99.267050	446,701.73	-3,272.76	0.40	
Original Face:	450,000.000	Base	99.994331	449,974.49	99.267050	446,701.73	-3,272.76	0.40	
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
	465,000.000	Local	99.996353	464,983.04	99.994910	464,976.33	-6.71	0.42	
Original Face:	465,000.000	Base	99.996353	464,983.04	99.994910	464,976.33	-6.71	0.42	
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
	327,951.690	Local	99.997030	327,941.95	98.778140	323,944.58	-3,997.37	0.29	
Original Face:	600,000.000	Base	99.997030	327,941.95	98.778140	323,944.58	-3,997.37	0.29	
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
	340,000.000	Local	99.997050	339,989.97	98.931310	336,366.45	-3,623.52	0.30	
Original Face:	340,000.000	Base	99.997050	339,989.97	98.931310	336,366.45	-3,623.52	0.30	
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	146,997.830	Local	99.990116	146,983.30	99.434430	146,166.45	-816.85	0.13	
Original Face:	595,000.000	Base	99.990116	146,983.30	99.434430	146,166.45	-816.85	0.13	
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	154,616.060	Local	99.991282	154,602.58	97.147430	150,205.53	-4,397.05	0.14	
Original Face:	185,000.000	Base	99.991282	154,602.58	97.147430	150,205.53	-4,397.05	0.14	
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
	320,432.270	Local	99.996480	320,420.99	99.309290	318,219.01	-2,201.98	0.29	
Original Face:	975,000.000	Base	99.996480	320,420.99	99.309290	318,219.01	-2,201.98	0.29	
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
	146,067.630	Local	99.998884	146,066.00	98.662610	144,114.14	-1,951.86	0.13	
Original Face:	200,000.000	Base	99.998884	146,066.00	98.662610	144,114.14	-1,951.86	0.13	
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					3.707710	23 Feb 2023		
	500,000.000	Local	100.169258	500,846.29	99.958549	499,792.75	-1,053.54	0.45	
		Base	100.169258	500,846.29	99.958549	499,792.75	-1,053.54	0.45	
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local	103.882898	519,414.49	98.276587	491,382.94	-28,031.55	0.45	
		Base	103.882898	519,414.49	98.276587	491,382.94	-28,031.55	0.45	

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FUND: ATZD



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38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
	500,000.000	Local	100.000822	500,004.11	99.396840	496,984.20	-3,019.91	0.45	
		Base	100.000822	500,004.11	99.396840	496,984.20	-3,019.91	0.45	
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
	800,000.000	Local	100.000000	800,000.00	98.296937	786,375.50	-13,624.50	0.71	
		Base	100.000000	800,000.00	98.296937	786,375.50	-13,624.50	0.71	
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75					3.750000	15 Feb 2024		
	500,000.000	Local	101.431648	507,158.24	98.897568	494,487.84	-12,670.40	0.45	
		Base	101.431648	507,158.24	98.897568	494,487.84	-12,670.40	0.45	
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local	99.964388	159,943.02	98.425401	157,480.64	-2,462.38	0.14	
		Base	99.964388	159,943.02	98.425401	157,480.64	-2,462.38	0.14	
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
	70,385.520	Local	99.999062	70,384.86	99.698610	70,173.39	-211.47	0.06	
	Original Face: 445,000.000	Base	99.999062	70,384.86	99.698610	70,173.39	-211.47	0.06	
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	261,503.140	Local	99.999048	261,500.65	97.082920	253,874.88	-7,625.77	0.23	
	Original Face: 300,000.000	Base	99.999048	261,500.65	97.082920	253,874.88	-7,625.77	0.23	
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	101,551.570	Local	99.994023	101,545.50	99.528480	101,072.73	-472.77	0.09	
	Original Face: 445,000.000	Base	99.994023	101,545.50	99.528480	101,072.73	-472.77	0.09	
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
	196,677.100	Local	99.990045	196,657.52	99.170000	195,044.68	-1,612.84	0.18	
	Original Face: 465,000.000	Base	99.990045	196,657.52	99.170000	195,044.68	-1,612.84	0.18	
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
	519,621.800	Local	99.998847	519,615.81	98.647220	512,592.46	-7,023.35	0.46	
	Original Face: 800,000.000	Base	99.998847	519,615.81	98.647220	512,592.46	-7,023.35	0.46	
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
	1,100,000.000	Local	99.995430	1,099,949.73	99.392110	1,093,313.21	-6,636.52	0.99	
	Original Face: 1,100,000.000	Base	99.995430	1,099,949.73	99.392110	1,093,313.21	-6,636.52	0.99	

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local		100.000000	625,000.00	93.530422	584,565.14	-40,434.86	0.53
		Base		100.000000	625,000.00	93.530422	584,565.14	-40,434.86	0.53
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local		99.550616	547,528.39	97.032000	533,676.00	-13,852.39	0.48
		Base		99.550616	547,528.39	97.032000	533,676.00	-13,852.39	0.48
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local		99.984464	549,914.55	97.957692	538,767.31	-11,147.24	0.49
		Base		99.984464	549,914.55	97.957692	538,767.31	-11,147.24	0.49
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.150000	16 May 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	99.685066	996,850.66	-3,149.34	0.90
		Base		100.000000	1,000,000.00	99.685066	996,850.66	-3,149.34	0.90
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	30,146.200	Local		99.998076	30,145.62	99.885520	30,111.69	-33.93	0.03
	Original Face:	370,000.000	Base	99.998076	30,145.62	99.885520	30,111.69	-33.93	0.03
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
	437,430.910	Local		99.994934	437,408.75	98.697350	431,732.72	-5,676.03	0.39
	Original Face:	465,000.000	Base	99.994934	437,408.75	98.697350	431,732.72	-5,676.03	0.39
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
	43,508.310	Local		99.993266	43,505.38	99.789240	43,416.61	-88.77	0.04
	Original Face:	360,000.000	Base	99.993266	43,505.38	99.789240	43,416.61	-88.77	0.04
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
	263,020.090	Local		99.997624	263,013.84	99.350820	261,312.62	-1,701.22	0.24
	Original Face:	755,000.000	Base	99.997624	263,013.84	99.350820	261,312.62	-1,701.22	0.24
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
	333,051.300	Local		99.994181	333,031.92	98.709490	328,753.24	-4,278.68	0.30
	Original Face:	520,000.000	Base	99.994181	333,031.92	98.709490	328,753.24	-4,278.68	0.30
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local		100.428064	502,140.32	99.665557	498,327.79	-3,812.53	0.45
		Base		100.428064	502,140.32	99.665557	498,327.79	-3,812.53	0.45

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.502816	875,624.78	96.668610	850,683.77	-24,941.01	0.77
		Base		99.502816	875,624.78	96.668610	850,683.77	-24,941.01	0.77
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	97.902323	1,076,925.55	-23,074.45	0.98
		Base		100.000000	1,100,000.00	97.902323	1,076,925.55	-23,074.45	0.98
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	940,000.000	Local		100.124000	941,165.60	97.049981	912,269.82	-28,895.78	0.83
		Base		100.124000	941,165.60	97.049981	912,269.82	-28,895.78	0.83
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	500,000.000	Local		101.034266	505,171.33	99.039940	495,199.70	-9,971.63	0.45
		Base		101.034266	505,171.33	99.039940	495,199.70	-9,971.63	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
	780,000.000	Local		100.195146	781,522.14	95.384221	743,996.92	-37,525.22	0.67
		Base		100.195146	781,522.14	95.384221	743,996.92	-37,525.22	0.67
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local		100.000000	215,000.00	93.517930	201,063.55	-13,936.45	0.18
		Base		100.000000	215,000.00	93.517930	201,063.55	-13,936.45	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					3.540000	16 Mar 2024		
	225,000.000	Local		100.000000	225,000.00	99.283000	223,386.75	-1,613.25	0.20
		Base		100.000000	225,000.00	99.283000	223,386.75	-1,613.25	0.20
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					3.880000	24 Feb 2026		
	500,000.000	Local		100.000000	500,000.00	98.437176	492,185.88	-7,814.12	0.45
		Base		100.000000	500,000.00	98.437176	492,185.88	-7,814.12	0.45
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
	150,000.000	Local		99.995613	149,993.42	98.668860	148,003.29	-1,990.13	0.13
	Original Face:		150,000.000	Base	99.995613	149,993.42	98.668860	148,003.29	-1,990.13
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	85,000.000	Local		99.987412	84,989.30	96.105990	81,690.09	-3,299.21	0.07
	Original Face:		85,000.000	Base	99.987412	84,989.30	96.105990	81,690.09	-3,299.21

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
	257,195.190	Local		99.999187	257,193.10	98.870390	254,289.89	-2,903.21	0.23
Original Face:	515,000.000	Base		99.999187	257,193.10	98.870390	254,289.89	-2,903.21	0.23
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
	1,100,000.000	Local		100.162402	1,101,786.42	99.170102	1,090,871.12	-10,915.30	0.99
		Base		100.162402	1,101,786.42	99.170102	1,090,871.12	-10,915.30	0.99
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local		100.000000	500,000.00	97.390179	486,950.90	-13,049.10	0.44
		Base		100.000000	500,000.00	97.390179	486,950.90	-13,049.10	0.44
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
	589,000.000	Local		101.157805	595,819.47	99.539955	586,290.33	-9,529.14	0.53
		Base		101.157805	595,819.47	99.539955	586,290.33	-9,529.14	0.53
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	805,000.000	Local		100.254734	807,050.61	98.635000	794,011.75	-13,038.86	0.72
		Base		100.254734	807,050.61	98.635000	794,011.75	-13,038.86	0.72
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					3.300000	03 Jan 2024		
	500,000.000	Local		99.994736	499,973.68	99.379387	496,896.94	-3,076.74	0.45
		Base		99.994736	499,973.68	99.379387	496,896.94	-3,076.74	0.45
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
	1,575,000.000	Local		99.915850	1,573,674.63	98.678242	1,554,182.31	-19,492.32	1.41
		Base		99.915850	1,573,674.63	98.678242	1,554,182.31	-19,492.32	1.41
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	100,000.000	Local		99.975500	99,975.50	98.567675	98,567.68	-1,407.82	0.09
		Base		99.975500	99,975.50	98.567675	98,567.68	-1,407.82	0.09
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
	109,287.110	Local		100.011365	109,299.53	99.831270	109,102.71	-196.82	0.10
Original Face:	1,175,000.000	Base		100.011365	109,299.53	99.831270	109,102.71	-196.82	0.10
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
	264,705.190	Local		99.996400	264,695.66	99.138420	262,424.54	-2,271.12	0.24
Original Face:	630,000.000	Base		99.996400	264,695.66	99.138420	262,424.54	-2,271.12	0.24

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
	500,000.000	Local		103.259292	516,296.46	97.753163	488,765.82	-27,530.64	0.44
		Base		103.259292	516,296.46	97.753163	488,765.82	-27,530.64	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
	445,000.000	Local		100.000780	445,003.47	99.452923	442,565.51	-2,437.96	0.40
		Base		100.000780	445,003.47	99.452923	442,565.51	-2,437.96	0.40
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
	500,000.000	Local		100.000000	500,000.00	98.374853	491,874.27	-8,125.73	0.45
		Base		100.000000	500,000.00	98.374853	491,874.27	-8,125.73	0.45
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
	500,000.000	Local		104.028924	520,144.62	98.193591	490,967.96	-29,176.66	0.44
		Base		104.028924	520,144.62	98.193591	490,967.96	-29,176.66	0.44
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					3.585000	24 Jan 2025		
	300,000.000	Local		99.111670	297,335.01	98.151333	294,454.00	-2,881.01	0.27
		Base		99.111670	297,335.01	98.151333	294,454.00	-2,881.01	0.27
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
	500,000.000	Local		100.000000	500,000.00	97.593319	487,966.60	-12,033.40	0.44
		Base		100.000000	500,000.00	97.593319	487,966.60	-12,033.40	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local		99.960031	484,806.15	99.409642	482,136.76	-2,669.39	0.44
		Base		99.960031	484,806.15	99.409642	482,136.76	-2,669.39	0.44
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local		100.447141	1,004,471.41	99.018242	990,182.42	-14,288.99	0.90
		Base		100.447141	1,004,471.41	99.018242	990,182.42	-14,288.99	0.90
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
	211,428.250	Local		100.175109	211,798.48	98.989330	209,291.41	-2,507.07	0.19
	Original Face: 608,000.000	Base		100.175109	211,798.48	98.989330	209,291.41	-2,507.07	0.19
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
	547,544.740	Local		100.482894	550,188.80	98.496280	539,311.20	-10,877.60	0.49
	Original Face: 1,200,000.000	Base		100.482894	550,188.80	98.496280	539,311.20	-10,877.60	0.49

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65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2					1.320000	15 Nov 2024		
		319,037.010	Local	99.997405	319,028.73	98.503780	314,263.51	-4,765.22	0.28
Original Face:		350,000.000	Base	99.997405	319,028.73	98.503780	314,263.51	-4,765.22	0.28
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
		198,206.000	Local	99.998138	198,202.31	99.477610	197,170.59	-1,031.72	0.18
Original Face:		705,000.000	Base	99.998138	198,202.31	99.477610	197,170.59	-1,031.72	0.18
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
		560,000.000	Local	99.996545	559,980.65	99.928330	559,598.65	-382.00	0.51
Original Face:		560,000.000	Base	99.996545	559,980.65	99.928330	559,598.65	-382.00	0.51
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		965,000.000	Local	100.000000	965,000.00	97.234687	938,314.73	-26,685.27	0.85
			Base	100.000000	965,000.00	97.234687	938,314.73	-26,685.27	0.85
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		385,000.000	Local	100.000000	385,000.00	93.432632	359,715.63	-25,284.37	0.33
			Base	100.000000	385,000.00	93.432632	359,715.63	-25,284.37	0.33
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5					3.500000	08 Jun 2023		
		1,000,000.000	Local	100.105450	1,001,054.50	99.429823	994,298.23	-6,756.27	0.90
			Base	100.105450	1,001,054.50	99.429823	994,298.23	-6,756.27	0.90
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		280,000.000	Local	99.948196	279,854.95	94.612995	264,916.39	-14,938.56	0.24
			Base	99.948196	279,854.95	94.612995	264,916.39	-14,938.56	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		590,000.000	Local	99.966497	589,802.33	92.705461	546,962.22	-42,840.11	0.50
			Base	99.966497	589,802.33	92.705461	546,962.22	-42,840.11	0.50
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		420,000.000	Local	99.995779	419,982.27	92.245842	387,432.54	-32,549.73	0.35
			Base	99.995779	419,982.27	92.245842	387,432.54	-32,549.73	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		500,000.000	Local	99.978042	499,890.21	95.616033	478,080.17	-21,810.04	0.43
			Base	99.978042	499,890.21	95.616033	478,080.17	-21,810.04	0.43

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69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
	550,000.000	Local		99.980376	549,892.07	97.586127	536,723.70	-13,168.37	0.49
		Base		99.980376	549,892.07	97.586127	536,723.70	-13,168.37	0.49
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.961665	489,812.16	98.104279	480,710.97	-9,101.19	0.44
		Base		99.961665	489,812.16	98.104279	480,710.97	-9,101.19	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local		99.980686	279,945.92	96.224000	269,427.20	-10,518.72	0.24
		Base		99.980686	279,945.92	96.224000	269,427.20	-10,518.72	0.24
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					3.430000	23 Apr 2024		
	1,731,000.000	Local		100.000000	1,731,000.00	99.506491	1,722,457.36	-8,542.64	1.56
		Base		100.000000	1,731,000.00	99.506491	1,722,457.36	-8,542.64	1.56
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR					4.119000	23 May 2025		
	1,200,000.000	Local		100.000000	1,200,000.00	98.087586	1,177,051.03	-22,948.97	1.07
		Base		100.000000	1,200,000.00	98.087586	1,177,051.03	-22,948.97	1.07
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	1,210,000.000	Local		100.707585	1,218,561.78	99.530420	1,204,318.08	-14,243.70	1.09
		Base		100.707585	1,218,561.78	99.530420	1,204,318.08	-14,243.70	1.09
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	93.235195	932,351.95	-67,648.05	0.84
		Base		100.000000	1,000,000.00	93.235195	932,351.95	-67,648.05	0.84
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local		101.725008	610,350.05	94.468552	566,811.31	-43,538.74	0.51
		Base		101.725008	610,350.05	94.468552	566,811.31	-43,538.74	0.51
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	610,000.000	Local		99.946115	609,671.30	94.356619	575,575.38	-34,095.92	0.52
		Base		99.946115	609,671.30	94.356619	575,575.38	-34,095.92	0.52
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	600,000.000	Local		100.388687	602,332.12	99.447118	596,682.71	-5,649.41	0.54
		Base		100.388687	602,332.12	99.447118	596,682.71	-5,649.41	0.54

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025			
		1,100,000.000	Local	98.347283	1,081,820.11	97.107797	1,068,185.77	-13,634.34	0.97
			Base	98.347283	1,081,820.11	97.107797	1,068,185.77	-13,634.34	0.97
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				3.380000	14 Feb 2024			
		200,000.000	Local	100.000000	200,000.00	99.402924	198,805.85	-1,194.15	0.18
			Base	100.000000	200,000.00	99.402924	198,805.85	-1,194.15	0.18
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375				3.375000	15 May 2024			
		1,000,000.000	Local	103.717419	1,037,174.19	97.757525	977,575.25	-59,598.94	0.89
			Base	103.717419	1,037,174.19	97.757525	977,575.25	-59,598.94	0.89
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		600,000.000	Local	100.000000	600,000.00	95.236936	571,421.62	-28,578.38	0.52
			Base	100.000000	600,000.00	95.236936	571,421.62	-28,578.38	0.52
883556CN0	THERMO FISHER SCIENTIFIC SR UNSECURED 04/23 VAR				3.310000	18 Apr 2023			
		500,000.000	Local	100.000000	500,000.00	99.865124	499,325.62	-674.38	0.45
			Base	100.000000	500,000.00	99.865124	499,325.62	-674.38	0.45
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797				0.797000	18 Oct 2023			
		500,000.000	Local	99.993648	499,968.24	96.200000	481,000.00	-18,968.24	0.44
			Base	99.993648	499,968.24	96.200000	481,000.00	-18,968.24	0.44
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	93.024247	930,242.47	-69,757.53	0.84
			Base	100.000000	1,000,000.00	93.024247	930,242.47	-69,757.53	0.84
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023			
		755,000.000	Local	99.967660	754,755.83	99.147412	748,562.96	-6,192.87	0.68
			Base	99.967660	754,755.83	99.147412	748,562.96	-6,192.87	0.68
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2				0.140000	16 Jan 2024			
		121,643.350	Local	99.998159	121,641.11	99.619450	121,180.44	-460.67	0.11
		Original Face: 570,000.000	Base	99.998159	121,641.11	99.619450	121,180.44	-460.67	0.11
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024			
		68,734.680	Local	99.997672	68,733.08	99.686000	68,518.85	-214.23	0.06
		Original Face: 345,000.000	Base	99.997672	68,733.08	99.686000	68,518.85	-214.23	0.06

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A					2.350000	15 Jan 2025		
	550,000.000	Local		99.995640	549,976.02	98.917100	544,044.05	-5,931.97	0.49
Original Face:	550,000.000	Base		99.995640	549,976.02	98.917100	544,044.05	-5,931.97	0.49
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
	153,093.620	Local		99.999667	153,093.11	98.769430	151,209.70	-1,883.41	0.14
Original Face:	250,000.000	Base		99.999667	153,093.11	98.769430	151,209.70	-1,883.41	0.14
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
	152,776.480	Local		99.992440	152,764.93	99.090400	151,386.83	-1,378.10	0.14
Original Face:	310,000.000	Base		99.992440	152,764.93	99.090400	151,386.83	-1,378.10	0.14
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
	439,967.470	Local		99.998509	439,960.91	98.687580	434,193.25	-5,767.66	0.39
Original Face:	550,000.000	Base		99.998509	439,960.91	98.687580	434,193.25	-5,767.66	0.39
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
	350,733.230	Local		99.989505	350,696.42	97.433430	341,731.42	-8,965.00	0.31
Original Face:	415,000.000	Base		99.989505	350,696.42	97.433430	341,731.42	-8,965.00	0.31
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
	1,000,000.000	Local		99.991405	999,914.05	98.695000	986,950.00	-12,964.05	0.89
		Base		99.991405	999,914.05	98.695000	986,950.00	-12,964.05	0.89
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					3.160000	17 Jan 2024		
	500,000.000	Local		100.000000	500,000.00	99.009000	495,045.00	-4,955.00	0.45
		Base		100.000000	500,000.00	99.009000	495,045.00	-4,955.00	0.45
911312AQ9	UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45					2.450000	01 Oct 2022		
	600,000.000	Local		100.000000	600,000.00	100.000000	600,000.00	0.00	0.54
		Base		100.000000	600,000.00	100.000000	600,000.00	0.00	0.54
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR					2.727140	01 Apr 2023		
	741,000.000	Local		100.014810	741,109.74	100.124657	741,923.71	813.97	0.67
		Base		100.014810	741,109.74	100.124657	741,923.71	813.97	0.67
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	800,000.000	Local		99.772618	798,180.94	94.484375	755,875.00	-42,305.94	0.68
		Base		99.772618	798,180.94	94.484375	755,875.00	-42,305.94	0.68

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
		1,000,000.000	Local	99.658531	996,585.31	927,968.75	-68,616.56	0.84
			Base	99.658531	996,585.31	927,968.75	-68,616.56	0.84
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
		550,000.000	Local	99.552978	547,541.38	530,578.13	-16,963.25	0.48
			Base	99.552978	547,541.38	530,578.13	-16,963.25	0.48
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
		500,000.000	Local	100.012512	500,062.56	499,635.00	-427.56	0.45
			Base	100.012512	500,062.56	499,635.00	-427.56	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024		
		295,000.000	Local	99.999424	294,998.30	276,279.25	-18,719.05	0.25
			Base	99.999424	294,998.30	276,279.25	-18,719.05	0.25
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				3.460000	22 Mar 2024		
		1,000,000.000	Local	100.000000	1,000,000.00	991,350.91	-8,649.09	0.90
			Base	100.000000	1,000,000.00	991,350.91	-8,649.09	0.90
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				3.750000	20 Mar 2026		
		550,000.000	Local	99.758969	548,674.33	539,396.86	-9,277.47	0.49
			Base	99.758969	548,674.33	539,396.86	-9,277.47	0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
		500,000.000	Local	100.140358	500,701.79	472,701.59	-28,000.20	0.43
			Base	100.140358	500,701.79	472,701.59	-28,000.20	0.43
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3				0.980000	20 Nov 2024		
		531,099.820	Local	100.049509	531,362.76	522,829.37	-8,533.39	0.47
		Original Face: 1,300,000.000	Base	100.049509	531,362.76	522,829.37	-8,533.39	0.47
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2				0.490000	21 Oct 2024		
		405,369.990	Local	99.996213	405,354.64	400,545.24	-4,809.40	0.36
		Original Face: 715,000.000	Base	99.996213	405,354.64	400,545.24	-4,809.40	0.36
931142DH3	WALMART INC SR UNSECURED 04/23 2.55				2.550000	11 Apr 2023		
		500,000.000	Local	100.353112	501,765.56	495,488.98	-6,276.58	0.45
			Base	100.353112	501,765.56	495,488.98	-6,276.58	0.45

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Holdings

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

FUND: ATZD



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		1,000,000.000	Local	101.781026	1,017,810.26	99.513000	995,130.00	-22,680.26	0.90
			Base	101.781026	1,017,810.26	99.513000	995,130.00	-22,680.26	0.90
931142EW9	WALMART INC SR UNSECURED 09/25 3.9				3.900000	09 Sep 2025			
		435,000.000	Local	99.931349	434,701.37	98.214443	427,232.83	-7,468.54	0.39
			Base	99.931349	434,701.37	98.214443	427,232.83	-7,468.54	0.39
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025			
		1,100,000.000	Local	104.443493	1,148,878.42	95.067966	1,045,747.63	-103,130.79	0.95
			Base	104.443493	1,148,878.42	95.067966	1,045,747.63	-103,130.79	0.95
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				4.280000	25 Apr 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	99.489000	1,094,379.00	-5,621.00	0.99
			Base	100.000000	1,100,000.00	99.489000	1,094,379.00	-5,621.00	0.99
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5				0.500000	15 Oct 2023			
		1,000,000.000	Local	99.719455	997,194.55	95.274000	952,740.00	-44,454.55	0.86
			Base	99.719455	997,194.55	95.274000	952,740.00	-44,454.55	0.86
US DOLLAR Total		112,571,910.630	Local		112,874,005.80		109,779,417.60	-3,094,588.20	99.46
Original Face:		49,010,000.000	Base		112,874,005.80		109,779,417.60	-3,094,588.20	99.46
FIXED INCOME Total		112,571,910.630	Base		112,874,005.80		109,779,417.60	-3,094,588.20	99.46
Original Face:		49,010,000.000							

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Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		113,158,342.590	Base	113,460,437.76		110,365,849.56	-3,094,588.20	100.00
Original Face:		49,010,000.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		606,249.960	Local	1.000000	606,249.96	1.000000	606,249.96	0.00	0.05
			Base	1.000000	606,249.96	1.000000	606,249.96	0.00	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	606,249.960	Local	606,249.96		606,249.96	0.00	0.05
		Base	606,249.96		606,249.96	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	606,249.960	Base	606,249.96		606,249.96	0.00	0.05

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	
		12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.01
			Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.01

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.26
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.26

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.51
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.51

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,210,983.400	Local	100.000000	50,210,983.40	100.000000	50,210,983.40	0.00	4.21
			Base	100.000000	50,210,983.40	100.000000	50,210,983.40	0.00	4.21

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		70,292,763.450	Local	100.000000	70,292,763.45	100.000000	70,292,763.45	0.00	5.89
			Base	100.000000	70,292,763.45	100.000000	70,292,763.45	0.00	5.89

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					2.670000	14 Nov 2022		
	7,000,000.000	Local		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.59
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.59
979QHR003	SOUTH STREET REPO					3.040000	03 Oct 2022		
	273,406,373.820	Local		100.000000	273,406,373.82	100.000000	273,406,373.82	0.00	22.90
		Base		100.000000	273,406,373.82	100.000000	273,406,373.82	0.00	22.90
US DOLLAR Total									
	457,910,120.670	Local			457,910,120.67		457,910,120.67	0.00	38.35
		Base			457,910,120.67		457,910,120.67	0.00	38.35
CASH EQUIVALENT Total									
	457,910,120.670	Base			457,910,120.67		457,910,120.67	0.00	38.35
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
	2,854,103.870	Local		100.787929	2,876,592.18	95.536984	2,726,724.76	-149,867.42	0.23
Original Face:	20,540,000.000	Base		100.787929	2,876,592.18	95.536984	2,726,724.76	-149,867.42	0.23
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	88.825593	13,323,838.95	-1,676,161.05	1.12
		Base		100.000000	15,000,000.00	88.825593	13,323,838.95	-1,676,161.05	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	88.342220	17,668,444.00	-2,331,556.00	1.48
		Base		100.000000	20,000,000.00	88.342220	17,668,444.00	-2,331,556.00	1.48
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
	7,500,000.000	Local		100.000000	7,500,000.00	93.323923	6,999,294.23	-500,705.77	0.59
		Base		100.000000	7,500,000.00	93.323923	6,999,294.23	-500,705.77	0.59
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	93.038573	9,303,857.30	-696,142.70	0.78
		Base		100.000000	10,000,000.00	93.038573	9,303,857.30	-696,142.70	0.78

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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	
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	88.801519	6,216,106.33	-783,893.67	0.52
			Base	100.000000	7,000,000.00	88.801519	6,216,106.33	-783,893.67	0.52
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	87.554637	2,626,639.11	-373,360.89	0.22
			Base	100.000000	3,000,000.00	87.554637	2,626,639.11	-373,360.89	0.22
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	94.137381	9,413,738.10	-586,261.90	0.79
			Base	100.000000	10,000,000.00	94.137381	9,413,738.10	-586,261.90	0.79
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645				0.645000	24 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	93.811675	9,381,167.50	-618,832.50	0.79
			Base	100.000000	10,000,000.00	93.811675	9,381,167.50	-618,832.50	0.79
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7				0.700000	14 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	95.474264	9,547,426.40	-452,573.60	0.80
			Base	100.000000	10,000,000.00	95.474264	9,547,426.40	-452,573.60	0.80
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	92.647901	13,897,185.15	-1,102,814.85	1.16
			Base	100.000000	15,000,000.00	92.647901	13,897,185.15	-1,102,814.85	1.16
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	91.380688	4,569,034.40	-430,965.60	0.38
			Base	100.000000	5,000,000.00	91.380688	4,569,034.40	-430,965.60	0.38
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	93.651662	4,682,583.10	-317,416.90	0.39
			Base	100.000000	5,000,000.00	93.651662	4,682,583.10	-317,416.90	0.39
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				2.300000	22 Feb 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	96.400324	9,640,032.40	-359,967.60	0.81
			Base	100.000000	10,000,000.00	96.400324	9,640,032.40	-359,967.60	0.81
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	91.342361	4,567,118.05	-432,881.95	0.38
			Base	100.000000	5,000,000.00	91.342361	4,567,118.05	-432,881.95	0.38

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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	92.615965	2,315,399.13	-184,600.87	0.19
			Base	100.000000	2,500,000.00	92.615965	2,315,399.13	-184,600.87	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	96.250762	9,625,076.20	-374,923.80	0.81
			Base	100.000000	10,000,000.00	96.250762	9,625,076.20	-374,923.80	0.81
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	96.631115	9,663,111.50	-336,888.50	0.81
			Base	100.000000	10,000,000.00	96.631115	9,663,111.50	-336,888.50	0.81
3130ARZA2	FEDERAL HOME LOAN BANK BONDS 05/23 VAR				1.800000	17 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.974647	9,897,464.70	-102,535.30	0.83
			Base	100.000000	10,000,000.00	98.974647	9,897,464.70	-102,535.30	0.83
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	96.923578	4,846,178.90	-153,821.10	0.41
			Base	100.000000	5,000,000.00	96.923578	4,846,178.90	-153,821.10	0.41
3130AS4G1	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.550000	09 Jun 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.608407	9,860,840.70	-139,159.30	0.83
			Base	100.000000	10,000,000.00	98.608407	9,860,840.70	-139,159.30	0.83
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				4.500000	23 May 2025			
		10,000,000.000	Local	100.051328	10,005,132.80	96.727872	9,672,787.20	-332,345.60	0.81
			Base	100.051328	10,005,132.80	96.727872	9,672,787.20	-332,345.60	0.81
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	95.067371	4,753,368.55	-246,631.45	0.40
			Base	100.000000	5,000,000.00	95.067371	4,753,368.55	-246,631.45	0.40
3130ASBX6	FEDERAL HOME LOAN BANK BONDS 06/23 2.275				2.275000	30 Jun 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.343559	9,834,355.90	-165,644.10	0.82
			Base	100.000000	10,000,000.00	98.343559	9,834,355.90	-165,644.10	0.82
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				3.500000	28 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	98.250415	4,912,520.75	-87,479.25	0.41
			Base	100.000000	5,000,000.00	98.250415	4,912,520.75	-87,479.25	0.41

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3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR					3.250000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.810220	4,940,511.00	-59,489.00	0.41	
		Base	100.000000	5,000,000.00	98.810220	4,940,511.00	-59,489.00	0.41	
3130ASUQ0	FEDERAL HOME LOAN BANK BONDS 08/23 3.17					3.170000	25 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.338058	4,966,902.90	-33,097.10	0.42	
		Base	100.000000	5,000,000.00	99.338058	4,966,902.90	-33,097.10	0.42	
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.200000	10 Aug 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	98.803546	24,700,886.50	-299,113.50	2.07	
		Base	100.000000	25,000,000.00	98.803546	24,700,886.50	-299,113.50	2.07	
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	98.643787	24,660,946.75	-339,053.25	2.07	
		Base	100.000000	25,000,000.00	98.643787	24,660,946.75	-339,053.25	2.07	
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	100.125837	10,012,583.70	12,583.70	0.84	
		Base	100.000000	10,000,000.00	100.125837	10,012,583.70	12,583.70	0.84	
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	98.644081	9,864,408.10	-135,591.90	0.83	
		Base	100.000000	10,000,000.00	98.644081	9,864,408.10	-135,591.90	0.83	
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR					3.750000	21 Sep 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.964758	19,992,951.60	-7,048.40	1.67	
		Base	100.000000	20,000,000.00	99.964758	19,992,951.60	-7,048.40	1.67	
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	100.014533	15,002,179.95	2,179.95	1.26	
		Base	100.000000	15,000,000.00	100.014533	15,002,179.95	2,179.95	1.26	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	5,131,125.650	Local	104.164989	5,344,836.46	91.961550	4,718,662.68	-626,173.78	0.40	
	Original Face: 24,487,993.000	Base	104.164989	5,344,836.46	91.961550	4,718,662.68	-626,173.78	0.40	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,265,214.500	Local	104.090969	1,316,974.03	91.961519	1,163,510.47	-153,463.56	0.10	
	Original Face: 10,000,000.000	Base	104.090969	1,316,974.03	91.961519	1,163,510.47	-153,463.56	0.10	

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313312DJ6	FED FARM CRD DISCOUNT NT DISCOUNT NOT 03/23 0.00000				0.010000	22 Mar 2023			
		10,000,000.000	Local 98.057917	9,805,791.67	98.182791	9,818,279.10	12,487.43		0.82
			Base 98.057917	9,805,791.67	98.182791	9,818,279.10	12,487.43		0.82
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	90.559220	9,055,922.00	-944,078.00		0.76
			Base 100.000000	10,000,000.00	90.559220	9,055,922.00	-944,078.00		0.76
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024			
		10,000,000.000	Local 100.000000	10,000,000.00	93.397374	9,339,737.40	-660,262.60		0.78
			Base 100.000000	10,000,000.00	93.397374	9,339,737.40	-660,262.60		0.78
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	89.657825	4,482,891.25	-517,108.75		0.38
			Base 100.000000	5,000,000.00	89.657825	4,482,891.25	-517,108.75		0.38
3133EMGX4	FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125				0.125000	23 Nov 2022			
		3,451,000.000	Local 99.966974	3,449,860.26	99.565507	3,436,005.65	-13,854.61		0.29
			Base 99.966974	3,449,860.26	99.565507	3,436,005.65	-13,854.61		0.29
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				3.035000	09 Feb 2023			
		5,000,000.000	Local 100.000000	5,000,000.00	100.017394	5,000,869.70	869.70		0.42
			Base 100.000000	5,000,000.00	100.017394	5,000,869.70	869.70		0.42
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	88.414383	4,420,719.15	-579,280.85		0.37
			Base 100.000000	5,000,000.00	88.414383	4,420,719.15	-579,280.85		0.37
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09				0.090000	18 Nov 2022			
		40,000,000.000	Local 100.000000	40,000,000.00	99.566103	39,826,441.20	-173,558.80		3.34
			Base 100.000000	40,000,000.00	99.566103	39,826,441.20	-173,558.80		3.34
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026			
		5,000,000.000	Local 99.334341	4,966,717.04	87.691309	4,384,565.45	-582,151.59		0.37
			Base 99.334341	4,966,717.04	87.691309	4,384,565.45	-582,151.59		0.37
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023			
		10,000,000.000	Local 100.000000	10,000,000.00	99.016697	9,901,669.70	-98,330.30		0.83
			Base 100.000000	10,000,000.00	99.016697	9,901,669.70	-98,330.30		0.83

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3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				3.030000	09 Nov 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.986312	4,999,315.60	-684.40	0.42
			Base	100.000000	5,000,000.00	99.986312	4,999,315.60	-684.40	0.42
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				3.030000	22 Aug 2023			
		7,000,000.000	Local	100.000000	7,000,000.00	99.998698	6,999,908.86	-91.14	0.59
			Base	100.000000	7,000,000.00	99.998698	6,999,908.86	-91.14	0.59
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				3.020000	04 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.006869	5,000,343.45	343.45	0.42
			Base	100.000000	5,000,000.00	100.006869	5,000,343.45	343.45	0.42
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.072737	9,607,273.70	-392,726.30	0.80
			Base	100.000000	10,000,000.00	96.072737	9,607,273.70	-392,726.30	0.80
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	92.404772	9,240,477.20	-759,522.80	0.77
			Base	100.000000	10,000,000.00	92.404772	9,240,477.20	-759,522.80	0.77
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.128202	4,906,410.10	-93,589.90	0.41
			Base	100.000000	5,000,000.00	98.128202	4,906,410.10	-93,589.90	0.41
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.415489	9,941,548.90	-58,451.10	0.83
			Base	100.000000	10,000,000.00	99.415489	9,941,548.90	-58,451.10	0.83
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.613619	4,730,680.95	-269,319.05	0.40
			Base	100.000000	5,000,000.00	94.613619	4,730,680.95	-269,319.05	0.40
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.453184	4,922,659.20	-77,340.80	0.41
			Base	100.000000	5,000,000.00	98.453184	4,922,659.20	-77,340.80	0.41
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.443668	4,872,183.40	-127,816.60	0.41
			Base	100.000000	5,000,000.00	97.443668	4,872,183.40	-127,816.60	0.41

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3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.321887	9,932,188.70	-67,811.30	0.83
			Base	100.000000	10,000,000.00	99.321887	9,932,188.70	-67,811.30	0.83
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.635038	4,881,751.90	-118,248.10	0.41
			Base	100.000000	5,000,000.00	97.635038	4,881,751.90	-118,248.10	0.41
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,626,766.100	Local	99.793820	1,623,412.04	88.310910	1,436,611.95	-186,800.09	0.12
		Original Face: 11,452,445.000	Base	99.793820	1,623,412.04	88.310910	1,436,611.95	-186,800.09	0.12
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		1,907,012.930	Local	100.254649	1,911,869.12	87.553940	1,669,664.96	-242,204.16	0.14
		Original Face: 11,058,708.000	Base	100.254649	1,911,869.12	87.553940	1,669,664.96	-242,204.16	0.14
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	90.100348	4,505,017.40	-494,982.60	0.38
			Base	100.000000	5,000,000.00	90.100348	4,505,017.40	-494,982.60	0.38
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		624,958.800	Local	99.980187	624,834.98	95.345790	595,871.91	-28,963.07	0.05
		Original Face: 10,000,000.000	Base	99.980187	624,834.98	95.345790	595,871.91	-28,963.07	0.05
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		614,082.190	Local	100.649532	618,070.85	93.638480	575,017.23	-43,053.62	0.05
		Original Face: 12,022,600.000	Base	100.649532	618,070.85	93.638480	575,017.23	-43,053.62	0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		392,103.850	Local	100.321213	393,363.34	97.547180	382,486.25	-10,877.09	0.03
		Original Face: 15,363,692.000	Base	100.321213	393,363.34	97.547180	382,486.25	-10,877.09	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		1,972,652.880	Local	100.885457	1,990,119.87	95.232580	1,878,608.23	-111,511.64	0.16
		Original Face: 24,000,000.000	Base	100.885457	1,990,119.87	95.232580	1,878,608.23	-111,511.64	0.16
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		536,340.380	Local	101.458540	544,163.12	90.305300	484,343.79	-59,819.33	0.04
		Original Face: 9,815,000.000	Base	101.458540	544,163.12	90.305300	484,343.79	-59,819.33	0.04

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: September 30, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		389,953.800	Local	101.293381	394,997.39	94.663560	369,144.15	-25,853.24	0.03
Original Face:		10,000,000.000	Base	101.293381	394,997.39	94.663560	369,144.15	-25,853.24	0.03
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
		540,110.750	Local	107.053385	578,206.84	101.718800	549,394.17	-28,812.67	0.05
Original Face:		12,777,000.000	Base	107.053385	578,206.84	101.718800	549,394.17	-28,812.67	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		172,463.400	Local	105.335950	181,665.96	99.928870	172,340.73	-9,325.23	0.01
Original Face:		10,000,000.000	Base	105.335950	181,665.96	99.928870	172,340.73	-9,325.23	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
		163,917.350	Local	103.690030	169,965.95	96.995190	158,991.95	-10,974.00	0.01
Original Face:		5,000,000.000	Base	103.690030	169,965.95	96.995190	158,991.95	-10,974.00	0.01
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029			
		32,337.120	Local	101.883718	32,946.26	99.714810	32,244.90	-701.36	0.00
Original Face:		16,000,000.000	Base	101.883718	32,946.26	99.714810	32,244.90	-701.36	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		90,553.300	Local	104.403848	94,541.13	98.460640	89,159.36	-5,381.77	0.01
Original Face:		5,000,000.000	Base	104.403848	94,541.13	98.460640	89,159.36	-5,381.77	0.01
31422XJ52	FARMER MAC NOTES 09/23 4.35				4.349000	29 Sep 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	99.908669	19,981,733.80	-18,266.20	1.67
			Base	100.000000	20,000,000.00	99.908669	19,981,733.80	-18,266.20	1.67
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	90.229118	9,022,911.80	-977,088.20	0.76
			Base	100.000000	10,000,000.00	90.229118	9,022,911.80	-977,088.20	0.76
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042			
		321,212.890	Local	102.419078	328,983.28	99.968972	321,113.22	-7,870.06	0.03
Original Face:		9,875,825.000	Base	102.419078	328,983.28	99.968972	321,113.22	-7,870.06	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		136,911.900	Local	99.953634	136,848.42	94.915516	129,950.64	-6,897.78	0.01
Original Face:		5,000,000.000	Base	99.953634	136,848.42	94.915516	129,950.64	-6,897.78	0.01

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: September 30, 2022

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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								
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
	1,057,291.600	Local	100.874618	1,066,538.86	94.859180	1,002,938.14	-63,600.72	0.08	
Original Face:	10,000,000.000	Base	100.874618	1,066,538.86	94.859180	1,002,938.14	-63,600.72	0.08	
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	6,375.750	Local	99.704976	6,356.94	94.724650	6,039.41	-317.53	0.00	
Original Face:	2,000,000.000	Base	99.704976	6,356.94	94.724650	6,039.41	-317.53	0.00	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	1,402,380.260	Local	95.795084	1,343,411.35	92.900720	1,302,821.36	-40,589.99	0.11	
Original Face:	10,000,000.000	Base	95.795084	1,343,411.35	92.900720	1,302,821.36	-40,589.99	0.11	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,193,760.100	Local	94.864447	3,029,742.85	87.811920	2,804,502.06	-225,240.79	0.23	
Original Face:	10,000,000.000	Base	94.864447	3,029,742.85	87.811920	2,804,502.06	-225,240.79	0.23	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	738,723.930	Local	97.883711	723,090.40	92.448710	682,940.74	-40,149.66	0.06	
Original Face:	5,000,000.000	Base	97.883711	723,090.40	92.448710	682,940.74	-40,149.66	0.06	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	576,438.400	Local	100.744326	580,728.98	91.814930	529,256.51	-51,472.47	0.04	
Original Face:	10,000,000.000	Base	100.744326	580,728.98	91.814930	529,256.51	-51,472.47	0.04	
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	565,739.490	Local	100.205333	566,901.14	90.880780	514,148.46	-52,752.68	0.04	
Original Face:	10,000,000.000	Base	100.205333	566,901.14	90.880780	514,148.46	-52,752.68	0.04	
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	1,516,193.590	Local	96.132615	1,457,556.54	88.945820	1,348,590.82	-108,965.72	0.11	
Original Face:	4,000,000.000	Base	96.132615	1,457,556.54	88.945820	1,348,590.82	-108,965.72	0.11	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,220,175.750	Local	96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.17	
Original Face:	5,000,000.000	Base	96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.17	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	258,599.650	Local	99.909598	258,365.87	97.597760	252,387.47	-5,978.40	0.02	
Original Face:	10,000,000.000	Base	99.909598	258,365.87	97.597760	252,387.47	-5,978.40	0.02	

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069			
		1,113,055.630	Local	100.065376	1,113,783.30	97.249680	1,082,443.04	-31,340.26	0.09
Original Face:		5,000,000.000	Base	100.065376	1,113,783.30	97.249680	1,082,443.04	-31,340.26	0.09
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045			
		2,318,011.740	Local	99.650415	2,309,908.32	96.635370	2,240,019.22	-69,889.10	0.19
Original Face:		5,000,000.000	Base	99.650415	2,309,908.32	96.635370	2,240,019.22	-69,889.10	0.19
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049			
		525,794.770	Local	99.878763	525,157.31	93.690250	492,618.43	-32,538.88	0.04
Original Face:		10,000,000.000	Base	99.878763	525,157.31	93.690250	492,618.43	-32,538.88	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024			
		5,000,000.000	Local	112.249253	5,612,462.63	103.969076	5,198,453.80	-414,008.83	0.44
			Base	112.249253	5,612,462.63	103.969076	5,198,453.80	-414,008.83	0.44
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		16,183,000.000	Local	103.087354	16,682,626.52	97.207047	15,731,016.42	-951,610.10	1.32
			Base	103.087354	16,682,626.52	97.207047	15,731,016.42	-951,610.10	1.32
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		20,000,000.000	Local	99.892173	19,978,434.62	91.170401	18,234,080.20	-1,744,354.42	1.53
			Base	99.892173	19,978,434.62	91.170401	18,234,080.20	-1,744,354.42	1.53
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		10,000,000.000	Local	99.025492	9,902,549.16	88.253906	8,825,390.60	-1,077,158.56	0.74
			Base	99.025492	9,902,549.16	88.253906	8,825,390.60	-1,077,158.56	0.74
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023			
		35,000,000.000	Local	99.926162	34,974,156.70	97.085938	33,980,078.30	-994,078.40	2.85
			Base	99.926162	34,974,156.70	97.085938	33,980,078.30	-994,078.40	2.85
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024			
		50,000,000.000	Local	99.556808	49,778,404.14	97.023438	48,511,719.00	-1,266,685.14	4.06
			Base	99.556808	49,778,404.14	97.023438	48,511,719.00	-1,266,685.14	4.06
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.345695	24,836,423.65	96.468750	24,117,187.50	-719,236.15	2.02
			Base	99.345695	24,836,423.65	96.468750	24,117,187.50	-719,236.15	2.02

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Holdings

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



STATE STREET

As of: September 30, 2022

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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	
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		25,000,000.000	Local	99.610699	24,902,674.87	98.222656	24,555,664.00	-347,010.87	2.06
			Base	99.610699	24,902,674.87	98.222656	24,555,664.00	-347,010.87	2.06
US DOLLAR Total									
		765,898,362.320	Local		766,184,716.78		735,426,875.97	-30,757,840.81	61.60
Original Face:		318,393,263.000	Base		766,184,716.78		735,426,875.97	-30,757,840.81	61.60
FIXED INCOME Total									
		765,898,362.320	Base		766,184,716.78		735,426,875.97	-30,757,840.81	61.60
Original Face:		318,393,263.000							

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,224,414,732.950	Base	1,224,701,087.41		1,193,943,246.60	-30,757,840.81	100.00
Original Face:		318,393,263.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

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

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

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

US DOLLAR Exchange Rate: 1.000000

02314QL31	AMAZON COM INC DISC COML				3.030000	03 Nov 2022			
	25,000,000.000	Local	99.722250	24,930,562.50	99.722250	24,930,562.50	0.00	1.02	
		Base	99.722250	24,930,562.50	99.722250	24,930,562.50	0.00	1.02	

02314QL49	AMAZON COM INC DISC COML				2.300000	04 Nov 2022			
	15,000,000.000	Local	99.782778	14,967,416.67	99.782778	14,967,416.67	0.00	0.61	
		Base	99.782778	14,967,416.67	99.782778	14,967,416.67	0.00	0.61	

02314QM55	AMAZON COM INC DISC COML				1.780000	05 Dec 2022			
	10,000,000.000	Local	99.678611	9,967,861.11	99.678611	9,967,861.11	0.00	0.41	
		Base	99.678611	9,967,861.11	99.678611	9,967,861.11	0.00	0.41	

03040MKC0	AMERICAN WATER CAPIT				3.300000	12 Oct 2022			
	20,000,000.000	Local	99.899167	19,979,833.34	99.899167	19,979,833.34	0.00	0.82	
		Base	99.899167	19,979,833.34	99.899167	19,979,833.34	0.00	0.82	

03040MKD8	AMERICAN WATER CAPIT				3.280000	13 Oct 2022			
	10,000,000.000	Local	99.890667	9,989,066.67	99.890667	9,989,066.67	0.00	0.41	
		Base	99.890667	9,989,066.67	99.890667	9,989,066.67	0.00	0.41	

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
03040MKJ5	AMERICAN WATER CAPIT	20,000,000.000	Local	99.851250	19,970,250.00	99.851250	18 Oct 2022	19,970,250.00	0.00	0.82
			Base	99.851250	19,970,250.00	99.851250	19,970,250.00	0.00	0.82	
0347M3L36	ANGLESEA FDG PLC + ANG	25,000,000.000	Local	99.713083	24,928,270.83	99.713083	03 Nov 2022	24,928,270.83	0.00	1.02
			Base	99.713083	24,928,270.83	99.713083	24,928,270.83	0.00	1.02	
0347M3ME1	ANGLESEA FDG PLC + ANG	25,000,000.000	Local	99.260000	24,815,000.00	99.260000	14 Dec 2022	24,815,000.00	0.00	1.02
			Base	99.260000	24,815,000.00	99.260000	24,815,000.00	0.00	1.02	
03785EK45	APPLE INC	15,000,000.000	Local	99.980417	14,997,062.50	99.980417	04 Oct 2022	14,997,062.50	0.00	0.61
			Base	99.980417	14,997,062.50	99.980417	14,997,062.50	0.00	0.61	
03785EL10	APPLE INC	10,000,000.000	Local	99.863944	9,986,394.44	99.863944	01 Nov 2022	9,986,394.44	0.00	0.41
			Base	99.863944	9,986,394.44	99.863944	9,986,394.44	0.00	0.41	
03785EL28	APPLE INC	25,000,000.000	Local	99.728889	24,932,222.22	99.728889	02 Nov 2022	24,932,222.22	0.00	1.02
			Base	99.728889	24,932,222.22	99.728889	24,932,222.22	0.00	1.02	
04821UMF6	ATLANTIC ASSET SECUR	25,000,000.000	Local	99.291667	24,822,916.67	99.291667	15 Dec 2022	24,822,916.67	0.00	1.02
			Base	99.291667	24,822,916.67	99.291667	24,822,916.67	0.00	1.02	
06367CU88	BANK OF MONTREAL	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	14 Apr 2023	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82	
06373L3T4	BANK MONTREAL MONTREAL BRH	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	05 Jul 2023	10,000,000.00	0.00	0.41
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41	
06417KLA5	BANK OF NOVA SCOTIA/THE	15,000,000.000	Local	99.711111	14,956,666.67	99.711111	10 Nov 2022	14,956,666.67	0.00	0.61
			Base	99.711111	14,956,666.67	99.711111	14,956,666.67	0.00	0.61	

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06417KV14	BANK OF NOVA SCOTIA/THE	10,000,000.000	Local	96.960000	9,696,000.00	96.960000	9,696,000.00	0.00	0.40
			Base	96.960000	9,696,000.00	96.960000	9,696,000.00	0.00	0.40
07010KKB3	BASIN ELEC PWR COOP	15,000,000.000	Local	99.911944	14,986,791.66	99.911944	14,986,791.66	0.00	0.61
			Base	99.911944	14,986,791.66	99.911944	14,986,791.66	0.00	0.61
07010KKD9	BASIN ELEC PWR COOP	15,000,000.000	Local	99.894333	14,984,150.00	99.894333	14,984,150.00	0.00	0.61
			Base	99.894333	14,984,150.00	99.894333	14,984,150.00	0.00	0.61
07644BKD3	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.02
			Base	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.02
07644DLU0	BEDFORD ROW FDG CORP	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.02
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.02
08465SK40	BERKSHIRE HATHAWAY ENE	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.02
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.02
13738KKM8	CAN AST + CAN LTD JT	20,000,000.000	Local	99.848889	19,969,777.78	99.848889	19,969,777.78	0.00	0.82
			Base	99.848889	19,969,777.78	99.848889	19,969,777.78	0.00	0.82
13738KLM7	CAN AST + CAN LTD JT	25,000,000.000	Local	99.529667	24,882,416.67	99.529667	24,882,416.67	0.00	1.02
			Base	99.529667	24,882,416.67	99.529667	24,882,416.67	0.00	1.02
14912EKR7	CATERPLR FIN SRV CO.	25,000,000.000	Local	99.798667	24,949,666.67	99.798667	24,949,666.67	0.00	1.02
			Base	99.798667	24,949,666.67	99.798667	24,949,666.67	0.00	1.02
15060YL24	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.733333	24,933,333.33	99.733333	24,933,333.33	0.00	1.02
			Base	99.733333	24,933,333.33	99.733333	24,933,333.33	0.00	1.02

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15060YMF4	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.287500	24,821,875.00	99.287500	24,821,875.00	0.00	1.02
			Base	99.287500	24,821,875.00	99.287500	24,821,875.00	0.00	1.02
15963UKC9	CHARIOT FNDG LLC	25,000,000.000	Local	99.920556	24,980,138.89	99.920556	24,980,138.89	0.00	1.02
			Base	99.920556	24,980,138.89	99.920556	24,980,138.89	0.00	1.02
19121BKB4	COCA COLA COMPANY	15,000,000.000	Local	99.954167	14,993,125.00	99.954167	14,993,125.00	0.00	0.61
			Base	99.954167	14,993,125.00	99.954167	14,993,125.00	0.00	0.61
19121BKK4	COCA COLA COMPANY	25,000,000.000	Local	99.850000	24,962,500.00	99.850000	24,962,500.00	0.00	1.02
			Base	99.850000	24,962,500.00	99.850000	24,962,500.00	0.00	1.02
19121BLF4	COCA COLA COMPANY	25,000,000.000	Local	99.612500	24,903,125.00	99.612500	24,903,125.00	0.00	1.02
			Base	99.612500	24,903,125.00	99.612500	24,903,125.00	0.00	1.02
2063C1L32	CONCORD MIN CPTL CO	25,000,000.000	Local	99.736000	24,934,000.00	99.736000	24,934,000.00	0.00	1.02
			Base	99.736000	24,934,000.00	99.736000	24,934,000.00	0.00	1.02
2063C1MK3	CONCORD MIN CPTL CO	25,000,000.000	Local	99.286806	24,821,701.39	99.286806	24,821,701.39	0.00	1.02
			Base	99.286806	24,821,701.39	99.286806	24,821,701.39	0.00	1.02
22845AN71	CROWN POINT CAP CO.	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.02
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.02
2284K1K77	CROWN POINT CAP CO.	11,000,000.000	Local	99.957500	10,995,325.00	99.957500	10,995,325.00	0.00	0.45
			Base	99.957500	10,995,325.00	99.957500	10,995,325.00	0.00	0.45
2284K1M26	CROWN POINT CAP CO.	15,000,000.000	Local	99.428222	14,914,233.34	99.428222	14,914,233.34	0.00	0.61
			Base	99.428222	14,914,233.34	99.428222	14,914,233.34	0.00	0.61

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23102VK74	CUMMINS INC	20,000,000.000	Local	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	0.82
			Base	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	0.82
23102VKX7	CUMMINS INC	17,500,000.000	Local	99.725000	17,451,875.00	99.725000	17,451,875.00	0.00	0.71
			Base	99.725000	17,451,875.00	99.725000	17,451,875.00	0.00	0.71
23102VL73	CUMMINS INC	11,500,000.000	Local	99.659806	11,460,877.64	99.659806	11,460,877.64	0.00	0.47
			Base	99.659806	11,460,877.64	99.659806	11,460,877.64	0.00	0.47
30229BL13	EXXON MOBIL CORP	25,000,000.000	Local	99.736500	24,934,125.00	99.736500	24,934,125.00	0.00	1.02
			Base	99.736500	24,934,125.00	99.736500	24,934,125.00	0.00	1.02
30601WK73	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.969167	14,995,375.00	99.969167	14,995,375.00	0.00	0.61
			Base	99.969167	14,995,375.00	99.969167	14,995,375.00	0.00	0.61
30601WPT0	FAIRWAY FINANCE CORP	20,000,000.000	Local	98.323750	19,664,750.00	98.323750	19,664,750.00	0.00	0.81
			Base	98.323750	19,664,750.00	98.323750	19,664,750.00	0.00	0.81
30601YL45	FAIRWAY FINANCE CORP	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.61
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.61
38346MLA0	GOTHAM FDG CORP	10,000,000.000	Local	99.682222	9,968,222.22	99.682222	9,968,222.22	0.00	0.41
			Base	99.682222	9,968,222.22	99.682222	9,968,222.22	0.00	0.41
38346MMG6	GOTHAM FDG CORP	20,000,000.000	Local	99.250556	19,850,111.11	99.250556	19,850,111.11	0.00	0.81
			Base	99.250556	19,850,111.11	99.250556	19,850,111.11	0.00	0.81
38346MML5	GOTHAM FDG CORP	20,000,000.000	Local	99.182222	19,836,444.44	99.182222	19,836,444.44	0.00	0.81
			Base	99.182222	19,836,444.44	99.182222	19,836,444.44	0.00	0.81

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40060XKL3	GTA FDG LLC DISC	25,000,000.000	Local	99.875972	24,968,993.06	99.875972	24,968,993.06	0.00	1.02
			Base	99.875972	24,968,993.06	99.875972	24,968,993.06	0.00	1.02
40060XLM0	GTA FDG LLC DISC	15,000,000.000	Local	99.525417	14,928,812.50	99.525417	14,928,812.50	0.00	0.61
			Base	99.525417	14,928,812.50	99.525417	14,928,812.50	0.00	0.61
40060XN55	GTA FDG LLC DISC	10,000,000.000	Local	99.013333	9,901,333.34	99.013333	9,901,333.34	0.00	0.41
			Base	99.013333	9,901,333.34	99.013333	9,901,333.34	0.00	0.41
40588ML13	HALKIN FINANCE LLC USC	18,000,000.000	Local	99.737361	17,952,725.00	99.737361	17,952,725.00	0.00	0.74
			Base	99.737361	17,952,725.00	99.737361	17,952,725.00	0.00	0.74
40588ML39	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.715833	24,928,958.33	99.715833	24,928,958.33	0.00	1.02
			Base	99.715833	24,928,958.33	99.715833	24,928,958.33	0.00	1.02
42786UKU8	HERSHEY FOODS CORP	20,000,000.000	Local	99.767500	19,953,500.00	99.767500	19,953,500.00	0.00	0.82
			Base	99.767500	19,953,500.00	99.767500	19,953,500.00	0.00	0.82
45779QKL9	INSTITUTIONAL SECURED	25,000,000.000	Local	99.836389	24,959,097.22	99.836389	24,959,097.22	0.00	1.02
			Base	99.836389	24,959,097.22	99.836389	24,959,097.22	0.00	1.02
45779QKM7	INSTITUTIONAL SECURED	20,500,000.000	Local	99.825000	20,464,125.00	99.825000	20,464,125.00	0.00	0.84
			Base	99.825000	20,464,125.00	99.825000	20,464,125.00	0.00	0.84
46640QNW7	J.P. MORGAN SECURITIES	15,000,000.000	Local	99.220222	14,883,033.33	99.220222	14,883,033.33	0.00	0.61
			Base	99.220222	14,883,033.33	99.220222	14,883,033.33	0.00	0.61
46640QQL8	J.P. MORGAN SECURITIES	10,000,000.000	Local	98.323611	9,832,361.11	98.323611	9,832,361.11	0.00	0.40
			Base	98.323611	9,832,361.11	98.323611	9,832,361.11	0.00	0.40

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47816GQG7	JOHNSON + JOHNSON	15,000,000.000	Local	98.289278	14,743,391.66	3.710000	16 Mar 2023		
			Base	98.289278	14,743,391.66	98.289278	14,743,391.66	0.00	0.60
4820P3LH4	JUPITER SECT CO LLC	20,000,000.000	Local	99.569167	19,913,833.33	3.300000	17 Nov 2022		
			Base	99.569167	19,913,833.33	99.569167	19,913,833.33	0.00	0.82
4820P5BQ0	JUPITER SECT CO LLC	10,000,000.000	Local	100.000000	10,000,000.00	3.510000	01 Feb 2023		
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
52953BK69	LEXINGTN PKR CAP CO LL	25,000,000.000	Local	99.961667	24,990,416.67	2.760000	06 Oct 2022		
			Base	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	1.02
52953BL27	LEXINGTN PKR CAP CO LL	25,000,000.000	Local	99.746667	24,936,666.67	2.850000	02 Nov 2022		
			Base	99.746667	24,936,666.67	99.746667	24,936,666.67	0.00	1.02
53127UKX7	LIBERTY FUNDING LLC	25,000,000.000	Local	99.766667	24,941,666.67	2.800000	31 Oct 2022		
			Base	99.766667	24,941,666.67	99.766667	24,941,666.67	0.00	1.02
56274MK35	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.987111	14,998,066.67	2.320000	03 Oct 2022		
			Base	99.987111	14,998,066.67	99.987111	14,998,066.67	0.00	0.61
56274MMN9	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.164056	14,874,608.33	3.670000	22 Dec 2022		
			Base	99.164056	14,874,608.33	99.164056	14,874,608.33	0.00	0.61
57576KK65	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.961389	24,990,347.22	2.780000	06 Oct 2022		
			Base	99.961389	24,990,347.22	99.961389	24,990,347.22	0.00	1.02
57576KKX6	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.745833	24,936,458.33	3.050000	31 Oct 2022		
			Base	99.745833	24,936,458.33	99.745833	24,936,458.33	0.00	1.02

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59157UM56	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.620833	14,943,125.00	99.620833	14,943,125.00	0.00	0.61
			Base	99.620833	14,943,125.00	99.620833	14,943,125.00	0.00	0.61
59157UMK3	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.242917	14,886,437.50	99.242917	14,886,437.50	0.00	0.61
			Base	99.242917	14,886,437.50	99.242917	14,886,437.50	0.00	0.61
59157UPU8	METLIFE SHORT TERM FDG	10,000,000.000	Local	98.641667	9,864,166.67	98.641667	9,864,166.67	0.00	0.40
			Base	98.641667	9,864,166.67	98.641667	9,864,166.67	0.00	0.40
59157UQL7	METLIFE SHORT TERM FDG	15,000,000.000	Local	98.059167	14,708,875.00	98.059167	14,708,875.00	0.00	0.60
			Base	98.059167	14,708,875.00	98.059167	14,708,875.00	0.00	0.60
62455BL11	MOUNTCLIFF	25,000,000.000	Local	99.737361	24,934,340.28	99.737361	24,934,340.28	0.00	1.02
			Base	99.737361	24,934,340.28	99.737361	24,934,340.28	0.00	1.02
62455BMC6	MOUNTCLIFF	25,000,000.000	Local	99.260000	24,815,000.00	99.260000	24,815,000.00	0.00	1.02
			Base	99.260000	24,815,000.00	99.260000	24,815,000.00	0.00	1.02
63307MK57	NATIONAL BK OF CANAD	10,000,000.000	Local	99.973889	9,997,388.89	99.973889	9,997,388.89	0.00	0.41
			Base	99.973889	9,997,388.89	99.973889	9,997,388.89	0.00	0.41
63307MKU2	NATIONAL BK OF CANAD	25,000,000.000	Local	99.773500	24,943,375.00	99.773500	24,943,375.00	0.00	1.02
			Base	99.773500	24,943,375.00	99.773500	24,943,375.00	0.00	1.02
63763QL13	NATIONAL SECS CLEARING	25,000,000.000	Local	99.776111	24,944,027.78	99.776111	24,944,027.78	0.00	1.02
			Base	99.776111	24,944,027.78	99.776111	24,944,027.78	0.00	1.02
64106HL33	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.722250	24,930,562.50	99.722250	24,930,562.50	0.00	1.02
			Base	99.722250	24,930,562.50	99.722250	24,930,562.50	0.00	1.02

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64106HLW9	NESTLE FIN FRANCE S.	15,000,000.000	Local	99.530000	14,929,500.00	99.530000	14,929,500.00	0.00	0.61
			Base	99.530000	14,929,500.00	99.530000	14,929,500.00	0.00	0.61
64951XLA8	NEW YORK LFE CAP COR	20,000,000.000	Local	99.706667	19,941,333.33	99.706667	19,941,333.33	0.00	0.82
			Base	99.706667	19,941,333.33	99.706667	19,941,333.33	0.00	0.82
64951XM66	NEW YORK LFE CAP COR	15,000,000.000	Local	99.450000	14,917,500.00	99.450000	14,917,500.00	0.00	0.61
			Base	99.450000	14,917,500.00	99.450000	14,917,500.00	0.00	0.61
64951XMT6	NEW YORK LFE CAP COR	9,513,000.000	Local	99.154167	9,432,535.88	99.154167	9,432,535.88	0.00	0.39
			Base	99.154167	9,432,535.88	99.154167	9,432,535.88	0.00	0.39
6698M5K73	NOVARTIS FNC CRP	25,000,000.000	Local	99.949333	24,987,333.33	99.949333	24,987,333.33	0.00	1.02
			Base	99.949333	24,987,333.33	99.949333	24,987,333.33	0.00	1.02
6698M5KJ7	NOVARTIS FNC CRP	25,000,000.000	Local	99.855500	24,963,875.00	99.855500	24,963,875.00	0.00	1.02
			Base	99.855500	24,963,875.00	99.855500	24,963,875.00	0.00	1.02
67983UNQ2	OLD LINE FUNDING LLC	15,000,000.000	Local	98.926667	14,839,000.00	98.926667	14,839,000.00	0.00	0.61
			Base	98.926667	14,839,000.00	98.926667	14,839,000.00	0.00	0.61
67984RJQ3	OLD LINE FUNDING LLC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
74271UKH2	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.891111	19,978,222.22	99.891111	19,978,222.22	0.00	0.82
			Base	99.891111	19,978,222.22	99.891111	19,978,222.22	0.00	0.82
74271UKT6	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.815833	19,963,166.67	99.815833	19,963,166.67	0.00	0.82
			Base	99.815833	19,963,166.67	99.815833	19,963,166.67	0.00	0.82

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74271ULA6	PROCTOR GAMBLE AND CO	10,000,000.000	Local	99.705556	9,970,555.56	99.705556	9,970,555.56	0.00	0.41
			Base	99.705556	9,970,555.56	99.705556	9,970,555.56	0.00	0.41
77119MKH9	ROCHE HOLDING INC	25,000,000.000	Local	99.886667	24,971,666.66	99.886667	24,971,666.66	0.00	1.02
			Base	99.886667	24,971,666.66	99.886667	24,971,666.66	0.00	1.02
78012U2C8	ROYAL BK OF CANADA	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
78014XHE0	ROYAL BANK OF CANADA	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
78015M6K1	ROYAL BK CDA	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
8085A5AE0	SCHWAB CHARLES CORP	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
82124MLE8	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.615000	24,903,750.00	99.615000	24,903,750.00	0.00	1.02
			Base	99.615000	24,903,750.00	99.615000	24,903,750.00	0.00	1.02
85462DK51	STANLEY WORKS (THE)	25,000,000.000	Local	99.968889	24,992,222.22	99.968889	24,992,222.22	0.00	1.02
			Base	99.968889	24,992,222.22	99.968889	24,992,222.22	0.00	1.02
85462DL35	STANLEY WORKS (THE)	25,000,000.000	Local	99.704833	24,926,208.33	99.704833	24,926,208.33	0.00	1.02
			Base	99.704833	24,926,208.33	99.704833	24,926,208.33	0.00	1.02
88602UK33	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.987278	24,996,819.44	99.987278	24,996,819.44	0.00	1.02
			Base	99.987278	24,996,819.44	99.987278	24,996,819.44	0.00	1.02

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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	
88603AEE9	THUNDER BAY FNDNG LLC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
89233HL28	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.781333	24,945,333.33	99.781333	24,945,333.33	0.00	1.02
			Base	99.781333	24,945,333.33	99.781333	24,945,333.33	0.00	1.02
89233HTS3	TOYOTA MOTOR CREDIT	25,000,000.000	Local	96.694667	24,173,666.67	96.694667	24,173,666.67	0.00	0.99
			Base	96.694667	24,173,666.67	96.694667	24,173,666.67	0.00	0.99
912796S34	TREASURY BILL 01/23 0.00000	10,000,000.000	Local	99.030688	9,903,068.75	99.030688	9,903,068.75	0.00	0.41
			Base	99.030688	9,903,068.75	99.030688	9,903,068.75	0.00	0.41
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	17,777,054.900	Local	100.000000	17,777,054.90	100.000000	17,777,054.90	0.00	0.73
			Base	100.000000	17,777,054.90	100.000000	17,777,054.90	0.00	0.73
92646LK33	VICTORY RECEIVABLES	10,000,000.000	Local	99.986833	9,998,683.33	99.986833	9,998,683.33	0.00	0.41
			Base	99.986833	9,998,683.33	99.986833	9,998,683.33	0.00	0.41
92646LK58	VICTORY RECEIVABLES	20,000,000.000	Local	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	0.82
			Base	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	0.82
92646LKJ8	VICTORY RECEIVABLES	20,000,000.000	Local	99.870139	19,974,027.78	99.870139	19,974,027.78	0.00	0.82
			Base	99.870139	19,974,027.78	99.870139	19,974,027.78	0.00	0.82
92646LMT4	VICTORY RECEIVABLES	20,000,000.000	Local	99.101000	19,820,200.00	99.101000	19,820,200.00	0.00	0.81
			Base	99.101000	19,820,200.00	99.101000	19,820,200.00	0.00	0.81
927WWR006	TD SECURITIES TD SECURITIES	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.09
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.09

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
93114FKX1	WAL MART STORES INC				3.100000	31 Oct 2022			
		25,000,000.000	Local	99.741667	24,935,416.66	99.741667	24,935,416.66	0.00	1.02
			Base	99.741667	24,935,416.66	99.741667	24,935,416.66	0.00	1.02
93114FKX1	WAL MART STORES INC				3.110000	31 Oct 2022			
		25,000,000.000	Local	99.740833	24,935,208.33	99.740833	24,935,208.33	0.00	1.02
			Base	99.740833	24,935,208.33	99.740833	24,935,208.33	0.00	1.02
9612C1L13	WESTPAC BANKING CORP.				0.340000	01 Nov 2022			
		10,000,000.000	Local	99.970722	9,997,072.22	99.970722	9,997,072.22	0.00	0.41
			Base	99.970722	9,997,072.22	99.970722	9,997,072.22	0.00	0.41
979QRC005	BANK OF AMERICA REPO				2.910000	03 Oct 2022			
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.14
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.14
US DOLLAR Total									
	2,310,790,054.900	Local		2,303,332,744.10		2,303,332,744.10	0.00	94.32	
		Base		2,303,332,744.10		2,303,332,744.10	0.00	94.32	
CASH EQUIVALENT Total									
	2,310,790,054.900	Base		2,303,332,744.10		2,303,332,744.10	0.00	94.32	
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
313312DJ6	FED FARM CRD DISCOUNT NT DISCOUNT NOT 03/23 0.00000				0.010000	22 Mar 2023			
		10,000,000.000	Local	98.057917	9,805,791.67	98.182791	9,818,279.10	12,487.43	0.40
			Base	98.057917	9,805,791.67	98.182791	9,818,279.10	12,487.43	0.40
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022			
		10,000,000.000	Local	99.998847	9,999,884.72	99.980479	9,998,047.90	-1,836.82	0.41
			Base	99.998847	9,999,884.72	99.980479	9,998,047.90	-1,836.82	0.41
912796N96	TREASURY BILL 11/22 0.00000				0.010000	03 Nov 2022			
		20,000,000.000	Local	99.878995	19,975,799.09	99.771088	19,954,217.60	-21,581.49	0.82
			Base	99.878995	19,975,799.09	99.771088	19,954,217.60	-21,581.49	0.82

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796R27	TREASURY BILL 12/22 0.00000	10,000,000.000	Local	99.394256	9,939,425.62	99.226304	9,922,630.40	-16,795.22	0.41
			Base	99.394256	9,939,425.62	99.226304	9,922,630.40	-16,795.22	0.41
912796V55	TREASURY BILL 10/22 0.00000	10,000,000.000	Local	99.929250	9,992,925.00	99.928796	9,992,879.60	-45.40	0.41
			Base	99.929250	9,992,925.00	99.928796	9,992,879.60	-45.40	0.41
912796X53	TREASURY BILL 06/23 0.00000	10,000,000.000	Local	98.011748	9,801,174.77	97.441028	9,744,102.80	-57,071.97	0.40
			Base	98.011748	9,801,174.77	97.441028	9,744,102.80	-57,071.97	0.40
912796X61	TREASURY BILL 12/22 0.00000	10,000,000.000	Local	99.685500	9,968,550.00	99.453392	9,945,339.20	-23,210.80	0.41
			Base	99.685500	9,968,550.00	99.453392	9,945,339.20	-23,210.80	0.41
912796X95	TREASURY BILL 01/23 0.00000	10,000,000.000	Local	99.340000	9,934,000.00	99.157721	9,915,772.10	-18,227.90	0.41
			Base	99.340000	9,934,000.00	99.157721	9,915,772.10	-18,227.90	0.41
912796YB9	TREASURY BILL 03/23 0.00000	10,000,000.000	Local	98.631324	9,863,132.44	98.462083	9,846,208.30	-16,924.14	0.40
			Base	98.631324	9,863,132.44	98.462083	9,846,208.30	-16,924.14	0.40
912796YK9	TREASURY BILL 03/23 0.00000	10,000,000.000	Local	98.527042	9,852,704.15	98.392385	9,839,238.50	-13,465.65	0.40
			Base	98.527042	9,852,704.15	98.392385	9,839,238.50	-13,465.65	0.40
912796YQ6	TREASURY BILL 11/22 0.00000	10,000,000.000	Local	99.664063	9,966,406.25	99.659882	9,965,988.20	-418.05	0.41
			Base	99.664063	9,966,406.25	99.659882	9,965,988.20	-418.05	0.41
912796YY9	CASH MGMT BILL 12/22 0.00000	10,000,000.000	Local	99.438103	9,943,810.28	99.408728	9,940,872.80	-2,937.48	0.41
			Base	99.438103	9,943,810.28	99.408728	9,940,872.80	-2,937.48	0.41
912796YZ6	CASH MGMT BILL 12/22 0.00000	10,000,000.000	Local	99.357778	9,935,777.77	99.354875	9,935,487.50	-290.27	0.41
			Base	99.357778	9,935,777.77	99.354875	9,935,487.50	-290.27	0.41

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
	140,000,000.000	Local		138,979,381.76		138,819,064.00	-160,317.76	5.68
		Base		138,979,381.76		138,819,064.00	-160,317.76	5.68
FIXED INCOME Total								
	140,000,000.000	Base		138,979,381.76		138,819,064.00	-160,317.76	5.68

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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		2,450,790,054.890	Base	2,442,312,125.85		2,442,151,808.09	-160,317.76	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		3,101.890	Local	1.000000	3,101.89	1.000000	3,101.89	0.00	0.00
			Base	1.000000	3,101.89	1.000000	3,101.89	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,101.890	Local	3,101.89		3,101.89	0.00	0.00
		Base	3,101.89		3,101.89	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,101.890	Base	3,101.89		3,101.89	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	26 Oct 2022 100,000,000.00	0.00	5.23
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	90,000,000.000	Local	100.000000	90,000,000.00	100.000000	31 Oct 2022 90,000,000.00	0.00	4.70
		Base	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	4.70

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	10 Nov 2022 50,000,000.00	0.00	2.61
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.61

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	65,562,102.700	Local	100.000000	65,562,102.70	100.000000	03 Oct 2022 65,562,102.70	0.00	3.43
		Base	100.000000	65,562,102.70	100.000000	65,562,102.70	0.00	3.43

4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,375,024.250	Local	100.000000	50,375,024.25	100.000000	03 Oct 2022 50,375,024.25	0.00	2.63
		Base	100.000000	50,375,024.25	100.000000	50,375,024.25	0.00	2.63

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				2.951682	31 Dec 2030		
	6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.33
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.33
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				3.020000	03 Oct 2022		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	15.68
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	15.68
912796S34	TREASURY BILL 01/23 0.00000				2.982500	26 Jan 2023		
	10,000,000.000	Local	99.030688	9,903,068.75	99.030688	9,903,068.75	0.00	0.52
		Base	99.030688	9,903,068.75	99.030688	9,903,068.75	0.00	0.52
912796V71	TREASURY BILL 10/22 0.00000				2.520000	27 Oct 2022		
	30,000,000.000	Local	99.817663	29,945,298.89	99.817663	29,945,298.89	0.00	1.57
		Base	99.817663	29,945,298.89	99.817663	29,945,298.89	0.00	1.57
912796YH6	TREASURY BILL 09/23 0.00000				3.725200	07 Sep 2023		
	10,000,000.000	Local	96.471408	9,647,140.78	96.471408	9,647,140.78	0.00	0.50
		Base	96.471408	9,647,140.78	96.471408	9,647,140.78	0.00	0.50
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.980000	24 Oct 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.84
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.84
926NKW009	AMHERST PIERPONT 04/15 VAR				2.750000	14 Oct 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
926NKW009	AMHERST PIERPONT 04/15 VAR				2.830000	14 Oct 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.61
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.61
926NKW009	AMHERST PIERPONT 04/15 VAR				3.000000	21 Oct 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				2.450000	06 Oct 2022		
	2,010,635.800	Local	100.000000	2,010,635.80	100.000000	2,010,635.80	0.00	0.11
		Base	100.000000	2,010,635.80	100.000000	2,010,635.80	0.00	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					0.000000	01 Oct 2022		
	72,490,704.830	Local		100.000000	72,490,704.83	100.000000	72,490,704.83	0.00	3.79
		Base		100.000000	72,490,704.83	100.000000	72,490,704.83	0.00	3.79
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7					0.250000	15 Dec 2022		
	8,000,000.000	Local		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.42
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.42
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3					2.600000	13 Oct 2022		
	16,129,779.950	Local		100.000000	16,129,779.95	100.000000	16,129,779.95	0.00	0.84
		Base		100.000000	16,129,779.95	100.000000	16,129,779.95	0.00	0.84
978UHK000	DAIWA CAPITAL MARKETS REPO					2.970000	03 Oct 2022		
	190,555,873.330	Local		100.000000	190,555,873.33	100.000000	190,555,873.33	0.00	9.96
		Base		100.000000	190,555,873.33	100.000000	190,555,873.33	0.00	9.96
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.360000	01 Oct 2022		
	27,664.680	Local		100.000000	27,664.68	100.000000	27,664.68	0.00	0.00
		Base		100.000000	27,664.68	100.000000	27,664.68	0.00	0.00
US DOLLAR Total									
	1,401,388,487.910	Local			1,400,883,996.33		1,400,883,996.33	0.00	73.22
		Base			1,400,883,996.33		1,400,883,996.33	0.00	73.22
CASH EQUIVALENT Total									
	1,401,388,487.910	Base			1,400,883,996.33		1,400,883,996.33	0.00	73.22
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
	30,000,000.000	Local		99.982463	29,994,738.88	99.980479	29,994,143.70	-595.18	1.57
		Base		99.982463	29,994,738.88	99.980479	29,994,143.70	-595.18	1.57
912796N96	TREASURY BILL 11/22 0.00000					0.010000	03 Nov 2022		
	30,000,000.000	Local		99.773886	29,932,165.78	99.771088	29,931,326.40	-839.38	1.56
		Base		99.773886	29,932,165.78	99.771088	29,931,326.40	-839.38	1.56

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796P94	TREASURY BILL 12/22 0.00000	10,000,000.000	Local	99.511560	9,951,155.96	99.525951	9,952,595.10	1,439.14	0.52
			Base	99.511560	9,951,155.96	99.525951	9,952,595.10	1,439.14	0.52
912796R27	TREASURY BILL 12/22 0.00000	10,000,000.000	Local	99.394256	9,939,425.62	99.226304	9,922,630.40	-16,795.22	0.52
			Base	99.394256	9,939,425.62	99.226304	9,922,630.40	-16,795.22	0.52
912796V55	TREASURY BILL 10/22 0.00000	30,000,000.000	Local	99.931972	29,979,591.65	0.010000	29,978,638.80	-952.85	1.57
			Base	99.931972	29,979,591.65	99.928796	29,978,638.80	-952.85	1.57
912796V63	TREASURY BILL 10/22 0.00000	30,000,000.000	Local	99.869155	29,960,746.55	0.010000	29,964,547.80	3,801.25	1.57
			Base	99.869155	29,960,746.55	99.881826	29,964,547.80	3,801.25	1.57
912796W54	TREASURY BILL 11/22 0.00000	10,000,000.000	Local	99.720844	9,972,084.44	0.010000	9,971,346.90	-737.54	0.52
			Base	99.720844	9,972,084.44	99.713469	9,971,346.90	-737.54	0.52
912796W62	TREASURY BILL 11/22 0.00000	20,000,000.000	Local	99.661535	19,932,306.94	0.010000	19,929,425.00	-2,881.94	1.04
			Base	99.661535	19,932,306.94	99.647125	19,929,425.00	-2,881.94	1.04
912796X53	TREASURY BILL 06/23 0.00000	10,000,000.000	Local	98.011748	9,801,174.77	0.010000	9,744,102.80	-57,071.97	0.51
			Base	98.011748	9,801,174.77	97.441028	9,744,102.80	-57,071.97	0.51
912796X61	TREASURY BILL 12/22 0.00000	30,000,000.000	Local	99.523370	29,857,011.09	0.010000	29,836,017.60	-20,993.49	1.56
			Base	99.523370	29,857,011.09	99.453392	29,836,017.60	-20,993.49	1.56
912796X79	TREASURY BILL 12/22 0.00000	10,000,000.000	Local	99.607813	9,960,781.26	0.010000	9,943,237.40	-17,543.86	0.52
			Base	99.607813	9,960,781.26	99.432374	9,943,237.40	-17,543.86	0.52
912796X95	TREASURY BILL 01/23 0.00000	10,000,000.000	Local	99.340000	9,934,000.00	0.010000	9,915,772.10	-18,227.90	0.52
			Base	99.340000	9,934,000.00	99.157721	9,915,772.10	-18,227.90	0.52

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: September 30, 2022

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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
912796XT1	TREASURY BILL 02/23 0.00000						02 Feb 2023		
	10,000,000.000	Local		99.016611	9,901,661.12	98.818040	9,881,804.00	-19,857.12	0.52
		Base		99.016611	9,901,661.12	98.818040	9,881,804.00	-19,857.12	0.52
912796YA1	TREASURY BILL 02/23 0.00000					0.010000	16 Feb 2023		
	10,000,000.000	Local		98.845208	9,884,520.84	98.655552	9,865,555.20	-18,965.64	0.52
		Base		98.845208	9,884,520.84	98.655552	9,865,555.20	-18,965.64	0.52
912796YB9	TREASURY BILL 03/23 0.00000					0.010000	02 Mar 2023		
	10,000,000.000	Local		98.631620	9,863,162.00	98.462083	9,846,208.30	-16,953.70	0.51
		Base		98.631620	9,863,162.00	98.462083	9,846,208.30	-16,953.70	0.51
912796YD5	TREASURY BILL 10/22 0.00000					0.010000	11 Oct 2022		
	30,000,000.000	Local		99.933556	29,980,066.68	99.945389	29,983,616.70	3,550.02	1.57
		Base		99.933556	29,980,066.68	99.945389	29,983,616.70	3,550.02	1.57
912796YE3	TREASURY BILL 10/22 0.00000						18 Oct 2022		
	20,000,000.000	Local		99.883583	19,976,716.62	99.897632	19,979,526.40	2,809.78	1.04
		Base		99.883583	19,976,716.62	99.897632	19,979,526.40	2,809.78	1.04
912796YK9	TREASURY BILL 03/23 0.00000					0.010000	09 Mar 2023		
	10,000,000.000	Local		98.527042	9,852,704.15	98.392385	9,839,238.50	-13,465.65	0.51
		Base		98.527042	9,852,704.15	98.392385	9,839,238.50	-13,465.65	0.51
912796YP8	TREASURY BILL 11/22 0.00000						08 Nov 2022		
	10,000,000.000	Local		99.764875	9,976,487.50	99.731000	9,973,100.00	-3,387.50	0.52
		Base		99.764875	9,976,487.50	99.731000	9,973,100.00	-3,387.50	0.52
912796YQ6	TREASURY BILL 11/22 0.00000						15 Nov 2022		
	10,000,000.000	Local		99.664375	9,966,437.50	99.659882	9,965,988.20	-449.30	0.52
		Base		99.664375	9,966,437.50	99.659882	9,965,988.20	-449.30	0.52
912796YR4	TREASURY BILL 11/22 0.00000						22 Nov 2022		
	10,000,000.000	Local		99.603861	9,960,386.11	99.592882	9,959,288.20	-1,097.91	0.52
		Base		99.603861	9,960,386.11	99.592882	9,959,288.20	-1,097.91	0.52
912796YS2	TREASURY BILL 11/22 0.00000						29 Nov 2022		
	10,000,000.000	Local		99.547339	9,954,733.89	99.520464	9,952,046.40	-2,687.49	0.52
		Base		99.547339	9,954,733.89	99.520464	9,952,046.40	-2,687.49	0.52

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796YX1	CASH MGMT BILL 12/22 0.00000	10,000,000.000	Local	99.497300	9,949,730.00	99.479111	9,947,911.10	-1,818.90	0.52
			Base	99.497300	9,949,730.00	99.479111	9,947,911.10	-1,818.90	0.52
912796YY9	CASH MGMT BILL 12/22 0.00000	10,000,000.000	Local	99.438001	9,943,800.14	99.408728	9,940,872.80	-2,927.34	0.52
			Base	99.438001	9,943,800.14	99.408728	9,940,872.80	-2,927.34	0.52
912796YZ6	CASH MGMT BILL 12/22 0.00000	10,000,000.000	Local	99.357778	9,935,777.77	99.354875	9,935,487.50	-290.27	0.52
			Base	99.357778	9,935,777.77	99.354875	9,935,487.50	-290.27	0.52
91282CAR2	US TREASURY N/B 10/22 0.125	20,000,000.000	Local	99.998099	19,999,619.85	99.798683	19,959,736.60	-39,883.25	1.04
			Base	99.998099	19,999,619.85	99.798683	19,959,736.60	-39,883.25	1.04
91282CAS0	US TREASURY FRN 10/22 VAR	5,000,000.000	Local	100.000083	5,000,004.16	100.027680	5,001,384.00	1,379.84	0.26
			Base	100.000083	5,000,004.16	100.027680	5,001,384.00	1,379.84	0.26
91282CAX9	US TREASURY N/B 11/22 0.125	20,000,000.000	Local	99.998004	19,999,600.85	99.516361	19,903,272.20	-96,328.65	1.04
			Base	99.998004	19,999,600.85	99.516361	19,903,272.20	-96,328.65	1.04
91282CBD2	US TREASURY N/B 12/22 0.125	25,000,000.000	Local	99.992590	24,998,147.60	99.185347	24,796,336.75	-201,810.85	1.30
			Base	99.992590	24,998,147.60	99.185347	24,796,336.75	-201,810.85	1.30
91282CBG5	US TREASURY N/B 01/23 0.125	10,000,000.000	Local	99.402066	9,940,206.61	98.842144	9,884,214.40	-55,992.21	0.52
			Base	99.402066	9,940,206.61	98.842144	9,884,214.40	-55,992.21	0.52
91282CBN0	US TREASURY N/B 02/23 0.125	10,000,000.000	Local	99.206892	9,920,689.18	98.527344	9,852,734.40	-67,954.78	0.52
			Base	99.206892	9,920,689.18	98.527344	9,852,734.40	-67,954.78	0.52
91282CCK5	US TREASURY N/B 06/23 0.125	10,000,000.000	Local	98.401063	9,840,106.32	97.085938	9,708,593.80	-131,512.52	0.51
			Base	98.401063	9,840,106.32	97.085938	9,708,593.80	-131,512.52	0.51

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Holdings

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



STATE STREET

As of: September 30, 2022

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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	
91282CDE8	US TREASURY FRN 10/23 VAR				3.332255	31 Oct 2023			
		10,000,000.000	Local	99.949624	9,994,962.39	100.100480	10,010,048.00	15,085.61	0.52
			Base	99.949624	9,994,962.39	100.100480	10,010,048.00	15,085.61	0.52
91282CDU2	US TREASURY FRN 01/24 VAR				2.521155	31 Jan 2024			
		5,000,000.000	Local	100.012131	5,000,606.56	99.992473	4,999,623.65	-982.91	0.26
			Base	100.012131	5,000,606.56	99.992473	4,999,623.65	-982.91	0.26
91282CEL1	US TREASURY FRN 04/24 VAR				2.461155	30 Apr 2024			
		10,000,000.000	Local	99.928436	9,992,843.64	99.861198	9,986,119.80	-6,723.84	0.52
			Base	99.928436	9,992,843.64	99.861198	9,986,119.80	-6,723.84	0.52
US DOLLAR Total									
		515,000,000.000	Local		513,048,154.42		512,256,490.90	-791,663.52	26.78
			Base		513,048,154.42		512,256,490.90	-791,663.52	26.78
FIXED INCOME Total									
		515,000,000.000	Base		513,048,154.42		512,256,490.90	-791,663.52	26.78

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,916,391,589.800	Base	1,913,935,252.64		1,913,143,589.12	-791,663.52	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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
		-102,606.620	Local	1.000000	-102,606.62	1.000000	-102,606.62	0.02
			Base	1.000000	-102,606.62	1.000000	-102,606.62	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-102,606.620	Local	-102,606.62		-102,606.62	0.00	0.02
		Base	-102,606.62		-102,606.62	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-102,606.620	Base	-102,606.62		-102,606.62	0.00	0.02

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

60528AAT1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,805,000.000	Local	100.000000	7,805,000.00	100.000000	7,805,000.00	1.47
			Base	100.000000	7,805,000.00	100.000000	7,805,000.00	1.47

913ETFI4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		9,569,199.190	Local	100.000608	9,569,257.38	100.000000	9,569,199.19	1.80
			Base	100.000608	9,569,257.38	100.000000	9,569,199.19	1.80

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,704.400	Local	99.990026	1,704.23	99.980000	1,704.06	0.00
			Base	99.990026	1,704.23	99.980000	1,704.06	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	17,375,903.590	Local	17,375,961.61		17,375,903.25	-58.36	3.26
		Base	17,375,961.61		17,375,903.25	-58.36	3.26

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	17,375,903.590	Base	17,375,961.61		17,375,903.25	-58.36	3.26

Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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

052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				1.990000	15 May 2031		
	17,305,000.000	Local	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	3.25
Original Face:	17,305,000.000	Base	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	3.25
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4				4.000000	24 Mar 2023		
	22,850,000.000	Local	101.517374	23,196,719.85	100.432290	22,948,778.27	-247,941.58	4.31
		Base	101.517374	23,196,719.85	100.432290	22,948,778.27	-247,941.58	4.31
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
	6,595,000.000	Local	107.437633	7,085,511.92	103.958830	6,856,084.84	-229,427.08	1.29
		Base	107.437633	7,085,511.92	103.958830	6,856,084.84	-229,427.08	1.29
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				2.550000	01 Jul 2029		
	11,665,000.000	Local	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.19
Original Face:	11,665,000.000	Base	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.19
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
	10,000,000.000	Local	105.438996	10,543,899.59	102.627760	10,262,776.00	-281,123.59	1.93
		Base	105.438996	10,543,899.59	102.627760	10,262,776.00	-281,123.59	1.93
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5				5.000000	01 Aug 2023		
	20,000,000.000	Local	102.540450	20,508,090.06	101.518800	20,303,760.00	-204,330.06	3.81
		Base	102.540450	20,508,090.06	101.518800	20,303,760.00	-204,330.06	3.81
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				2.500000	01 Apr 2038		
	8,880,000.000	Local	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.67
		Base	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.67
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				2.530000	15 Aug 2038		
	5,125,000.000	Local	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.96
Original Face:	5,125,000.000	Base	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.96
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				1.960000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.23
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.23

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Holdings

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

FUND: ATZH



STATE STREET

As of: September 30, 2022

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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
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
		15,670,000.000	Local 106.307130	16,658,327.34	102.937450	16,130,298.42	-528,028.92	3.03
			Base 106.307130	16,658,327.34	102.937450	16,130,298.42	-528,028.92	3.03
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
		19,850,000.000	Local 106.382530	21,116,932.26	103.322680	20,509,551.98	-607,380.28	3.85
			Base 106.382530	21,116,932.26	103.322680	20,509,551.98	-607,380.28	3.85
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5				5.000000	15 Jul 2023		
		1,500,000.000	Local 102.267696	1,534,015.44	101.482900	1,522,243.50	-11,771.94	0.29
			Base 102.267696	1,534,015.44	101.482900	1,522,243.50	-11,771.94	0.29
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
		3,445,000.000	Local 104.466099	3,598,857.10	103.245960	3,556,823.32	-42,033.78	0.67
			Base 104.466099	3,598,857.10	103.245960	3,556,823.32	-42,033.78	0.67
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
		4,740,000.000	Local 102.655318	4,865,862.09	101.242040	4,798,872.70	-66,989.39	0.90
			Base 102.655318	4,865,862.09	101.242040	4,798,872.70	-66,989.39	0.90
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
		3,085,000.000	Local 104.429439	3,221,648.20	103.018640	3,178,125.04	-43,523.16	0.60
			Base 104.429439	3,221,648.20	103.018640	3,178,125.04	-43,523.16	0.60
396784QJ2	GREENWICH CT GRE 01/23 FIXED 5				5.000000	15 Jan 2023		
		5,775,000.000	Local 100.967638	5,830,881.10	100.569630	5,807,896.13	-22,984.97	1.09
			Base 100.967638	5,830,881.10	100.569630	5,807,896.13	-22,984.97	1.09
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
		5,000,000.000	Local 108.537672	5,426,883.59	104.624260	5,231,213.00	-195,670.59	0.98
			Base 108.537672	5,426,883.59	104.624260	5,231,213.00	-195,670.59	0.98
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
		2,350,000.000	Local 103.576830	2,434,055.51	101.191350	2,377,996.73	-56,058.78	0.45
			Base 103.576830	2,434,055.51	101.191350	2,377,996.73	-56,058.78	0.45
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
		2,810,000.000	Local 108.177237	3,039,780.37	104.342320	2,932,019.19	-107,761.18	0.55
			Base 108.177237	3,039,780.37	104.342320	2,932,019.19	-107,761.18	0.55

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STATE STREET

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44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5				5.000000	15 Aug 2023		
		3,005,000.000	Local 102.568739	3,082,190.60	101.629100	3,053,954.46	-28,236.14	0.57
			Base 102.568739	3,082,190.60	101.629100	3,053,954.46	-28,236.14	0.57
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INFIN 11/39 ADJUSTABLE VAR				2.270000	01 Nov 2039		
		20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.76
Original Face:		20,000,000.000	Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.76
495033FR8	KING CNTY WA SCH DIST 401 HIG KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
		750,000.000	Local 100.431723	753,237.92	100.161390	751,210.43	-2,027.49	0.14
			Base 100.431723	753,237.92	100.161390	751,210.43	-2,027.49	0.14
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4				4.000000	01 Jun 2023		
		1,670,000.000	Local 101.553399	1,695,941.77	100.622110	1,680,389.24	-15,552.53	0.32
			Base 101.553399	1,695,941.77	100.622110	1,680,389.24	-15,552.53	0.32
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		1,750,000.000	Local 102.499945	1,793,749.03	101.025630	1,767,948.53	-25,800.50	0.33
			Base 102.499945	1,793,749.03	101.025630	1,767,948.53	-25,800.50	0.33
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
		3,000,000.000	Local 103.373534	3,101,206.01	101.399820	3,041,994.60	-59,211.41	0.57
			Base 103.373534	3,101,206.01	101.399820	3,041,994.60	-59,211.41	0.57
495080VK6	KING CNTY WA SCH DIST 403 REN KINSCD 12/22 FIXED 5				5.000000	01 Dec 2022		
		4,350,000.000	Local 100.555859	4,374,179.85	100.309370	4,363,457.60	-10,722.25	0.82
			Base 100.555859	4,374,179.85	100.309370	4,363,457.60	-10,722.25	0.82
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
		3,650,000.000	Local 100.640956	3,673,394.91	100.140600	3,655,131.90	-18,263.01	0.69
			Base 100.640956	3,673,394.91	100.140600	3,655,131.90	-18,263.01	0.69
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		4,435,000.000	Local 102.441998	4,543,302.61	100.866380	4,473,423.95	-69,878.66	0.84
			Base 102.441998	4,543,302.61	100.866380	4,473,423.95	-69,878.66	0.84
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
		4,900,000.000	Local 100.206540	4,910,120.44	99.357100	4,868,497.90	-41,622.54	0.91
			Base 100.206540	4,910,120.44	99.357100	4,868,497.90	-41,622.54	0.91

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545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				2.450000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.60
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.60
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				2.550000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.32
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.32
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				2.540000	01 Oct 2039		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.50
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.50
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				2.270000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.21
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.21
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	103.619229	1,476,574.02	101.386020	1,444,750.79	-31,823.23	0.27
		Base	103.619229	1,476,574.02	101.386020	1,444,750.79	-31,823.23	0.27
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	108.193425	3,516,286.30	103.161850	3,352,760.13	-163,526.17	0.63
		Base	108.193425	3,516,286.30	103.161850	3,352,760.13	-163,526.17	0.63
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
	9,850,000.000	Local	102.676618	10,113,646.85	101.559790	10,003,639.32	-110,007.53	1.88
		Base	102.676618	10,113,646.85	101.559790	10,003,639.32	-110,007.53	1.88
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
	10,000,000.000	Local	101.603765	10,160,376.47	100.752110	10,075,211.00	-85,165.47	1.89
		Base	101.603765	10,160,376.47	100.752110	10,075,211.00	-85,165.47	1.89
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	100.000000	6,250,000.00	100.000000	6,250,000.00	0.00	1.17
		Base	100.000000	6,250,000.00	100.000000	6,250,000.00	0.00	1.17
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	103.123649	9,002,694.55	102.005980	8,905,122.05	-97,572.50	1.67
		Base	103.123649	9,002,694.55	102.005980	8,905,122.05	-97,572.50	1.67

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59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR					2.450000	01 Apr 2043		
	6,000,000.000	Local		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.13
Original Face:	6,000,000.000	Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.13
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					2.470000	15 Nov 2034		
	5,600,000.000	Local		100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	1.05
Original Face:	5,600,000.000	Base		100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	1.05
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					2.550000	01 Nov 2035		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.88
60528ACD4	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					2.550000	01 Nov 2035		
	8,600,000.000	Local		100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.62
		Base		100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.62
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5					5.000000	01 Dec 2023		
	7,075,000.000	Local		103.747869	7,340,161.76	102.154110	7,227,403.28	-112,758.48	1.36
		Base		103.747869	7,340,161.76	102.154110	7,227,403.28	-112,758.48	1.36
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
	4,850,000.000	Local		103.807884	5,034,682.37	102.488540	4,970,694.19	-63,988.18	0.93
		Base		103.807884	5,034,682.37	102.488540	4,970,694.19	-63,988.18	0.93
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5					5.000000	01 Feb 2025		
	3,020,000.000	Local		106.322560	3,210,941.30	103.720560	3,132,360.91	-78,580.39	0.59
		Base		106.322560	3,210,941.30	103.720560	3,132,360.91	-78,580.39	0.59
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR					2.320000	15 Mar 2024		
	14,765,000.000	Local		100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.77
Original Face:	14,765,000.000	Base		100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.77
677522ME1	OHIO ST OHS 08/23 FIXED 5					5.000000	01 Aug 2023		
	3,350,000.000	Local		102.696656	3,440,337.98	101.568000	3,402,528.00	-37,809.98	0.64
		Base		102.696656	3,440,337.98	101.568000	3,402,528.00	-37,809.98	0.64
6845035S0	ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR					2.450000	01 Oct 2026		
	20,630,000.000	Local		100.000000	20,630,000.00	100.000000	20,630,000.00	0.00	3.88
Original Face:	20,630,000.000	Base		100.000000	20,630,000.00	100.000000	20,630,000.00	0.00	3.88

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718814V86	PHOENIX AZ PHO 07/23 FIXED 5				5.000000	01 Jul 2023			
		1,505,000.000	Local	102.190755	1,537,970.86	101.408160	1,526,192.81	-11,778.05	0.29
			Base	102.190755	1,537,970.86	101.408160	1,526,192.81	-11,778.05	0.29
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024			
		1,600,000.000	Local	104.613196	1,673,811.14	103.093130	1,649,490.08	-24,321.06	0.31
			Base	104.613196	1,673,811.14	103.093130	1,649,490.08	-24,321.06	0.31
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				2.320000	01 Dec 2044			
		25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.74
			Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.74
7632616F6	RICHARDSON TX INDEP SCH DIST RCNSCD 02/23 FIXED 5				5.000000	15 Feb 2023			
		6,390,000.000	Local	101.122549	6,461,730.89	100.687440	6,433,927.42	-27,803.47	1.21
			Base	101.122549	6,461,730.89	100.687440	6,433,927.42	-27,803.47	1.21
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024			
		4,525,000.000	Local	105.657727	4,781,012.16	102.558120	4,640,754.93	-140,257.23	0.87
			Base	105.657727	4,781,012.16	102.558120	4,640,754.93	-140,257.23	0.87
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028			
		4,000,000.000	Local	101.098934	4,043,957.37	99.967950	3,998,718.00	-45,239.37	0.75
			Base	101.098934	4,043,957.37	99.967950	3,998,718.00	-45,239.37	0.75
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				2.450000	15 Nov 2035			
		20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.79
		Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024			
		3,065,000.000	Local	103.580895	3,174,754.42	102.451070	3,140,125.30	-34,629.12	0.59
			Base	103.580895	3,174,754.42	102.451070	3,140,125.30	-34,629.12	0.59
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024			
		4,855,000.000	Local	103.580895	5,028,852.43	102.451070	4,973,999.45	-54,852.98	0.93
			Base	103.580895	5,028,852.43	102.451070	4,973,999.45	-54,852.98	0.93
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				2.550000	01 Dec 2043			
		6,700,000.000	Local	100.000000	6,700,000.00	100.000000	6,700,000.00	0.00	1.26
		Original Face:	6,700,000.000	Base	100.000000	6,700,000.00	100.000000	6,700,000.00	0.00

Holdings

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930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024			
		2,040,000.000	Local	105.132401	2,144,700.99	102.451070	2,090,001.83	-54,699.16	0.39
			Base	105.132401	2,144,700.99	102.451070	2,090,001.83	-54,699.16	0.39
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5				5.000000	01 Jul 2025			
		8,000,000.000	Local	102.474436	8,197,954.91	101.371270	8,109,701.60	-88,253.31	1.52
			Base	102.474436	8,197,954.91	101.371270	8,109,701.60	-88,253.31	1.52
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5				5.000000	01 Jul 2023			
		10,525,000.000	Local	102.214143	10,758,038.57	101.386020	10,670,878.61	-87,159.96	2.00
			Base	102.214143	10,758,038.57	101.386020	10,670,878.61	-87,159.96	2.00
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024			
		3,985,000.000	Local	105.022878	4,185,161.67	102.320000	4,077,452.00	-107,709.67	0.77
			Base	105.022878	4,185,161.67	102.320000	4,077,452.00	-107,709.67	0.77
97710BLW0	WISCONSIN ST HLTH EDUC TNL FA WISMED 08/34 ADJUSTABLE VAR				2.550000	15 Aug 2034			
		17,450,000.000	Local	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.28
		Original Face: 17,450,000.000	Base	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.28
US DOLLAR Total		510,075,000.000	Local		519,127,434.57	514,753,159.43	-4,374,275.14	96.72	
Original Face:	197,875,000.000	Base		519,127,434.57	514,753,159.43	-4,374,275.14	96.72		
FIXED INCOME Total		510,075,000.000	Base		519,127,434.57	514,753,159.43	-4,374,275.14	96.72	
Original Face:	197,875,000.000								

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

Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		527,348,296.970	Base	536,400,789.56		532,026,456.06	-4,374,333.50	100.00
Original Face:		197,875,000.000						

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		274,000.370	Local	1.000000	274,000.37	1.000000	274,000.37	0.00	0.05
			Base	1.000000	274,000.37	1.000000	274,000.37	0.00	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	274,000.370	Local	274,000.37		274,000.37	0.00	0.05
		Base	274,000.37		274,000.37	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	274,000.370	Base	274,000.37		274,000.37	0.00	0.05

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

15060YM15	CEDAR SPRING CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.627222	4,981,361.11	99.627222	4,981,361.11	0.00	0.93
			Base	99.627222	4,981,361.11	99.627222	4,981,361.11	0.00	0.93

15060YQ60	CEDAR SPRING CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.825667	4,941,283.33	98.825667	4,941,283.33	0.00	0.92
			Base	98.825667	4,941,283.33	98.825667	4,941,283.33	0.00	0.92

15060YS92	CEDAR SPRING CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.362222	4,918,111.11	98.362222	4,918,111.11	0.00	0.92
			Base	98.362222	4,918,111.11	98.362222	4,918,111.11	0.00	0.92

17327BKH7	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.989778	4,999,488.89	99.989778	4,999,488.89	0.00	0.93
			Base	99.989778	4,999,488.89	99.989778	4,999,488.89	0.00	0.93

17327BLH6	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,581,000.000	Local	99.791111	1,577,697.47	99.791111	1,577,697.47	0.00	0.29
			Base	99.791111	1,577,697.47	99.791111	1,577,697.47	0.00	0.29

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Books Closed

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17327BR56	CITIGROUP GLOBAL MKTS INC S		5,000,000.000	Local	98.847833	4,942,391.66	98.847833	4,942,391.66	0.00	0.92
				Base	98.847833	4,942,391.66	98.847833	4,942,391.66	0.00	0.92
2284K1KC6	CROWN POINT CAP CO.		5,000,000.000	Local	99.991444	4,999,572.22	99.991444	4,999,572.22	0.00	0.93
				Base	99.991444	4,999,572.22	99.991444	4,999,572.22	0.00	0.93
2284K1MC4	CROWN POINT CAP CO.		10,000,000.000	Local	99.392000	9,939,200.00	99.392000	9,939,200.00	0.00	1.85
				Base	99.392000	9,939,200.00	99.392000	9,939,200.00	0.00	1.85
40060XNQ9	GTA FDG LLC DISC		5,000,000.000	Local	98.910694	4,945,534.72	98.910694	4,945,534.72	0.00	0.92
				Base	98.910694	4,945,534.72	98.910694	4,945,534.72	0.00	0.92
62455BL11	MOUNTCLIFF		5,000,000.000	Local	99.728750	4,986,437.50	99.728750	4,986,437.50	0.00	0.93
				Base	99.728750	4,986,437.50	99.728750	4,986,437.50	0.00	0.93
62455BN43	MOUNTCLIFF		5,000,000.000	Local	98.931250	4,946,562.50	98.931250	4,946,562.50	0.00	0.92
				Base	98.931250	4,946,562.50	98.931250	4,946,562.50	0.00	0.92
67983UNQ2	OLD LINE FUNDING LLC		5,000,000.000	Local	98.929861	4,946,493.05	98.929861	4,946,493.05	0.00	0.92
				Base	98.929861	4,946,493.05	98.929861	4,946,493.05	0.00	0.92
92646LN97	VICTORY RECEIVABLES		5,000,000.000	Local	98.902778	4,945,138.89	98.902778	4,945,138.89	0.00	0.92
				Base	98.902778	4,945,138.89	98.902778	4,945,138.89	0.00	0.92
979QHR003	SOUTH STREET REPO		12,609,409.720	Local	100.000000	12,609,409.72	100.000000	12,609,409.72	0.00	2.35
				Base	100.000000	12,609,409.72	100.000000	12,609,409.72	0.00	2.35
US DOLLAR Total										
	79,190,409.720	Local			78,678,682.17		78,678,682.17	0.00	14.65	
		Base			78,678,682.17		78,678,682.17	0.00	14.65	

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

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

79,190,409.720	Base			78,678,682.17		78,678,682.17	0.00	14.65
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.933739	4,996,686.95	88.169931	4,408,496.55	-588,190.40	0.82
		Base	99.933739	4,996,686.95	88.169931	4,408,496.55	-588,190.40	0.82
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.641468	4,982,073.42	76.524086	3,826,204.30	-1,155,869.12	0.71
		Base	99.641468	4,982,073.42	76.524086	3,826,204.30	-1,155,869.12	0.71
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.990581	4,999,529.03	87.237842	4,361,892.10	-637,636.93	0.81
		Base	99.990581	4,999,529.03	87.237842	4,361,892.10	-637,636.93	0.81
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.766818	7,482,511.38	84.389909	6,329,243.18	-1,153,268.20	1.18
		Base	99.766818	7,482,511.38	84.389909	6,329,243.18	-1,153,268.20	1.18
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	5,000,000.000	Local	99.995723	4,999,786.16	97.672564	4,883,628.20	-116,157.96	0.91
		Base	99.995723	4,999,786.16	97.672564	4,883,628.20	-116,157.96	0.91
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				3.610000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	97.915384	5,874,923.04	-125,076.96	1.09
		Base	100.000000	6,000,000.00	97.915384	5,874,923.04	-125,076.96	1.09
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				3.890000	04 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.904081	4,995,204.05	-4,795.95	0.93
		Base	100.000000	5,000,000.00	99.904081	4,995,204.05	-4,795.95	0.93
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.350253	5,221,414.93	85.282193	4,527,631.63	-693,783.30	0.84
		Base	98.350253	5,221,414.93	85.282193	4,527,631.63	-693,783.30	0.84

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.842863	4,992,143.13	89.231463	4,461,573.15	-530,569.98	0.83	
		Base	99.842863	4,992,143.13	89.231463	4,461,573.15	-530,569.98	0.83	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.655998	3,487,959.92	81.538304	2,853,840.64	-634,119.28	0.53	
		Base	99.655998	3,487,959.92	81.538304	2,853,840.64	-634,119.28	0.53	
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	86.431841	2,160,796.03	-339,203.97	0.40	
		Base	100.000000	2,500,000.00	86.431841	2,160,796.03	-339,203.97	0.40	
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05					4.050000	27 May 2026		
	10,000,000.000	Local	99.876089	9,987,608.94	94.611980	9,461,198.00	-526,410.94	1.76	
		Base	99.876089	9,987,608.94	94.611980	9,461,198.00	-526,410.94	1.76	
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local	107.700022	2,692,500.55	93.944673	2,348,616.83	-343,883.72	0.44	
		Base	107.700022	2,692,500.55	93.944673	2,348,616.83	-343,883.72	0.44	
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					3.310000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.384729	4,969,236.45	-30,763.55	0.93	
		Base	100.000000	5,000,000.00	99.384729	4,969,236.45	-30,763.55	0.93	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	5,000,000.000	Local	99.938433	4,996,921.63	98.426140	4,921,307.00	-75,614.63	0.92	
		Base	99.938433	4,996,921.63	98.426140	4,921,307.00	-75,614.63	0.92	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.500000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.636832	4,931,841.60	-68,158.40	0.92	
		Base	100.000000	5,000,000.00	98.636832	4,931,841.60	-68,158.40	0.92	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.998762	4,999,938.11	99.664926	4,983,246.30	-16,691.81	0.93	
		Base	99.998762	4,999,938.11	99.664926	4,983,246.30	-16,691.81	0.93	
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.936474	4,996,823.70	98.313864	4,915,693.20	-81,130.50	0.92	
		Base	99.936474	4,996,823.70	98.313864	4,915,693.20	-81,130.50	0.92	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	99.941400	2,498,535.01	82.582135	2,064,553.38	-433,981.63	0.38	
		Base	99.941400	2,498,535.01	82.582135	2,064,553.38	-433,981.63	0.38	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.918301	4,995,915.06	80.365992	4,018,299.60	-977,615.46	0.75	
		Base	99.918301	4,995,915.06	80.365992	4,018,299.60	-977,615.46	0.75	
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					1.000000	25 Sep 2062		
	5,000,000.000	Local	91.003910	4,550,195.50	91.003910	4,550,195.50	0.00	0.85	
Original Face:	5,000,000.000	Base	91.003910	4,550,195.50	91.003910	4,550,195.50	0.00	0.85	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,705,528.060	Local	95.509922	3,539,146.96	85.332320	3,162,013.06	-377,133.90	0.59	
Original Face:	5,000,000.000	Base	95.509922	3,539,146.96	85.332320	3,162,013.06	-377,133.90	0.59	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	4,399,287.790	Local	98.125145	4,316,807.52	86.922700	3,823,979.73	-492,827.79	0.71	
Original Face:	5,000,000.000	Base	98.125145	4,316,807.52	86.922700	3,823,979.73	-492,827.79	0.71	
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
	4,829,321.880	Local	95.318698	4,603,246.74	86.380310	4,171,583.21	-431,663.53	0.78	
Original Face:	5,000,000.000	Base	95.318698	4,603,246.74	86.380310	4,171,583.21	-431,663.53	0.78	
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	0.92	
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.92	
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local	99.596452	4,979,822.61	85.220955	4,261,047.75	-718,774.86	0.79	
		Base	99.596452	4,979,822.61	85.220955	4,261,047.75	-718,774.86	0.79	
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
	5,000,000.000	Local	99.985718	4,999,285.92	97.209807	4,860,490.35	-138,795.57	0.91	
		Base	99.985718	4,999,285.92	97.209807	4,860,490.35	-138,795.57	0.91	
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
	5,000,000.000	Local	100.106910	5,005,345.48	96.634091	4,831,704.55	-173,640.93	0.90	
		Base	100.106910	5,005,345.48	96.634091	4,831,704.55	-173,640.93	0.90	

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: September 30, 2022

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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
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	117.690427	1,459,361.29	105.183780	1,304,278.87	-155,082.42	0.24
		Base	117.690427	1,459,361.29	105.183780	1,304,278.87	-155,082.42	0.24
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				3.600000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	92.082850	4,604,142.50	-395,857.50	0.86
		Base	100.000000	5,000,000.00	92.082850	4,604,142.50	-395,857.50	0.86
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.327632	2,483,190.79	77.117714	1,927,942.85	-555,247.94	0.36
		Base	99.327632	2,483,190.79	77.117714	1,927,942.85	-555,247.94	0.36
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				3.417710	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	99.950020	3,998,000.80	-1,999.20	0.74
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.950020	3,998,000.80	-1,999.20	0.74
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.755839	2,992,675.18	95.467236	2,864,017.08	-128,658.10	0.53
		Base	99.755839	2,992,675.18	95.467236	2,864,017.08	-128,658.10	0.53
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	91.134009	2,278,350.23	-221,649.77	0.42
		Base	100.000000	2,500,000.00	91.134009	2,278,350.23	-221,649.77	0.42
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	669,221.700	Local	101.129986	676,783.81	88.785988	594,175.10	-82,608.71	0.11
Original Face:	5,000,000.000	Base	101.129986	676,783.81	88.785988	594,175.10	-82,608.71	0.11
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	893,811.150	Local	102.309977	914,457.98	97.410982	870,670.22	-43,787.76	0.16
Original Face:	5,000,000.000	Base	102.309977	914,457.98	97.410982	870,670.22	-43,787.76	0.16
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	88.189671	2,204,741.78	-295,258.22	0.41
		Base	100.000000	2,500,000.00	88.189671	2,204,741.78	-295,258.22	0.41
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.975748	4,748,787.40	-251,212.60	0.88
		Base	100.000000	5,000,000.00	94.975748	4,748,787.40	-251,212.60	0.88

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3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035			
		6,000,000.000	Local	122.221002	7,333,260.12	90.385326	5,423,119.56	-1,910,140.56	1.01
			Base	122.221002	7,333,260.12	90.385326	5,423,119.56	-1,910,140.56	1.01
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	118.927224	4,757,088.96	93.887427	3,755,497.08	-1,001,591.88	0.70
			Base	118.927224	4,757,088.96	93.887427	3,755,497.08	-1,001,591.88	0.70
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034			
		2,070,000.000	Local	124.681515	2,580,907.36	93.232596	1,929,914.74	-650,992.62	0.36
			Base	124.681515	2,580,907.36	93.232596	1,929,914.74	-650,992.62	0.36
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				2.972860	07 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.034295	5,001,714.75	1,714.75	0.93
			Base	100.000000	5,000,000.00	100.034295	5,001,714.75	1,714.75	0.93
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.897409	2,497,435.23	85.020635	2,125,515.88	-371,919.35	0.40
			Base	99.897409	2,497,435.23	85.020635	2,125,515.88	-371,919.35	0.40
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.777258	3,991,090.30	89.068954	3,562,758.16	-428,332.14	0.66
			Base	99.777258	3,991,090.30	89.068954	3,562,758.16	-428,332.14	0.66
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		744,501.830	Local	102.295436	761,591.39	93.630120	697,077.96	-64,513.43	0.13
		Original Face: 5,100,000.000	Base	102.295436	761,591.39	93.630120	697,077.96	-64,513.43	0.13
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		344,616.570	Local	98.823934	340,563.65	89.345350	307,898.88	-32,664.77	0.06
		Original Face: 2,025,000.000	Base	98.823934	340,563.65	89.345350	307,898.88	-32,664.77	0.06
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		981,801.250	Local	98.821316	970,228.92	91.482360	898,174.95	-72,053.97	0.17
		Original Face: 5,000,000.000	Base	98.821316	970,228.92	91.482360	898,174.95	-72,053.97	0.17
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		684,853.050	Local	101.192370	693,019.03	91.285810	625,173.65	-67,845.38	0.12
		Original Face: 3,000,000.000	Base	101.192370	693,019.03	91.285810	625,173.65	-67,845.38	0.12

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3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	684,853.050	Local		99.875789	684,002.39	91.590610	627,261.09	-56,741.30	0.12
Original Face:	3,000,000.000	Base		99.875789	684,002.39	91.590610	627,261.09	-56,741.30	0.12
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	3,398,545.970	Local		104.117225	3,538,471.74	89.623300	3,045,889.05	-492,582.69	0.57
Original Face:	4,036,000.000	Base		104.117225	3,538,471.74	89.623300	3,045,889.05	-492,582.69	0.57
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	4,209,887.600	Local		104.419187	4,395,930.39	89.571440	3,770,856.95	-625,073.44	0.70
Original Face:	5,000,000.000	Base		104.419187	4,395,930.39	89.571440	3,770,856.95	-625,073.44	0.70
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	1,870,093.760	Local		100.413479	1,877,826.21	77.800220	1,454,937.06	-422,889.15	0.27
Original Face:	3,015,000.000	Base		100.413479	1,877,826.21	77.800220	1,454,937.06	-422,889.15	0.27
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
	3,107,897.790	Local		98.837943	3,071,782.25	92.929250	2,888,146.11	-183,636.14	0.54
Original Face:	3,250,145.000	Base		98.837943	3,071,782.25	92.929250	2,888,146.11	-183,636.14	0.54
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
	1,424,877.880	Local		100.660728	1,434,292.44	92.970240	1,324,712.38	-109,580.06	0.25
Original Face:	1,500,000.000	Base		100.660728	1,434,292.44	92.970240	1,324,712.38	-109,580.06	0.25
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local		100.000000	4,999,999.99	78.577197	3,928,859.85	-1,071,140.14	0.73
		Base		100.000000	4,999,999.99	78.577197	3,928,859.85	-1,071,140.14	0.73
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	191,488.400	Local		98.471328	188,561.17	95.961600	183,755.33	-4,805.84	0.03
Original Face:	5,000,000.000	Base		98.471328	188,561.17	95.961600	183,755.33	-4,805.84	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	146,973.900	Local		101.050078	148,517.24	98.903130	145,361.79	-3,155.45	0.03
Original Face:	2,000,000.000	Base		101.050078	148,517.24	98.903130	145,361.79	-3,155.45	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	22,111.160	Local		99.475468	21,995.18	98.990900	21,888.04	-107.14	0.00
Original Face:	2,000,000.000	Base		99.475468	21,995.18	98.990900	21,888.04	-107.14	0.00

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	Units								
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	663,643.280	Local	101.847804	675,906.11	98.528440	653,877.37		-22,028.74	0.12
Original Face:	2,000,000.000	Base	101.847804	675,906.11	98.528440	653,877.37		-22,028.74	0.12
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	121,656.900	Local	100.130367	121,815.50	95.705370	116,432.19		-5,383.31	0.02
Original Face:	2,000,000.000	Base	100.130367	121,815.50	95.705370	116,432.19		-5,383.31	0.02
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
	3,000,000.000	Local	98.306609	2,949,198.28	96.067050	2,882,011.50		-67,186.78	0.54
Original Face:	3,000,000.000	Base	98.306609	2,949,198.28	96.067050	2,882,011.50		-67,186.78	0.54
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
	2,164,718.190	Local	99.202992	2,147,465.22	97.975710	2,120,898.02		-26,567.20	0.39
Original Face:	5,990,000.000	Base	99.202992	2,147,465.22	97.975710	2,120,898.02		-26,567.20	0.39
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	445,653.180	Local	98.801265	440,310.98	98.427930	438,647.20		-1,663.78	0.08
Original Face:	5,500,000.000	Base	98.801265	440,310.98	98.427930	438,647.20		-1,663.78	0.08
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					2.484370	25 Oct 2026		
	4,674,559.250	Local	99.511409	4,651,719.76	99.203110	4,637,308.15		-14,411.61	0.86
Original Face:	5,000,000.000	Base	99.511409	4,651,719.76	99.203110	4,637,308.15		-14,411.61	0.86
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	33,090.870	Local	100.843798	33,370.09	97.228881	32,173.88		-1,196.21	0.01
Original Face:	500,000.000	Base	100.843798	33,370.09	97.228881	32,173.88		-1,196.21	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	1,074,518.800	Local	100.452091	1,079,376.60	92.913742	998,375.63		-81,000.97	0.19
Original Face:	5,000,000.000	Base	100.452091	1,079,376.60	92.913742	998,375.63		-81,000.97	0.19
3138XMR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,538,874.330	Local	103.753988	1,596,643.49	95.712765	1,472,899.17		-123,744.32	0.27
Original Face:	7,000,000.000	Base	103.753988	1,596,643.49	95.712765	1,472,899.17		-123,744.32	0.27
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	1,803,002.110	Local	101.904484	1,837,340.00	98.200460	1,770,556.37		-66,783.63	0.33
Original Face:	7,000,000.000	Base	101.904484	1,837,340.00	98.200460	1,770,556.37		-66,783.63	0.33

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31398WC36	FREDDIE MAC FHR 3620 PA						4.500000	15 Dec 2039		
	90,553.300	Local		104.403848	94,541.13	98.460640	89,159.36	-5,381.77	0.02	
Original Face:	5,000,000.000	Base		104.403848	94,541.13	98.460640	89,159.36	-5,381.77	0.02	
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5						3.500000	01 Jan 2034		
	1,053,306.310	Local		101.972135	1,074,078.93	93.855516	988,586.07	-85,492.86	0.18	
Original Face:	7,000,000.000	Base		101.972135	1,074,078.93	93.855516	988,586.07	-85,492.86	0.18	
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR						3.210000	10 May 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.694784	4,984,739.20	-15,260.80	0.93	
		Base		100.000000	5,000,000.00	99.694784	4,984,739.20	-15,260.80	0.93	
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B						1.910000	15 Jul 2027		
	2,000,000.000	Local		95.473102	1,909,462.03	91.040410	1,820,808.20	-88,653.83	0.34	
Original Face:	2,000,000.000	Base		95.473102	1,909,462.03	91.040410	1,820,808.20	-88,653.83	0.34	
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A						1.060000	15 Apr 2033		
	5,750,000.000	Local		99.824289	5,739,896.59	88.578240	5,093,248.80	-646,647.79	0.95	
Original Face:	5,750,000.000	Base		99.824289	5,739,896.59	88.578240	5,093,248.80	-646,647.79	0.95	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A						3.190000	15 Jul 2031		
	6,000,000.000	Local		101.722106	6,103,326.36	96.161930	5,769,715.80	-333,610.56	1.07	
Original Face:	6,000,000.000	Base		101.722106	6,103,326.36	96.161930	5,769,715.80	-333,610.56	1.07	
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2						1.200000	01 Oct 2027		
	5,000,000.000	Local		99.938479	4,996,923.97	82.439373	4,121,968.65	-874,955.32	0.77	
		Base		99.938479	4,996,923.97	82.439373	4,121,968.65	-874,955.32	0.77	
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534						0.534000	01 Oct 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	95.965513	4,798,275.65	-201,724.35	0.89	
		Base		100.000000	5,000,000.00	95.965513	4,798,275.65	-201,724.35	0.89	
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6						2.600000	07 Feb 2030		
	1,200,000.000	Local		104.982468	1,259,789.61	80.606158	967,273.90	-292,515.71	0.18	
		Base		104.982468	1,259,789.61	80.606158	967,273.90	-292,515.71	0.18	
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR						3.460000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	98.571155	4,928,557.75	-71,442.25	0.92	
		Base		100.000000	5,000,000.00	98.571155	4,928,557.75	-71,442.25	0.92	

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38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					3.780000	10 Sep 2027		
	2,600,000.000	Local	99.618066	2,590,069.72	95.352000	2,479,152.00	-110,917.72	0.46	
		Base	99.618066	2,590,069.72	95.352000	2,479,152.00	-110,917.72	0.46	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.705140	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.902688	4,945,134.40	-54,865.60	0.92	
		Base	100.000000	5,000,000.00	98.902688	4,945,134.40	-54,865.60	0.92	
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	86.150176	4,307,508.80	-692,491.20	0.80	
		Base	100.000000	5,000,000.00	86.150176	4,307,508.80	-692,491.20	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	95.240680	4,762,034.00	-237,966.00	0.89	
		Base	100.000000	5,000,000.00	95.240680	4,762,034.00	-237,966.00	0.89	
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	4,648.470	Local	99.971819	4,647.16	99.872840	4,642.56	-4.60	0.00	
	Original Face: 5,000,000.000	Base	99.971819	4,647.16	99.872840	4,642.56	-4.60	0.00	
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	126,014.610	Local	99.847264	125,822.14	96.364280	121,433.07	-4,389.07	0.02	
	Original Face: 3,000,000.000	Base	99.847264	125,822.14	96.364280	121,433.07	-4,389.07	0.02	
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	187,158.620	Local	96.631958	180,855.04	91.142570	170,581.18	-10,273.86	0.03	
	Original Face: 675,000.000	Base	96.631958	180,855.04	91.142570	170,581.18	-10,273.86	0.03	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	288,219.200	Local	100.744326	290,364.49	91.814930	264,628.26	-25,736.23	0.05	
	Original Face: 5,000,000.000	Base	100.744326	290,364.49	91.814930	264,628.26	-25,736.23	0.05	
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	594,609.110	Local	96.266983	572,412.25	86.916930	516,815.98	-55,596.27	0.10	
	Original Face: 1,600,000.000	Base	96.266983	572,412.25	86.916930	516,815.98	-55,596.27	0.10	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,788,301.290	Local	101.299334	2,824,530.65	93.032774	2,594,034.04	-230,496.61	0.48	
	Original Face: 5,000,000.000	Base	101.299334	2,824,530.65	93.032774	2,594,034.04	-230,496.61	0.48	

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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
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA						2.250000	20 Jul 2069		
	4,245,912.640	Local	101.904160		4,326,761.63	96.356029	4,091,192.81	-235,568.82	0.76	
Original Face:	10,465,550.000	Base	101.904160		4,326,761.63	96.356029	4,091,192.81	-235,568.82	0.76	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA						1.250000	20 Jul 2067		
	4,932,875.620	Local	100.558908		4,960,445.87	94.935916	4,683,070.65	-277,375.22	0.87	
Original Face:	7,878,829.000	Base	100.558908		4,960,445.87	94.935916	4,683,070.65	-277,375.22	0.87	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC						3.357290	20 Aug 2070		
	3,277,650.600	Local	103.683121		3,398,370.43	99.805550	3,271,277.21	-127,093.22	0.61	
Original Face:	5,000,000.000	Base	103.683121		3,398,370.43	99.805550	3,271,277.21	-127,093.22	0.61	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE						3.507290	20 Aug 2070		
	3,278,485.050	Local	104.705426		3,432,751.74	100.394480	3,291,418.02	-141,333.72	0.61	
Original Face:	5,000,000.000	Base	104.705426		3,432,751.74	100.394480	3,291,418.02	-141,333.72	0.61	
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV						3.500000	20 Jan 2030		
	4,293,400.120	Local	100.615768		4,319,837.50	97.946290	4,205,226.13	-114,611.37	0.78	
Original Face:	6,180,040.000	Base	100.615768		4,319,837.50	97.946290	4,205,226.13	-114,611.37	0.78	
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC						2.500000	20 Dec 2049		
	1,111,073.710	Local	100.517908		1,116,828.05	89.748350	997,170.32	-119,657.73	0.19	
Original Face:	6,993,000.000	Base	100.517908		1,116,828.05	89.748350	997,170.32	-119,657.73	0.19	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9						0.900000	01 Jun 2025		
	1,500,000.000	Local	99.902811		1,498,542.16	90.776927	1,361,653.91	-136,888.25	0.25	
		Base	99.902811		1,498,542.16	90.776927	1,361,653.91	-136,888.25	0.25	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5						2.500000	15 Apr 2027		
	5,000,000.000	Local	99.690320		4,984,515.99	90.842173	4,542,108.65	-442,407.34	0.85	
		Base	99.690320		4,984,515.99	90.842173	4,542,108.65	-442,407.34	0.85	
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35						4.350000	15 Jun 2029		
	7,000,000.000	Local	99.898773		6,992,914.14	94.644380	6,625,106.60	-367,807.54	1.23	
		Base	99.898773		6,992,914.14	94.644380	6,625,106.60	-367,807.54	1.23	
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5						5.500000	15 Oct 2040		
	1,000,000.000	Local	143.753992		1,437,539.92	93.818451	938,184.51	-499,355.41	0.17	
		Base	143.753992		1,437,539.92	93.818451	938,184.51	-499,355.41	0.17	

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				3.560000	10 Dec 2025			
		5,000,000.000	Local	100.110017	5,005,500.86	97.657379	4,882,868.95	-122,631.91	0.91
			Base	100.110017	5,005,500.86	97.657379	4,882,868.95	-122,631.91	0.91
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	96.563410	3,621,127.88	-127,885.50	0.67
		Original Face: 3,750,000.000	Base	99.973690	3,749,013.38	96.563410	3,621,127.88	-127,885.50	0.67
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		5,000,000.000	Local	99.406556	4,970,327.82	66.533447	3,326,672.35	-1,643,655.47	0.62
			Base	99.406556	4,970,327.82	66.533447	3,326,672.35	-1,643,655.47	0.62
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.754232	4,987,711.62	86.843830	4,342,191.50	-645,520.12	0.81
			Base	99.754232	4,987,711.62	86.843830	4,342,191.50	-645,520.12	0.81
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027			
		5,000,000.000	Local	107.812524	5,390,626.20	103.440000	5,172,000.00	-218,626.20	0.96
			Base	107.812524	5,390,626.20	103.440000	5,172,000.00	-218,626.20	0.96
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.864881	4,943,244.04	61.870911	3,093,545.55	-1,849,698.49	0.58
			Base	98.864881	4,943,244.04	61.870911	3,093,545.55	-1,849,698.49	0.58
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		5,000,000.000	Local	101.571340	5,078,566.98	99.095709	4,954,785.45	-123,781.53	0.92
			Base	101.571340	5,078,566.98	99.095709	4,954,785.45	-123,781.53	0.92
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		10,000,000.000	Local	100.487148	10,048,714.77	97.494361	9,749,436.10	-299,278.67	1.82
			Base	100.487148	10,048,714.77	97.494361	9,749,436.10	-299,278.67	1.82
61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3				3.973000	15 Oct 2046			
		4,768,535.140	Local	100.524706	4,793,555.93	99.118460	4,726,498.60	-67,057.33	0.88
		Original Face: 6,849,220.000	Base	100.524706	4,793,555.93	99.118460	4,726,498.60	-67,057.33	0.88
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				3.360000	07 Aug 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.770385	4,988,519.25	-11,480.75	0.93
			Base	100.000000	5,000,000.00	99.770385	4,988,519.25	-11,480.75	0.93

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Holdings

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STATE OF ARIZONA
FUND: ATZI



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
	2,552,000.000	Local	99.422139	2,537,252.98	98.338000	2,509,585.76	-27,667.22	0.47	
		Base	99.422139	2,537,252.98	98.338000	2,509,585.76	-27,667.22	0.47	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.719808	4,985,990.41	83.951861	4,197,593.05	-788,397.36	0.78	
		Base	99.719808	4,985,990.41	83.951861	4,197,593.05	-788,397.36	0.78	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.714925	3,490,022.39	79.187896	2,771,576.36	-718,446.03	0.52	
		Base	99.714925	3,490,022.39	79.187896	2,771,576.36	-718,446.03	0.52	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local	99.849845	998,498.45	96.471017	964,710.17	-33,788.28	0.18	
		Base	99.849845	998,498.45	96.471017	964,710.17	-33,788.28	0.18	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	97.234687	9,723,468.70	-276,531.30	1.81	
		Base	100.000000	10,000,000.00	97.234687	9,723,468.70	-276,531.30	1.81	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	5,000,000.000	Local	99.966835	4,998,341.74	87.651570	4,382,578.50	-615,763.24	0.82	
		Base	99.966835	4,998,341.74	87.651570	4,382,578.50	-615,763.24	0.82	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local	108.348216	5,417,410.79	86.647542	4,332,377.10	-1,085,033.69	0.81	
		Base	108.348216	5,417,410.79	86.647542	4,332,377.10	-1,085,033.69	0.81	
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	10,000,000.000	Local	99.768233	9,976,823.31	77.012512	7,701,251.20	-2,275,572.11	1.43	
		Base	99.768233	9,976,823.31	77.012512	7,701,251.20	-2,275,572.11	1.43	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.902748	4,995,137.42	80.799421	4,039,971.05	-955,166.37	0.75	
		Base	99.902748	4,995,137.42	80.799421	4,039,971.05	-955,166.37	0.75	
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					3.484000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	99.766000	1,995,320.00	-4,680.00	0.37	
		Base	100.000000	2,000,000.00	99.766000	1,995,320.00	-4,680.00	0.37	

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Holdings

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STATE OF ARIZONA

FUND: ATZI



STATE STREET

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78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				3.511000	22 May 2023		
		2,500,000.000	Local 100.000000	2,500,000.00	99.632000	2,490,800.00	-9,200.00	0.46
			Base 100.000000	2,500,000.00	99.632000	2,490,800.00	-9,200.00	0.46
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				3.478000	18 Nov 2027		
		2,500,000.000	Local 100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.47
			Base 100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.47
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.93
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.93
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.010000	03 Mar 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	99.265240	4,963,262.00	-36,738.00	0.92
			Base 100.000000	5,000,000.00	99.265240	4,963,262.00	-36,738.00	0.92
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				2.000000	25 May 2047		
		4,943,651.070	Local 100.000000	4,943,651.07	98.951685	4,891,826.03	-51,825.04	0.91
Original Face:		5,000,000.000	Base 100.000000	4,943,651.07	98.951685	4,891,826.03	-51,825.04	0.91
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
		5,000,000.000	Local 99.903956	4,995,197.81	75.662495	3,783,124.75	-1,212,073.06	0.70
			Base 99.903956	4,995,197.81	75.662495	3,783,124.75	-1,212,073.06	0.70
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	95.236936	4,761,846.80	-238,153.20	0.89
			Base 100.000000	5,000,000.00	95.236936	4,761,846.80	-238,153.20	0.89
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
		3,000,000.000	Local 99.742210	2,992,266.29	81.351048	2,440,531.44	-551,734.85	0.45
			Base 99.742210	2,992,266.29	81.351048	2,440,531.44	-551,734.85	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	96.081836	3,843,273.44	-156,726.56	0.72
			Base 100.000000	4,000,000.00	96.081836	3,843,273.44	-156,726.56	0.72
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
		2,500,000.000	Local 99.971184	2,499,279.60	81.164712	2,029,117.80	-470,161.80	0.38
			Base 99.971184	2,499,279.60	81.164712	2,029,117.80	-470,161.80	0.38

Holdings

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STATE OF ARIZONA
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local	99.710170	4,985,508.48	96.349877	4,817,493.85	-168,014.63	0.90
			Base	99.710170	4,985,508.48	96.349877	4,817,493.85	-168,014.63	0.90
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.968201	2,999,046.03	95.524724	2,865,741.72	-133,304.31	0.53
			Base	99.968201	2,999,046.03	95.524724	2,865,741.72	-133,304.31	0.53
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.912167	1,998,243.33	75.141680	1,502,833.60	-495,409.73	0.28
			Base	99.912167	1,998,243.33	75.141680	1,502,833.60	-495,409.73	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				3.750000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	98.072157	4,903,607.85	-96,392.15	0.91
			Base	100.000000	5,000,000.00	98.072157	4,903,607.85	-96,392.15	0.91
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		5,000,000.000	Local	99.990716	4,999,535.78	97.976420	4,898,821.00	-100,714.78	0.91
		Original Face: 5,000,000.000	Base	99.990716	4,999,535.78	97.976420	4,898,821.00	-100,714.78	0.91
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.991637	1,999,832.74	98.499070	1,969,981.40	-29,851.34	0.37
		Original Face: 2,000,000.000	Base	99.991637	1,999,832.74	98.499070	1,969,981.40	-29,851.34	0.37
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	103.859530	5,192,976.51	82.608537	4,130,426.85	-1,062,549.66	0.77
			Base	103.859530	5,192,976.51	82.608537	4,130,426.85	-1,062,549.66	0.77
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.924885	4,996,244.24	83.982997	4,199,149.85	-797,094.39	0.78
			Base	99.924885	4,996,244.24	83.982997	4,199,149.85	-797,094.39	0.78
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	96.065751	4,803,287.56	95.179692	4,758,984.60	-44,302.96	0.89
			Base	96.065751	4,803,287.56	95.179692	4,758,984.60	-44,302.96	0.89
US DOLLAR Total									
		499,284,784.560	Local		503,177,413.72		458,079,695.93	-45,097,717.79	85.30
Original Face:		231,057,784.000	Base		503,177,413.72		458,079,695.93	-45,097,717.79	85.30

Holdings

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



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

	499,284,784.560	Base		503,177,413.72		458,079,695.93	-45,097,717.79	85.30
Original Face:	231,057,784.000							

Holdings

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



STATE STREET

As of: September 30, 2022

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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								
		578,749,194.650	Base	582,130,096.26		537,032,378.47	-45,097,717.79	100.00
Original Face:		231,057,784.000						

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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	
		256,990.750	Local	1.000000	256,990.75	1.000000	256,990.75	0.00	0.01
			Base	1.000000	256,990.75	1.000000	256,990.75	0.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	256,990.750	Local	256,990.75		256,990.75	0.00	0.01
		Base	256,990.75		256,990.75	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	256,990.750	Base	256,990.75		256,990.75	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314QL31	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.765333	24,941,333.33	99.765333	24,941,333.33	0.00	0.54
			Base	99.765333	24,941,333.33	99.765333	24,941,333.33	0.00	0.54

02314QLN7	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.545000	24,886,250.00	99.545000	24,886,250.00	0.00	0.54
			Base	99.545000	24,886,250.00	99.545000	24,886,250.00	0.00	0.54

02314QMT3	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.154167	24,788,541.66	99.154167	24,788,541.66	0.00	0.54
			Base	99.154167	24,788,541.66	99.154167	24,788,541.66	0.00	0.54

03040MKC0	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.899167	9,989,916.66	99.899167	9,989,916.66	0.00	0.22
			Base	99.899167	9,989,916.66	99.899167	9,989,916.66	0.00	0.22

03040MKJ5	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000,000.000	Local	99.851250	29,955,375.00	99.851250	29,955,375.00	0.00	0.65
			Base	99.851250	29,955,375.00	99.851250	29,955,375.00	0.00	0.65

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
0347M3L77	ANGLESEA FDG PLC + ANG				3.150000	07 Nov 2022			
		25,000,000.000	Local	99.676250	24,919,062.50	99.676250	24,919,062.50	0.00	0.54
			Base	99.676250	24,919,062.50	99.676250	24,919,062.50	0.00	0.54
0347M3ME1	ANGLESEA FDG PLC + ANG				3.600000	14 Dec 2022			
		25,000,000.000	Local	99.260000	24,815,000.00	99.260000	24,815,000.00	0.00	0.54
			Base	99.260000	24,815,000.00	99.260000	24,815,000.00	0.00	0.54
03785EKS2	APPLE INC				2.400000	26 Oct 2022			
		25,000,000.000	Local	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	0.54
			Base	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	0.54
05253CMV5	AUST + NEW ZEA				3.560000	29 Dec 2022			
		19,300,000.000	Local	99.119889	19,130,138.56	99.119889	19,130,138.56	0.00	0.42
			Base	99.119889	19,130,138.56	99.119889	19,130,138.56	0.00	0.42
05333UK41	AUTOZONE INC.				3.250000	04 Oct 2022			
		20,500,000.000	Local	99.972917	20,494,447.92	99.972917	20,494,447.92	0.00	0.45
			Base	99.972917	20,494,447.92	99.972917	20,494,447.92	0.00	0.45
06367CU88	BANK OF MONTREAL				3.420000	14 Apr 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
06369ML84	BANK MONTREAL MONTREAL BRH				2.680000	08 Nov 2022			
		25,000,000.000	Local	99.717111	24,929,277.78	99.717111	24,929,277.78	0.00	0.54
			Base	99.717111	24,929,277.78	99.717111	24,929,277.78	0.00	0.54
06373L3T4	BANK MONTREAL MONTREAL BRH				0.000001	05 Jul 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.44
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.44
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023			
		15,000,000.000	Local	96.960000	14,544,000.00	96.960000	14,544,000.00	0.00	0.32
			Base	96.960000	14,544,000.00	96.960000	14,544,000.00	0.00	0.32
06744GHY1	BARCLAYS BK PLC				2.600000	18 Oct 2022			
		25,000,000.000	Local	99.877222	24,969,305.55	99.877222	24,969,305.55	0.00	0.54
			Base	99.877222	24,969,305.55	99.877222	24,969,305.55	0.00	0.54

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Holdings

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06744GPA4	BARCLAYS BK PLC				3.130000	27 Oct 2022			
		25,000,000.000	Local	99.773944	24,943,486.11	99.773944	24,943,486.11	0.00	0.54
			Base	99.773944	24,943,486.11	99.773944	24,943,486.11	0.00	0.54
07644BKD3	BEDFORD ROW FDG CORP				2.320000	13 Oct 2022			
		20,000,000.000	Local	99.922667	19,984,533.33	99.922667	19,984,533.33	0.00	0.44
			Base	99.922667	19,984,533.33	99.922667	19,984,533.33	0.00	0.44
07644BLU4	BEDFORD ROW FDG CORP				3.030000	28 Nov 2022			
		25,000,000.000	Local	99.511833	24,877,958.33	99.511833	24,877,958.33	0.00	0.54
			Base	99.511833	24,877,958.33	99.511833	24,877,958.33	0.00	0.54
08465SK40	BERKSHIRE HATHAWAY ENE				3.200000	04 Oct 2022			
		25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	0.54
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	0.54
13608BP81	CANADIAN IMPERIAL BK				3.500000	08 Feb 2023			
		25,000,000.000	Local	98.736111	24,684,027.78	98.736111	24,684,027.78	0.00	0.54
			Base	98.736111	24,684,027.78	98.736111	24,684,027.78	0.00	0.54
13738KKM8	CAN AST + CAN LTD JT				2.720000	21 Oct 2022			
		13,000,000.000	Local	99.848889	12,980,355.56	99.848889	12,980,355.56	0.00	0.28
			Base	99.848889	12,980,355.56	99.848889	12,980,355.56	0.00	0.28
138994009	CANTOR FITZGERALD REPO REPO				3.020000	03 Oct 2022			
		700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	15.24
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	15.24
138994009	CANTOR FITZGERALD REPO REPO				2.850000	13 Oct 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.44
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.44
138994009	CANTOR FITZGERALD REPO REPO				2.450000	18 Oct 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.44
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.44
138994009	CANTOR FITZGERALD REPO REPO				3.100000	21 Oct 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54

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138994009	CANTOR FITZGERALD REPO REPO				3.100000	26 Oct 2022			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.33	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.33	
138994009	CANTOR FITZGERALD REPO REPO				3.000000	01 Dec 2022			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.33	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.33	
15060YL24	CEDAR SPRING CPTL CO				3.000000	02 Nov 2022			
	25,000,000.000	Local	99.733333	24,933,333.33	99.733333	24,933,333.33	0.00	0.54	
		Base	99.733333	24,933,333.33	99.733333	24,933,333.33	0.00	0.54	
17327BLH6	CITIGROUP GLOBAL MKTS INC S				2.800000	17 Nov 2022			
	30,000,000.000	Local	99.634444	29,890,333.33	99.634444	29,890,333.33	0.00	0.65	
		Base	99.634444	29,890,333.33	99.634444	29,890,333.33	0.00	0.65	
18905MK32	CLOROX COMPANY THE				2.650000	03 Oct 2022			
	16,000,000.000	Local	99.985278	15,997,644.44	99.985278	15,997,644.44	0.00	0.35	
		Base	99.985278	15,997,644.44	99.985278	15,997,644.44	0.00	0.35	
18905MK32	CLOROX COMPANY THE				2.950000	03 Oct 2022			
	10,000,000.000	Local	99.983611	9,998,361.11	99.983611	9,998,361.11	0.00	0.22	
		Base	99.983611	9,998,361.11	99.983611	9,998,361.11	0.00	0.22	
18905MK73	CLOROX COMPANY THE				3.200000	07 Oct 2022			
	15,000,000.000	Local	99.946667	14,992,000.00	99.946667	14,992,000.00	0.00	0.33	
		Base	99.946667	14,992,000.00	99.946667	14,992,000.00	0.00	0.33	
18905MKB4	CLOROX COMPANY THE				3.050000	11 Oct 2022			
	8,500,000.000	Local	99.915278	8,492,798.61	99.915278	8,492,798.61	0.00	0.18	
		Base	99.915278	8,492,798.61	99.915278	8,492,798.61	0.00	0.18	
19121BKB4	COCA COLA COMPANY				1.650000	11 Oct 2022			
	25,000,000.000	Local	99.954167	24,988,541.67	99.954167	24,988,541.67	0.00	0.54	
		Base	99.954167	24,988,541.67	99.954167	24,988,541.67	0.00	0.54	
19121BKK4	COCA COLA COMPANY				3.000000	19 Oct 2022			
	25,000,000.000	Local	99.850000	24,962,500.00	99.850000	24,962,500.00	0.00	0.54	
		Base	99.850000	24,962,500.00	99.850000	24,962,500.00	0.00	0.54	

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2063C1K74	CONCORD MIN CPTL CO	25,000,000.000	Local	99.948333	24,987,083.34	99.948333	24,987,083.34	0.54
			Base	99.948333	24,987,083.34	99.948333	24,987,083.34	0.54
2284K1M26	CROWN POINT CAP CO.	10,000,000.000	Local	99.428222	9,942,822.22	99.428222	9,942,822.22	0.22
			Base	99.428222	9,942,822.22	99.428222	9,942,822.22	0.22
23102VL73	CUMMINS INC	25,000,000.000	Local	99.659806	24,914,951.39	99.659806	24,914,951.39	0.54
			Base	99.659806	24,914,951.39	99.659806	24,914,951.39	0.54
24023HKH7	DCAT, LLC	25,000,000.000	Local	99.884444	24,971,111.11	99.884444	24,971,111.11	0.54
			Base	99.884444	24,971,111.11	99.884444	24,971,111.11	0.54
2546R3LJ1	DISNEY (WALT) CO THE	20,000,000.000	Local	99.592000	19,918,400.00	99.592000	19,918,400.00	0.43
			Base	99.592000	19,918,400.00	99.592000	19,918,400.00	0.43
2546R3PQ1	DISNEY (WALT) CO THE	25,000,000.000	Local	98.312889	24,578,222.22	98.312889	24,578,222.22	0.54
			Base	98.312889	24,578,222.22	98.312889	24,578,222.22	0.54
26244JK73	DUKE ENERGY CORP	15,000,000.000	Local	99.943833	14,991,575.00	99.943833	14,991,575.00	0.33
			Base	99.943833	14,991,575.00	99.943833	14,991,575.00	0.33
26244JKC2	DUKE ENERGY CORP	25,000,000.000	Local	99.896417	24,974,104.17	99.896417	24,974,104.17	0.54
			Base	99.896417	24,974,104.17	99.896417	24,974,104.17	0.54
26244JL49	DUKE ENERGY CORP	25,000,000.000	Local	99.674167	24,918,541.67	99.674167	24,918,541.67	0.54
			Base	99.674167	24,918,541.67	99.674167	24,918,541.67	0.54
30229BL13	EXXON MOBIL CORP	25,000,000.000	Local	99.736500	24,934,125.00	99.736500	24,934,125.00	0.54
			Base	99.736500	24,934,125.00	99.736500	24,934,125.00	0.54

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30601WK73	FAIRWAY FINANCE CORP					1.850000	07 Oct 2022		
	20,000,000.000	Local	99.969167	19,993,833.33	99.969167	19,993,833.33	0.00	0.44	
		Base	99.969167	19,993,833.33	99.969167	19,993,833.33	0.00	0.44	
30601WPT0	FAIRWAY FINANCE CORP					4.050000	27 Feb 2023		
	25,000,000.000	Local	98.323750	24,580,937.50	98.323750	24,580,937.50	0.00	0.54	
		Base	98.323750	24,580,937.50	98.323750	24,580,937.50	0.00	0.54	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	03 Oct 2022		
	100,728,776.540	Local	100.000000	100,728,776.54	100.000000	100,728,776.54	0.00	2.19	
		Base	100.000000	100,728,776.54	100.000000	100,728,776.54	0.00	2.19	
38346MMF8	GOTHAM FDG CORP					3.480000	15 Dec 2022		
	25,000,000.000	Local	99.275000	24,818,750.00	99.275000	24,818,750.00	0.00	0.54	
		Base	99.275000	24,818,750.00	99.275000	24,818,750.00	0.00	0.54	
38346MMG6	GOTHAM FDG CORP					3.550000	16 Dec 2022		
	15,000,000.000	Local	99.250556	14,887,583.33	99.250556	14,887,583.33	0.00	0.32	
		Base	99.250556	14,887,583.33	99.250556	14,887,583.33	0.00	0.32	
40060XM15	GTA FDG LLC DISC					3.000000	01 Dec 2022		
	25,000,000.000	Local	99.491667	24,872,916.67	99.491667	24,872,916.67	0.00	0.54	
		Base	99.491667	24,872,916.67	99.491667	24,872,916.67	0.00	0.54	
40060XN30	GTA FDG LLC DISC					3.205000	03 Jan 2023		
	20,000,000.000	Local	99.163139	19,832,627.78	99.163139	19,832,627.78	0.00	0.43	
		Base	99.163139	19,832,627.78	99.163139	19,832,627.78	0.00	0.43	
41282KKB3	HARLEY DAVIDSON FND CP					3.800000	11 Oct 2022		
	11,900,000.000	Local	99.894444	11,887,438.89	99.894444	11,887,438.89	0.00	0.26	
		Base	99.894444	11,887,438.89	99.894444	11,887,438.89	0.00	0.26	
41282KKJ6	HARLEY DAVIDSON FND CP					3.300000	18 Oct 2022		
	5,000,000.000	Local	99.844167	4,992,208.33	99.844167	4,992,208.33	0.00	0.11	
		Base	99.844167	4,992,208.33	99.844167	4,992,208.33	0.00	0.11	
41282KL22	HARLEY DAVIDSON FND CP					3.450000	02 Nov 2022		
	20,000,000.000	Local	99.693333	19,938,666.67	99.693333	19,938,666.67	0.00	0.43	
		Base	99.693333	19,938,666.67	99.693333	19,938,666.67	0.00	0.43	

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43851UK69	HONEYWELL INTERNATN	20,000,000.000	Local	99.997778	19,999,555.55	99.997778	19,999,555.55	0.00	0.44
			Base	99.997778	19,999,555.55	99.997778	19,999,555.55	0.00	0.44
43851UN66	HONEYWELL INTERNATN	25,000,000.000	Local	99.210528	24,802,631.95	99.210528	24,802,631.95	0.00	0.54
			Base	99.210528	24,802,631.95	99.210528	24,802,631.95	0.00	0.54
4523EML92	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.718333	24,929,583.33	99.718333	24,929,583.33	0.00	0.54
			Base	99.718333	24,929,583.33	99.718333	24,929,583.33	0.00	0.54
45779QKL9	INSTITUTIONAL SECURED	20,000,000.000	Local	99.836389	19,967,277.78	99.836389	19,967,277.78	0.00	0.43
			Base	99.836389	19,967,277.78	99.836389	19,967,277.78	0.00	0.43
46640QQL8	J.P. MORGAN SECURITIES	15,000,000.000	Local	98.323611	14,748,541.66	98.323611	14,748,541.66	0.00	0.32
			Base	98.323611	14,748,541.66	98.323611	14,748,541.66	0.00	0.32
47816GNC9	JOHNSON + JOHNSON	30,000,000.000	Local	99.161694	29,748,508.33	99.161694	29,748,508.33	0.00	0.65
			Base	99.161694	29,748,508.33	99.161694	29,748,508.33	0.00	0.65
47816GQG7	JOHNSON + JOHNSON	15,000,000.000	Local	98.289278	14,743,391.66	98.289278	14,743,391.66	0.00	0.32
			Base	98.289278	14,743,391.66	98.289278	14,743,391.66	0.00	0.32
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	155,749,980.960	Local	100.000000	155,749,980.96	100.000000	155,749,980.96	0.00	3.39
			Base	100.000000	155,749,980.96	100.000000	155,749,980.96	0.00	3.39
4820P5BQ0	JUPITER SECT CO LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
56274MLU4	MANHATTAN ASSET FDG.	8,500,000.000	Local	99.516667	8,458,916.67	99.516667	8,458,916.67	0.00	0.18
			Base	99.516667	8,458,916.67	99.516667	8,458,916.67	0.00	0.18

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
57576KKS7	MASSACHUSETTS MUT LIFE INS CO				2.500000	26 Oct 2022			
		25,000,000.000	Local	99.826389	24,956,597.22	99.826389	24,956,597.22	0.00	0.54
			Base	99.826389	24,956,597.22	99.826389	24,956,597.22	0.00	0.54
57978DKM0	MCCORMICK + COMPANY				2.700000	21 Oct 2022			
		25,000,000.000	Local	99.850000	24,962,500.00	99.850000	24,962,500.00	0.00	0.54
			Base	99.850000	24,962,500.00	99.850000	24,962,500.00	0.00	0.54
59157UL24	METLIFE SHORT TERM FDG				2.650000	02 Nov 2022			
		11,350,000.000	Local	99.764444	11,323,264.44	99.764444	11,323,264.44	0.00	0.25
			Base	99.764444	11,323,264.44	99.764444	11,323,264.44	0.00	0.25
60689GKM7	MIZUHO BANK LTD				2.580000	21 Oct 2022			
		20,000,000.000	Local	99.856667	19,971,333.33	99.856667	19,971,333.33	0.00	0.43
			Base	99.856667	19,971,333.33	99.856667	19,971,333.33	0.00	0.43
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	03 Oct 2022			
		70,556,108.310	Local	100.000000	70,556,108.31	100.000000	70,556,108.31	0.00	1.54
			Base	100.000000	70,556,108.31	100.000000	70,556,108.31	0.00	1.54
62455BK38	MOUNTCLIFF				3.120000	03 Oct 2022			
		25,000,000.000	Local	99.982667	24,995,666.67	99.982667	24,995,666.67	0.00	0.54
			Base	99.982667	24,995,666.67	99.982667	24,995,666.67	0.00	0.54
62455BMC6	MOUNTCLIFF				3.700000	12 Dec 2022			
		15,000,000.000	Local	99.260000	14,889,000.00	99.260000	14,889,000.00	0.00	0.32
			Base	99.260000	14,889,000.00	99.260000	14,889,000.00	0.00	0.32
63307MKU2	NATIONAL BK OF CANAD				3.020000	28 Oct 2022			
		25,000,000.000	Local	99.773500	24,943,375.00	99.773500	24,943,375.00	0.00	0.54
			Base	99.773500	24,943,375.00	99.773500	24,943,375.00	0.00	0.54
63743DKB6	NATL RURAL UTIL COOP				3.100000	11 Oct 2022			
		25,000,000.000	Local	99.913889	24,978,472.22	99.913889	24,978,472.22	0.00	0.54
			Base	99.913889	24,978,472.22	99.913889	24,978,472.22	0.00	0.54
63743DKT7	NATL RURAL UTIL COOP				3.360000	27 Oct 2022			
		10,000,000.000	Local	99.757333	9,975,733.33	99.757333	9,975,733.33	0.00	0.22
			Base	99.757333	9,975,733.33	99.757333	9,975,733.33	0.00	0.22

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63763QKC0	NATIONAL SECS CLEARING					2.530000	12 Oct 2022		
	25,000,000.000	Local	99.922694	24,980,673.61	99.922694	24,980,673.61	0.00	0.54	
		Base	99.922694	24,980,673.61	99.922694	24,980,673.61	0.00	0.54	
63763QLU9	NATIONAL SECS CLEARING					3.300000	28 Nov 2022		
	25,000,000.000	Local	99.468333	24,867,083.33	99.468333	24,867,083.33	0.00	0.54	
		Base	99.468333	24,867,083.33	99.468333	24,867,083.33	0.00	0.54	
64105HLE0	NESTLE CAP CORP					2.390000	14 Nov 2022		
	30,000,000.000	Local	99.707889	29,912,366.66	99.707889	29,912,366.66	0.00	0.65	
		Base	99.707889	29,912,366.66	99.707889	29,912,366.66	0.00	0.65	
64106HL33	NESTLE FIN FRANCE S.					3.030000	03 Nov 2022		
	25,000,000.000	Local	99.722250	24,930,562.50	99.722250	24,930,562.50	0.00	0.54	
		Base	99.722250	24,930,562.50	99.722250	24,930,562.50	0.00	0.54	
6698M5K73	NOVARTIS FNC CRP					3.040000	07 Oct 2022		
	25,000,000.000	Local	99.949333	24,987,333.33	99.949333	24,987,333.33	0.00	0.54	
		Base	99.949333	24,987,333.33	99.949333	24,987,333.33	0.00	0.54	
6698M5KJ7	NOVARTIS FNC CRP					3.060000	18 Oct 2022		
	15,000,000.000	Local	99.855500	14,978,325.00	99.855500	14,978,325.00	0.00	0.33	
		Base	99.855500	14,978,325.00	99.855500	14,978,325.00	0.00	0.33	
67983UL35	OLD LINE FUNDING LLC					2.900000	03 Nov 2022		
	25,000,000.000	Local	99.734167	24,933,541.67	99.734167	24,933,541.67	0.00	0.54	
		Base	99.734167	24,933,541.67	99.734167	24,933,541.67	0.00	0.54	
70109MLN2	PARKER HANNIFIN CORP					3.350000	22 Nov 2022		
	25,000,000.000	Local	99.516111	24,879,027.78	99.516111	24,879,027.78	0.00	0.54	
		Base	99.516111	24,879,027.78	99.516111	24,879,027.78	0.00	0.54	
74271UKH2	PROCTOR GAMBLE AND CO					2.450000	17 Oct 2022		
	25,000,000.000	Local	99.891111	24,972,777.78	99.891111	24,972,777.78	0.00	0.54	
		Base	99.891111	24,972,777.78	99.891111	24,972,777.78	0.00	0.54	
74271UKT6	PROCTOR GAMBLE AND CO					2.550000	27 Oct 2022		
	25,000,000.000	Local	99.815833	24,953,958.33	99.815833	24,953,958.33	0.00	0.54	
		Base	99.815833	24,953,958.33	99.815833	24,953,958.33	0.00	0.54	

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74271UL81	PROCTOR GAMBLE AND CO				2.600000	08 Nov 2022			
		25,000,000.000	Local	99.725556	24,931,388.89	99.725556	24,931,388.89	0.00	0.54
			Base	99.725556	24,931,388.89	99.725556	24,931,388.89	0.00	0.54
77119MK63	ROCHE HOLDING INC				2.360000	06 Oct 2022			
		15,000,000.000	Local	99.967222	14,995,083.33	99.967222	14,995,083.33	0.00	0.33
			Base	99.967222	14,995,083.33	99.967222	14,995,083.33	0.00	0.33
77119MKE6	ROCHE HOLDING INC				2.340000	14 Oct 2022			
		30,000,000.000	Local	99.915500	29,974,650.00	99.915500	29,974,650.00	0.00	0.65
			Base	99.915500	29,974,650.00	99.915500	29,974,650.00	0.00	0.65
78015M6K1	ROYAL BK CDA				3.610000	23 Aug 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54
8085A5AE0	SCHWAB CHARLES CORP				3.240000	13 Dec 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54
86563HMM9	SUMITOMO MITSUI TRUST NY				3.530000	21 Dec 2022			
		25,000,000.000	Local	99.205750	24,801,437.50	99.205750	24,801,437.50	0.00	0.54
			Base	99.205750	24,801,437.50	99.205750	24,801,437.50	0.00	0.54
89119BRA6	TORONTO DOMINION BANK				3.780000	10 Apr 2023			
		25,000,000.000	Local	97.994500	24,498,625.00	97.994500	24,498,625.00	0.00	0.53
			Base	97.994500	24,498,625.00	97.994500	24,498,625.00	0.00	0.53
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023			
		20,000,000.000	Local	96.694667	19,338,933.33	96.694667	19,338,933.33	0.00	0.42
			Base	96.694667	19,338,933.33	96.694667	19,338,933.33	0.00	0.42
90782BK33	UNION PACIFIC CORP				2.550000	03 Oct 2022			
		25,000,000.000	Local	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	0.54
			Base	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	0.54
912796N96	TREASURY BILL 11/22 0.00000				1.361000	03 Nov 2022			
		50,000,000.000	Local	99.875242	49,937,620.83	99.875242	49,937,620.83	0.00	1.09
			Base	99.875242	49,937,620.83	99.875242	49,937,620.83	0.00	1.09

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: September 30, 2022

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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	
912796YE3	TREASURY BILL 10/22 0.00000				2.488900	18 Oct 2022			
	50,000,000.000	Local	99.882469	49,941,234.31	99.882469	49,941,234.31	0.00	1.09	
		Base	99.882469	49,941,234.31	99.882469	49,941,234.31	0.00	1.09	
91842KQU3	VW CR INC				4.370000	28 Mar 2023			
	25,000,000.000	Local	97.839278	24,459,819.44	97.839278	24,459,819.44	0.00	0.53	
		Base	97.839278	24,459,819.44	97.839278	24,459,819.44	0.00	0.53	
92344MKC6	VERIZON COMMNTN INC				3.350000	12 Oct 2022			
	25,000,000.000	Local	99.897639	24,974,409.72	99.897639	24,974,409.72	0.00	0.54	
		Base	99.897639	24,974,409.72	99.897639	24,974,409.72	0.00	0.54	
92344MM67	VERIZON COMMNTN INC				3.850000	06 Dec 2022			
	25,000,000.000	Local	99.294167	24,823,541.66	99.294167	24,823,541.66	0.00	0.54	
		Base	99.294167	24,823,541.66	99.294167	24,823,541.66	0.00	0.54	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.980000	03 Oct 2022			
	800,000,000.000	Local	100.000000	800,000,000.00	100.000000	800,000,000.00	0.00	17.42	
		Base	100.000000	800,000,000.00	100.000000	800,000,000.00	0.00	17.42	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.880000	13 Oct 2022			
	18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	0.39	
		Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	0.39	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.800000	14 Oct 2022			
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.54	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.880000	14 Oct 2022			
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.98	
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.98	
926NKW009	AMHERST PIERPONT 04/15 VAR				3.050000	21 Oct 2022			
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.98	
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.98	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.670000	14 Nov 2022			
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22	

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: September 30, 2022

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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	
93114FKX1	WAL MART STORES INC				3.100000	31 Oct 2022			
		15,000,000.000	Local	99.741667	14,961,250.00	99.741667	14,961,250.00	0.00	0.33
			Base	99.741667	14,961,250.00	99.741667	14,961,250.00	0.00	0.33
93114FKX1	WAL MART STORES INC				3.110000	31 Oct 2022			
		25,000,000.000	Local	99.740833	24,935,208.33	99.740833	24,935,208.33	0.00	0.54
			Base	99.740833	24,935,208.33	99.740833	24,935,208.33	0.00	0.54
94107NK78	WASTE MANAGEMENT INC				3.350000	07 Oct 2022			
		20,000,000.000	Local	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.44
			Base	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.44
94107NL36	WASTE MANAGEMENT INC				0.390000	03 Nov 2022			
		5,000,000.000	Local	99.964250	4,998,212.50	99.964250	4,998,212.50	0.00	0.11
			Base	99.964250	4,998,212.50	99.964250	4,998,212.50	0.00	0.11
979QHR003	SOUTH STREET REPO				3.040000	03 Oct 2022			
		486,476,464.440	Local	100.000000	486,476,464.44	100.000000	486,476,464.44	0.00	10.59
			Base	100.000000	486,476,464.44	100.000000	486,476,464.44	0.00	10.59
US DOLLAR Total									
		4,600,561,330.250	Local		4,591,834,123.72		4,591,834,123.72	0.00	99.99
			Base		4,591,834,123.72		4,591,834,123.72	0.00	99.99
CASH EQUIVALENT Total									
		4,600,561,330.250	Base		4,591,834,123.72		4,591,834,123.72	0.00	99.99

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,600,818,321.000	Base	4,592,091,114.47		4,592,091,114.47	0.00	100.00

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		339,004.670	Local	1.000000	339,004.67	1.000000	339,004.67	0.00	0.16
			Base	1.000000	339,004.67	1.000000	339,004.67	0.00	0.16

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	339,004.670	Local	339,004.67		339,004.67	0.00	0.16
		Base	339,004.67		339,004.67	0.00	0.16

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	339,004.670	Base	339,004.67		339,004.67	0.00	0.16

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

17327BR56	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.847833	4,942,391.66	98.847833	4,942,391.66	0.00	2.33
			Base	98.847833	4,942,391.66	98.847833	4,942,391.66	0.00	2.33

62455BL11	MOUNTCLIFF	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.728750	4,986,437.50	99.728750	4,986,437.50	0.00	2.35
			Base	99.728750	4,986,437.50	99.728750	4,986,437.50	0.00	2.35

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.72
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.72

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000,000.000	Local	19,928,829.16		19,928,829.16	0.00	9.40
		Base	19,928,829.16		19,928,829.16	0.00	9.40

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000,000.000	Base	19,928,829.16		19,928,829.16	0.00	9.40

Holdings

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



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.990581	4,999,529.03	87.237842	4,361,892.10	-637,636.93	2.06
		Base	99.990581	4,999,529.03	87.237842	4,361,892.10	-637,636.93	2.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.766818	4,988,340.91	84.389909	4,219,495.45	-768,845.46	1.99
		Base	99.766818	4,988,340.91	84.389909	4,219,495.45	-768,845.46	1.99
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	98.350253	4,917,512.64	85.282193	4,264,109.65	-653,402.99	2.01
		Base	98.350253	4,917,512.64	85.282193	4,264,109.65	-653,402.99	2.01
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.842863	4,992,143.13	89.231463	4,461,573.15	-530,569.98	2.10
		Base	99.842863	4,992,143.13	89.231463	4,461,573.15	-530,569.98	2.10
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.655998	3,487,959.92	81.538304	2,853,840.64	-634,119.28	1.35
		Base	99.655998	3,487,959.92	81.538304	2,853,840.64	-634,119.28	1.35
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	86.431841	2,160,796.03	-339,203.97	1.02
		Base	100.000000	2,500,000.00	86.431841	2,160,796.03	-339,203.97	1.02
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	107.700022	2,692,500.55	93.944673	2,348,616.83	-343,883.72	1.11
		Base	107.700022	2,692,500.55	93.944673	2,348,616.83	-343,883.72	1.11
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				3.310000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.384729	4,969,236.45	-30,763.55	2.34
		Base	100.000000	5,000,000.00	99.384729	4,969,236.45	-30,763.55	2.34
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.987510	4,999,375.51	99.547000	4,977,350.00	-22,025.51	2.35
		Base	99.987510	4,999,375.51	99.547000	4,977,350.00	-22,025.51	2.35

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064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				3.500000	24 Jul 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	98.636832	4,931,841.60	-68,158.40	2.33	
		Base	100.000000	5,000,000.00	98.636832	4,931,841.60	-68,158.40	2.33	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
	5,000,000.000	Local	99.998762	4,999,938.11	99.664926	4,983,246.30	-16,691.81	2.35	
		Base	99.998762	4,999,938.11	99.664926	4,983,246.30	-16,691.81	2.35	
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
	5,000,000.000	Local	99.936474	4,996,823.70	98.313864	4,915,693.20	-81,130.50	2.32	
		Base	99.936474	4,996,823.70	98.313864	4,915,693.20	-81,130.50	2.32	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
	2,500,000.000	Local	99.941400	2,498,535.01	82.582135	2,064,553.38	-433,981.63	0.97	
		Base	99.941400	2,498,535.01	82.582135	2,064,553.38	-433,981.63	0.97	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
	5,000,000.000	Local	99.918301	4,995,915.06	80.365992	4,018,299.60	-977,615.46	1.90	
		Base	99.918301	4,995,915.06	80.365992	4,018,299.60	-977,615.46	1.90	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
	3,705,528.060	Local	95.509922	3,539,146.96	85.332320	3,162,013.06	-377,133.90	1.49	
Original Face:	5,000,000.000	Base	95.509922	3,539,146.96	85.332320	3,162,013.06	-377,133.90	1.49	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
	2,639,572.670	Local	98.125145	2,590,084.52	86.922700	2,294,387.83	-295,696.69	1.08	
Original Face:	3,000,000.000	Base	98.125145	2,590,084.52	86.922700	2,294,387.83	-295,696.69	1.08	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
	5,000,000.000	Local	99.868054	4,993,402.70	97.010476	4,850,523.80	-142,878.90	2.29	
		Base	99.868054	4,993,402.70	97.010476	4,850,523.80	-142,878.90	2.29	
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
	5,000,000.000	Local	99.985718	4,999,285.92	97.209807	4,860,490.35	-138,795.57	2.29	
		Base	99.985718	4,999,285.92	97.209807	4,860,490.35	-138,795.57	2.29	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
	2,500,000.000	Local	99.327632	2,483,190.79	77.117714	1,927,942.85	-555,247.94	0.91	
		Base	99.327632	2,483,190.79	77.117714	1,927,942.85	-555,247.94	0.91	

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254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				3.417710	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	99.950020	4,722,638.45	-2,361.55	2.23
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	99.950020	4,722,638.45	-2,361.55	2.23
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	91.134009	2,278,350.23	-221,649.77	1.07
		Base	100.000000	2,500,000.00	91.134009	2,278,350.23	-221,649.77	1.07
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				3.167710	15 May 2036		
	155,647.680	Local	99.913079	155,512.39	101.213295	157,536.15	2,023.76	0.07
Original Face:	16,000,000.000	Base	99.913079	155,512.39	101.213295	157,536.15	2,023.76	0.07
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	669,221.700	Local	101.129986	676,783.81	88.785988	594,175.10	-82,608.71	0.28
Original Face:	5,000,000.000	Base	101.129986	676,783.81	88.785988	594,175.10	-82,608.71	0.28
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,263,609.000	Local	103.981152	1,313,915.20	89.952698	1,136,650.39	-177,264.81	0.54
Original Face:	10,000,000.000	Base	103.981152	1,313,915.20	89.952698	1,136,650.39	-177,264.81	0.54
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	5,000,000.000	Local	87.596930	4,379,846.48	86.151470	4,307,573.50	-72,272.98	2.03
		Base	87.596930	4,379,846.48	86.151470	4,307,573.50	-72,272.98	2.03
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	107.551845	2,688,796.13	104.368544	2,609,213.60	-79,582.53	1.23
		Base	107.551845	2,688,796.13	104.368544	2,609,213.60	-79,582.53	1.23
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	107.280982	2,682,024.56	104.362231	2,609,055.78	-72,968.78	1.23
		Base	107.280982	2,682,024.56	104.362231	2,609,055.78	-72,968.78	1.23
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	118.927224	4,757,088.96	93.887427	3,755,497.08	-1,001,591.88	1.77
		Base	118.927224	4,757,088.96	93.887427	3,755,497.08	-1,001,591.88	1.77
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.897409	2,497,435.23	85.020635	2,125,515.88	-371,919.35	1.00
		Base	99.897409	2,497,435.23	85.020635	2,125,515.88	-371,919.35	1.00

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3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
	456,568.700	Local	99.875786	456,001.58	91.590610	418,174.06	-37,827.52		0.20
Original Face:	2,000,000.000	Base	99.875786	456,001.58	91.590610	418,174.06	-37,827.52		0.20
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
	2,700,000.000	Local	100.000000	2,700,000.00	78.577197	2,121,584.32	-578,415.68		1.00
		Base	100.000000	2,700,000.00	78.577197	2,121,584.32	-578,415.68		1.00
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
	364,012.900	Local	100.653309	366,391.03	92.485730	336,659.99	-29,731.04		0.16
Original Face:	5,000,000.000	Base	100.653309	366,391.03	92.485730	336,659.99	-29,731.04		0.16
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	995,464.920	Local	101.849489	1,013,875.93	98.528440	980,816.06	-33,059.87		0.46
Original Face:	3,000,000.000	Base	101.849489	1,013,875.93	98.528440	980,816.06	-33,059.87		0.46
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	2,821,868.590	Local	101.002523	2,850,158.46	92.982700	2,623,849.61	-226,308.85		1.24
Original Face:	5,565,000.000	Base	101.002523	2,850,158.46	92.982700	2,623,849.61	-226,308.85		1.24
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	2,908,887.200	Local	104.879149	3,050,816.14	98.429320	2,863,197.89	-187,618.25		1.35
Original Face:	4,494,000.000	Base	104.879149	3,050,816.14	98.429320	2,863,197.89	-187,618.25		1.35
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	121,656.900	Local	100.130367	121,815.50	95.705370	116,432.19	-5,383.31		0.05
Original Face:	2,000,000.000	Base	100.130367	121,815.50	95.705370	116,432.19	-5,383.31		0.05
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	392,366.000	Local	100.325179	393,641.89	92.551820	363,141.87	-30,500.02		0.17
Original Face:	5,000,000.000	Base	100.325179	393,641.89	92.551820	363,141.87	-30,500.02		0.17
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	490,709.210	Local	100.327901	492,318.25	91.267010	447,855.62	-44,462.63		0.21
Original Face:	14,878,168.000	Base	100.327901	492,318.25	91.267010	447,855.62	-44,462.63		0.21
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000	Local	99.212374	4,960,618.71	93.277560	4,663,878.00	-296,740.71		2.20
Original Face:	5,000,000.000	Base	99.212374	4,960,618.71	93.277560	4,663,878.00	-296,740.71		2.20

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	193,869.250	Local		99.669896	193,229.28	97.494610	189,012.07	-4,217.21	0.09
Original Face:	5,000,000.000	Base		99.669896	193,229.28	97.494610	189,012.07	-4,217.21	0.09
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	1,025,519.350	Local		103.175375	1,058,083.43	91.863297	942,075.89	-116,007.54	0.44
Original Face:	5,000,000.000	Base		103.175375	1,058,083.43	91.863297	942,075.89	-116,007.54	0.44
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	1,074,518.800	Local		100.452091	1,079,376.60	92.913742	998,375.63	-81,000.97	0.47
Original Face:	5,000,000.000	Base		100.452091	1,079,376.60	92.913742	998,375.63	-81,000.97	0.47
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	172,463.400	Local		105.335544	181,665.26	99.928870	172,340.73	-9,324.53	0.08
Original Face:	10,000,000.000	Base		105.335544	181,665.26	99.928870	172,340.73	-9,324.53	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,845,210.780	Local		106.111589	1,957,982.48	98.391470	1,815,530.01	-142,452.47	0.86
Original Face:	6,000,000.000	Base		106.111589	1,957,982.48	98.391470	1,815,530.01	-142,452.47	0.86
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	90,553.300	Local		104.403848	94,541.13	98.460640	89,159.36	-5,381.77	0.04
Original Face:	5,000,000.000	Base		104.403848	94,541.13	98.460640	89,159.36	-5,381.77	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					3.460000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	98.571155	4,928,557.75	-71,442.25	2.32
		Base		100.000000	5,000,000.00	98.571155	4,928,557.75	-71,442.25	2.32
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.705140	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	98.902688	4,945,134.40	-54,865.60	2.33
		Base		100.000000	5,000,000.00	98.902688	4,945,134.40	-54,865.60	2.33
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,596,880.050	Local		94.864445	1,514,871.40	87.811920	1,402,251.03	-112,620.37	0.66
Original Face:	5,000,000.000	Base		94.864445	1,514,871.40	87.811920	1,402,251.03	-112,620.37	0.66
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	346,054.080	Local		99.971421	345,955.18	99.686550	344,969.37	-985.81	0.16
Original Face:	1,238,000.000	Base		99.971421	345,955.18	99.686550	344,969.37	-985.81	0.16

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	288,219.200	Local		100.744326	290,364.49	91.814930	264,628.26	-25,736.23	0.12
Original Face:	5,000,000.000	Base		100.744326	290,364.49	91.814930	264,628.26	-25,736.23	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,230,641.030	Local		101.299335	2,259,624.53	93.032774	2,075,227.23	-184,397.30	0.98
Original Face:	4,000,000.000	Base		101.299335	2,259,624.53	93.032774	2,075,227.23	-184,397.30	0.98
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
	5,596,905.630	Local		99.836189	5,587,737.31	98.517330	5,513,921.99	-73,815.32	2.60
Original Face:	5,675,162.000	Base		99.836189	5,587,737.31	98.517330	5,513,921.99	-73,815.32	2.60
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local		99.902811	1,498,542.16	90.776927	1,361,653.91	-136,888.25	0.64
		Base		99.902811	1,498,542.16	90.776927	1,361,653.91	-136,888.25	0.64
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					3.560000	10 Dec 2025		
	2,000,000.000	Local		100.110017	2,002,200.34	97.657379	1,953,147.58	-49,052.76	0.92
		Base		100.110017	2,002,200.34	97.657379	1,953,147.58	-49,052.76	0.92
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local		99.406556	2,485,163.91	66.533447	1,663,336.18	-821,827.73	0.78
		Base		99.406556	2,485,163.91	66.533447	1,663,336.18	-821,827.73	0.78
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.754232	4,987,711.62	86.843830	4,342,191.50	-645,520.12	2.05
		Base		99.754232	4,987,711.62	86.843830	4,342,191.50	-645,520.12	2.05
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local		98.864881	4,943,244.04	61.870911	3,093,545.55	-1,849,698.49	1.46
		Base		98.864881	4,943,244.04	61.870911	3,093,545.55	-1,849,698.49	1.46
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					3.360000	07 Aug 2023		
	2,500,000.000	Local		100.000000	2,500,000.00	99.770385	2,494,259.63	-5,740.37	1.18
		Base		100.000000	2,500,000.00	99.770385	2,494,259.63	-5,740.37	1.18
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.719808	4,985,990.41	83.951861	4,197,593.05	-788,397.36	1.98
		Base		99.719808	4,985,990.41	83.951861	4,197,593.05	-788,397.36	1.98

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local		99.714925	3,490,022.39	79.187896	2,771,576.36	-718,446.03	1.31
		Base		99.714925	3,490,022.39	79.187896	2,771,576.36	-718,446.03	1.31
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	97.234687	4,861,734.35	-138,265.65	2.29
		Base		100.000000	5,000,000.00	97.234687	4,861,734.35	-138,265.65	2.29
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local		108.348216	1,667,479.04	86.647542	1,333,505.67	-333,973.37	0.63
		Base		108.348216	1,667,479.04	86.647542	1,333,505.67	-333,973.37	0.63
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.902748	4,995,137.42	80.799421	4,039,971.05	-955,166.37	1.91
		Base		99.902748	4,995,137.42	80.799421	4,039,971.05	-955,166.37	1.91
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					3.484000	15 Nov 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	99.766000	2,992,980.00	-7,020.00	1.41
		Base		100.000000	3,000,000.00	99.766000	2,992,980.00	-7,020.00	1.41
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					3.511000	22 May 2023		
	2,500,000.000	Local		100.000000	2,500,000.00	99.632000	2,490,800.00	-9,200.00	1.17
		Base		100.000000	2,500,000.00	99.632000	2,490,800.00	-9,200.00	1.17
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.010000	03 Mar 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	99.265240	4,963,262.00	-36,738.00	2.34
		Base		100.000000	5,000,000.00	99.265240	4,963,262.00	-36,738.00	2.34
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local		99.971184	2,499,279.60	81.164712	2,029,117.80	-470,161.80	0.96
		Base		99.971184	2,499,279.60	81.164712	2,029,117.80	-470,161.80	0.96
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.710170	1,994,203.39	96.349877	1,926,997.54	-67,205.85	0.91
		Base		99.710170	1,994,203.39	96.349877	1,926,997.54	-67,205.85	0.91
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	3,000,000.000	Local		99.990716	2,999,721.47	97.976420	2,939,292.60	-60,428.87	1.39
	Original Face:	3,000,000.000	Base	99.990716	2,999,721.47	97.976420	2,939,292.60	-60,428.87	1.39

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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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	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.991637	1,999,832.74	98.499070	1,969,981.40	-29,851.34	0.93
Original Face:		2,000,000.000	Base	99.991637	1,999,832.74	98.499070	1,969,981.40	-29,851.34	0.93
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	96.065751	4,803,287.56	95.179692	4,758,984.60	-44,302.96	2.24
			Base	96.065751	4,803,287.56	95.179692	4,758,984.60	-44,302.96	2.24
US DOLLAR Total									
		209,909,948.400	Local		210,370,971.89		191,722,812.53	-18,648,159.36	90.44
Original Face:		152,575,330.000	Base		210,370,971.89		191,722,812.53	-18,648,159.36	90.44
FIXED INCOME Total									
		209,909,948.400	Base		210,370,971.89		191,722,812.53	-18,648,159.36	90.44
Original Face:		152,575,330.000							

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		230,248,953.070	Base	230,638,805.72		211,990,646.36	-18,648,159.36	100.00
Original Face:		152,575,330.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	-4,266,418.990	Local	1.000000	-4,266,418.99	1.000000	-4,266,418.99	0.00	0.83
		Base	1.000000	-4,266,418.99	1.000000	-4,266,418.99	0.00	0.83

US DOLLAR Total								
	-4,266,418.990	Local		-4,266,418.99		-4,266,418.99	0.00	0.83
		Base		-4,266,418.99		-4,266,418.99	0.00	0.83

CASH Total								
	-4,266,418.990	Base		-4,266,418.99		-4,266,418.99	0.00	0.83

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314QL49	AMAZON COM INC DISC COML				2.300000	04 Nov 2022		
	5,000,000.000	Local	99.782778	4,989,138.89	99.782778	4,989,138.89	0.00	0.97
		Base	99.782778	4,989,138.89	99.782778	4,989,138.89	0.00	0.97

03785EK45	APPLE INC				2.350000	04 Oct 2022		
	5,000,000.000	Local	99.980417	4,999,020.83	99.980417	4,999,020.83	0.00	0.97
		Base	99.980417	4,999,020.83	99.980417	4,999,020.83	0.00	0.97

03785EL10	APPLE INC				1.580000	01 Nov 2022		
	5,000,000.000	Local	99.863944	4,993,197.22	99.863944	4,993,197.22	0.00	0.97
		Base	99.863944	4,993,197.22	99.863944	4,993,197.22	0.00	0.97

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	100.708034	5,035,401.70	100.708034	5,035,401.70	0.00	0.98
		Base	100.708034	5,035,401.70	100.708034	5,035,401.70	0.00	0.98

06373L3T4	BANK MONTREAL MONTREAL BRH				0.000001	05 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417KLA5	BANK OF NOVA SCOTIA/THE	3,000,000.000	Local	99.711111	2,991,333.33	99.711111	2,991,333.33	0.00	0.58
			Base	99.711111	2,991,333.33	99.711111	2,991,333.33	0.00	0.58
06417KV14	BANK OF NOVA SCOTIA/THE	2,000,000.000	Local	96.960000	1,939,200.00	96.960000	1,939,200.00	0.00	0.38
			Base	96.960000	1,939,200.00	96.960000	1,939,200.00	0.00	0.38
07644BKD3	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.922667	4,996,133.33	99.922667	4,996,133.33	0.00	0.97
			Base	99.922667	4,996,133.33	99.922667	4,996,133.33	0.00	0.97
07644BN32	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.216667	4,960,833.33	99.216667	4,960,833.33	0.00	0.96
			Base	99.216667	4,960,833.33	99.216667	4,960,833.33	0.00	0.96
15060YP12	CEDAR SPRING CPTL CO	5,000,000.000	Local	98.916917	4,945,845.83	98.916917	4,945,845.83	0.00	0.96
			Base	98.916917	4,945,845.83	98.916917	4,945,845.83	0.00	0.96
17327BL29	CITIGROUP GLOBAL MKTS INC S	2,180,000.000	Local	99.816889	2,176,008.18	99.816889	2,176,008.18	0.00	0.42
			Base	99.816889	2,176,008.18	99.816889	2,176,008.18	0.00	0.42
17327BLH6	CITIGROUP GLOBAL MKTS INC S	1,042,000.000	Local	99.678833	1,038,653.44	99.678833	1,038,653.44	0.00	0.20
			Base	99.678833	1,038,653.44	99.678833	1,038,653.44	0.00	0.20
17327BNX9	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	99.210389	4,960,519.44	99.210389	4,960,519.44	0.00	0.96
			Base	99.210389	4,960,519.44	99.210389	4,960,519.44	0.00	0.96
17327BTG0	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	97.427167	4,871,358.34	97.427167	4,871,358.34	0.00	0.95
			Base	97.427167	4,871,358.34	97.427167	4,871,358.34	0.00	0.95
23102VK74	CUMMINS INC	5,000,000.000	Local	99.957500	4,997,875.00	99.957500	4,997,875.00	0.00	0.97
			Base	99.957500	4,997,875.00	99.957500	4,997,875.00	0.00	0.97

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2546R3LJ1	DISNEY (WALT) CO THE	5,000,000.000	Local	99.592000	4,979,600.00	99.592000	4,979,600.00	0.00	0.97
			Base	99.592000	4,979,600.00	99.592000	4,979,600.00	0.00	0.97
2546R3PQ1	DISNEY (WALT) CO THE	5,000,000.000	Local	98.312889	4,915,644.44	98.312889	4,915,644.44	0.00	0.96
			Base	98.312889	4,915,644.44	98.312889	4,915,644.44	0.00	0.96
30601WK73	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.969167	4,998,458.33	99.969167	4,998,458.33	0.00	0.97
			Base	99.969167	4,998,458.33	99.969167	4,998,458.33	0.00	0.97
30601WKJ7	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.910278	4,995,513.89	99.910278	4,995,513.89	0.00	0.97
			Base	99.910278	4,995,513.89	99.910278	4,995,513.89	0.00	0.97
30601WPT0	FAIRWAY FINANCE CORP	5,000,000.000	Local	98.323750	4,916,187.50	98.323750	4,916,187.50	0.00	0.96
			Base	98.323750	4,916,187.50	98.323750	4,916,187.50	0.00	0.96
38346MMF8	GOTHAM FDG CORP	5,000,000.000	Local	99.275000	4,963,750.00	99.275000	4,963,750.00	0.00	0.97
			Base	99.275000	4,963,750.00	99.275000	4,963,750.00	0.00	0.97
38346MMG6	GOTHAM FDG CORP	5,000,000.000	Local	99.250556	4,962,527.78	99.250556	4,962,527.78	0.00	0.97
			Base	99.250556	4,962,527.78	99.250556	4,962,527.78	0.00	0.97
40060XM15	GTA FDG LLC DISC	5,000,000.000	Local	99.491667	4,974,583.33	99.491667	4,974,583.33	0.00	0.97
			Base	99.491667	4,974,583.33	99.491667	4,974,583.33	0.00	0.97
40060XN30	GTA FDG LLC DISC	1,000,000.000	Local	99.163139	991,631.39	99.163139	991,631.39	0.00	0.19
			Base	99.163139	991,631.39	99.163139	991,631.39	0.00	0.19
40060XN55	GTA FDG LLC DISC	5,000,000.000	Local	99.013333	4,950,666.67	99.013333	4,950,666.67	0.00	0.96
			Base	99.013333	4,950,666.67	99.013333	4,950,666.67	0.00	0.96

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45779QKL9	INSTITUTIONAL SECURED				3.100000	20 Oct 2022		
	5,000,000.000	Local	99.836389	4,991,819.44	99.836389	4,991,819.44	0.00	0.97
		Base	99.836389	4,991,819.44	99.836389	4,991,819.44	0.00	0.97
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.68
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.68
46640QQL8	J.P. MORGAN SECURITIES				3.550000	20 Mar 2023		
	5,000,000.000	Local	98.323611	4,916,180.55	98.323611	4,916,180.55	0.00	0.96
		Base	98.323611	4,916,180.55	98.323611	4,916,180.55	0.00	0.96
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	5,000,000.000	Local	98.289278	4,914,463.88	98.289278	4,914,463.88	0.00	0.96
		Base	98.289278	4,914,463.88	98.289278	4,914,463.88	0.00	0.96
4820P3LH4	JUPITER SECT CO LLC				3.300000	17 Nov 2022		
	5,000,000.000	Local	99.569167	4,978,458.33	99.569167	4,978,458.33	0.00	0.97
		Base	99.569167	4,978,458.33	99.569167	4,978,458.33	0.00	0.97
4820P5BQ0	JUPITER SECT CO LLC				3.530000	01 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
56274MK35	MANHATTAN ASSET FDG.				2.320000	03 Oct 2022		
	2,000,000.000	Local	99.987111	1,999,742.22	99.987111	1,999,742.22	0.00	0.39
		Base	99.987111	1,999,742.22	99.987111	1,999,742.22	0.00	0.39
56274MMN9	MANHATTAN ASSET FDG.				3.670000	22 Dec 2022		
	5,000,000.000	Local	99.164056	4,958,202.78	99.164056	4,958,202.78	0.00	0.96
		Base	99.164056	4,958,202.78	99.164056	4,958,202.78	0.00	0.96
59157ULU2	METLIFE SHORT TERM FDG				2.460000	28 Nov 2022		
	3,500,000.000	Local	99.603667	3,486,128.33	99.603667	3,486,128.33	0.00	0.68
		Base	99.603667	3,486,128.33	99.603667	3,486,128.33	0.00	0.68
59157UPU8	METLIFE SHORT TERM FDG				3.350000	28 Feb 2023		
	3,000,000.000	Local	98.604167	2,958,125.00	98.604167	2,958,125.00	0.00	0.58
		Base	98.604167	2,958,125.00	98.604167	2,958,125.00	0.00	0.58

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59157UQL7	METLIFE SHORT TERM FDG	2,685,000.000	Local	98.059167	2,632,888.63	4.110000	20 Mar 2023	0.00	0.51
			Base	98.059167	2,632,888.63	98.059167	2,632,888.63	0.00	0.51
62455BMC6	MOUNTCLIFF	5,000,000.000	Local	99.260000	4,963,000.00	3.700000	12 Dec 2022	0.00	0.97
			Base	99.260000	4,963,000.00	99.260000	4,963,000.00	0.00	0.97
63743DKT7	NATL RURAL UTIL COOP	3,000,000.000	Local	99.757333	2,992,720.00	3.360000	27 Oct 2022	0.00	0.58
			Base	99.757333	2,992,720.00	99.757333	2,992,720.00	0.00	0.58
63763QK30	NATIONAL SECS CLEARING	3,000,000.000	Local	99.988056	2,999,641.67	2.150000	03 Oct 2022	0.00	0.58
			Base	99.988056	2,999,641.67	99.988056	2,999,641.67	0.00	0.58
64951XLA8	NEW YORK LFE CAP COR	1,000,000.000	Local	99.706667	997,066.67	2.640000	10 Nov 2022	0.00	0.19
			Base	99.706667	997,066.67	99.706667	997,066.67	0.00	0.19
6698M5KJ7	NOVARTIS FNC CRP	1,000,000.000	Local	99.855500	998,555.00	3.060000	18 Oct 2022	0.00	0.19
			Base	99.855500	998,555.00	99.855500	998,555.00	0.00	0.19
67983UL35	OLD LINE FUNDING LLC	5,000,000.000	Local	99.734167	4,986,708.33	2.900000	03 Nov 2022	0.00	0.97
			Base	99.734167	4,986,708.33	99.734167	4,986,708.33	0.00	0.97
67983UNQ2	OLD LINE FUNDING LLC	3,500,000.000	Local	98.926667	3,462,433.33	3.360000	24 Jan 2023	0.00	0.67
			Base	98.926667	3,462,433.33	98.926667	3,462,433.33	0.00	0.67
74271UKH2	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.891111	4,994,555.56	2.450000	17 Oct 2022	0.00	0.97
			Base	99.891111	4,994,555.56	99.891111	4,994,555.56	0.00	0.97
74271UKT6	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.815833	4,990,791.67	2.550000	27 Oct 2022	0.00	0.97
			Base	99.815833	4,990,791.67	99.815833	4,990,791.67	0.00	0.97

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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	
74271ULA6	PROCTOR GAMBLE AND CO				2.650000	10 Nov 2022			
		5,000,000.000	Local	99.705556	4,985,277.78	99.705556	4,985,277.78	0.00	0.97
			Base	99.705556	4,985,277.78	99.705556	4,985,277.78	0.00	0.97
78015M6K1	ROYAL BK CDA				3.590000	23 Aug 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
8085A5AE0	SCHWAB CHARLES CORP				3.260000	13 Dec 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
85462DK51	STANLEY WORKS (THE)				2.800000	05 Oct 2022			
		5,000,000.000	Local	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	0.97
			Base	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	0.97
88602UP79	THUNDER BAY FNDNG LLC				3.950000	07 Feb 2023			
		5,675,000.000	Local	98.584583	5,594,675.10	98.584583	5,594,675.10	0.00	1.09
			Base	98.584583	5,594,675.10	98.584583	5,594,675.10	0.00	1.09
89233HL28	TOYOTA MOTOR CREDIT				2.460000	02 Nov 2022			
		5,000,000.000	Local	99.781333	4,989,066.67	99.781333	4,989,066.67	0.00	0.97
			Base	99.781333	4,989,066.67	99.781333	4,989,066.67	0.00	0.97
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023			
		5,000,000.000	Local	96.694667	4,834,733.33	96.694667	4,834,733.33	0.00	0.94
			Base	96.694667	4,834,733.33	96.694667	4,834,733.33	0.00	0.94
912796XQ7	TREASURY BILL 07/23 0.00000				3.152000	13 Jul 2023			
		2,000,000.000	Local	97.504667	1,950,093.33	97.504667	1,950,093.33	0.00	0.38
			Base	97.504667	1,950,093.33	97.504667	1,950,093.33	0.00	0.38
912796YH6	TREASURY BILL 09/23 0.00000				3.903000	07 Sep 2023			
		23,000,000.000	Local	96.324959	22,154,740.58	96.324959	22,154,740.58	0.00	4.31
			Base	96.324959	22,154,740.58	96.324959	22,154,740.58	0.00	4.31
912796YL7	TREASURY BILL 03/23 0.00000				3.630000	16 Mar 2023			
		2,000,000.000	Local	98.326167	1,966,523.34	98.326167	1,966,523.34	0.00	0.38
			Base	98.326167	1,966,523.34	98.326167	1,966,523.34	0.00	0.38

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92344ML84	VERIZON COMMNTN INC	5,000,000.000	Local	99.630555	4,981,527.77	99.630555	4,981,527.77	0.00	0.97
			Base	99.630555	4,981,527.77	99.630555	4,981,527.77	0.00	0.97
92646LK58	VICTORY RECEIVABLES	5,000,000.000	Local	99.973333	4,998,666.67	99.973333	4,998,666.67	0.00	0.97
			Base	99.973333	4,998,666.67	99.973333	4,998,666.67	0.00	0.97
92646LKJ8	VICTORY RECEIVABLES	5,000,000.000	Local	99.870139	4,993,506.94	99.870139	4,993,506.94	0.00	0.97
			Base	99.870139	4,993,506.94	99.870139	4,993,506.94	0.00	0.97
92646LMT4	VICTORY RECEIVABLES	5,000,000.000	Local	99.101000	4,955,050.00	99.101000	4,955,050.00	0.00	0.96
			Base	99.101000	4,955,050.00	99.101000	4,955,050.00	0.00	0.96
926NKW009	AMHERST PIERPONT 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
926NKW009	AMHERST PIERPONT 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.97
979QHR003	SOUTH STREET REPO	6,661,465.570	Local	100.000000	6,661,465.57	100.000000	6,661,465.57	0.00	1.30
			Base	100.000000	6,661,465.57	100.000000	6,661,465.57	0.00	1.30
US DOLLAR Total		284,743,465.570	Local		282,328,335.10		282,328,335.10	0.00	54.91
	Base				282,328,335.10		282,328,335.10	0.00	54.91
CASH EQUIVALENT Total		284,743,465.570	Base		282,328,335.10		282,328,335.10	0.00	54.91
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	

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023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		2,000,000.000	Local	99.812134	1,996,242.67	94.426967	1,888,539.34	-107,703.33	0.37
			Base	99.812134	1,996,242.67	94.426967	1,888,539.34	-107,703.33	0.37
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.957823	1,999,156.45	92.962643	1,859,252.86	-139,903.59	0.36
			Base	99.957823	1,999,156.45	92.962643	1,859,252.86	-139,903.59	0.36
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		2,000,000.000	Local	99.939577	1,998,791.53	92.807463	1,856,149.26	-142,642.27	0.36
			Base	99.939577	1,998,791.53	92.807463	1,856,149.26	-142,642.27	0.36
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	95.462148	1,909,242.96	-90,757.04	0.37
			Base	100.000000	2,000,000.00	95.462148	1,909,242.96	-90,757.04	0.37
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	88.729000	1,774,580.00	-225,420.00	0.35
			Base	100.000000	2,000,000.00	88.729000	1,774,580.00	-225,420.00	0.35
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125				3.125000	25 Apr 2024			
		1,240,000.000	Local	100.000000	1,240,000.00	96.855572	1,201,009.09	-38,990.91	0.23
			Base	100.000000	1,240,000.00	96.855572	1,201,009.09	-38,990.91	0.23
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	99.737740	2,992,132.20	-7,867.80	0.58
			Base	100.000000	3,000,000.00	99.737740	2,992,132.20	-7,867.80	0.58
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.945546	1,998,910.91	93.853738	1,877,074.76	-121,836.15	0.37
			Base	99.945546	1,998,910.91	93.853738	1,877,074.76	-121,836.15	0.37
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				3.220000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.485837	1,989,716.74	-10,283.26	0.39
			Base	100.000000	2,000,000.00	99.485837	1,989,716.74	-10,283.26	0.39
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				3.580000	25 Apr 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.188420	1,983,768.40	-16,231.60	0.39
			Base	100.000000	2,000,000.00	99.188420	1,983,768.40	-16,231.60	0.39

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06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.454799	1,949,095.98	-50,904.02	0.38
			Base	100.000000	2,000,000.00	97.454799	1,949,095.98	-50,904.02	0.38
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		10,000,000.000	Local	99.998762	9,999,876.21	99.664926	9,966,492.60	-33,383.61	1.94
			Base	99.998762	9,999,876.21	99.664926	9,966,492.60	-33,383.61	1.94
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				3.420000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.151303	1,963,026.06	-36,973.94	0.38
			Base	100.000000	2,000,000.00	98.151303	1,963,026.06	-36,973.94	0.38
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.948944	1,998,978.88	91.929942	1,838,598.84	-160,380.04	0.36
			Base	99.948944	1,998,978.88	91.929942	1,838,598.84	-160,380.04	0.36
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				3.055000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.39
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.39
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	94.999087	1,899,981.74	-100,018.26	0.37
			Base	100.000000	2,000,000.00	94.999087	1,899,981.74	-100,018.26	0.37
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.911211	1,998,224.22	92.601929	1,852,038.58	-146,185.64	0.36
			Base	99.911211	1,998,224.22	92.601929	1,852,038.58	-146,185.64	0.36
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.888536	1,997,770.71	96.714675	1,934,293.50	-63,477.21	0.38
			Base	99.888536	1,997,770.71	96.714675	1,934,293.50	-63,477.21	0.38
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				3.671860	22 Apr 2026			
		5,000,000.000	Local	100.341441	5,017,072.03	99.980000	4,999,000.00	-18,072.03	0.97
		Original Face:	5,000,000.000	Base	100.341441	5,017,072.03	99.980000	4,999,000.00	-18,072.03
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	96.209606	1,924,192.12	-75,807.88	0.37
			Base	100.000000	2,000,000.00	96.209606	1,924,192.12	-75,807.88	0.37

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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	99.962771	4,998,138.55	-1,861.45	0.97
			Base	100.000000	5,000,000.00	99.962771	4,998,138.55	-1,861.45	0.97
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local	99.957783	2,998,733.50	92.944000	2,788,320.00	-210,413.50	0.54
			Base	99.957783	2,998,733.50	92.944000	2,788,320.00	-210,413.50	0.54
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027			
		2,000,000.000	Local	99.997859	1,999,957.18	98.370210	1,967,404.20	-32,552.98	0.38
		Original Face: 2,000,000.000	Base	99.997859	1,999,957.18	98.370210	1,967,404.20	-32,552.98	0.38
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		150,465.620	Local	100.860941	151,761.04	97.379087	146,522.05	-5,238.99	0.03
		Original Face: 2,096,032.000	Base	100.860941	151,761.04	97.379087	146,522.05	-5,238.99	0.03
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		957,040.850	Local	100.799194	964,689.46	95.165144	910,769.30	-53,920.16	0.18
		Original Face: 5,000,000.000	Base	100.799194	964,689.46	95.165144	910,769.30	-53,920.16	0.18
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	94.137381	1,882,747.62	-117,252.38	0.37
			Base	100.000000	2,000,000.00	94.137381	1,882,747.62	-117,252.38	0.37
3130AS4T3	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.000000	12 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	98.616337	4,930,816.85	-69,183.15	0.96
			Base	100.000000	5,000,000.00	98.616337	4,930,816.85	-69,183.15	0.96
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	98.227236	2,455,680.90	-44,319.10	0.48
			Base	100.000000	2,500,000.00	98.227236	2,455,680.90	-44,319.10	0.48
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.020000	10 Aug 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	98.803546	4,940,177.30	-59,822.70	0.96
			Base	100.000000	5,000,000.00	98.803546	4,940,177.30	-59,822.70	0.96
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				3.750000	21 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.964758	4,998,237.90	-1,762.10	0.97
			Base	100.000000	5,000,000.00	99.964758	4,998,237.90	-1,762.10	0.97

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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	100.014533	5,000,726.65	726.65	0.97
			Base 100.000000	5,000,000.00	100.014533	5,000,726.65	726.65	0.97
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
		1,811,493.850	Local 104.164987	1,886,942.34	91.961550	1,665,877.82	-221,064.52	0.32
Original Face:		8,645,247.000	Base 104.164987	1,886,942.34	91.961550	1,665,877.82	-221,064.52	0.32
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		546,904.660	Local 104.090969	569,278.36	91.961519	502,941.83	-66,336.53	0.10
Original Face:		4,322,624.000	Base 104.090969	569,278.36	91.961519	502,941.83	-66,336.53	0.10
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				3.000000	12 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.300971	4,965,048.55	-34,951.45	0.97
			Base 100.000000	5,000,000.00	99.300971	4,965,048.55	-34,951.45	0.97
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	97.265882	9,726,588.20	-273,411.80	1.89
			Base 100.000000	10,000,000.00	97.265882	9,726,588.20	-273,411.80	1.89
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	98.453184	2,953,595.52	-46,404.48	0.57
			Base 100.000000	3,000,000.00	98.453184	2,953,595.52	-46,404.48	0.57
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
		16,535.310	Local 102.461218	16,942.28	99.186170	16,400.74	-541.54	0.00
Original Face:		2,161,312.000	Base 102.461218	16,942.28	99.186170	16,400.74	-541.54	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
		268,679.260	Local 101.325774	272,241.34	89.845750	241,396.90	-30,844.44	0.05
Original Face:		4,322,624.000	Base 101.325774	272,241.34	89.845750	241,396.90	-30,844.44	0.05
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
		368,649.580	Local 101.239340	373,218.40	89.656910	330,519.82	-42,698.58	0.06
Original Face:		4,322,624.000	Base 101.239340	373,218.40	89.656910	330,519.82	-42,698.58	0.06
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
		433,926.210	Local 100.708065	436,998.69	93.212000	404,471.30	-32,527.39	0.08
Original Face:		5,111,816.000	Base 100.708065	436,998.69	93.212000	404,471.30	-32,527.39	0.08

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	507,789.360	Local		99.826741	506,909.57	93.257630	473,552.32	-33,357.25	0.09
Original Face:	4,322,624.000	Base		99.826741	506,909.57	93.257630	473,552.32	-33,357.25	0.09
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	681,742.370	Local		101.348179	690,933.48	91.403000	623,132.98	-67,800.50	0.12
Original Face:	5,326,337.000	Base		101.348179	690,933.48	91.403000	623,132.98	-67,800.50	0.12
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	507,789.360	Local		100.167672	508,640.78	93.713620	475,867.79	-32,772.99	0.09
Original Face:	4,322,624.000	Base		100.167672	508,640.78	93.713620	475,867.79	-32,772.99	0.09
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	577,474.140	Local		100.613581	581,017.41	88.414960	510,573.53	-70,443.88	0.10
Original Face:	8,645,247.000	Base		100.613581	581,017.41	88.414960	510,573.53	-70,443.88	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	675,072.620	Local		101.405947	684,563.78	89.656910	605,249.25	-79,314.53	0.12
Original Face:	6,483,935.000	Base		101.405947	684,563.78	89.656910	605,249.25	-79,314.53	0.12
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	409,131.650	Local		99.916819	408,791.33	94.626330	387,146.27	-21,645.06	0.08
Original Face:	4,322,624.000	Base		99.916819	408,791.33	94.626330	387,146.27	-21,645.06	0.08
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	510,507.400	Local		99.673239	508,839.26	93.554610	477,603.21	-31,236.05	0.09
Original Face:	4,507,221.000	Base		99.673239	508,839.26	93.554610	477,603.21	-31,236.05	0.09
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	981,801.250	Local		98.821316	970,228.92	91.482360	898,174.95	-72,053.97	0.17
Original Face:	5,000,000.000	Base		98.821316	970,228.92	91.482360	898,174.95	-72,053.97	0.17
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	82,773.240	Local		98.471305	81,507.89	95.961600	79,430.53	-2,077.36	0.02
Original Face:	2,161,312.000	Base		98.471305	81,507.89	95.961600	79,430.53	-2,077.36	0.02
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	111,746.040	Local		100.115387	111,874.98	98.520140	110,092.36	-1,782.62	0.02
Original Face:	4,527,840.000	Base		100.115387	111,874.98	98.520140	110,092.36	-1,782.62	0.02

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3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
	23,894.550	Local	99.475445	23,769.21	98.990900	23,653.43	-115.78		0.00
Original Face:	2,161,312.000	Base	99.475445	23,769.21	98.990900	23,653.43	-115.78		0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
	135,073.090	Local	99.980166	135,046.30	95.345790	128,786.50	-6,259.80		0.03
Original Face:	2,161,312.000	Base	99.980166	135,046.30	95.345790	128,786.50	-6,259.80		0.03
3137AGR00	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
	122,800.510	Local	99.960505	122,752.01	96.017450	117,909.92	-4,842.09		0.02
Original Face:	2,472,541.000	Base	99.960505	122,752.01	96.017450	117,909.92	-4,842.09		0.02
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	262,938.520	Local	100.130365	263,281.30	95.705370	251,646.28	-11,635.02		0.05
Original Face:	4,322,624.000	Base	100.130365	263,281.30	95.705370	251,646.28	-11,635.02		0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
	165,479.490	Local	100.321206	166,011.02	97.547180	161,420.58	-4,590.44		0.03
Original Face:	6,483,935.000	Base	100.321206	166,011.02	97.547180	161,420.58	-4,590.44		0.03
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
	675,071.810	Local	100.044967	675,375.37	93.678460	632,396.88	-42,978.49		0.12
Original Face:	5,619,411.000	Base	100.044967	675,375.37	93.678460	632,396.88	-42,978.49		0.12
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
	1,124,473.400	Local	101.132680	1,137,210.09	89.367600	1,004,914.89	-132,295.20		0.20
Original Face:	4,322,624.000	Base	101.132680	1,137,210.09	89.367600	1,004,914.89	-132,295.20		0.20
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
	594,103.570	Local	100.021316	594,230.21	90.500590	537,667.24	-56,562.97		0.10
Original Face:	4,322,624.000	Base	100.021316	594,230.21	90.500590	537,667.24	-56,562.97		0.10
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	1,485,258.750	Local	100.660816	1,495,073.58	91.192010	1,354,437.31	-140,636.27		0.26
Original Face:	10,806,559.000	Base	100.660816	1,495,073.58	91.192010	1,354,437.31	-140,636.27		0.26
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	419,011.900	Local	100.421501	420,778.04	97.494610	408,514.02	-12,264.02		0.08
Original Face:	10,806,559.000	Base	100.421501	420,778.04	97.494610	408,514.02	-12,264.02		0.08

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3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		137,619.080	Local	100.457967	138,249.33	98.744870	135,891.78	-2,357.55	0.03
Original Face:		4,322,624.000	Base	100.457967	138,249.33	98.744870	135,891.78	-2,357.55	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		1,042,463.990	Local	99.915094	1,041,578.88	88.698690	924,651.90	-116,926.98	0.18
Original Face:		6,483,935.000	Base	99.915094	1,041,578.88	88.698690	924,651.90	-116,926.98	0.18
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
		755,405.100	Local	101.959116	770,204.36	96.522540	729,136.19	-41,068.17	0.14
Original Face:		6,000,000.000	Base	101.959116	770,204.36	96.522540	729,136.19	-41,068.17	0.14
3137EAES4	FREDDIE MAC NOTES 06/23 0.25				0.250000	26 Jun 2023			
		2,600,000.000	Local	97.896305	2,545,303.93	97.204961	2,527,328.99	-17,974.94	0.49
			Base	97.896305	2,545,303.93	97.204961	2,527,328.99	-17,974.94	0.49
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		3,091,613.230	Local	100.452089	3,105,590.08	92.913742	2,872,533.54	-233,056.54	0.56
Original Face:		14,386,036.000	Base	100.452089	3,105,590.08	92.913742	2,872,533.54	-233,056.54	0.56
3138WWD30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
		1,119,264.710	Local	101.814223	1,139,570.67	95.169453	1,065,198.10	-74,372.57	0.21
Original Face:		6,483,935.000	Base	101.814223	1,139,570.67	95.169453	1,065,198.10	-74,372.57	0.21
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		248,225.760	Local	100.958474	250,604.94	95.276420	236,500.62	-14,104.32	0.05
Original Face:		33,932,595.000	Base	100.958474	250,604.94	95.276420	236,500.62	-14,104.32	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		326,936.560	Local	105.335937	344,381.69	99.928870	326,704.01	-17,677.68	0.06
Original Face:		18,956,866.000	Base	105.335937	344,381.69	99.928870	326,704.01	-17,677.68	0.06
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		117,428.350	Local	104.403834	122,599.70	98.460640	115,620.70	-6,979.00	0.02
Original Face:		6,483,935.000	Base	104.403834	122,599.70	98.460640	115,620.70	-6,979.00	0.02
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				3.210000	10 May 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	99.694784	1,993,895.68	-6,104.32	0.39
			Base	100.000000	2,000,000.00	99.694784	1,993,895.68	-6,104.32	0.39

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38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	97.768058	1,955,361.16	-44,638.84	0.38
			Base	100.000000	2,000,000.00	97.768058	1,955,361.16	-44,638.84	0.38
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.860000	31 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	96.626164	1,932,523.28	-67,476.72	0.38
			Base	100.000000	2,000,000.00	96.626164	1,932,523.28	-67,476.72	0.38
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,078,926.900	Local	101.844662	1,098,829.45	92.827390	1,001,539.68	-97,289.77	0.19
		Original Face: 7,989,505.000	Base	101.844662	1,098,829.45	92.827390	1,001,539.68	-97,289.77	0.19
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		3,193,760.100	Local	94.864447	3,029,742.85	87.811920	2,804,502.06	-225,240.79	0.55
		Original Face: 10,000,000.000	Base	94.864447	3,029,742.85	87.811920	2,804,502.06	-225,240.79	0.55
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		738,723.930	Local	97.883711	723,090.40	92.448710	682,940.74	-40,149.66	0.13
		Original Face: 5,000,000.000	Base	97.883711	723,090.40	92.448710	682,940.74	-40,149.66	0.13
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		576,438.400	Local	100.744326	580,728.98	91.814930	529,256.51	-51,472.47	0.10
		Original Face: 10,000,000.000	Base	100.744326	580,728.98	91.814930	529,256.51	-51,472.47	0.10
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		2,220,175.750	Local	96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.39
		Original Face: 5,000,000.000	Base	96.638730	2,145,549.64	89.645810	1,990,294.53	-155,255.11	0.39
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.902323	1,958,046.46	-41,953.54	0.38
			Base	100.000000	2,000,000.00	97.902323	1,958,046.46	-41,953.54	0.38
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	93.265631	4,663,281.55	-336,718.45	0.91
			Base	100.000000	5,000,000.00	93.265631	4,663,281.55	-336,718.45	0.91
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	96.848941	1,936,978.82	-63,021.18	0.38
			Base	100.000000	2,000,000.00	96.848941	1,936,978.82	-63,021.18	0.38

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48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	98.936628	1,978,732.56	-21,267.44	0.38
			Base	100.000000	2,000,000.00	98.936628	1,978,732.56	-21,267.44	0.38
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	98.006600	1,960,132.00	-39,868.00	0.38
			Base	100.000000	2,000,000.00	98.006600	1,960,132.00	-39,868.00	0.38
48133MCP3	JPMORGAN CHASE + CO COMPANY GUAR 10/23 4				4.000000	23 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.440218	4,972,010.90	-27,989.10	0.97
			Base	100.000000	5,000,000.00	99.440218	4,972,010.90	-27,989.10	0.97
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.962242	1,999,244.84	96.973634	1,939,472.68	-59,772.16	0.38
			Base	99.962242	1,999,244.84	96.973634	1,939,472.68	-59,772.16	0.38
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	99.630000	2,988,900.00	-11,100.00	0.58
			Base	100.000000	3,000,000.00	99.630000	2,988,900.00	-11,100.00	0.58
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		1,000,000.000	Local	99.997885	999,978.85	98.466795	984,667.95	-15,310.90	0.19
			Base	99.997885	999,978.85	98.466795	984,667.95	-15,310.90	0.19
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	97.234687	4,861,734.35	-138,265.65	0.95
			Base	100.000000	5,000,000.00	97.234687	4,861,734.35	-138,265.65	0.95
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				3.520000	10 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.375300	1,987,506.00	-12,494.00	0.39
			Base	100.000000	2,000,000.00	99.375300	1,987,506.00	-12,494.00	0.39
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				3.450000	05 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.646297	2,989,388.91	-10,611.09	0.58
			Base	100.000000	3,000,000.00	99.646297	2,989,388.91	-10,611.09	0.58
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.910260	2,997,307.79	91.830646	2,754,919.38	-242,388.41	0.54
			Base	99.910260	2,997,307.79	91.830646	2,754,919.38	-242,388.41	0.54

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78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				3.784000	25 Jan 2029			
		557,471.100	Local	100.000002	557,471.11	96.063380	535,525.58	-21,945.53	0.10
Original Face:		2,161,312.000	Base	100.000002	557,471.11	96.063380	535,525.58	-21,945.53	0.10
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.010000	03 Mar 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	99.265240	1,985,304.80	-14,695.20	0.39
			Base	100.000000	2,000,000.00	99.265240	1,985,304.80	-14,695.20	0.39
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	104.838207	3,145,146.20	97.207047	2,916,211.41	-228,934.79	0.57
			Base	104.838207	3,145,146.20	97.207047	2,916,211.41	-228,934.79	0.57
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				3.315000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	99.087000	5,945,220.00	-54,780.00	1.16
			Base	100.000000	6,000,000.00	99.087000	5,945,220.00	-54,780.00	1.16
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	93.833397	2,815,001.91	-184,998.09	0.55
			Base	100.000000	3,000,000.00	93.833397	2,815,001.91	-184,998.09	0.55
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	96.636679	1,932,733.58	-67,266.42	0.38
			Base	100.000000	2,000,000.00	96.636679	1,932,733.58	-67,266.42	0.38
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				3.980000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.312065	1,986,241.30	-13,758.70	0.39
			Base	100.000000	2,000,000.00	99.312065	1,986,241.30	-13,758.70	0.39
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		5,000,000.000	Local	99.991244	4,999,562.20	99.458160	4,972,908.00	-26,654.20	0.97
Original Face:		5,000,000.000	Base	99.991244	4,999,562.20	99.458160	4,972,908.00	-26,654.20	0.97
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		1,000,000.000	Local	99.979165	999,791.65	97.970000	979,700.00	-20,091.65	0.19
			Base	99.979165	999,791.65	97.970000	979,700.00	-20,091.65	0.19
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.991883	1,999,837.65	92.128456	1,842,569.12	-157,268.53	0.36
			Base	99.991883	1,999,837.65	92.128456	1,842,569.12	-157,268.53	0.36

& Issue has redenominated but Local is not converted
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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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.913426	1,998,268.51	96.841216	1,936,824.32	-61,444.19	0.38
			Base	99.913426	1,998,268.51	96.841216	1,936,824.32	-61,444.19	0.38
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				3.160000	17 Jan 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.009000	2,970,270.00	-29,730.00	0.58
			Base	100.000000	3,000,000.00	99.009000	2,970,270.00	-29,730.00	0.58
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022			
		3,000,000.000	Local	99.394256	2,981,827.69	99.226304	2,976,789.12	-5,038.57	0.58
			Base	99.394256	2,981,827.69	99.226304	2,976,789.12	-5,038.57	0.58
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023			
		2,000,000.000	Local	98.524833	1,970,496.66	98.392385	1,967,847.70	-2,648.96	0.38
			Base	98.524833	1,970,496.66	98.392385	1,967,847.70	-2,648.96	0.38
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		3,000,000.000	Local	97.430755	2,922,922.64	95.656250	2,869,687.50	-53,235.14	0.56
			Base	97.430755	2,922,922.64	95.656250	2,869,687.50	-53,235.14	0.56
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		3,000,000.000	Local	93.974900	2,819,246.99	93.750000	2,812,500.00	-6,746.99	0.55
			Base	93.974900	2,819,246.99	93.750000	2,812,500.00	-6,746.99	0.55
91282CFD8	US TREASURY FRN 07/24 VAR				3.334255	31 Jul 2024			
		2,000,000.000	Local	100.007195	2,000,143.90	99.877480	1,997,549.60	-2,594.30	0.39
			Base	100.007195	2,000,143.90	99.877480	1,997,549.60	-2,594.30	0.39
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.893294	1,997,865.88	98.222656	1,964,453.12	-33,412.76	0.38
			Base	99.893294	1,997,865.88	98.222656	1,964,453.12	-33,412.76	0.38
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		1,685,343.370	Local	99.983356	1,685,062.86	99.466830	1,676,357.62	-8,705.24	0.33
		Original Face: 5,000,000.000	Base	99.983356	1,685,062.86	99.466830	1,676,357.62	-8,705.24	0.33
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		8,000,000.000	Local	101.977079	8,158,166.32	99.513000	7,961,040.00	-197,126.32	1.55
			Base	101.977079	8,158,166.32	99.513000	7,961,040.00	-197,126.32	1.55

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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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		234,837,424.690	Local	234,770,987.37		227,591,122.98	-7,179,864.39	44.26
Original Face:		293,282,287.000	Base	234,770,987.37		227,591,122.98	-7,179,864.39	44.26
FIXED INCOME Total								
		234,837,424.690	Base	234,770,987.37		227,591,122.98	-7,179,864.39	44.26
Original Face:		293,282,287.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		515,314,471.270	Base	512,832,903.48		505,653,039.09	-7,179,864.39	100.00
Original Face:		293,282,287.000						

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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

05253CKB1	AUST + NEW ZEA				0.230000	11 Oct 2022		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	2.80
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	2.80
1247P3KT8	CAFCO LLC				2.500000	27 Oct 2022		
	10,000,000.000	Local	99.819444	9,981,944.44	99.819444	9,981,944.44	0.00	2.79
		Base	99.819444	9,981,944.44	99.819444	9,981,944.44	0.00	2.79
15060YQ60	CEDAR SPRING CPTL CO				2.710000	06 Mar 2023		
	5,000,000.000	Local	98.825667	4,941,283.33	98.825667	4,941,283.33	0.00	1.38
		Base	98.825667	4,941,283.33	98.825667	4,941,283.33	0.00	1.38
15963UKL9	CHARIOT FNDG LLC				2.490000	20 Oct 2022		
	15,000,000.000	Local	99.868583	14,980,287.50	99.868583	14,980,287.50	0.00	4.19
		Base	99.868583	14,980,287.50	99.868583	14,980,287.50	0.00	4.19
17177MKR2	CIESCO LLC				2.500000	25 Oct 2022		
	10,000,000.000	Local	99.833333	9,983,333.33	99.833333	9,983,333.33	0.00	2.79
		Base	99.833333	9,983,333.33	99.833333	9,983,333.33	0.00	2.79
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	10,000,000.000	Local	99.989778	9,998,977.78	99.989778	9,998,977.78	0.00	2.80
		Base	99.989778	9,998,977.78	99.989778	9,998,977.78	0.00	2.80
2063C1MT4	CONCORD MIN CPTL CO				3.500000	27 Dec 2022		
	15,000,000.000	Local	99.154167	14,873,125.00	99.154167	14,873,125.00	0.00	4.16
		Base	99.154167	14,873,125.00	99.154167	14,873,125.00	0.00	4.16
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.991444	4,999,572.22	99.991444	4,999,572.22	0.00	1.40
		Base	99.991444	4,999,572.22	99.991444	4,999,572.22	0.00	1.40
2284K1MC4	CROWN POINT CAP CO.				3.040000	12 Dec 2022		
	10,000,000.000	Local	99.392000	9,939,200.00	99.392000	9,939,200.00	0.00	2.78
		Base	99.392000	9,939,200.00	99.392000	9,939,200.00	0.00	2.78

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
23102VKQ2	CUMMINS INC	15,000,000.000	Local	99.814722	14,972,208.33	99.814722	14,972,208.33	0.00	4.19
			Base	99.814722	14,972,208.33	99.814722	14,972,208.33	0.00	4.19
2546R3M92	DISNEY (WALT) CO THE	10,000,000.000	Local	99.415417	9,941,541.66	99.415417	9,941,541.66	0.00	2.78
			Base	99.415417	9,941,541.66	99.415417	9,941,541.66	0.00	2.78
30601WKS7	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.861111	9,986,111.11	99.861111	9,986,111.11	0.00	2.79
			Base	99.861111	9,986,111.11	99.861111	9,986,111.11	0.00	2.79
30601WL98	FAIRWAY FINANCE CORP	17,700,000.000	Local	99.712917	17,649,186.25	99.712917	17,649,186.25	0.00	4.94
			Base	99.712917	17,649,186.25	99.712917	17,649,186.25	0.00	4.94
40060XNQ9	GTA FDG LLC DISC	10,000,000.000	Local	98.910694	9,891,069.44	98.910694	9,891,069.44	0.00	2.77
			Base	98.910694	9,891,069.44	98.910694	9,891,069.44	0.00	2.77
41282KKT4	HARLEY DAVIDSON FND CP	15,000,000.000	Local	99.758056	14,963,708.33	99.758056	14,963,708.33	0.00	4.18
			Base	99.758056	14,963,708.33	99.758056	14,963,708.33	0.00	4.18
43851UL76	HONEYWELL INTERNATN	15,000,000.000	Local	99.978931	14,996,839.58	99.978931	14,996,839.58	0.00	4.19
			Base	99.978931	14,996,839.58	99.978931	14,996,839.58	0.00	4.19
4499929H1	ILA FINANCIAL SQUARE GOVT	55,678,313.400	Local	100.000000	55,678,313.40	100.000000	55,678,313.40	0.00	15.57
			Base	100.000000	55,678,313.40	100.000000	55,678,313.40	0.00	15.57
52953BL27	LEXINGTN PKR CAP CO LL	7,350,000.000	Local	99.741333	7,330,988.00	99.741333	7,330,988.00	0.00	2.05
			Base	99.741333	7,330,988.00	99.741333	7,330,988.00	0.00	2.05
53127UKC3	LIBERTY FUNDING LLC	15,000,000.000	Local	99.923611	14,988,541.67	99.923611	14,988,541.67	0.00	4.19
			Base	99.923611	14,988,541.67	99.923611	14,988,541.67	0.00	4.19

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
57978DKE8	MCCORMICK + COMPANY	10,000,000.000	Local	99.889861	9,988,986.11	99.889861	9,988,986.11	0.00	2.79
			Base	99.889861	9,988,986.11	99.889861	9,988,986.11	0.00	2.79
62455BL11	MOUNTCLIFF	15,000,000.000	Local	99.728750	14,959,312.50	99.728750	14,959,312.50	0.00	4.18
			Base	99.728750	14,959,312.50	99.728750	14,959,312.50	0.00	4.18
62455BL86	MOUNTCLIFF	23,500,000.000	Local	99.651667	23,418,141.66	99.651667	23,418,141.66	0.00	6.55
			Base	99.651667	23,418,141.66	99.651667	23,418,141.66	0.00	6.55
67983UNQ2	OLD LINE FUNDING LLC	15,000,000.000	Local	98.929861	14,839,479.17	98.929861	14,839,479.17	0.00	4.15
			Base	98.929861	14,839,479.17	98.929861	14,839,479.17	0.00	4.15
92646LL16	VICTORY RECEIVABLES	10,000,000.000	Local	99.757167	9,975,716.67	99.757167	9,975,716.67	0.00	2.79
			Base	99.757167	9,975,716.67	99.757167	9,975,716.67	0.00	2.79
92646LL32	VICTORY RECEIVABLES	10,000,000.000	Local	99.738750	9,973,875.00	99.738750	9,973,875.00	0.00	2.79
			Base	99.738750	9,973,875.00	99.738750	9,973,875.00	0.00	2.79
US DOLLAR Total		344,228,313.400	Local		343,251,103.59		343,251,103.59	0.00	95.98
			Base		343,251,103.59		343,251,103.59	0.00	95.98
CASH EQUIVALENT Total		344,228,313.400	Base		343,251,103.59		343,251,103.59	0.00	95.98
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND	14,367,269.890	Local	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	4.02
			Base	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	4.02

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		14,367,269.890	Local	14,366,983.37		14,367,269.89	286.52	4.02
			Base	14,366,983.37		14,367,269.89	286.52	4.02
EQUITY Total								
		14,367,269.890	Base	14,366,983.37		14,367,269.89	286.52	4.02

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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		358,595,583.290	Base	357,618,086.96		357,618,373.48	286.52	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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				2.912079	31 Dec 2030		
		3,634.210	Local	100.000000				
			Base	100.000000				
				3,634.21	100.000000	3,634.21	0.00	0.02
				3,634.21	100.000000	3,634.21	0.00	0.02

US DOLLAR Total		3,634.210	Local			3,634.21	0.00	0.02
			Base			3,634.21	0.00	0.02

CASH EQUIVALENT Total

		3,634.210	Base			3,634.21	0.00	0.02
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		45,858.000	Local	398.697422				
			Base	398.697422				
				18,283,466.38	357.180000	16,379,560.44	-1,903,905.94	97.82
				18,283,466.38	357.180000	16,379,560.44	-1,903,905.94	97.82

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500				
			Base	409.474500				
				450,421.95	328.300000	361,130.00	-89,291.95	2.16
				450,421.95	328.300000	361,130.00	-89,291.95	2.16

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

US DOLLAR Total		47,163.510	Local			18,734,093.06	-1,993,197.11	99.98
			Base			18,734,093.06	-1,993,197.11	99.98

EQUITY Total

		47,163.510	Base			18,734,093.06	-1,993,197.11	99.98
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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		50,797.720	Base	18,737,727.27		16,744,530.16	-1,993,197.11	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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				2.912079	31 Dec 2030		
		3,859.480	Local	100.000000			3,859.48	0.00
			Base	100.000000			3,859.48	0.00
				3,859.48	100.000000			0.05

US DOLLAR Total		3,859.480	Local				3,859.48	0.00
			Base				3,859.48	0.00
				3,859.48				0.05

CASH EQUIVALENT Total

		3,859.480	Base				3,859.48	0.00
				3,859.48				0.05

EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		16,798.000	Local	446.293912			7,496,845.13	401.660000
			Base	446.293912			7,496,845.13	401.660000
							6,747,084.68	-749,760.45
							6,747,084.68	-749,760.45

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		2,290.000	Local	179.496480			411,046.94	148.600000
			Base	179.496480			411,046.94	148.600000
							340,294.00	-70,752.94
							340,294.00	-70,752.94

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

US DOLLAR Total		19,236.450	Local				7,908,039.96	7,087,527.13
			Base				7,908,039.96	7,087,527.13
								-820,512.83
								-820,512.83

EQUITY Total

		19,236.450	Base				7,908,039.96	7,087,527.13
								-820,512.83
								99.95

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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 303 MID CAP
 STATE OF ARIZONA
 FUND: ATZQ



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		23,095.930	Base	7,911,899.44		7,091,386.61	-820,512.83	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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				2.912079	31 Dec 2030		
		16,768.750	Local	100.000000			16,768.75	0.00
			Base	100.000000			16,768.75	0.00

US DOLLAR Total		16,768.750	Local				16,768.75	0.00
			Base				16,768.75	0.00

CASH EQUIVALENT Total		16,768.750	Base				16,768.75	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		35,509.000	Local	100.056393			3,096,029.71	-456,872.75
			Base	100.056393			3,096,029.71	-456,872.75

921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		9,468.000	Local	183.064748			1,528,703.28	-204,553.75
			Base	183.064748			1,528,703.28	-204,553.75

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

US DOLLAR Total		45,212.520	Local				5,286,394.44	-661,425.93
			Base				5,286,394.44	-661,425.93

EQUITY Total		45,212.520	Base				5,286,394.44	-661,425.93
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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 304 SMALL CAP
 STATE OF ARIZONA
 FUND: ATZR



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		61,981.270	Base	5,303,163.19		4,641,737.26	-661,425.93	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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				1.000000	31 Dec 2030		
		744.820	Local	100.000000		744.82	0.00	0.00
			Base	100.000000		744.82	0.00	0.00

US DOLLAR Total		744.820	Local			744.82	0.00	0.00
			Base			744.82	0.00	0.00

CASH EQUIVALENT Total

		744.820	Base			744.82	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	96.340000	11,624,769.76	-2,203,624.30	57.84
			Base	114.602483	13,828,394.06	96.340000	11,624,769.76	-2,203,624.30	57.84

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		140,040.000	Local	26.847417	3,759,712.28	24.950000	3,493,998.00	-265,714.28	17.38
			Base	26.847417	3,759,712.28	24.950000	3,493,998.00	-265,714.28	17.38

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		69,810.000	Local	79.399481	5,542,877.79	71.330000	4,979,547.30	-563,330.49	24.77
			Base	79.399481	5,542,877.79	71.330000	4,979,547.30	-563,330.49	24.77

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

US DOLLAR Total		330,803.810	Local		23,131,272.85		20,098,604.87	-3,032,667.98	100.00
			Base		23,131,272.85		20,098,604.87	-3,032,667.98	100.00

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		330,803.810	Base	23,131,272.85		20,098,604.87	-3,032,667.98	100.00

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 5, 2022

Base Currency: 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								
		331,548.630	Base	23,132,017.67		20,099,349.69	-3,032,667.98	100.00

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	14,971.130	Local	14,971.13	14,971.13	0.00	0.00		0.00
		Base	14,971.13	14,971.13	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,227,567.040	Local	4,227,567.04	4,227,567.04	0.42	0.00		0.00
		Base	4,227,567.04	4,227,567.04	0.42	0.00	0.00	0.00
EQUITY								
	23,751,425.000	Local	878,608,370.10	1,005,361,898.02	99.58	126,753,527.92		126,753,527.92
		Base	878,608,370.10	1,005,361,898.02	99.58	126,753,527.92	0.00	126,753,527.92
US DOLLAR Total								
	27,993,963.170	Local	882,850,908.27	1,009,604,436.19	100.00	126,753,527.92		126,753,527.92
		Base	882,850,908.27	1,009,604,436.19	100.00	126,753,527.92	0.00	126,753,527.92
FUND Total								
	27,993,963.170	Base	882,850,908.27	1,009,604,436.19	100.00	126,753,527.92	0.00	126,753,527.92

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	-100,325.580	Local	-100,325.58	-100,325.58	0.02	0.00		0.00
		Base	-100,325.58	-100,325.58	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	1,848,472.630	Local	1,848,472.63	1,848,472.63	0.28	0.00		0.00
		Base	1,848,472.63	1,848,472.63	0.28	0.00	0.00	0.00
EQUITY								
	25,806,805.000	Local	624,162,334.88	660,591,362.79	99.71	36,429,027.91		36,429,027.91
		Base	624,162,334.88	660,591,362.79	99.71	36,429,027.91	0.00	36,429,027.91
US DOLLAR Total								
	27,554,952.050	Local	625,910,481.93	662,339,509.84	100.00	36,429,027.91		36,429,027.91
		Base	625,910,481.93	662,339,509.84	100.00	36,429,027.91	0.00	36,429,027.91
FUND Total								
	27,554,952.050	Base	625,910,481.93	662,339,509.84	100.00	36,429,027.91	0.00	36,429,027.91

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR					% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Units		Total Cost	Market Value				
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	-11,024,286.220	Local	-11,024,286.22	-11,024,286.22	0.44	0.00		0.00
		Base	-11,024,286.22	-11,024,286.22	0.44	0.00	0.00	0.00
CASH EQUIVALENT								
	268,438,133.260	Local	267,123,530.19	266,856,713.17	10.68	-266,817.02		-266,817.02
		Base	267,123,530.19	266,856,713.17	10.68	-266,817.02	0.00	-266,817.02
EQUITY								
	6,480,522.000	Local	48,037,777.88	40,960,922.80	1.64	-7,076,855.08		-7,076,855.08
		Base	48,037,777.88	40,960,922.80	1.64	-7,076,855.08	0.00	-7,076,855.08
FIXED INCOME								
	2,292,930,100.040	Local	2,338,096,042.53	2,179,820,853.50	87.24	-158,275,189.03		-158,275,189.03
Original Face:	1,952,422,764.000	Base	2,338,096,042.53	2,179,820,853.50	87.24	-158,275,189.03	0.00	-158,275,189.03
US DOLLAR Total								
	2,556,824,469.080	Local	2,642,233,064.38	2,476,614,203.25	100.00	-165,618,861.13		-165,618,861.13
Original Face:	1,952,422,764.000	Base	2,642,233,064.38	2,476,614,203.25	100.00	-165,618,861.13	0.00	-165,618,861.13
FUND Total								
	2,556,824,469.080	Base	2,642,233,064.38	2,476,614,203.25	100.00	-165,618,861.13	0.00	-165,618,861.13
Original Face:	1,952,422,764.000							

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,973.260	Local	3,973.26	3,973.26	0.00	0.00		0.00
		Base	3,973.26	3,973.26	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	162,854,883.330	Local	161,906,385.91	161,827,316.57	25.19	-79,069.34		-79,069.34
		Base	161,906,385.91	161,827,316.57	25.19	-79,069.34	0.00	-79,069.34
FIXED INCOME								
	508,370,476.950	Local	507,983,184.91	480,660,225.14	74.81	-27,322,959.77		-27,322,959.77
Original Face:	183,823,032.000	Base	507,983,184.91	480,660,225.14	74.81	-27,322,959.77	0.00	-27,322,959.77
US DOLLAR Total								
	671,229,333.540	Local	669,893,544.08	642,491,514.97	100.00	-27,402,029.11		-27,402,029.11
Original Face:	183,823,032.000	Base	669,893,544.08	642,491,514.97	100.00	-27,402,029.11	0.00	-27,402,029.11
FUND Total								
	671,229,333.540	Base	669,893,544.08	642,491,514.97	100.00	-27,402,029.11	0.00	-27,402,029.11
Original Face:	183,823,032.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	491,293.920	Local	491,293.92	491,293.92	0.20	0.00		0.00
		Base	491,293.92	491,293.92	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	36,500,000.000	Local	36,248,686.97	36,229,780.00	14.57	-18,906.97		-18,906.97
		Base	36,248,686.97	36,229,780.00	14.57	-18,906.97	0.00	-18,906.97
FIXED INCOME								
	221,439,446.300	Local	221,704,976.34	211,954,574.51	85.23	-9,750,401.83		-9,750,401.83
Original Face:	111,789,553.000	Base	221,704,976.34	211,954,574.51	85.23	-9,750,401.83	0.00	-9,750,401.83
US DOLLAR Total								
	258,430,740.220	Local	258,444,957.23	248,675,648.43	100.00	-9,769,308.80		-9,769,308.80
Original Face:	111,789,553.000	Base	258,444,957.23	248,675,648.43	100.00	-9,769,308.80	0.00	-9,769,308.80
FUND Total								
	258,430,740.220	Base	258,444,957.23	248,675,648.43	100.00	-9,769,308.80	0.00	-9,769,308.80
Original Face:	111,789,553.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	11,984.730	Local	11,984.73	11,984.73	0.00	0.00		0.00
		Base	11,984.73	11,984.73	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	6,486,323.690	Local	6,486,323.69	6,486,323.69	0.28	0.00		0.00
		Base	6,486,323.69	6,486,323.69	0.28	0.00	0.00	0.00
EQUITY								
	23,860,362.000	Local	1,169,861,265.92	2,272,554,678.07	99.71	1,102,693,412.15		1,102,693,412.15
		Base	1,169,861,265.92	2,272,554,678.07	99.71	1,102,693,412.15	0.00	1,102,693,412.15
US DOLLAR Total								
	30,358,670.420	Local	1,176,359,574.34	2,279,052,986.49	100.00	1,102,693,412.15		1,102,693,412.15
		Base	1,176,359,574.34	2,279,052,986.49	100.00	1,102,693,412.15	0.00	1,102,693,412.15
FUND Total								
	30,358,670.420	Base	1,176,359,574.34	2,279,052,986.49	100.00	1,102,693,412.15	0.00	1,102,693,412.15

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	827,299.930	Local	827,299.93	827,299.93	0.05	0.00		0.00
		Base	827,299.93	827,299.93	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	794,305,667.180	Local	790,615,920.57	790,071,691.97	50.50	-544,228.60		-544,228.60
		Base	790,615,920.57	790,071,691.97	50.50	-544,228.60	0.00	-544,228.60
FIXED INCOME								
	804,078,356.680	Local	801,039,480.03	773,586,179.33	49.45	-27,453,300.70		-27,453,300.70
Original Face:	656,505,435.000	Base	801,039,480.03	773,586,179.33	49.45	-27,453,300.70	0.00	-27,453,300.70
US DOLLAR Total								
	1,599,211,323.790	Local	1,592,482,700.53	1,564,485,171.23	100.00	-27,997,529.30		-27,997,529.30
Original Face:	656,505,435.000	Base	1,592,482,700.53	1,564,485,171.23	100.00	-27,997,529.30	0.00	-27,997,529.30
FUND Total								
	1,599,211,323.790	Base	1,592,482,700.53	1,564,485,171.23	100.00	-27,997,529.30	0.00	-27,997,529.30
Original Face:	656,505,435.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	121,994.640	Local	121,994.64	121,994.64	0.00	0.00		0.00
		Base	121,994.64	121,994.64	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,876,482,640.200	Local	4,864,879,413.31	4,863,392,331.38	63.58	-1,487,081.93		-1,487,081.93
		Base	4,864,879,413.31	4,863,392,331.38	63.58	-1,487,081.93	0.00	-1,487,081.93
FIXED INCOME								
	2,913,940,418.530	Local	2,917,468,753.84	2,786,016,142.15	36.42	-131,452,611.69		-131,452,611.69
Original Face:	434,277,199.000	Base	2,917,468,753.84	2,786,016,142.15	36.42	-131,452,611.69	0.00	-131,452,611.69
US DOLLAR Total								
	7,790,545,053.370	Local	7,782,470,161.79	7,649,530,468.17	100.00	-132,939,693.62		-132,939,693.62
Original Face:	434,277,199.000	Base	7,782,470,161.79	7,649,530,468.17	100.00	-132,939,693.62	0.00	-132,939,693.62
FUND Total								
	7,790,545,053.370	Base	7,782,470,161.79	7,649,530,468.17	100.00	-132,939,693.62	0.00	-132,939,693.62
Original Face:	434,277,199.000							

Holdings

Currency Summary

As of: September 30, 2022

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

FUND: ATZD

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-5,306.270	Local	-5,306.27	-5,306.27	0.00	0.00		0.00
		Base	-5,306.27	-5,306.27	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	591,738.230	Local	591,738.23	591,738.23	0.54	0.00		0.00
		Base	591,738.23	591,738.23	0.54	0.00	0.00	0.00
FIXED INCOME								
	112,571,910.630	Local	112,874,005.80	109,779,417.60	99.46	-3,094,588.20		-3,094,588.20
Original Face:	49,010,000.000	Base	112,874,005.80	109,779,417.60	99.46	-3,094,588.20	0.00	-3,094,588.20
US DOLLAR Total								
	113,158,342.590	Local	113,460,437.76	110,365,849.56	100.00	-3,094,588.20		-3,094,588.20
Original Face:	49,010,000.000	Base	113,460,437.76	110,365,849.56	100.00	-3,094,588.20	0.00	-3,094,588.20
FUND Total								
	113,158,342.590	Base	113,460,437.76	110,365,849.56	100.00	-3,094,588.20	0.00	-3,094,588.20
Original Face:	49,010,000.000							

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	606,249.960	Local	606,249.96	606,249.96	0.05	0.00		0.00
		Base	606,249.96	606,249.96	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	457,910,120.670	Local	457,910,120.67	457,910,120.67	38.35	0.00		0.00
		Base	457,910,120.67	457,910,120.67	38.35	0.00	0.00	0.00
FIXED INCOME								
	765,898,362.320	Local	766,184,716.78	735,426,875.97	61.60	-30,757,840.81		-30,757,840.81
Original Face:	318,393,263.000	Base	766,184,716.78	735,426,875.97	61.60	-30,757,840.81	0.00	-30,757,840.81
US DOLLAR Total								
	1,224,414,732.950	Local	1,224,701,087.41	1,193,943,246.60	100.00	-30,757,840.81		-30,757,840.81
Original Face:	318,393,263.000	Base	1,224,701,087.41	1,193,943,246.60	100.00	-30,757,840.81	0.00	-30,757,840.81
FUND Total								
	1,224,414,732.950	Base	1,224,701,087.41	1,193,943,246.60	100.00	-30,757,840.81	0.00	-30,757,840.81
Original Face:	318,393,263.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,310,790,054.900	Local	2,303,332,744.10	2,303,332,744.10	94.32	0.00		0.00
		Base	2,303,332,744.10	2,303,332,744.10	94.32	0.00	0.00	0.00
FIXED INCOME								
	140,000,000.000	Local	138,979,381.76	138,819,064.00	5.68	-160,317.76		-160,317.76
		Base	138,979,381.76	138,819,064.00	5.68	-160,317.76	0.00	-160,317.76
US DOLLAR Total								
	2,450,790,054.890	Local	2,442,312,125.85	2,442,151,808.09	100.00	-160,317.76		-160,317.76
		Base	2,442,312,125.85	2,442,151,808.09	100.00	-160,317.76	0.00	-160,317.76
FUND Total								
	2,450,790,054.890	Base	2,442,312,125.85	2,442,151,808.09	100.00	-160,317.76	0.00	-160,317.76

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,101.890	Local	3,101.89	3,101.89	0.00	0.00		0.00
		Base	3,101.89	3,101.89	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,401,388,487.910	Local	1,400,883,996.33	1,400,883,996.33	73.22	0.00		0.00
		Base	1,400,883,996.33	1,400,883,996.33	73.22	0.00	0.00	0.00
FIXED INCOME								
	515,000,000.000	Local	513,048,154.42	512,256,490.90	26.78	-791,663.52		-791,663.52
		Base	513,048,154.42	512,256,490.90	26.78	-791,663.52	0.00	-791,663.52
US DOLLAR Total								
	1,916,391,589.800	Local	1,913,935,252.64	1,913,143,589.12	100.00	-791,663.52		-791,663.52
		Base	1,913,935,252.64	1,913,143,589.12	100.00	-791,663.52	0.00	-791,663.52
FUND Total								
	1,916,391,589.800	Base	1,913,935,252.64	1,913,143,589.12	100.00	-791,663.52	0.00	-791,663.52

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-102,606.620	Local	-102,606.62	-102,606.62	0.02	0.00		0.00
		Base	-102,606.62	-102,606.62	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	17,375,903.590	Local	17,375,961.61	17,375,903.25	3.26	-58.36		-58.36
		Base	17,375,961.61	17,375,903.25	3.26	-58.36	0.00	-58.36
FIXED INCOME								
	510,075,000.000	Local	519,127,434.57	514,753,159.43	96.72	-4,374,275.14		-4,374,275.14
Original Face:	197,875,000.000	Base	519,127,434.57	514,753,159.43	96.72	-4,374,275.14	0.00	-4,374,275.14
US DOLLAR Total								
	527,348,296.970	Local	536,400,789.56	532,026,456.06	100.00	-4,374,333.50		-4,374,333.50
Original Face:	197,875,000.000	Base	536,400,789.56	532,026,456.06	100.00	-4,374,333.50	0.00	-4,374,333.50
FUND Total								
	527,348,296.970	Base	536,400,789.56	532,026,456.06	100.00	-4,374,333.50	0.00	-4,374,333.50
Original Face:	197,875,000.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	274,000.370	Local	274,000.37	274,000.37	0.05	0.00		0.00
		Base	274,000.37	274,000.37	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	79,190,409.720	Local	78,678,682.17	78,678,682.17	14.65	0.00		0.00
		Base	78,678,682.17	78,678,682.17	14.65	0.00	0.00	0.00
FIXED INCOME								
	499,284,784.560	Local	503,177,413.72	458,079,695.93	85.30	-45,097,717.79		-45,097,717.79
Original Face:	231,057,784.000	Base	503,177,413.72	458,079,695.93	85.30	-45,097,717.79	0.00	-45,097,717.79
US DOLLAR Total								
	578,749,194.650	Local	582,130,096.26	537,032,378.47	100.00	-45,097,717.79		-45,097,717.79
Original Face:	231,057,784.000	Base	582,130,096.26	537,032,378.47	100.00	-45,097,717.79	0.00	-45,097,717.79
FUND Total								
	578,749,194.650	Base	582,130,096.26	537,032,378.47	100.00	-45,097,717.79	0.00	-45,097,717.79
Original Face:	231,057,784.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
						Exchange Rate:	1.000000	
CASH								
	256,990.750	Local	256,990.75	256,990.75	0.01	0.00		0.00
		Base	256,990.75	256,990.75	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,600,561,330.250	Local	4,591,834,123.72	4,591,834,123.72	99.99	0.00		0.00
		Base	4,591,834,123.72	4,591,834,123.72	99.99	0.00	0.00	0.00
US DOLLAR Total								
	4,600,818,321.000	Local	4,592,091,114.47	4,592,091,114.47	100.00	0.00		0.00
		Base	4,592,091,114.47	4,592,091,114.47	100.00	0.00	0.00	0.00
FUND Total								
	4,600,818,321.000	Base	4,592,091,114.47	4,592,091,114.47	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	339,004.670	Local	339,004.67	339,004.67	0.16	0.00		0.00
		Base	339,004.67	339,004.67	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	20,000,000.000	Local	19,928,829.16	19,928,829.16	9.40	0.00		0.00
		Base	19,928,829.16	19,928,829.16	9.40	0.00	0.00	0.00
FIXED INCOME								
	209,909,948.400	Local	210,370,971.89	191,722,812.53	90.44	-18,648,159.36		-18,648,159.36
Original Face:	152,575,330.000	Base	210,370,971.89	191,722,812.53	90.44	-18,648,159.36	0.00	-18,648,159.36
US DOLLAR Total								
	230,248,953.070	Local	230,638,805.72	211,990,646.36	100.00	-18,648,159.36		-18,648,159.36
Original Face:	152,575,330.000	Base	230,638,805.72	211,990,646.36	100.00	-18,648,159.36	0.00	-18,648,159.36
FUND Total								
	230,248,953.070	Base	230,638,805.72	211,990,646.36	100.00	-18,648,159.36	0.00	-18,648,159.36
Original Face:	152,575,330.000							

Holdings

Currency Summary

As of: September 30, 2022

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-4,266,418.990	Local	-4,266,418.99	-4,266,418.99	0.83	0.00		0.00
		Base	-4,266,418.99	-4,266,418.99	0.83	0.00	0.00	0.00
CASH EQUIVALENT								
	284,743,465.570	Local	282,328,335.10	282,328,335.10	54.91	0.00		0.00
		Base	282,328,335.10	282,328,335.10	54.91	0.00	0.00	0.00
FIXED INCOME								
	234,837,424.690	Local	234,770,987.37	227,591,122.98	44.26	-7,179,864.39		-7,179,864.39
Original Face:	293,282,287.000	Base	234,770,987.37	227,591,122.98	44.26	-7,179,864.39	0.00	-7,179,864.39
US DOLLAR Total								
	515,314,471.270	Local	512,832,903.48	505,653,039.09	100.00	-7,179,864.39		-7,179,864.39
Original Face:	293,282,287.000	Base	512,832,903.48	505,653,039.09	100.00	-7,179,864.39	0.00	-7,179,864.39
FUND Total								
	515,314,471.270	Base	512,832,903.48	505,653,039.09	100.00	-7,179,864.39	0.00	-7,179,864.39
Original Face:	293,282,287.000							

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	344,228,313.400	Local	343,251,103.59	343,251,103.59	95.98	0.00		0.00
		Base	343,251,103.59	343,251,103.59	95.98	0.00	0.00	0.00
EQUITY								
	14,367,269.890	Local	14,366,983.37	14,367,269.89	4.02	286.52		286.52
		Base	14,366,983.37	14,367,269.89	4.02	286.52	0.00	286.52
US DOLLAR Total								
	358,595,583.290	Local	357,618,086.96	357,618,373.48	100.00	286.52		286.52
		Base	357,618,086.96	357,618,373.48	100.00	286.52	0.00	286.52
FUND Total								
	358,595,583.290	Base	357,618,086.96	357,618,373.48	100.00	286.52	0.00	286.52

Holdings

Currency Summary

As of: September 30, 2022

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH EQUIVALENT								
	3,634.210	Local	3,634.21	3,634.21	0.02	0.00		0.00
		Base	3,634.21	3,634.21	0.02	0.00	0.00	0.00
EQUITY								
	47,163.510	Local	18,734,093.06	16,740,895.95	99.98	-1,993,197.11		-1,993,197.11
		Base	18,734,093.06	16,740,895.95	99.98	-1,993,197.11	0.00	-1,993,197.11
US DOLLAR Total								
	50,797.720	Local	18,737,727.27	16,744,530.16	100.00	-1,993,197.11		-1,993,197.11
		Base	18,737,727.27	16,744,530.16	100.00	-1,993,197.11	0.00	-1,993,197.11
FUND Total								
	50,797.720	Base	18,737,727.27	16,744,530.16	100.00	-1,993,197.11	0.00	-1,993,197.11

Holdings

Currency Summary

As of: September 30, 2022

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,859.480	Local	3,859.48	3,859.48	0.05	0.00		0.00
		Base	3,859.48	3,859.48	0.05	0.00	0.00	0.00
EQUITY								
	19,236.450	Local	7,908,039.96	7,087,527.13	99.95	-820,512.83		-820,512.83
		Base	7,908,039.96	7,087,527.13	99.95	-820,512.83	0.00	-820,512.83
US DOLLAR Total								
	23,095.930	Local	7,911,899.44	7,091,386.61	100.00	-820,512.83		-820,512.83
		Base	7,911,899.44	7,091,386.61	100.00	-820,512.83	0.00	-820,512.83
FUND Total								
	23,095.930	Base	7,911,899.44	7,091,386.61	100.00	-820,512.83	0.00	-820,512.83

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	16,768.750	Local	16,768.75	16,768.75	0.36	0.00		0.00
		Base	16,768.75	16,768.75	0.36	0.00	0.00	0.00
EQUITY								
	45,212.520	Local	5,286,394.44	4,624,968.51	99.64	-661,425.93		-661,425.93
		Base	5,286,394.44	4,624,968.51	99.64	-661,425.93	0.00	-661,425.93
US DOLLAR Total								
	61,981.270	Local	5,303,163.19	4,641,737.26	100.00	-661,425.93		-661,425.93
		Base	5,303,163.19	4,641,737.26	100.00	-661,425.93	0.00	-661,425.93
FUND Total								
	61,981.270	Base	5,303,163.19	4,641,737.26	100.00	-661,425.93	0.00	-661,425.93

Holdings

Currency Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	744.820	Local	744.82	744.82	0.00	0.00		0.00
		Base	744.82	744.82	0.00	0.00	0.00	0.00
EQUITY								
	330,803.810	Local	23,131,272.85	20,098,604.87	100.00	-3,032,667.98		-3,032,667.98
		Base	23,131,272.85	20,098,604.87	100.00	-3,032,667.98	0.00	-3,032,667.98
US DOLLAR Total								
	331,548.630	Local	23,132,017.67	20,099,349.69	100.00	-3,032,667.98		-3,032,667.98
		Base	23,132,017.67	20,099,349.69	100.00	-3,032,667.98	0.00	-3,032,667.98
FUND Total								
	331,548.630	Base	23,132,017.67	20,099,349.69	100.00	-3,032,667.98	0.00	-3,032,667.98

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	14,971.130	14,971.13	14,971.13	0.00	0.00	0.00	0.00
CASH Total	14,971.130	14,971.13	14,971.13	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,227,567.040	4,227,567.04	4,227,567.04	0.42	0.00	0.00	0.00
CASH EQUIVALENT Total	4,227,567.040	4,227,567.04	4,227,567.04	0.42	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,751,425.000	878,608,370.10	1,005,361,898.02	99.58	126,753,527.92	0.00	126,753,527.92
EQUITY Total	23,751,425.000	878,608,370.10	1,005,361,898.02	99.58	126,753,527.92	0.00	126,753,527.92

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,993,963.170	882,850,908.27	1,009,604,436.19	100.00	126,753,527.92	0.00	126,753,527.92

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-100,325.580	-100,325.58	-100,325.58	0.02	0.00	0.00	0.00
CASH Total	-100,325.580	-100,325.58	-100,325.58	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,848,472.630	1,848,472.63	1,848,472.63	0.28	0.00	0.00	0.00
CASH EQUIVALENT Total	1,848,472.630	1,848,472.63	1,848,472.63	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	25,806,805.000	624,162,334.88	660,591,362.79	99.71	36,429,027.91	0.00	36,429,027.91
EQUITY Total	25,806,805.000	624,162,334.88	660,591,362.79	99.71	36,429,027.91	0.00	36,429,027.91

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,554,952.050	625,910,481.93	662,339,509.84	100.00	36,429,027.91	0.00	36,429,027.91

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-11,024,286.220	-11,024,286.22	-11,024,286.22	0.44	0.00	0.00	0.00
CASH Total	-11,024,286.220	-11,024,286.22	-11,024,286.22	0.44	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	268,438,133.260	267,123,530.19	266,856,713.17	10.68	-266,817.02	0.00	-266,817.02
CASH EQUIVALENT Total	268,438,133.260	267,123,530.19	266,856,713.17	10.68	-266,817.02	0.00	-266,817.02

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,480,522.000	48,037,777.88	40,960,922.80	1.64	-7,076,855.08	0.00	-7,076,855.08
EQUITY Total	6,480,522.000	48,037,777.88	40,960,922.80	1.64	-7,076,855.08	0.00	-7,076,855.08

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,292,930,100.040	2,338,096,042.53	2,179,820,853.50	87.24	-158,275,189.03	0.00	-158,275,189.03
FIXED INCOME Total	2,292,930,100.040	2,338,096,042.53	2,179,820,853.50	87.24	-158,275,189.03	0.00	-158,275,189.03

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,556,824,469.080	2,642,233,064.38	2,476,614,203.25	100.00	-165,618,861.13	0.00	-165,618,861.13

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,973.260	3,973.26	3,973.26	0.00	0.00	0.00	0.00
CASH Total	3,973.260	3,973.26	3,973.26	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	162,854,883.330	161,906,385.91	161,827,316.57	25.19	-79,069.34	0.00	-79,069.34
CASH EQUIVALENT Total							
	162,854,883.330	161,906,385.91	161,827,316.57	25.19	-79,069.34	0.00	-79,069.34

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	508,370,476.950	507,983,184.91	480,660,225.14	74.81	-27,322,959.77	0.00	-27,322,959.77
FIXED INCOME Total	508,370,476.950	507,983,184.91	480,660,225.14	74.81	-27,322,959.77	0.00	-27,322,959.77

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	671,229,333.540	669,893,544.08	642,491,514.97	100.00	-27,402,029.11	0.00	-27,402,029.11

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	491,293.920	491,293.92	491,293.92	0.20	0.00	0.00	0.00
CASH Total	491,293.920	491,293.92	491,293.92	0.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	36,500,000.000	36,248,686.97	36,229,780.00	14.57	-18,906.97	0.00	-18,906.97
CASH EQUIVALENT Total							
	36,500,000.000	36,248,686.97	36,229,780.00	14.57	-18,906.97	0.00	-18,906.97

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	221,439,446.300	221,704,976.34	211,954,574.51	85.23	-9,750,401.83	0.00	-9,750,401.83
FIXED INCOME Total							
	221,439,446.300	221,704,976.34	211,954,574.51	85.23	-9,750,401.83	0.00	-9,750,401.83

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	258,430,740.220	258,444,957.23	248,675,648.43	100.00	-9,769,308.80	0.00	-9,769,308.80

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	11,984.730	11,984.73	11,984.73	0.00	0.00	0.00	0.00
CASH Total	11,984.730	11,984.73	11,984.73	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,486,323.690	6,486,323.69	6,486,323.69	0.28	0.00	0.00	0.00
CASH EQUIVALENT Total	6,486,323.690	6,486,323.69	6,486,323.69	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,860,362.000	1,169,861,265.92	2,272,554,678.07	99.71	1,102,693,412.15	0.00	1,102,693,412.15
EQUITY Total	23,860,362.000	1,169,861,265.92	2,272,554,678.07	99.71	1,102,693,412.15	0.00	1,102,693,412.15

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	30,358,670.420	1,176,359,574.34	2,279,052,986.49	100.00	1,102,693,412.15	0.00	1,102,693,412.15

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	827,299.930	827,299.93	827,299.93	0.05	0.00	0.00	0.00
CASH Total	827,299.930	827,299.93	827,299.93	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	794,305,667.180	790,615,920.57	790,071,691.97	50.50	-544,228.60	0.00	-544,228.60
CASH EQUIVALENT Total	794,305,667.180	790,615,920.57	790,071,691.97	50.50	-544,228.60	0.00	-544,228.60

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	804,078,356.680	801,039,480.03	773,586,179.33	49.45	-27,453,300.70	0.00	-27,453,300.70
FIXED INCOME Total	804,078,356.680	801,039,480.03	773,586,179.33	49.45	-27,453,300.70	0.00	-27,453,300.70

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,599,211,323.790	1,592,482,700.53	1,564,485,171.23	100.00	-27,997,529.30	0.00	-27,997,529.30

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	121,994.640	121,994.64	121,994.64	0.00	0.00	0.00	0.00
CASH Total	121,994.640	121,994.64	121,994.64	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	4,876,482,640.200	4,864,879,413.31	4,863,392,331.38	63.58	-1,487,081.93	0.00	-1,487,081.93
CASH EQUIVALENT Total							
	4,876,482,640.200	4,864,879,413.31	4,863,392,331.38	63.58	-1,487,081.93	0.00	-1,487,081.93

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,913,940,418.530	2,917,468,753.84	2,786,016,142.15	36.42	-131,452,611.69	0.00	-131,452,611.69
FIXED INCOME Total	2,913,940,418.530	2,917,468,753.84	2,786,016,142.15	36.42	-131,452,611.69	0.00	-131,452,611.69

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	7,790,545,053.370	7,782,470,161.79	7,649,530,468.17	100.00	-132,939,693.62	0.00	-132,939,693.62

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZD

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-5,306.270	-5,306.27	-5,306.27	0.00	0.00	0.00	0.00
CASH Total	-5,306.270	-5,306.27	-5,306.27	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZD

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	591,738.230	591,738.23	591,738.23	0.54	0.00	0.00	0.00
CASH EQUIVALENT Total	591,738.230	591,738.23	591,738.23	0.54	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZD

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	112,571,910.630	112,874,005.80	109,779,417.60	99.46	-3,094,588.20	0.00	-3,094,588.20
FIXED INCOME Total	112,571,910.630	112,874,005.80	109,779,417.60	99.46	-3,094,588.20	0.00	-3,094,588.20

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZD

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	113,158,342.590	113,460,437.76	110,365,849.56	100.00	-3,094,588.20	0.00	-3,094,588.20

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	606,249.960	606,249.96	606,249.96	0.05	0.00	0.00	0.00
CASH Total	606,249.960	606,249.96	606,249.96	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	457,910,120.670	457,910,120.67	457,910,120.67	38.35	0.00	0.00	0.00
CASH EQUIVALENT Total							
	457,910,120.670	457,910,120.67	457,910,120.67	38.35	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	765,898,362.320	766,184,716.78	735,426,875.97	61.60	-30,757,840.81	0.00	-30,757,840.81
FIXED INCOME Total	765,898,362.320	766,184,716.78	735,426,875.97	61.60	-30,757,840.81	0.00	-30,757,840.81

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,224,414,732.950	1,224,701,087.41	1,193,943,246.60	100.00	-30,757,840.81	0.00	-30,757,840.81

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,310,790,054.900	2,303,332,744.10	2,303,332,744.10	94.32	0.00	0.00	0.00
CASH EQUIVALENT Total							
	2,310,790,054.900	2,303,332,744.10	2,303,332,744.10	94.32	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	140,000,000.000	138,979,381.76	138,819,064.00	5.68	-160,317.76	0.00	-160,317.76
FIXED INCOME Total							
	140,000,000.000	138,979,381.76	138,819,064.00	5.68	-160,317.76	0.00	-160,317.76

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,450,790,054.890	2,442,312,125.85	2,442,151,808.09	100.00	-160,317.76	0.00	-160,317.76

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,101.890	3,101.89	3,101.89	0.00	0.00	0.00	0.00
CASH Total	3,101.890	3,101.89	3,101.89	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,401,388,487.910	1,400,883,996.33	1,400,883,996.33	73.22	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,401,388,487.910	1,400,883,996.33	1,400,883,996.33	73.22	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	515,000,000.000	513,048,154.42	512,256,490.90	26.78	-791,663.52	0.00	-791,663.52
FIXED INCOME Total							
	515,000,000.000	513,048,154.42	512,256,490.90	26.78	-791,663.52	0.00	-791,663.52

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,916,391,589.800	1,913,935,252.64	1,913,143,589.12	100.00	-791,663.52	0.00	-791,663.52

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZH

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-102,606.620	-102,606.62	-102,606.62	0.02	0.00	0.00	0.00
CASH Total	-102,606.620	-102,606.62	-102,606.62	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZH

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	17,375,903.590	17,375,961.61	17,375,903.25	3.26	-58.36	0.00	-58.36
CASH EQUIVALENT Total	17,375,903.590	17,375,961.61	17,375,903.25	3.26	-58.36	0.00	-58.36

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZH

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	510,075,000.000	519,127,434.57	514,753,159.43	96.72	-4,374,275.14	0.00	-4,374,275.14
FIXED INCOME Total							
	510,075,000.000	519,127,434.57	514,753,159.43	96.72	-4,374,275.14	0.00	-4,374,275.14

Holdings

Asset Summary

As of: September 30, 2022

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

FUND: ATZH

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	527,348,296.970	536,400,789.56	532,026,456.06	100.00	-4,374,333.50	0.00	-4,374,333.50

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	274,000.370	274,000.37	274,000.37	0.05	0.00	0.00	0.00
CASH Total	274,000.370	274,000.37	274,000.37	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	79,190,409.720	78,678,682.17	78,678,682.17	14.65	0.00	0.00	0.00
CASH EQUIVALENT Total	79,190,409.720	78,678,682.17	78,678,682.17	14.65	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	499,284,784.560	503,177,413.72	458,079,695.93	85.30	-45,097,717.79	0.00	-45,097,717.79
FIXED INCOME Total	499,284,784.560	503,177,413.72	458,079,695.93	85.30	-45,097,717.79	0.00	-45,097,717.79

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	578,749,194.650	582,130,096.26	537,032,378.47	100.00	-45,097,717.79	0.00	-45,097,717.79

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	256,990.750	256,990.75	256,990.75	0.01	0.00	0.00	0.00
CASH Total	256,990.750	256,990.75	256,990.75	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	4,600,561,330.250	4,591,834,123.72	4,591,834,123.72	99.99	0.00	0.00	0.00
CASH EQUIVALENT Total							
	4,600,561,330.250	4,591,834,123.72	4,591,834,123.72	99.99	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,600,818,321.000	4,592,091,114.47	4,592,091,114.47	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	339,004.670	339,004.67	339,004.67	0.16	0.00	0.00	0.00
CASH Total	339,004.670	339,004.67	339,004.67	0.16	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	20,000,000.000	19,928,829.16	19,928,829.16	9.40	0.00	0.00	0.00
CASH EQUIVALENT Total							
	20,000,000.000	19,928,829.16	19,928,829.16	9.40	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	209,909,948.400	210,370,971.89	191,722,812.53	90.44	-18,648,159.36	0.00	-18,648,159.36
FIXED INCOME Total							
	209,909,948.400	210,370,971.89	191,722,812.53	90.44	-18,648,159.36	0.00	-18,648,159.36

Holdings

Asset Summary

As of: September 30, 2022

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	230,248,953.070	230,638,805.72	211,990,646.36	100.00	-18,648,159.36	0.00	-18,648,159.36

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,266,418.990	-4,266,418.99	-4,266,418.99	0.83	0.00	0.00	0.00
CASH Total	-4,266,418.990	-4,266,418.99	-4,266,418.99	0.83	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	284,743,465.570	282,328,335.10	282,328,335.10	54.91	0.00	0.00	0.00
CASH EQUIVALENT Total							
	284,743,465.570	282,328,335.10	282,328,335.10	54.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	234,837,424.690	234,770,987.37	227,591,122.98	44.26	-7,179,864.39	0.00	-7,179,864.39
FIXED INCOME Total	234,837,424.690	234,770,987.37	227,591,122.98	44.26	-7,179,864.39	0.00	-7,179,864.39

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	515,314,471.270	512,832,903.48	505,653,039.09	100.00	-7,179,864.39	0.00	-7,179,864.39

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	344,228,313.400	343,251,103.59	343,251,103.59	95.98	0.00	0.00	0.00
CASH EQUIVALENT Total	344,228,313.400	343,251,103.59	343,251,103.59	95.98	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,367,269.890	14,366,983.37	14,367,269.89	4.02	286.52	0.00	286.52
EQUITY Total	14,367,269.890	14,366,983.37	14,367,269.89	4.02	286.52	0.00	286.52

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	358,595,583.290	357,618,086.96	357,618,373.48	100.00	286.52	0.00	286.52

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,634.210	3,634.21	3,634.21	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	3,634.210	3,634.21	3,634.21	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	47,163.510	18,734,093.06	16,740,895.95	99.98	-1,993,197.11	0.00	-1,993,197.11
EQUITY Total	47,163.510	18,734,093.06	16,740,895.95	99.98	-1,993,197.11	0.00	-1,993,197.11

Holdings

Asset Summary

As of: *September 30, 2022*

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

View Date: *October 5, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	50,797.720	18,737,727.27	16,744,530.16	100.00	-1,993,197.11	0.00	-1,993,197.11

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,859.480	3,859.48	3,859.48	0.05	0.00	0.00	0.00
CASH EQUIVALENT Total	3,859.480	3,859.48	3,859.48	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,236.450	7,908,039.96	7,087,527.13	99.95	-820,512.83	0.00	-820,512.83
EQUITY Total	19,236.450	7,908,039.96	7,087,527.13	99.95	-820,512.83	0.00	-820,512.83

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	23,095.930	7,911,899.44	7,091,386.61	100.00	-820,512.83	0.00	-820,512.83

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	16,768.750	16,768.75	16,768.75	0.36	0.00	0.00	0.00
CASH EQUIVALENT Total	16,768.750	16,768.75	16,768.75	0.36	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	45,212.520	5,286,394.44	4,624,968.51	99.64	-661,425.93	0.00	-661,425.93
EQUITY Total	45,212.520	5,286,394.44	4,624,968.51	99.64	-661,425.93	0.00	-661,425.93

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	61,981.270	5,303,163.19	4,641,737.26	100.00	-661,425.93	0.00	-661,425.93

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	744.820	744.82	744.82	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	744.820	744.82	744.82	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	330,803.810	23,131,272.85	20,098,604.87	100.00	-3,032,667.98	0.00	-3,032,667.98
EQUITY Total	330,803.810	23,131,272.85	20,098,604.87	100.00	-3,032,667.98	0.00	-3,032,667.98

Holdings

Asset Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	331,548.630	23,132,017.67	20,099,349.69	100.00	-3,032,667.98	0.00	-3,032,667.98

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	14,971.130	14,971.13	14,971.13	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	4,227,567.040	4,227,567.04	4,227,567.04	0.42	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	23,751,425.000	878,608,370.10	1,005,361,898.02	99.58	126,753,527.92 240,209,954.95 GN -113,456,427.03 LS	0.00 0.00 GN 0.00 LS	126,753,527.92 240,209,954.95 GN -113,456,427.03 LS
FUND Total							
0.000	27,993,963.170	882,850,908.27	1,009,604,436.19	100.00	126,753,527.92 240,209,954.95 GN -113,456,427.03 LS	0.00 0.00 GN 0.00 LS	126,753,527.92 240,209,954.95 GN -113,456,427.03 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-100,325.580	-100,325.58	-100,325.58	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	1,848,472.630	1,848,472.63	1,848,472.63	0.28	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	25,806,805.000	624,162,334.88	660,591,362.79	99.71	36,429,027.91 132,557,354.89 GN -96,128,326.98 LS	0.00 0.00 GN 0.00 LS	36,429,027.91 132,557,354.89 GN -96,128,326.98 LS	
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FUND Total	0.000	27,554,952.050	625,910,481.93	662,339,509.84	100.00	36,429,027.91 132,557,354.89 GN -96,128,326.98 LS	0.00 0.00 GN 0.00 LS	36,429,027.91 132,557,354.89 GN -96,128,326.98 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-11,024,286.220	-11,024,286.22	-11,024,286.22	0.44	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		268,438,133.260	267,123,530.19	266,856,713.17	10.68	-266,817.02 0.00 GN -266,817.02 LS	0.00 0.00 GN 0.00 LS	-266,817.02 0.00 GN -266,817.02 LS
EQUITY		6,480,522.000	48,037,777.88	40,960,922.80	1.64	-7,076,855.08 0.00 GN -7,076,855.08 LS	0.00 0.00 GN 0.00 LS	-7,076,855.08 0.00 GN -7,076,855.08 LS
FIXED INCOME		2,292,930,100.040	2,338,096,042.53	2,179,820,853.50	87.24	-158,275,189.03 4,710,195.45 GN -162,985,384.48 LS	0.00 0.00 GN 0.00 LS	-158,275,189.03 4,710,195.45 GN -162,985,384.48 LS
Original Face:	1,952,422,764.000							
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FUND Total	0.000	2,556,824,469.080	2,642,233,064.38	2,476,614,203.25	100.00	-165,618,861.13 4,710,195.45 GN -170,329,056.58 LS	0.00 0.00 GN 0.00 LS	-165,618,861.13 4,710,195.45 GN -170,329,056.58 LS
Original Face:	1,952,422,764.000							

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	3,973.260	3,973.26	3,973.26	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	162,854,883.330	161,906,385.91	161,827,316.57	25.19	-79,069.34 5,722.22 GN -84,791.56 LS	0.00 0.00 GN 0.00 LS	-79,069.34 5,722.22 GN -84,791.56 LS	
FIXED INCOME	508,370,476.950	507,983,184.91	480,660,225.14	74.81	-27,322,959.77 10,341.98 GN -27,333,301.75 LS	0.00 0.00 GN 0.00 LS	-27,322,959.77 10,341.98 GN -27,333,301.75 LS	
Original Face:	183,823,032.000							
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FUND Total	0.000	671,229,333.540	669,893,544.08	642,491,514.97	100.00	-27,402,029.11 16,064.20 GN -27,418,093.31 LS	0.00 0.00 GN 0.00 LS	-27,402,029.11 16,064.20 GN -27,418,093.31 LS
Original Face:	183,823,032.000							

Holdings

Fund Summary

As of: September 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	491,293.920	491,293.92	491,293.92	0.20	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	36,500,000.000	36,248,686.97	36,229,780.00	14.57	-18,906.97 304.00 GN -19,210.97 LS	0.00 0.00 GN 0.00 LS	-18,906.97 304.00 GN -19,210.97 LS	
FIXED INCOME	221,439,446.300	221,704,976.34	211,954,574.51	85.23	-9,750,401.83 7,352.20 GN -9,757,754.03 LS	0.00 0.00 GN 0.00 LS	-9,750,401.83 7,352.20 GN -9,757,754.03 LS	
Original Face:	111,789,553.000							
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FUND Total	0.000	258,430,740.220	258,444,957.23	248,675,648.43	100.00	-9,769,308.80 7,656.20 GN -9,776,965.00 LS	0.00 0.00 GN 0.00 LS	-9,769,308.80 7,656.20 GN -9,776,965.00 LS
Original Face:	111,789,553.000							

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	11,984.730	11,984.73	11,984.73	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	6,486,323.690	6,486,323.69	6,486,323.69	0.28	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	23,860,362.000	1,169,861,265.92	2,272,554,678.07	99.71	1,102,693,412.15 1,183,650,145.36 GN -80,956,733.21 LS	0.00 0.00 GN 0.00 LS	1,102,693,412.15 1,183,650,145.36 GN -80,956,733.21 LS
FUND Total							
0.000	30,358,670.420	1,176,359,574.34	2,279,052,986.49	100.00	1,102,693,412.15 1,183,650,145.36 GN -80,956,733.21 LS	0.00 0.00 GN 0.00 LS	1,102,693,412.15 1,183,650,145.36 GN -80,956,733.21 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		827,299.930	827,299.93	827,299.93	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		794,305,667.180	790,615,920.57	790,071,691.97	50.50	-544,228.60 0.00 GN -544,228.60 LS	0.00 0.00 GN 0.00 LS	-544,228.60 0.00 GN -544,228.60 LS
FIXED INCOME		804,078,356.680	801,039,480.03	773,586,179.33	49.45	-27,453,300.70 0.00 GN -27,453,300.70 LS	0.00 0.00 GN 0.00 LS	-27,453,300.70 0.00 GN -27,453,300.70 LS
Original Face:	656,505,435.000							
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FUND Total	0.000	1,599,211,323.790	1,592,482,700.53	1,564,485,171.23	100.00	-27,997,529.30 0.00 GN -27,997,529.30 LS	0.00 0.00 GN 0.00 LS	-27,997,529.30 0.00 GN -27,997,529.30 LS
Original Face:	656,505,435.000							

Holdings

Fund Summary

As of: September 30, 2022

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	121,994.640	121,994.64	121,994.64	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	4,876,482,640.200	4,864,879,413.31	4,863,392,331.38	63.58	-1,487,081.93 39,222.01 GN -1,526,303.94 LS	0.00 0.00 GN 0.00 LS	-1,487,081.93 39,222.01 GN -1,526,303.94 LS
FIXED INCOME	2,913,940,418.530	2,917,468,753.84	2,786,016,142.15	36.42	-131,452,611.69 26,644.51 GN -131,479,256.20 LS	0.00 0.00 GN 0.00 LS	-131,452,611.69 26,644.51 GN -131,479,256.20 LS
Original Face:	434,277,199.000						
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FUND Total	0.000	7,790,545,053.370	7,782,470,161.79	100.00	-132,939,693.62 65,866.52 GN -133,005,560.14 LS	0.00 0.00 GN 0.00 LS	-132,939,693.62 65,866.52 GN -133,005,560.14 LS
Original Face:	434,277,199.000						

Holdings

Fund Summary

As of: September 30, 2022

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

FUND: ATZD

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-5,306.270	-5,306.27	-5,306.27	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	591,738.230	591,738.23	591,738.23	0.54	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	112,571,910.630	112,874,005.80	109,779,417.60	99.46	-3,094,588.20 2,976.19 GN -3,097,564.39 LS	0.00 0.00 GN 0.00 LS	-3,094,588.20 2,976.19 GN -3,097,564.39 LS
Original Face:	49,010,000.000						
FUND Total							
0.000	113,158,342.590	113,460,437.76	110,365,849.56	100.00	-3,094,588.20 2,976.19 GN -3,097,564.39 LS	0.00 0.00 GN 0.00 LS	-3,094,588.20 2,976.19 GN -3,097,564.39 LS
Original Face:	49,010,000.000						

Holdings

Fund Summary

As of: September 30, 2022

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	606,249.960	606,249.96	606,249.96	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	457,910,120.670	457,910,120.67	457,910,120.67	38.35	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	765,898,362.320	766,184,716.78	735,426,875.97	61.60	-30,757,840.81 28,464.23 GN -30,786,305.04 LS	0.00 0.00 GN 0.00 LS	-30,757,840.81 28,464.23 GN -30,786,305.04 LS
Original Face:	318,393,263.000						
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FUND Total	0.000	1,224,414,732.950	1,224,701,087.41	100.00	-30,757,840.81 28,464.23 GN -30,786,305.04 LS	0.00 0.00 GN 0.00 LS	-30,757,840.81 28,464.23 GN -30,786,305.04 LS
Original Face:	318,393,263.000						

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-0.010	-0.01	-0.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	2,310,790,054.900	2,303,332,744.10	2,303,332,744.10	94.32	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	140,000,000.000	138,979,381.76	138,819,064.00	5.68	-160,317.76 12,487.43 GN -172,805.19 LS	0.00 0.00 GN 0.00 LS	-160,317.76 12,487.43 GN -172,805.19 LS	
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FUND Total	0.000	2,450,790,054.890	2,442,312,125.85	2,442,151,808.09	100.00	-160,317.76 12,487.43 GN -172,805.19 LS	0.00 0.00 GN 0.00 LS	-160,317.76 12,487.43 GN -172,805.19 LS

Holdings

Fund Summary

As of: September 30, 2022

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		3,101.890	3,101.89	3,101.89	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		1,401,388,487.910	1,400,883,996.33	1,400,883,996.33	73.22	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		515,000,000.000	513,048,154.42	512,256,490.90	26.78	-791,663.52 28,065.64 GN -819,729.16 LS	0.00 0.00 GN 0.00 LS	-791,663.52 28,065.64 GN -819,729.16 LS
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FUND Total	0.000	1,916,391,589.800	1,913,935,252.64	1,913,143,589.12	100.00	-791,663.52 28,065.64 GN -819,729.16 LS	0.00 0.00 GN 0.00 LS	-791,663.52 28,065.64 GN -819,729.16 LS

Holdings

Fund Summary

As of: September 30, 2022

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

FUND: ATZH

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-102,606.620	-102,606.62	-102,606.62	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	17,375,903.590	17,375,961.61	17,375,903.25	3.26	-58.36 0.00 GN -58.36 LS	0.00 0.00 GN 0.00 LS	-58.36 0.00 GN -58.36 LS
FIXED INCOME	510,075,000.000	519,127,434.57	514,753,159.43	96.72	-4,374,275.14 0.00 GN -4,374,275.14 LS	0.00 0.00 GN 0.00 LS	-4,374,275.14 0.00 GN -4,374,275.14 LS
Original Face:	197,875,000.000						
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FUND Total	0.000	527,348,296.970	536,400,789.56	100.00	-4,374,333.50 0.00 GN -4,374,333.50 LS	0.00 0.00 GN 0.00 LS	-4,374,333.50 0.00 GN -4,374,333.50 LS
Original Face:	197,875,000.000						

Holdings

Fund Summary

As of: September 30, 2022

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	274,000.370	274,000.37	274,000.37	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	79,190,409.720	78,678,682.17	78,678,682.17	14.65	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	499,284,784.560	503,177,413.72	458,079,695.93	85.30	-45,097,717.79 1,714.75 GN -45,099,432.54 LS	0.00 0.00 GN 0.00 LS	-45,097,717.79 1,714.75 GN -45,099,432.54 LS	
Original Face:	231,057,784.000							
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FUND Total	0.000	578,749,194.650	582,130,096.26	537,032,378.47	100.00	-45,097,717.79 1,714.75 GN -45,099,432.54 LS	0.00 0.00 GN 0.00 LS	-45,097,717.79 1,714.75 GN -45,099,432.54 LS
Original Face:	231,057,784.000							

Holdings

Fund Summary

As of: *September 30, 2022*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		256,990.750	256,990.75	256,990.75	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		4,600,561,330.250	4,591,834,123.72	4,591,834,123.72	99.99	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
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FUND Total	0.000	4,600,818,321.000	4,592,091,114.47	4,592,091,114.47	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2022

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	339,004.670	339,004.67	339,004.67	0.16	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	20,000,000.000	19,928,829.16	19,928,829.16	9.40	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	209,909,948.400	210,370,971.89	191,722,812.53	90.44	-18,648,159.36 2,023.76 GN -18,650,183.12 LS	0.00 0.00 GN 0.00 LS	-18,648,159.36 2,023.76 GN -18,650,183.12 LS	
Original Face:	152,575,330.000							
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FUND Total	0.000	230,248,953.070	230,638,805.72	211,990,646.36	100.00	-18,648,159.36 2,023.76 GN -18,650,183.12 LS	0.00 0.00 GN 0.00 LS	-18,648,159.36 2,023.76 GN -18,650,183.12 LS
Original Face:	152,575,330.000							

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-4,266,418.990	-4,266,418.99	-4,266,418.99	0.83	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		284,743,465.570	282,328,335.10	282,328,335.10	54.91	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		234,837,424.690	234,770,987.37	227,591,122.98	44.26	-7,179,864.39 726.65 GN -7,180,591.04 LS	0.00 0.00 GN 0.00 LS	-7,179,864.39 726.65 GN -7,180,591.04 LS
Original Face:	293,282,287.000							
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FUND Total	0.000	515,314,471.270	512,832,903.48	505,653,039.09	100.00	-7,179,864.39 726.65 GN -7,180,591.04 LS	0.00 0.00 GN 0.00 LS	-7,179,864.39 726.65 GN -7,180,591.04 LS
Original Face:	293,282,287.000							

Holdings

Fund Summary

As of: *September 30, 2022*

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

View Date: *October 5, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	344,228,313.400	343,251,103.59	343,251,103.59	95.98	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	14,367,269.890	14,366,983.37	14,367,269.89	4.02	286.52 286.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	286.52 286.52 GN 0.00 LS	
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FUND Total	0.000	358,595,583.290	357,618,086.96	357,618,373.48	100.00	286.52 286.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	286.52 286.52 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,634.210	3,634.21	3,634.21	0.02	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							
	47,163.510	18,734,093.06	16,740,895.95	99.98	-1,993,197.11	0.00	-1,993,197.11
					0.78 GN	0.00 GN	0.78 GN
					-1,993,197.89 LS	0.00 LS	-1,993,197.89 LS
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FUND Total							
0.000	50,797.720	18,737,727.27	16,744,530.16	100.00	-1,993,197.11	0.00	-1,993,197.11
					0.78 GN	0.00 GN	0.78 GN
					-1,993,197.89 LS	0.00 LS	-1,993,197.89 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,859.480	3,859.48	3,859.48	0.05	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							
	19,236.450	7,908,039.96	7,087,527.13	99.95	-820,512.83	0.00	-820,512.83
					0.56 GN	0.00 GN	0.56 GN
					-820,513.39 LS	0.00 LS	-820,513.39 LS
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FUND Total							
0.000	23,095.930	7,911,899.44	7,091,386.61	100.00	-820,512.83	0.00	-820,512.83
					0.56 GN	0.00 GN	0.56 GN
					-820,513.39 LS	0.00 LS	-820,513.39 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	16,768.750	16,768.75	16,768.75	0.36	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	45,212.520	5,286,394.44	4,624,968.51	99.64	-661,425.93 0.57 GN -661,426.50 LS	0.00 0.00 GN 0.00 LS	-661,425.93 0.57 GN -661,426.50 LS
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FUND Total	0.000	61,981.270	4,641,737.26	100.00	-661,425.93 0.57 GN -661,426.50 LS	0.00 0.00 GN 0.00 LS	-661,425.93 0.57 GN -661,426.50 LS

Holdings

Fund Summary

As of: September 30, 2022

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

View Date: October 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	744.820	744.82	744.82	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	330,803.810	23,131,272.85	20,098,604.87	100.00	-3,032,667.98 1.09 GN -3,032,669.07 LS	0.00 0.00 GN 0.00 LS	-3,032,667.98 1.09 GN -3,032,669.07 LS
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FUND Total	0.000	331,548.630	23,132,017.67	100.00	-3,032,667.98 1.09 GN -3,032,669.07 LS	0.00 0.00 GN 0.00 LS	-3,032,667.98 1.09 GN -3,032,669.07 LS